

Order Execution Summary Data Report

Designated Participant: FINRA

Reporting Entity: CHAS

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	1.10	\$108.12	\$96.29	98.57%	97.12%	0.0269%	0.0107%	0.0645%	16.65%	0.0102%	0.0093%	143.082
Y	\$250 - \$1K	M	4.26	\$569.85	\$133.27	98.51%	97.84%	0.0317%	0.0059%	0.0694%	8.53%	0.0052%	0.0045%	135.868
Y	\$1K - \$5K	M	17.12	\$2,606.35	\$154.82	98.06%	97.35%	0.0321%	0.0043%	0.0684%	6.28%	0.0030%	0.0020%	133.570
Y	\$5K - \$10K	M	44.74	\$7,439.71	\$168.41	97.50%	96.68%	0.0290%	0.0043%	0.0622%	6.89%	0.0026%	0.0023%	137.940
Y	\$10K - \$20K	M	87.91	\$14,419.55	\$166.41	97.55%	96.76%	0.0292%	0.0042%	0.0626%	6.68%	0.0022%	0.0016%	175.428
Y	\$20K - \$50K	M	184.87	\$32,641.03	\$179.37	97.45%	96.54%	0.0280%	0.0036%	0.0595%	6.00%	0.0005%	-0.0003%	165.049
Y	\$50K - \$200K	M	494.43	\$100,637.79	\$204.74	97.54%	96.44%	0.0356%	0.0027%	0.0739%	3.64%	-0.0024%	-0.0040%	215.284
Y	All Under \$200K	M	108.18	\$20,405.77	\$190.52	97.54%	96.55%	0.0328%	0.0032%	0.0689%	4.59%	-0.0009%	-0.0021%	191.353
Y	\$200K & Over	M	2,050.05	\$508,482.51	\$248.91	66.26%	56.56%	-0.0033%	0.0612%	0.0546%	112.22%	0.0377%	0.0386%	1,945.350
Y	Under \$250	ML	1.96	\$137.63	\$69.78	98.91%	97.56%	0.0264%	0.0035%	0.0564%	6.27%	0.0021%	0.0005%	587.126
Y	\$250 - \$1K	ML	5.32	\$566.48	\$106.13	98.71%	97.09%	0.0302%	0.0025%	0.0629%	3.98%	0.0019%	0.0010%	398.362
Y	\$1K - \$5K	ML	22.44	\$2,526.23	\$112.70	98.72%	97.25%	0.0299%	0.0021%	0.0619%	3.34%	0.0024%	0.0021%	250.993
Y	\$5K - \$10K	ML	59.07	\$7,348.02	\$124.35	98.38%	96.72%	0.0289%	0.0023%	0.0602%	3.89%	0.0026%	0.0031%	513.054
Y	\$10K - \$20K	ML	113.55	\$13,590.93	\$119.56	98.65%	97.16%	0.0312%	0.0017%	0.0640%	2.59%	0.0013%	0.0014%	280.159
Y	\$20K - \$50K	ML	229.14	\$31,933.67	\$139.39	98.09%	96.10%	0.0257%	0.0034%	0.0547%	6.18%	0.0029%	0.0034%	297.615
Y	\$50K - \$200K	ML	675.44	\$96,164.04	\$142.52	98.13%	94.76%	0.0254%	0.0046%	0.0553%	8.28%	0.0023%	0.0019%	650.064
Y	All Under \$200K	ML	107.52	\$14,554.69	\$135.43	98.25%	95.70%	0.0266%	0.0037%	0.0568%	6.47%	0.0023%	0.0023%	480.074
Y	\$200K & Over	ML	3,416.30	\$673,950.32	\$201.51	73.48%	54.25%	0.0008%	0.0498%	0.0514%	96.72%	0.0327%	0.0358%	22,238.283
N	Under \$250	M	17.86	\$91.00	\$5.01	96.57%	94.26%	0.1021%	0.0808%	0.2849%	28.35%	0.0649%	0.0607%	343.492
N	\$250 - \$1K	M	93.61	\$564.55	\$5.96	96.03%	93.35%	0.0862%	0.0686%	0.2410%	28.46%	0.0444%	0.0423%	196.070
N	\$1K - \$5K	M	387.57	\$2,495.11	\$6.37	93.29%	88.21%	0.0692%	0.0655%	0.2038%	32.12%	0.0253%	0.0219%	178.667
N	\$5K - \$10K	M	810.08	\$7,165.30	\$8.78	91.92%	86.77%	0.0557%	0.0635%	0.1748%	36.34%	0.0148%	0.0082%	189.055
N	\$10K - \$20K	M	864.95	\$14,093.13	\$16.26	93.35%	89.02%	0.0462%	0.0503%	0.1426%	35.26%	0.0144%	0.0093%	225.224
N	\$20K - \$50K	M	1,446.82	\$31,643.23	\$21.83	95.38%	92.01%	0.0364%	0.0397%	0.1124%	35.32%	0.0087%	0.0038%	328.353
N	\$50K - \$200K	M	3,349.45	\$94,460.78	\$28.09	95.92%	92.18%	0.0225%	0.0302%	0.0752%	40.20%	0.0057%	0.0020%	514.630
N	All Under \$200K	M	626.12	\$11,656.65	\$18.54	94.54%	90.43%	0.0338%	0.0392%	0.1068%	36.71%	0.0094%	0.0052%	333.337
N	\$200K & Over	M	7,550.30	\$503,754.49	\$68.49	69.91%	54.91%	-0.0123%	0.0778%	0.0533%	146.07%	0.0406%	0.0419%	8,312.430
N	Under \$250	ML	28.12	\$89.27	\$3.22	98.38%	92.14%	0.1149%	0.1031%	0.3330%	30.97%	0.0868%	0.0872%	8,396.920
N	\$250 - \$1K	ML	135.92	\$560.82	\$4.24	97.68%	92.90%	0.0952%	0.0852%	0.2756%	30.91%	0.0643%	0.0589%	9,217.542

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N	\$1K - \$5K	ML	454.62	\$2,409.49	\$5.44	96.86%	89.85%	0.0761%	0.0769%	0.2290%	33.56%	0.0443%	0.0350%	5,239.103
N	\$5K - \$10K	ML	996.26	\$7,138.59	\$7.37	96.68%	88.82%	0.0586%	0.0754%	0.1926%	39.13%	0.0276%	0.0196%	10,949.707
N	\$10K - \$20K	ML	1,683.37	\$14,196.46	\$8.71	97.65%	91.00%	0.0495%	0.0805%	0.1796%	44.84%	0.0222%	0.0060%	11,821.866
N	\$20K - \$50K	ML	2,926.82	\$31,533.32	\$11.03	98.10%	89.96%	0.0358%	0.0690%	0.1406%	49.06%	0.0150%	0.0024%	11,571.141
N	\$50K - \$200K	ML	5,173.16	\$91,007.55	\$18.28	97.17%	81.72%	0.0231%	0.0499%	0.0961%	51.98%	0.0134%	0.0070%	19,076.163
N	All Under \$200K	ML	824.59	\$9,092.84	\$11.37	97.42%	87.67%	0.0365%	0.0626%	0.1356%	46.14%	0.0187%	0.0092%	12,806.734
N	\$200K & Over	ML	14,322.12	\$596,111.52	\$44.61	81.51%	54.97%	-0.0054%	0.0751%	0.0644%	116.62%	0.0401%	0.0344%	74,370.330