

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	\$108.14	\$96.24	98.43%	96.99%	0.0267%	0.0110%	0.0645%	17.05%	0.0102%	0.0092%	2,803.050
Y	\$250 - \$1K	M	4.26	\$569.96	\$133.28	98.41%	97.75%	0.0315%	0.0064%	0.0694%	9.18%	0.0052%	0.0045%	2,061.113
Y	\$1K - \$5K	M	17.22	\$2,607.10	\$153.99	97.80%	97.09%	0.0316%	0.0052%	0.0684%	7.64%	0.0030%	0.0021%	3,946.182
Y	\$5K - \$10K	M	44.88	\$7,439.62	\$167.85	97.19%	96.37%	0.0284%	0.0054%	0.0621%	8.68%	0.0026%	0.0022%	3,745.887
Y	\$10K - \$20K	M	88.14	\$14,418.63	\$165.94	97.32%	96.54%	0.0288%	0.0050%	0.0626%	7.94%	0.0021%	0.0015%	3,023.460
Y	\$20K - \$50K	M	185.48	\$32,645.21	\$178.76	97.22%	96.31%	0.0275%	0.0044%	0.0594%	7.39%	0.0005%	-0.0003%	1,248.951
Y	\$50K - \$200K	M	494.83	\$100,617.58	\$204.53	97.36%	96.26%	0.0352%	0.0035%	0.0739%	4.74%	-0.0024%	-0.0040%	906.553
Y	All Under \$200K	M	108.43	\$20,410.09	\$190.12	97.34%	96.35%	0.0324%	0.0040%	0.0688%	5.79%	-0.0009%	-0.0021%	1,455.570
Y	\$200K & Over	M	2,070.37	\$509,961.62	\$247.17	65.84%	56.20%	-0.0045%	0.0635%	0.0546%	116.35%	0.0375%	0.0384%	21,830.985
Y	Under \$250	ML	1.95	\$137.31	\$69.80	98.54%	97.15%	0.0258%	0.0048%	0.0564%	8.49%	0.0021%	0.0004%	10,639.378
Y	\$250 - \$1K	ML	5.31	\$566.30	\$106.25	98.63%	96.97%	0.0300%	0.0030%	0.0629%	4.77%	0.0019%	0.0010%	2,796.677
Y	\$1K - \$5K	ML	22.45	\$2,526.49	\$112.65	98.64%	97.15%	0.0294%	0.0031%	0.0620%	5.04%	0.0025%	0.0021%	3,382.827
Y	\$5K - \$10K	ML	59.06	\$7,348.38	\$124.40	98.32%	96.66%	0.0286%	0.0032%	0.0603%	5.23%	0.0026%	0.0031%	1,683.092
Y	\$10K - \$20K	ML	113.52	\$13,590.67	\$119.59	98.61%	97.12%	0.0310%	0.0021%	0.0640%	3.25%	0.0013%	0.0014%	952.341
Y	\$20K - \$50K	ML	229.06	\$31,933.70	\$139.44	98.06%	96.06%	0.0255%	0.0038%	0.0547%	6.86%	0.0029%	0.0034%	932.200
Y	\$50K - \$200K	ML	675.07	\$96,170.17	\$142.61	98.08%	94.70%	0.0251%	0.0051%	0.0553%	9.19%	0.0023%	0.0019%	1,562.447
Y	All Under \$200K	ML	107.31	\$14,532.17	\$135.48	98.19%	95.64%	0.0263%	0.0042%	0.0568%	7.35%	0.0023%	0.0023%	1,467.545
Y	\$200K & Over	ML	3,440.06	\$677,775.34	\$201.42	73.25%	54.12%	0.0001%	0.0515%	0.0517%	99.78%	0.0324%	0.0357%	32,331.009
N	Under \$250	M	17.87	\$91.02	\$5.01	96.40%	94.10%	0.1002%	0.0846%	0.2850%	29.69%	0.0650%	0.0608%	1,993.817
N	\$250 - \$1K	M	93.58	\$564.82	\$5.97	95.89%	93.22%	0.0846%	0.0716%	0.2408%	29.75%	0.0445%	0.0424%	1,384.524
N	\$1K - \$5K	M	386.61	\$2,494.70	\$6.38	93.20%	88.12%	0.0678%	0.0680%	0.2036%	33.42%	0.0253%	0.0220%	1,985.172
N	\$5K - \$10K	M	808.84	\$7,165.31	\$8.79	91.84%	86.70%	0.0547%	0.0652%	0.1747%	37.35%	0.0149%	0.0082%	1,521.022
N	\$10K - \$20K	M	865.04	\$14,093.66	\$16.26	93.23%	88.90%	0.0454%	0.0518%	0.1426%	36.34%	0.0144%	0.0094%	3,480.486
N	\$20K - \$50K	M	1,445.73	\$31,645.75	\$21.85	95.27%	91.91%	0.0357%	0.0410%	0.1124%	36.50%	0.0087%	0.0039%	1,810.617
N	\$50K - \$200K	M	3,338.48	\$94,464.43	\$28.18	95.83%	92.07%	0.0220%	0.0309%	0.0750%	41.22%	0.0057%	0.0021%	1,720.541
N	All Under \$200K	M	625.41	\$11,669.61	\$18.58	94.44%	90.33%	0.0331%	0.0403%	0.1066%	37.82%	0.0095%	0.0053%	1,968.565
N	\$200K & Over	M	7,730.64	\$513,021.50	\$68.03	70.02%	53.97%	-0.0125%	0.0779%	0.0529%	147.19%	0.0398%	0.0410%	21,199.292
N	Under \$250	ML	28.08	\$89.28	\$3.23	98.34%	92.06%	0.1139%	0.1049%	0.3327%	31.53%	0.0866%	0.0871%	9,770.062
N	\$250 - \$1K	ML	135.94	\$560.73	\$4.24	97.65%	92.88%	0.0943%	0.0871%	0.2756%	31.59%	0.0644%	0.0590%	10,133.067

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N	\$1K - \$5K	ML	454.34	\$2,409.30	\$5.44	96.85%	89.87%	0.0753%	0.0781%	0.2287%	34.14%	0.0444%	0.0351%	5,809.274
N	\$5K - \$10K	ML	1,001.61	\$7,139.65	\$7.35	96.68%	88.84%	0.0583%	0.0764%	0.1930%	39.61%	0.0277%	0.0197%	11,505.105
N	\$10K - \$20K	ML	1,688.38	\$14,195.43	\$8.69	97.64%	90.99%	0.0493%	0.0811%	0.1797%	45.14%	0.0222%	0.0060%	11,960.444
N	\$20K - \$50K	ML	2,927.48	\$31,532.02	\$11.03	98.09%	89.94%	0.0356%	0.0693%	0.1406%	49.29%	0.0150%	0.0024%	12,033.131
N	\$50K - \$200K	ML	5,179.38	\$91,014.56	\$18.28	97.15%	81.69%	0.0229%	0.0502%	0.0961%	52.28%	0.0133%	0.0069%	19,443.997
N	All Under \$200K	ML	824.55	\$9,075.56	\$11.36	97.41%	87.66%	0.0363%	0.0630%	0.1357%	46.47%	0.0187%	0.0092%	13,233.191
N	\$200K & Over	ML	14,458.13	\$599,355.64	\$44.58	81.46%	54.80%	-0.0054%	0.0752%	0.0643%	116.95%	0.0397%	0.0340%	76,731.134