Order Execution Summary Data Report

Designated Participant: FINRA
Reporting Entity: OWIN
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	0.80	$82.85	$103.85	99.60%	98.76%	0.0450%	-0.0056%	0.0844%	-6.67%	-0.0050%	-0.0005%	207.220
Y	$250 - $1K	M	4.60	$570.83	$124.06	99.49%	98.50%	0.0421%	-0.0081%	0.0762%	-10.60%	-0.0071%	-0.0060%	240.765
Y	$1K - $5K	M	16.61	$2,428.99	$146.25	99.34%	98.15%	0.0389%	-0.0069%	0.0708%	-9.77%	-0.0072%	-0.0053%	308.049
Y	$5K - $10K	M	44.75	$7,032.53	$157.12	99.10%	98.06%	0.0361%	-0.0067%	0.0655%	-10.20%	-0.0094%	-0.0038%	208.908
Y	$10K - $20K	M	86.82	$13,897.70	$160.23	99.10%	98.08%	0.0335%	-0.0062%	0.0608%	-10.13%	-0.0090%	-0.0033%	188.502
Y	$20K - $50K	M	170.56	$30,437.65	$178.65	98.81%	97.87%	0.0333%	-0.0053%	0.0612%	-8.72%	-0.0100%	-0.0052%	255.153
Y	$50K - $200K	M	459.74	$85,929.90	$187.02	97.90%	94.96%	0.0381%	-0.0042%	0.0719%	-5.85%	-0.0062%	-0.0139%	251.412
Y	All Under $200K	M	34.68	$5,821.20	$167.92	98.75%	97.20%	0.0361%	-0.0056%	0.0667%	-8.35%	-0.0082%	-0.0074%	244.393
Y	$200K & Over	M	2,338.56	$453,853.25	$194.07	77.46%	64.26%	0.0082%	0.0569%	0.0733%	77.67%	0.0077%	0.0037%	5,348.976
Y	$250 - $1K	ML	4.60	$707.26	$153.70	100.00%	100.00%	0.0370%	-0.0076%	0.0665%	-11.40%	-0.0486%	-0.1490%	90.696
Y	$1K - $5K	ML	14.20	$2,554.43	$176.17	100.00%	94.17%	0.0222%	-0.0065%	0.0378%	-17.20%	-0.0160%	-0.0340%	148.614
Y	$5K - $10K	ML	66.06	$6,915.11	$104.68	100.00%	93.90%	0.0194%	0.0043%	0.0431%	10.04%	0.0133%	-0.0334%	69.367
Y	$10K - $20K	ML	99.35	$14,381.07	$144.75	100.00%	100.00%	0.0177%	-0.0056%	0.0299%	-18.63%	-0.0660%	-0.1649%	79.796
Y	$20K - $50K	ML	212.86	$29,259.84	$111.81	100.00%	100.00%	0.0165%	0.0036%	0.0365%	9.76%	0.0371%	-0.0167%	79.661
Y	$50K - $200K	ML	489.89	$88,024.11	$169.31	95.74%	95.74%	0.0407%	-0.0296%	0.0517%	-57.31%	0.0280%	0.0397%	154.832
Y	All Under $200K	ML	125.36	$19,608.02	$144.13	98.05%	97.12%	0.0302%	-0.0159%	0.0445%	-35.77%	0.0142%	-0.0080%	115.607
Y	$200K & Over	ML	1,387.50	$330,415.50	$238.14	100.00%	100.00%	0.0084%	0.0000%	0.0168%	0.00%	0.0544%	0.2748%	78.027
N	Under $250	M	1.93	$74.98	$38.79	99.73%	98.09%	0.0540%	-0.0063%	0.1017%	-6.22%	-0.0067%	-0.0072%	210.459
N	$250 - $1K	M	14.17	$570.90	$40.23	99.73%	97.55%	0.0613%	-0.0044%	0.1183%	-3.75%	-0.0048%	-0.0060%	232.730
N	$1K - $5K	M	67.09	$2,533.02	$37.71	99.36%	95.39%	0.0611%	0.0029%	0.1250%	2.32%	0.0005%	0.0003%	250.397
N	$5K - $10K	M	184.00	$7,136.25	$38.74	98.81%	94.31%	0.0503%	-0.0028%	0.0978%	-2.85%	-0.0050%	-0.0043%	206.888
N	$10K - $20K	M	310.77	$13,994.39	$44.96	98.92%	94.87%	0.0418%	-0.0008%	0.0827%	-1.00%	-0.0019%	-0.0040%	233.867
N	$20K - $50K	M	675.52	$30,818.64	$45.52	96.64%	90.65%	0.0362%	0.0034%	0.0759%	4.51%	0.0022%	0.0032%	362.674
N	$50K - $200K	M	1,594.90	$86,200.32	$53.88	95.47%	87.98%	0.0260%	0.0065%	0.0585%	11.09%	-0.0006%	-0.0020%	1,070.047
N	All Under $200K	M	179.68	$8,313.61	$46.16	97.28%	91.62%	0.0375%	0.0030%	0.0781%	3.87%	-0.0005%	-0.0010%	521.369
N	$200K & Over	M	7,556.78	$447,365.69	$59.24	75.53%	47.34%	-0.0084%	0.0738%	0.0571%	129.38%	0.0448%	0.0461%	29,295.305
N	Under $250	ML	3.00	$238.86	$79.61	100.00%	100.00%	0.0126%	0.0000%	0.0251%	0.00%	-0.0251%	-0.0377%	108.000
N	$250 - $1K	ML	57.91	$826.82	$20.07	100.00%	100.00%	0.0478%	0.0479%	0.1434%	33.37%	0.0617%	0.0115%	119.563
N	$1K - $5K	ML	133.77	$2,884.46	$23.52	100.00%	90.84%	0.3304%	0.1930%	0.8539%	22.60%	0.1472%	0.0573%	152.786

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N	$5K - $10K	ML	388.03	$6,433.76	$16.66	100.00%	89.68%	0.1625%	0.0910%	0.4159%	21.88%	0.0313%	0.0083%	180.617
N	$10K - $20K	ML	636.49	$13,410.68	$21.10	96.14%	77.81%	0.0767%	0.1024%	0.2559%	40.02%	0.0611%	0.0621%	12,436.347
N	$20K - $50K	ML	1,634.72	$30,358.66	$18.36	99.69%	86.85%	0.0670%	0.0117%	0.1457%	8.03%	-0.0136%	-0.0352%	1,462.238
N	$50K - $200K	ML	4,378.48	$98,894.19	$22.72	84.90%	45.97%	0.0319%	0.1360%	0.1998%	68.08%	0.0086%	0.0287%	176,922.184
N	All Under $200K	ML	739.00	$14,857.28	$20.18	94.87%	74.08%	0.0853%	0.0888%	0.2594%	34.23%	0.0225%	0.0135%	53,950.975
N	$200K & Over	ML	17,391.33	$867,394.37	$49.81	79.39%	31.32%	-0.0058%	0.1003%	0.0888%	112.95%	0.0797%	0.0835%	20,264.759