Order Execution Summary Data Report

Designated Participant: FINRA
Reporting Entity: CHAS
Month: 10/2026

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	1.14	$108.91	$92.39	98.84%	96.78%	0.0275%	0.0111%	0.0660%	16.74%	0.0107%	0.0100%	133.205
Y	$250 - $1K	M	4.45	$571.71	$127.29	98.83%	97.89%	0.0316%	0.0055%	0.0686%	8.04%	0.0049%	0.0039%	127.343
Y	$1K - $5K	M	19.15	$2,538.04	$132.98	98.59%	97.77%	0.0304%	0.0042%	0.0651%	6.51%	0.0033%	0.0028%	122.556
Y	$5K - $10K	M	47.83	$7,336.26	$154.32	98.04%	97.04%	0.0288%	0.0036%	0.0613%	5.90%	0.0018%	0.0011%	127.279
Y	$10K - $20K	M	88.44	$14,317.25	$162.90	98.03%	97.07%	0.0291%	0.0032%	0.0615%	5.28%	0.0012%	0.0010%	131.479
Y	$20K - $50K	M	187.78	$32,262.06	$172.10	97.97%	96.85%	0.0270%	0.0033%	0.0573%	5.68%	0.0006%	0.0004%	133.179
Y	$50K - $200K	M	388.65	$95,443.95	$246.14	97.63%	96.24%	0.0323%	0.0020%	0.0666%	3.03%	-0.0018%	-0.0017%	147.103
Y	All Under $200K	M	101.07	$20,723.45	$205.68	97.84%	96.62%	0.0306%	0.0026%	0.0637%	4.01%	-0.0006%	-0.0007%	139.237
Y	$200K & Over	M	2,083.35	$497,838.14	$238.85	69.42%	60.69%	-0.0025%	0.0561%	0.0512%	109.72%	0.0365%	0.0358%	2,141.678
Y	Under $250	ML	2.14	$142.19	$64.43	99.19%	97.78%	0.0264%	0.0036%	0.0564%	6.42%	0.0037%	0.0052%	274.003
Y	$250 - $1K	ML	5.39	$561.90	$103.48	98.98%	97.35%	0.0294%	0.0022%	0.0610%	3.65%	0.0024%	0.0012%	300.642
Y	$1K - $5K	ML	22.31	$2,459.57	$109.37	99.01%	97.42%	0.0295%	0.0026%	0.0616%	4.26%	0.0024%	0.0007%	330.399
Y	$5K - $10K	ML	63.27	$7,249.49	$114.56	98.75%	96.98%	0.0284%	0.0032%	0.0599%	5.33%	0.0022%	0.0006%	378.398
Y	$10K - $20K	ML	116.47	$14,094.42	$120.90	98.77%	97.09%	0.0316%	0.0034%	0.0666%	5.08%	0.0011%	-0.0007%	219.413
Y	$20K - $50K	ML	257.48	$31,491.07	$122.19	98.75%	96.69%	0.0257%	0.0033%	0.0548%	6.09%	0.0022%	0.0019%	361.110
Y	$50K - $200K	ML	633.99	$93,480.24	$147.58	98.38%	95.28%	0.0244%	0.0036%	0.0523%	6.82%	0.0018%	0.0009%	1,423.611
Y	All Under $200K	ML	106.96	$14,171.32	$132.44	98.59%	96.14%	0.0260%	0.0034%	0.0555%	6.15%	0.0019%	0.0010%	845.084
Y	$200K & Over	ML	3,640.10	$650,247.43	$182.60	75.81%	57.68%	-0.0006%	0.0507%	0.0495%	102.46%	0.0325%	0.0334%	40,373.977
N	Under $250	M	22.77	$93.94	$4.01	97.19%	93.48%	0.0982%	0.0881%	0.2845%	30.97%	0.0732%	0.0702%	363.969
N	$250 - $1K	M	107.62	$561.34	$5.12	96.88%	91.77%	0.0778%	0.0698%	0.2255%	30.98%	0.0498%	0.0431%	153.941
N	$1K - $5K	M	387.56	$2,497.44	$6.36	93.69%	87.60%	0.0597%	0.0620%	0.1815%	34.15%	0.0244%	0.0200%	166.247
N	$5K - $10K	M	861.14	$7,170.80	$8.25	92.75%	87.42%	0.0461%	0.0578%	0.1500%	38.51%	0.0134%	0.0064%	179.760
N	$10K - $20K	M	872.06	$14,329.65	$16.40	93.08%	87.74%	0.0365%	0.0464%	0.1195%	38.81%	0.0130%	0.0069%	219.312
N	$20K - $50K	M	1,482.25	$32,190.56	$21.60	95.46%	91.82%	0.0270%	0.0372%	0.0912%	40.82%	0.0092%	0.0052%	287.409
N	$50K - $200K	M	2,863.09	$96,476.38	$33.64	95.81%	91.45%	0.0193%	0.0257%	0.0643%	40.04%	0.0074%	0.0049%	444.461
N	All Under $200K	M	601.20	$11,655.77	$19.30	94.62%	89.84%	0.0276%	0.0353%	0.0905%	39.00%	0.0103%	0.0065%	285.424
N	$200K & Over	M	8,392.88	$542,348.92	$65.94	72.64%	55.76%	-0.0102%	0.0632%	0.0429%	147.34%	0.0328%	0.0331%	10,323.618
N	Under $250	ML	33.13	$89.10	$2.73	98.82%	91.23%	0.1161%	0.1033%	0.3355%	30.78%	0.0847%	0.0859%	28,112.972
N	$250 - $1K	ML	169.32	$557.59	$3.36	97.71%	89.50%	0.0929%	0.0842%	0.2700%	31.18%	0.0551%	0.0561%	16,492.232

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N	$1K - $5K	ML	511.62	$2,434.95	$4.90	96.83%	88.11%	0.0704%	0.0788%	0.2196%	35.90%	0.0441%	0.0336%	10,319.875
N	$5K - $10K	ML	1,033.54	$7,098.01	$7.19	96.17%	88.16%	0.0521%	0.0689%	0.1730%	39.84%	0.0261%	0.0150%	9,764.362
N	$10K - $20K	ML	1,563.15	$14,187.62	$9.41	97.22%	89.96%	0.0429%	0.0718%	0.1576%	45.57%	0.0208%	0.0077%	11,446.991
N	$20K - $50K	ML	3,217.33	$31,778.33	$10.13	98.38%	92.72%	0.0296%	0.0738%	0.1330%	55.50%	0.0127%	0.0004%	12,160.954
N	$50K - $200K	ML	5,160.77	$92,199.34	$18.40	97.63%	87.30%	0.0170%	0.0487%	0.0828%	58.84%	0.0090%	0.0042%	18,871.990
N	All Under $200K	ML	896.56	$9,697.40	$11.10	97.53%	89.48%	0.0300%	0.0615%	0.1214%	50.63%	0.0154%	0.0070%	13,850.990
N	$200K & Over	ML	13,627.45	$484,056.95	$37.70	88.70%	62.99%	-0.0022%	0.0554%	0.0510%	108.68%	0.0247%	0.0235%	42,871.245