Order Execution Summary Data Report

Designated Participant: FINRA
Reporting Entity: CGXS
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	ML	2.01	$145.89	$90.65	94.29%	26.04%	0.0101%	0.0734%	0.0935%	78.46%	0.0511%	0.0624%	98.916
Y	$250 - $1K	ML	9.27	$645.22	$91.99	97.69%	30.24%	0.0110%	0.0634%	0.0853%	74.31%	0.0429%	0.0457%	95.960
Y	$1K - $5K	ML	81.97	$3,483.22	$55.94	98.68%	23.52%	0.0097%	0.0528%	0.0722%	73.06%	0.0423%	0.0456%	216.141
Y	$5K - $10K	ML	99.82	$7,429.34	$92.63	97.39%	23.70%	0.0044%	0.0323%	0.0412%	78.51%	0.0151%	0.0122%	300.193
Y	$10K - $20K	ML	108.79	$14,188.62	$127.79	95.47%	28.56%	0.0049%	0.0431%	0.0528%	81.57%	0.0205%	0.0183%	495.863
Y	$20K - $50K	ML	126.66	$31,472.45	$177.74	95.32%	31.91%	0.0047%	0.0435%	0.0530%	82.19%	0.0267%	0.0231%	330.616
Y	$50K - $200K	ML	247.80	$83,225.35	$184.51	96.43%	28.00%	0.0045%	0.0508%	0.0597%	85.06%	0.0421%	0.0395%	1,151.091
Y	All Under $200K	ML	115.54	$20,139.13	$140.07	96.42%	27.74%	0.0049%	0.0450%	0.0547%	82.26%	0.0303%	0.0277%	558.398
Y	$200K & Over	ML	3,913.20	$703,670.68	$188.35	94.78%	18.39%	0.0021%	0.0543%	0.0585%	92.69%	0.0117%	0.0206%	483.894
N	Under $250	ML	107.69	$113.80	$1.29	99.24%	43.24%	0.0186%	0.5273%	0.5646%	93.40%	0.4582%	0.3496%	3,377.790
N	$250 - $1K	ML	190.19	$624.29	$4.54	95.44%	26.40%	0.0088%	0.2147%	0.2323%	92.42%	0.1375%	0.1149%	16,416.747
N	$1K - $5K	ML	153.54	$2,881.45	$21.30	98.00%	15.57%	0.0037%	0.0769%	0.0844%	91.14%	0.0343%	0.0357%	12,377.030
N	$5K - $10K	ML	146.40	$7,125.86	$48.41	97.90%	15.60%	0.0030%	0.0480%	0.0539%	88.93%	0.0164%	0.0150%	9,094.775
N	$10K - $20K	ML	212.42	$14,396.21	$60.86	97.14%	15.82%	0.0029%	0.0543%	0.0601%	90.35%	0.0219%	0.0197%	7,751.723
N	$20K - $50K	ML	562.05	$31,956.40	$60.01	97.61%	15.23%	0.0029%	0.0577%	0.0634%	90.94%	0.0286%	0.0274%	5,825.070
N	$50K - $200K	ML	2,639.26	$110,962.57	$59.93	98.48%	12.17%	0.0019%	0.0531%	0.0568%	93.43%	0.0320%	0.0339%	11,054.884
N	All Under $200K	ML	382.43	$15,492.96	$44.05	97.83%	16.07%	0.0027%	0.0577%	0.0631%	91.41%	0.0284%	0.0282%	9,984.067
N	$200K & Over	ML	15,790.71	$418,506.49	$82.52	96.18%	10.57%	0.0015%	0.0406%	0.0436%	93.16%	0.0059%	0.0149%	6,404.487