Order Execution Summary Data Report

Designated Participant: FINRA
Reporting Entity: OIIP
Month: 09/2026

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	1.72	$155.14	$90.11	99.77%	96.63%	0.0290%	0.0108%	0.0689%	15.70%	0.0130%	0.0159%	53.293
Y	$250 - $1K	M	4.56	$559.21	$122.72	99.84%	96.87%	0.0323%	0.0107%	0.0753%	14.23%	0.0079%	0.0052%	53.004
Y	$1K - $5K	M	17.77	$2,333.93	$131.37	99.74%	97.74%	0.0298%	0.0111%	0.0707%	15.65%	0.0091%	0.0042%	51.653
Y	$5K - $10K	M	52.60	$7,046.89	$133.96	99.10%	96.79%	0.0271%	0.0095%	0.0637%	14.93%	0.0099%	0.0094%	53.616
Y	$10K - $20K	M	103.59	$13,896.39	$134.15	99.81%	98.52%	0.0222%	0.0111%	0.0556%	20.02%	0.0115%	-0.0021%	54.150
Y	$20K - $50K	M	193.22	$31,703.23	$164.09	99.42%	94.13%	0.0213%	0.0097%	0.0522%	18.62%	0.0147%	0.0052%	54.058
Y	$50K - $200K	M	517.34	$90,210.50	$174.38	99.26%	92.76%	0.0191%	0.0088%	0.0470%	18.78%	0.0033%	-0.0077%	54.307
Y	All Under $200K	M	35.83	$5,361.42	$149.63	99.47%	95.64%	0.0232%	0.0099%	0.0562%	17.58%	0.0092%	0.0007%	53.637
Y	$200K & Over	M	4,085.41	$791,539.18	$193.77	58.19%	44.05%	-0.0045%	0.0447%	0.0357%	125.26%	-0.0387%	-0.0573%	195.078
Y	$1K - $5K	ML	15.00	$1,857.60	$123.85	100.00%	100.00%	0.0162%	-0.0244%	0.0081%	-302.00%	0.0967%	0.0564%	68.000
Y	$20K - $50K	ML	555.00	$34,490.63	$62.14	100.00%	100.00%	0.0067%	0.0059%	0.0193%	30.62%	-0.0070%	0.0644%	51.495
Y	$50K - $200K	ML	300.00	$109,727.00	$365.79	100.00%	100.00%	0.0254%	0.0062%	0.0570%	10.88%	0.0741%	0.2231%	77.833
Y	All Under $200K	ML	405.00	$51,324.87	$126.73	100.00%	100.00%	0.0182%	0.0059%	0.0422%	14.03%	0.0431%	0.1613%	57.157
Y	$200K & Over	ML	1,000.00	$314,320.00	$314.29	100.00%	100.00%	0.0020%	0.0182%	0.0223%	81.71%	0.0023%	0.0182%	64.000
N	Under $250	M	3.16	$130.78	$41.33	99.92%	90.75%	0.0333%	0.0251%	0.0917%	27.38%	0.0215%	0.0201%	52.939
N	$250 - $1K	M	12.67	$560.39	$44.24	99.93%	92.65%	0.0324%	0.0214%	0.0862%	24.86%	0.0207%	0.0165%	50.802
N	$1K - $5K	M	57.16	$2,450.67	$42.87	99.93%	94.31%	0.0303%	0.0195%	0.0802%	24.36%	0.0196%	0.0195%	116.217
N	$5K - $10K	M	150.53	$7,073.25	$46.99	99.81%	94.04%	0.0257%	0.0153%	0.0667%	22.93%	0.0155%	0.0156%	53.722
N	$10K - $20K	M	291.55	$14,108.27	$48.39	99.60%	92.68%	0.0262%	0.0152%	0.0676%	22.51%	0.0128%	0.0103%	53.761
N	$20K - $50K	M	701.05	$30,076.92	$42.90	99.52%	87.62%	0.0268%	0.0199%	0.0735%	27.12%	0.0208%	0.0203%	52.428
N	$50K - $200K	M	2,131.76	$88,805.60	$41.66	91.51%	79.80%	0.0098%	0.0319%	0.0515%	62.06%	0.0210%	0.0184%	80.091
N	All Under $200K	M	157.66	$6,909.86	$43.83	97.07%	87.50%	0.0219%	0.0222%	0.0661%	33.61%	0.0187%	0.0173%	68.834
N	$200K & Over	M	7,318.05	$514,444.44	$70.31	91.21%	52.12%	0.0045%	0.0464%	0.0554%	83.82%	0.0247%	0.0202%	840.770
N	$250 - $1K	ML	1,338.00	$764.27	$0.57	100.00%	0.00%	0.0000%	0.1402%	0.1402%	100.00%	0.1402%	0.1402%	42.000
N	$1K - $5K	ML	5,703.20	$2,099.28	$0.37	100.00%	85.97%	0.0970%	0.1462%	0.3402%	42.98%	0.2179%	0.1353%	41.689
N	$5K - $10K	ML	382.50	$6,045.74	$15.80	100.00%	100.00%	0.0335%	0.0000%	0.0670%	0.00%	0.1042%	0.0815%	52.912
N	$10K - $20K	ML	2,651.43	$16,055.31	$6.06	100.00%	35.26%	0.1145%	0.2390%	0.4679%	51.08%	-0.0495%	-0.0789%	86,650.331
N	$20K - $50K	ML	501.71	$26,920.23	$53.70	100.00%	71.53%	0.0211%	0.2071%	0.2493%	83.06%	0.0893%	0.1482%	63.127
N	$50K - $200K	ML	2,925.00	$107,713.75	$36.81	100.00%	47.01%	0.0069%	0.0819%	0.0957%	85.66%	0.0522%	0.0680%	38.017

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N	All Under $200K	ML	2,314.98	$27,817.48	$12.02	100.00%	63.46%	0.0264%	0.1318%	0.1845%	71.44%	0.0525%	0.0708%	22,085.990
N	$200K & Over	ML	8,152.33	$418,075.42	$51.29	100.00%	71.25%	0.0048%	0.0137%	0.0234%	58.63%	0.0118%	-0.0270%	55.150