# Order Execution Summary Data Report

**Designated Participant: FINRA**
**Reporting Entity: CODX**
**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 | $1K - $5K | ML | 10.00 | $1,977.40 | | | | | | | | | | |
| Y | $5K - $10K | ML | 100.00 | $6,212.00 | | | | | | | | | | |
| Y | $10K - $20K | ML | 86.67 | $13,698.86 | $140.27 | 100.00% | 0.00% | 0.0000% | 0.0642% | 0.0642% | 100.00% | 0.0856% | 0.2567% | 3.000 |
| Y | $20K - $50K | ML | 107.50 | $28,704.50 | $231.35 | 3.85% | 0.00% | -0.0042% | 0.0168% | 0.0085% | 198.04% | -0.0209% | -0.3945% | 0.000 |
| Y | $50K - $200K | ML | 200.00 | $62,290.67 | | | | | | | | | | |
| Y | All Under $200K | ML | 100.97 | $21,654.09 | $186.70 | 50.98% | 0.00% | -0.0026% | 0.0342% | 0.0290% | 118.12% | 0.0183% | -0.1547% | 1.471 |
| Y | $200K & Over | ML | 840.00 | $369,507.60 | | | | | | | | | | |
| N | Under $250 | ML | 100.00 | $84.88 | $0.14 | 100.00% | 0.00% | 0.0000% | 0.0694% | 0.0694% | 100.00% | -1.2533% | -0.1951% | 0.000 |
| N | $250 - $1K | ML | 137.01 | $621.23 | $5.39 | 100.00% | 0.00% | 0.0000% | 0.1857% | 0.1857% | 100.00% | 3.1569% | -11.6992% | 0.000 |
| N | $1K - $5K | ML | 465.04 | $2,581.85 | $14.12 | 100.00% | 0.00% | 0.0000% | 0.0708% | 0.0708% | 100.00% | -0.2833% | 0.5666% | 0.000 |
| N | $5K - $10K | ML | 1,287.56 | $6,954.65 | | | | | | | | | | |
| N | $10K - $20K | ML | 2,342.00 | $14,039.62 | $45.58 | 100.00% | 0.00% | 0.0000% | 0.1331% | 0.1331% | 100.00% | 0.3561% | -0.0418% | 0.347 |
| N | $20K - $50K | ML | 4,190.20 | $30,960.12 | $76.16 | 100.00% | 0.00% | 0.0000% | 0.0238% | 0.0238% | 100.00% | 0.2929% | 0.1584% | 0.045 |
| N | $50K - $200K | ML | 6,550.41 | $78,727.18 | $337.16 | 100.00% | 0.00% | 0.0000% | 0.0039% | 0.0039% | 100.00% | -0.0084% | 0.1558% | 0.000 |
| N | All Under $200K | ML | 3,259.88 | $31,892.22 | $76.20 | 100.00% | 0.00% | 0.0000% | 0.0387% | 0.0387% | 100.00% | 0.1861% | 0.1270% | 0.129 |
| N | $200K & Over | ML | 3,581.98 | $436,513.16 | $505.58 | 100.00% | 0.00% | 0.0000% | 0.0035% | 0.0035% | 100.00% | -0.0091% | 0.0032% | 0.000 |