Order Execution Summary Data Report

Designated Participant: FINRA
Reporting Entity: OWIP
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	1.64	$137.49	$83.61	99.84%	94.27%	0.0280%	0.0146%	0.0707%	20.70%	0.0133%	0.0143%	57.342
Y	$250 - $1K	M	4.84	$576.83	$119.30	99.81%	97.65%	0.0308%	0.0109%	0.0726%	14.98%	0.0095%	0.0076%	52.433
Y	$1K - $5K	M	18.64	$2,465.91	$132.31	99.74%	97.51%	0.0280%	0.0108%	0.0669%	16.14%	0.0102%	0.0106%	53.218
Y	$5K - $10K	M	50.20	$7,069.71	$140.82	99.68%	98.02%	0.0256%	0.0102%	0.0615%	16.59%	0.0106%	0.0111%	66.641
Y	$10K - $20K	M	93.31	$13,881.56	$148.76	99.47%	97.35%	0.0241%	0.0101%	0.0583%	17.38%	0.0091%	0.0085%	65.710
Y	$20K - $50K	M	187.79	$29,986.03	$159.68	99.42%	97.21%	0.0226%	0.0089%	0.0541%	16.37%	0.0102%	0.0070%	53.151
Y	$50K - $200K	M	523.01	$90,208.22	$172.48	99.22%	97.00%	0.0240%	0.0120%	0.0600%	19.93%	0.0107%	0.0096%	53.196
Y	All Under $200K	M	42.35	$6,433.43	$151.89	99.49%	97.36%	0.0247%	0.0105%	0.0598%	17.50%	0.0102%	0.0091%	57.510
Y	$200K & Over	M	4,157.83	$797,567.85	$191.83	62.79%	53.73%	0.0143%	0.0631%	0.0917%	68.83%	0.0261%	0.0269%	763.998
Y	Under $250	ML	2.40	$161.04	$67.09	100.00%	100.00%	0.0163%	-0.0003%	0.0323%	-1.00%	-0.0272%	-0.0773%	53.222
Y	$250 - $1K	ML	7.61	$541.12	$71.10	100.00%	100.00%	0.0151%	0.0090%	0.0393%	22.94%	0.0090%	0.0117%	50.112
Y	$1K - $5K	ML	19.62	$2,808.22	$143.16	100.00%	98.37%	0.0177%	0.0040%	0.0394%	10.18%	-0.0014%	-0.0169%	50.735
Y	$5K - $10K	ML	71.21	$7,682.93	$107.89	99.51%	99.51%	0.0232%	0.0074%	0.0538%	13.77%	0.0030%	0.0196%	282.373
Y	$10K - $20K	ML	208.71	$13,493.27	$64.65	100.00%	98.16%	0.0199%	0.0059%	0.0457%	12.99%	-0.0032%	-0.0085%	48.972
Y	$20K - $50K	ML	337.84	$30,458.80	$90.16	98.17%	98.17%	0.0217%	0.0043%	0.0478%	8.95%	0.0096%	0.0026%	56.119
Y	$50K - $200K	ML	639.33	$92,128.44	$144.10	100.00%	92.99%	0.0146%	0.0073%	0.0366%	19.95%	-0.0020%	-0.0002%	45.270
Y	All Under $200K	ML	157.80	$17,967.13	$113.86	99.54%	95.93%	0.0174%	0.0065%	0.0413%	15.80%	0.0005%	0.0007%	72.591
Y	$200K & Over	ML	2,498.95	$733,404.59	$251.86	84.58%	60.85%	0.0122%	0.0218%	0.0461%	47.28%	0.0136%	-0.0015%	55.006
N	Under $250	M	4.24	$117.89	$27.81	99.14%	80.80%	0.0432%	0.0298%	0.1163%	25.63%	0.0287%	0.0270%	55.052
N	$250 - $1K	M	14.35	$576.29	$40.15	99.91%	92.44%	0.0395%	0.0250%	0.1040%	24.02%	0.0234%	0.0220%	61.782
N	$1K - $5K	M	57.39	$2,544.84	$44.34	98.76%	91.47%	0.0309%	0.0219%	0.0836%	26.16%	0.0213%	0.0206%	79.473
N	$5K - $10K	M	160.47	$7,171.72	$44.69	98.93%	92.04%	0.0276%	0.0195%	0.0748%	26.09%	0.0163%	0.0163%	57.585
N	$10K - $20K	M	304.87	$14,033.18	$46.03	98.70%	92.23%	0.0256%	0.0185%	0.0698%	26.56%	0.0159%	0.0147%	77.120
N	$20K - $50K	M	666.11	$31,000.61	$46.54	98.71%	91.21%	0.0232%	0.0180%	0.0644%	28.01%	0.0143%	0.0134%	93.859
N	$50K - $200K	M	1,742.07	$88,273.43	$50.67	96.83%	85.47%	0.0167%	0.0223%	0.0557%	39.99%	0.0163%	0.0148%	96.180
N	All Under $200K	M	203.69	$9,657.17	$47.41	98.08%	89.42%	0.0224%	0.0203%	0.0651%	31.20%	0.0162%	0.0152%	86.346
N	$200K & Over	M	8,280.68	$543,937.93	$65.68	81.25%	56.83%	0.0000%	0.0661%	0.0662%	99.94%	0.0282%	0.0286%	532.344
N	Under $250	ML	569.23	$150.54	$0.27	100.00%	53.69%	0.5224%	0.7063%	1.7512%	40.33%	0.8408%	0.7105%	16,108.435
N	$250 - $1K	ML	41.45	$646.83	$15.61	100.00%	97.43%	0.0595%	0.0286%	0.1477%	19.35%	0.0275%	0.0950%	50.752

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N	$1K - $5K	ML	571.00	$2,848.41	$5.29	96.04%	52.87%	0.0295%	0.2111%	0.2700%	78.16%	-0.1414%	-0.1395%	340,173.705
N	$5K - $10K	ML	1,811.84	$7,177.07	$3.96	64.37%	44.72%	0.0661%	0.2905%	0.4227%	68.72%	0.0891%	0.1038%	178,432.439
N	$10K - $20K	ML	1,354.06	$14,268.08	$10.56	94.92%	73.77%	0.0692%	0.0877%	0.2262%	38.80%	0.0141%	0.0681%	29,662.104
N	$20K - $50K	ML	2,284.89	$31,202.11	$13.92	94.61%	68.06%	0.0681%	0.0949%	0.2310%	41.07%	0.0478%	0.0694%	9,441.388
N	$50K - $200K	ML	3,816.07	$89,629.32	$24.13	91.69%	50.22%	0.0191%	0.0720%	0.1103%	65.31%	0.0164%	0.0314%	60,088.548
N	All Under $200K	ML	1,664.73	$22,495.17	$13.74	88.54%	58.62%	0.0427%	0.0959%	0.1813%	52.87%	0.0248%	0.0465%	81,066.491
N	$200K & Over	ML	10,457.67	$608,358.08	$58.18	90.02%	65.74%	0.0291%	0.0182%	0.0764%	23.86%	0.0009%	-0.0304%	268,314.018