Order Execution Summary Data Report

Designated Participant: FINRA
Reporting Entity: CGXS
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	ML	2.14	$144.64	$84.54	80.54%	22.60%	-0.0045%	0.0527%	0.0437%	120.51%	0.0167%	0.0208%	67.025
Y	$250 - $1K	ML	8.32	$662.99	$83.97	94.77%	25.30%	0.0023%	0.0435%	0.0481%	90.44%	0.0269%	0.0307%	112.183
Y	$1K - $5K	ML	69.46	$3,628.90	$63.76	98.14%	21.69%	0.0035%	0.0300%	0.0369%	81.24%	0.0222%	0.0253%	220.306
Y	$5K - $10K	ML	93.48	$7,511.85	$106.15	96.74%	25.09%	0.0032%	0.0280%	0.0344%	81.23%	0.0094%	0.0085%	315.672
Y	$10K - $20K	ML	100.03	$14,361.21	$148.88	95.37%	30.92%	0.0032%	0.0385%	0.0448%	85.91%	0.0163%	0.0131%	256.639
Y	$20K - $50K	ML	107.59	$31,795.46	$209.91	94.23%	32.59%	0.0033%	0.0392%	0.0457%	85.65%	0.0162%	0.0173%	751.955
Y	$50K - $200K	ML	176.37	$82,009.12	$202.79	96.05%	28.65%	0.0039%	0.0495%	0.0572%	86.52%	0.0378%	0.0338%	1,002.028
Y	All Under $200K	ML	100.77	$21,286.63	$162.61	95.75%	28.82%	0.0034%	0.0407%	0.0476%	85.55%	0.0226%	0.0212%	583.955
Y	$200K & Over	ML	4,451.04	$706,883.30	$197.27	95.75%	27.51%	0.0019%	0.0795%	0.0834%	95.40%	0.0204%	0.0071%	1,683.378
N	Under $250	ML	73.22	$95.57	$1.04	99.21%	38.18%	0.0138%	0.5740%	0.6016%	95.41%	0.5033%	0.4506%	121,356.697
N	$250 - $1K	ML	154.67	$663.68	$4.49	95.77%	26.03%	0.0094%	0.2607%	0.2795%	93.25%	0.2041%	0.2196%	16,668.725
N	$1K - $5K	ML	127.23	$2,758.03	$21.09	97.60%	17.14%	0.0043%	0.0849%	0.0936%	90.70%	0.0315%	0.0323%	13,358.194
N	$5K - $10K	ML	135.89	$7,048.99	$50.97	96.51%	17.58%	0.0027%	0.0503%	0.0556%	90.39%	0.0149%	0.0123%	34,600.140
N	$10K - $20K	ML	187.91	$13,963.09	$69.38	97.11%	19.81%	0.0027%	0.0521%	0.0575%	90.58%	0.0189%	0.0171%	7,387.518
N	$20K - $50K	ML	426.63	$31,656.23	$75.43	97.43%	18.40%	0.0037%	0.0612%	0.0687%	89.16%	0.0338%	0.0365%	12,234.983
N	$50K - $200K	ML	2,292.50	$104,203.56	$85.39	97.96%	14.16%	0.0019%	0.0509%	0.0547%	93.14%	0.0261%	0.0326%	4,977.865
N	All Under $200K	ML	308.01	$14,280.89	$52.77	97.34%	18.41%	0.0029%	0.0582%	0.0640%	90.91%	0.0264%	0.0283%	18,032.315
N	$200K & Over	ML	15,530.67	$435,625.51	$106.94	96.80%	7.86%	-0.0023%	0.0559%	0.0513%	108.91%	0.0147%	0.0158%	1,845.452