Order Execution Summary Data Report

Designated Participant: FINRA
Reporting Entity: CHAS
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	1.29	$105.92	$79.61	98.91%	97.44%	0.0252%	0.0096%	0.0600%	16.03%	0.0091%	0.0090%	151.488
Y	$250 - $1K	M	4.75	$566.29	$118.48	99.06%	98.52%	0.0304%	0.0044%	0.0651%	6.75%	0.0036%	0.0035%	135.600
Y	$1K - $5K	M	18.76	$2,531.09	$137.77	98.62%	98.04%	0.0288%	0.0029%	0.0604%	4.83%	0.0019%	0.0015%	131.270
Y	$5K - $10K	M	44.51	$7,311.95	$166.93	98.21%	97.53%	0.0274%	0.0024%	0.0571%	4.17%	0.0008%	0.0004%	137.031
Y	$10K - $20K	M	79.79	$14,436.46	$184.47	97.93%	97.15%	0.0270%	0.0016%	0.0556%	2.93%	0.0000%	-0.0000%	146.112
Y	$20K - $50K	M	173.26	$32,457.75	$189.43	97.90%	97.08%	0.0259%	0.0014%	0.0531%	2.58%	-0.0011%	-0.0012%	153.459
Y	$50K - $200K	M	439.02	$96,607.30	$220.72	97.67%	96.50%	0.0313%	0.0015%	0.0642%	2.36%	-0.0024%	-0.0029%	161.930
Y	All Under $200K	M	107.11	$21,501.77	$202.39	97.83%	96.84%	0.0294%	0.0016%	0.0603%	2.61%	-0.0016%	-0.0020%	155.644
Y	$200K & Over	M	2,068.99	$493,491.22	$238.34	67.03%	58.05%	-0.0031%	0.0547%	0.0484%	112.99%	0.0333%	0.0356%	2,677.095
Y	Under $250	ML	2.25	$139.81	$60.67	99.31%	98.01%	0.0244%	0.0030%	0.0518%	5.76%	0.0037%	0.0044%	387.425
Y	$250 - $1K	ML	5.43	$556.25	$101.20	99.15%	97.80%	0.0282%	0.0018%	0.0582%	3.07%	0.0025%	0.0020%	275.015
Y	$1K - $5K	ML	23.54	$2,489.29	$105.85	99.07%	97.79%	0.0269%	0.0016%	0.0555%	2.89%	0.0023%	0.0018%	263.095
Y	$5K - $10K	ML	62.67	$7,224.65	$115.22	98.99%	97.68%	0.0267%	0.0017%	0.0552%	3.06%	0.0022%	0.0024%	278.426
Y	$10K - $20K	ML	113.42	$14,080.42	$123.94	98.56%	97.00%	0.0260%	0.0019%	0.0539%	3.56%	0.0025%	0.0026%	376.063
Y	$20K - $50K	ML	239.40	$31,697.79	$132.36	98.53%	96.72%	0.0235%	0.0022%	0.0493%	4.54%	0.0024%	0.0022%	287.488
Y	$50K - $200K	ML	666.04	$95,448.58	$143.52	98.36%	95.30%	0.0232%	0.0033%	0.0497%	6.74%	0.0029%	0.0025%	508.569
Y	All Under $200K	ML	111.93	$14,990.29	$133.98	98.51%	96.17%	0.0240%	0.0027%	0.0507%	5.42%	0.0027%	0.0024%	408.193
Y	$200K & Over	ML	3,233.66	$644,853.04	$201.49	75.34%	56.64%	-0.0017%	0.0501%	0.0467%	107.21%	0.0319%	0.0346%	20,360.117
N	Under $250	M	21.20	$91.63	$4.22	96.81%	93.46%	0.0965%	0.0793%	0.2723%	29.14%	0.0579%	0.0546%	273.676
N	$250 - $1K	M	100.68	$562.24	$5.51	96.25%	92.78%	0.0805%	0.0652%	0.2262%	28.82%	0.0424%	0.0369%	197.368
N	$1K - $5K	M	407.66	$2,500.34	$6.07	93.70%	88.06%	0.0633%	0.0600%	0.1867%	32.14%	0.0194%	0.0148%	190.019
N	$5K - $10K	M	837.48	$7,197.21	$8.53	91.13%	85.14%	0.0509%	0.0594%	0.1613%	36.82%	0.0118%	0.0068%	192.509
N	$10K - $20K	M	863.75	$14,316.08	$16.54	93.25%	88.01%	0.0425%	0.0456%	0.1307%	34.90%	0.0132%	0.0063%	213.673
N	$20K - $50K	M	1,401.23	$31,970.03	$22.77	95.50%	92.19%	0.0339%	0.0338%	0.1017%	33.27%	0.0076%	0.0038%	313.639
N	$50K - $200K	M	3,175.67	$98,485.08	$30.97	96.18%	92.09%	0.0208%	0.0253%	0.0670%	37.84%	0.0059%	0.0033%	410.844
N	All Under $200K	M	632.73	$12,352.05	$19.46	94.59%	90.03%	0.0308%	0.0337%	0.0953%	35.37%	0.0085%	0.0049%	293.753
N	$200K & Over	M	8,460.64	$536,761.25	$65.07	71.32%	54.87%	-0.0112%	0.0669%	0.0445%	150.48%	0.0339%	0.0351%	12,520.237
N	Under $250	ML	32.89	$88.68	$2.79	98.47%	90.15%	0.1125%	0.0999%	0.3248%	30.75%	0.0779%	0.0740%	19,761.898
N	$250 - $1K	ML	150.94	$559.25	$3.79	97.82%	90.97%	0.0940%	0.0839%	0.2720%	30.85%	0.0604%	0.0552%	33,383.522

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N	$1K - $5K	ML	503.40	$2,450.52	$4.99	96.82%	88.79%	0.0713%	0.0778%	0.2205%	35.28%	0.0423%	0.0324%	8,378.912
N	$5K - $10K	ML	1,003.26	$7,137.37	$7.45	96.43%	87.90%	0.0554%	0.0670%	0.1778%	37.66%	0.0301%	0.0194%	11,062.457
N	$10K - $20K	ML	1,592.97	$14,226.07	$9.31	97.34%	89.88%	0.0441%	0.0702%	0.1584%	44.33%	0.0244%	0.0128%	13,475.760
N	$20K - $50K	ML	3,006.21	$31,887.87	$10.90	97.78%	90.72%	0.0314%	0.0678%	0.1307%	51.88%	0.0147%	0.0009%	11,456.921
N	$50K - $200K	ML	4,951.10	$91,030.27	$19.00	97.72%	83.80%	0.0190%	0.0463%	0.0844%	54.91%	0.0098%	0.0034%	13,798.502
N	All Under $200K	ML	871.76	$9,832.76	$11.62	97.43%	87.94%	0.0316%	0.0582%	0.1215%	47.95%	0.0167%	0.0074%	12,799.871
N	$200K & Over	ML	14,188.52	$570,498.52	$43.03	84.67%	56.11%	-0.0032%	0.0600%	0.0537%	111.77%	0.0314%	0.0300%	57,766.238