Order Execution Summary Data Report

Designated Participant: FINRA
Reporting Entity: OWIP
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	1.61	$143.53	$89.03	99.81%	94.31%	0.0291%	0.0166%	0.0748%	22.23%	0.0174%	0.0165%	64.671
Y	$250 - $1K	M	4.46	$574.18	$128.65	99.79%	97.70%	0.0327%	0.0118%	0.0772%	15.22%	0.0113%	0.0127%	116.146
Y	$1K - $5K	M	17.65	$2,486.96	$140.95	99.73%	97.89%	0.0310%	0.0104%	0.0724%	14.42%	0.0100%	0.0107%	112.322
Y	$5K - $10K	M	49.05	$7,096.50	$144.69	99.60%	97.98%	0.0292%	0.0110%	0.0694%	15.86%	0.0106%	0.0083%	58.196
Y	$10K - $20K	M	95.90	$13,820.16	$144.11	99.74%	97.99%	0.0269%	0.0100%	0.0637%	15.66%	0.0074%	0.0066%	352.906
Y	$20K - $50K	M	175.28	$29,515.01	$168.37	99.40%	97.54%	0.0263%	0.0099%	0.0624%	15.80%	0.0080%	0.0044%	102.784
Y	$50K - $200K	M	559.86	$89,916.80	$160.61	98.49%	94.86%	0.0256%	0.0129%	0.0640%	20.12%	0.0134%	0.0112%	165.474
Y	All Under $200K	M	44.47	$6,794.11	$152.77	99.31%	97.03%	0.0274%	0.0110%	0.0658%	16.74%	0.0101%	0.0083%	162.668
Y	$200K & Over	M	3,227.66	$615,806.93	$190.79	74.65%	64.69%	0.0221%	0.0479%	0.0921%	51.99%	0.0069%	-0.0174%	217.869
Y	Under $250	ML	1.40	$140.33	$100.22	100.00%	95.24%	0.0131%	0.0066%	0.0328%	20.09%	-0.0067%	0.0194%	44.524
Y	$250 - $1K	ML	6.67	$511.04	$76.65	100.00%	100.00%	0.0177%	0.0063%	0.0417%	15.08%	0.0167%	-0.0258%	56.125
Y	$1K - $5K	ML	42.70	$2,765.35	$64.75	100.00%	87.58%	0.0128%	0.0332%	0.0587%	56.56%	0.0096%	0.0631%	46.340
Y	$5K - $10K	ML	88.54	$7,694.75	$86.91	100.00%	89.62%	0.0182%	0.0069%	0.0432%	15.99%	-0.0113%	0.0173%	51.689
Y	$10K - $20K	ML	156.43	$14,560.71	$93.07	100.00%	93.15%	0.0252%	0.0018%	0.0522%	3.46%	-0.0721%	-0.2468%	56.479
Y	$20K - $50K	ML	329.38	$31,657.01	$96.10	98.43%	98.43%	0.0163%	0.0234%	0.0560%	41.78%	0.0832%	-0.1664%	49.242
Y	$50K - $200K	ML	560.53	$101,858.29	$181.73	100.00%	75.13%	0.0118%	0.0074%	0.0310%	23.73%	0.0001%	-0.1653%	53.554
Y	All Under $200K	ML	136.07	$16,005.06	$117.62	99.52%	88.28%	0.0153%	0.0118%	0.0423%	27.94%	0.0119%	-0.1418%	51.768
Y	$200K & Over	ML	4,825.13	$723,909.88	$150.09	50.26%	45.31%	0.0246%	0.0613%	0.1106%	55.46%	0.0248%	0.0293%	68.247
N	Under $250	M	4.30	$121.56	$28.28	99.95%	80.03%	0.0452%	0.0333%	0.1236%	26.91%	0.0341%	0.0348%	3,326.813
N	$250 - $1K	M	13.87	$578.44	$41.72	99.80%	91.83%	0.0415%	0.0258%	0.1089%	23.67%	0.0263%	0.0285%	57.223
N	$1K - $5K	M	56.57	$2,569.97	$45.43	99.40%	91.98%	0.0338%	0.0216%	0.0892%	24.24%	0.0210%	0.0212%	89.651
N	$5K - $10K	M	152.40	$7,165.97	$47.02	99.54%	94.10%	0.0311%	0.0208%	0.0830%	25.03%	0.0196%	0.0189%	100.042
N	$10K - $20K	M	306.09	$14,061.32	$45.94	98.30%	92.17%	0.0286%	0.0192%	0.0763%	25.12%	0.0160%	0.0138%	72.055
N	$20K - $50K	M	622.81	$30,782.51	$49.42	98.61%	91.22%	0.0230%	0.0179%	0.0640%	28.04%	0.0132%	0.0125%	110.061
N	$50K - $200K	M	1,633.66	$89,638.44	$54.87	95.98%	85.62%	0.0177%	0.0182%	0.0537%	33.92%	0.0118%	0.0106%	88.179
N	All Under $200K	M	198.39	$9,894.67	$49.87	97.86%	89.85%	0.0239%	0.0189%	0.0667%	28.37%	0.0146%	0.0136%	100.188
N	$200K & Over	M	7,621.55	$507,342.62	$66.57	76.55%	54.34%	-0.0071%	0.1029%	0.0887%	115.98%	0.0465%	0.0474%	463.184
N	Under $250	ML	4.15	$129.70	$31.23	100.00%	95.37%	0.0372%	0.0570%	0.1313%	43.41%	0.0499%	0.1465%	51.694
N	$250 - $1K	ML	42.54	$529.44	$12.44	100.00%	94.12%	0.0556%	0.0327%	0.1440%	22.71%	0.0281%	0.0337%	49.873

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N	$1K - $5K	ML	524.39	$2,987.21	$5.69	82.78%	70.23%	0.0798%	0.1383%	0.2980%	46.42%	0.0698%	-0.0401%	19,024.714
N	$5K - $10K	ML	916.11	$7,468.79	$8.20	95.58%	75.13%	0.0662%	0.1729%	0.3052%	56.64%	0.1152%	0.0800%	60,267.489
N	$10K - $20K	ML	1,445.88	$14,591.88	$10.38	99.03%	74.70%	0.0451%	0.0635%	0.1537%	41.28%	0.0613%	0.0449%	3,169.660
N	$20K - $50K	ML	1,824.85	$31,437.02	$17.38	94.70%	70.68%	0.0306%	0.0974%	0.1586%	61.40%	0.0367%	0.0270%	47,526.535
N	$50K - $200K	ML	4,046.40	$95,353.90	$23.84	97.90%	66.18%	0.0247%	0.0534%	0.1028%	51.98%	0.0245%	0.0290%	11,972.110
N	All Under $200K	ML	1,546.02	$25,869.45	$16.93	96.02%	70.09%	0.0319%	0.0743%	0.1381%	53.80%	0.0375%	0.0314%	25,357.137
N	$200K & Over	ML	11,854.61	$382,464.10	$32.26	87.81%	59.06%	-0.0083%	0.0644%	0.0478%	134.79%	0.0086%	-0.0390%	2,427.502