Order Execution Summary Data Report

Designated Participant: FINRA
Reporting Entity: OIIP
Month: 08/2026

S&P 500 Flag	Order Size (USD)	Order Type (M-Mkt; ML-Mktbl Lmt)	Average Order Size (Shares)	Average Notional Order Size (USD)	Share-weighted Average Midpoint	% Shares Executed at Quote or Better	% Shares Executed with Price Improvement	Share-weighted Average % Price Improvement	Average % Effective Spread	Average % Quoted Spread	Average Effective / Average Quoted Spread %	Average % Realized Spread after 15 Seconds	Average % Realized Spread after 1 Minute	Share-weighted Average Execution Speed (msec)
Y	Under $250	M	1.62	$143.15	$88.43	100.00%	93.65%	0.0312%	0.0171%	0.0795%	21.48%	0.0178%	0.0235%	52.223
Y	$250 - $1K	M	4.63	$571.66	$123.43	99.61%	98.25%	0.0346%	0.0117%	0.0809%	14.44%	0.0109%	0.0161%	51.416
Y	$1K - $5K	M	15.79	$2,330.13	$147.59	99.82%	98.66%	0.0314%	0.0101%	0.0730%	13.89%	0.0125%	0.0128%	51.858
Y	$5K - $10K	M	47.01	$6,921.92	$147.25	99.33%	98.52%	0.0287%	0.0091%	0.0665%	13.62%	0.0067%	0.0053%	51.672
Y	$10K - $20K	M	93.59	$13,801.59	$147.48	99.86%	98.06%	0.0234%	0.0097%	0.0564%	17.17%	0.0092%	0.0004%	55.999
Y	$20K - $50K	M	197.75	$30,190.08	$152.67	99.56%	98.24%	0.0220%	0.0121%	0.0561%	21.55%	0.0121%	0.0344%	56.215
Y	$50K - $200K	M	533.03	$88,326.46	$165.73	100.00%	99.57%	0.0197%	0.0079%	0.0472%	16.73%	0.0174%	-0.0187%	50.964
Y	All Under $200K	M	35.17	$5,371.80	$152.74	99.75%	98.70%	0.0243%	0.0097%	0.0583%	16.67%	0.0128%	0.0050%	53.078
Y	$200K & Over	M	2,971.65	$344,790.58	$116.07	67.06%	61.45%	0.0395%	0.0111%	0.0901%	12.34%	-0.0638%	-0.0391%	2,661.329
Y	$20K - $50K	ML	394.33	$30,089.94	$76.31	100.00%	100.00%	0.0210%	-0.0003%	0.0418%	-0.61%	0.1722%	0.0646%	86.719
Y	$50K - $200K	ML	850.00	$88,266.00	$103.82	100.00%	100.00%	0.0192%	0.0019%	0.0402%	4.79%	-0.0077%	-0.0621%	57.765
Y	All Under $200K	ML	576.60	$53,360.36	$92.53	100.00%	100.00%	0.0198%	0.0012%	0.0408%	2.92%	0.0532%	-0.0192%	69.646
N	Under $250	M	2.93	$129.25	$44.10	99.90%	90.33%	0.0314%	0.0206%	0.0834%	24.66%	0.0198%	0.0211%	52.906
N	$250 - $1K	M	13.12	$567.65	$43.28	99.93%	87.33%	0.0324%	0.0192%	0.0839%	22.85%	0.0158%	0.0107%	53.207
N	$1K - $5K	M	53.08	$2,435.53	$45.88	99.80%	91.69%	0.0287%	0.0247%	0.0820%	30.09%	0.0260%	0.0222%	51.418
N	$5K - $10K	M	154.61	$7,090.79	$45.86	99.97%	94.35%	0.0275%	0.0190%	0.0740%	25.71%	0.0163%	0.0162%	51.324
N	$10K - $20K	M	298.65	$13,869.42	$46.44	99.96%	95.87%	0.0274%	0.0186%	0.0733%	25.37%	0.0186%	0.0211%	51.762
N	$20K - $50K	M	693.26	$30,738.06	$44.34	97.30%	88.82%	0.0246%	0.0366%	0.0858%	42.60%	0.0343%	0.0257%	54.301
N	$50K - $200K	M	1,556.80	$86,656.76	$55.66	96.51%	89.82%	0.0144%	0.0233%	0.0520%	44.78%	0.0184%	0.0157%	51.493
N	All Under $200K	M	149.30	$7,209.18	$48.28	98.19%	91.25%	0.0226%	0.0256%	0.0708%	36.16%	0.0231%	0.0199%	52.348
N	$200K & Over	M	8,628.84	$601,102.07	$69.67	94.33%	48.41%	-0.0011%	0.0464%	0.0441%	105.18%	0.0291%	0.1425%	266.786
N	$250 - $1K	ML	379.00	$920.72	$2.42	100.00%	100.00%	0.0841%	0.2442%	0.4125%	59.21%	0.2442%	0.2442%	38.583
N	$1K - $5K	ML	484.78	$2,747.73	$5.67	100.00%	100.00%	0.1422%	0.0652%	0.3496%	18.66%	0.0652%	0.0652%	43.020
N	$5K - $10K	ML	281.75	$7,791.89	$27.64	100.00%	87.62%	0.1924%	-0.0890%	0.2958%	-30.11%	-0.1440%	-0.3133%	59.053
N	$10K - $20K	ML	493.40	$12,327.39	$24.89	79.73%	79.73%	0.2434%	0.2803%	0.7671%	36.53%	0.3291%	-0.0903%	41.923
N	$20K - $50K	ML	2,258.63	$31,240.40	$13.81	100.00%	61.26%	0.2038%	0.1772%	0.5847%	30.31%	0.0698%	0.1849%	52.473
N	$50K - $200K	ML	2,833.33	$138,695.00	$49.07	100.00%	100.00%	0.1870%	0.2158%	0.5897%	36.59%	-0.0851%	0.1990%	62.659
N	All Under $200K	ML	1,040.31	$23,330.04	$22.44	98.63%	78.64%	0.1952%	0.1811%	0.5715%	31.69%	-0.0058%	0.1299%	53.122
N	$200K & Over	ML	6,037.50	$296,374.00	$49.11	95.00%	94.73%	0.0036%	0.0806%	0.0878%	91.77%	0.0131%	0.0114%	59.024