

Order Execution Summary Data Report

Designated Participant: FINRA

Reporting Entity: GRPS

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	0.56	\$64.87	\$117.16	99.39%	98.32%	0.0472%	-0.0042%	0.0903%	-4.68%	-0.0107%	-0.0079%	256.027
Y	\$250 - \$1K	M	4.03	\$528.64	\$131.07	99.25%	98.12%	0.0417%	-0.0079%	0.0756%	-10.41%	-0.0088%	-0.0113%	265.789
Y	\$1K - \$5K	M	15.53	\$2,296.92	\$148.18	98.78%	97.58%	0.0376%	-0.0078%	0.0673%	-11.62%	-0.0080%	-0.0096%	350.822
Y	\$5K - \$10K	M	42.57	\$6,957.84	\$163.72	98.77%	97.76%	0.0333%	-0.0067%	0.0599%	-11.10%	-0.0067%	-0.0089%	352.140
Y	\$10K - \$20K	M	84.12	\$13,803.45	\$163.97	98.62%	97.63%	0.0306%	-0.0049%	0.0562%	-8.77%	-0.0065%	-0.0068%	340.328
Y	\$20K - \$50K	M	191.37	\$30,289.40	\$158.50	98.49%	96.90%	0.0306%	-0.0064%	0.0549%	-11.65%	-0.0065%	-0.0063%	326.842
Y	\$50K - \$200K	M	517.15	\$91,246.90	\$176.09	99.14%	98.09%	0.0281%	-0.0021%	0.0542%	-3.92%	-0.0045%	-0.0061%	309.061
Y	All Under \$200K	M	15.67	\$2,483.74	\$158.63	98.81%	97.62%	0.0328%	-0.0057%	0.0599%	-9.46%	-0.0066%	-0.0077%	329.700
Y	\$200K & Over	M	4,197.75	\$796,449.50	\$189.58	58.25%	50.34%	-0.0011%	0.0607%	0.0585%	103.86%	0.0196%	0.0343%	599.767
Y	\$250 - \$1K	ML	2.50	\$510.06	\$203.92	100.00%	100.00%	0.0545%	-0.0010%	0.1079%	-0.95%	-0.0971%	-0.2359%	48.400
Y	\$1K - \$5K	ML	30.40	\$2,107.05	\$69.33	100.00%	100.00%	0.0275%	-0.0105%	0.0444%	-23.70%	-0.3909%	0.1196%	89.461
Y	\$5K - \$10K	ML	36.50	\$5,617.76	\$153.94	100.00%	100.00%	0.0233%	0.0000%	0.0465%	0.00%	-0.1838%	-0.4165%	75.041
Y	\$10K - \$20K	ML	7.00	\$10,338.16	\$1,475.96	100.00%	100.00%	0.1253%	-0.1253%	0.1253%	-99.99%	-0.0393%	-0.3035%	80.000
Y	\$50K - \$200K	ML	1,984.67	\$85,879.50	\$43.27	100.00%	100.00%	0.0195%	0.0243%	0.0634%	38.37%	0.1148%	0.0716%	171.766
Y	All Under \$200K	ML	413.07	\$19,452.51	\$47.10	100.00%	100.00%	0.0240%	0.0167%	0.0646%	25.80%	0.0781%	0.0391%	168.304
Y	\$200K & Over	ML	7,041.20	\$2,700,594.41	\$383.64	46.51%	40.91%	-0.0064%	0.0672%	0.0545%	123.36%	0.0372%	0.0336%	249.051
N	Under \$250	M	1.27	\$55.10	\$43.33	99.56%	98.13%	0.0458%	-0.0055%	0.0861%	-6.44%	-0.0054%	-0.0069%	254.111
N	\$250 - \$1K	M	13.51	\$538.82	\$39.81	99.61%	97.18%	0.0624%	-0.0079%	0.1168%	-6.73%	-0.0080%	-0.0094%	324.361
N	\$1K - \$5K	M	53.87	\$2,372.27	\$43.96	99.56%	96.63%	0.0531%	-0.0057%	0.1005%	-5.69%	-0.0061%	-0.0077%	343.039
N	\$5K - \$10K	M	152.35	\$7,097.20	\$46.51	98.71%	95.03%	0.0411%	-0.0032%	0.0790%	-4.02%	-0.0041%	-0.0058%	344.916
N	\$10K - \$20K	M	319.97	\$14,096.01	\$44.04	98.19%	92.85%	0.0356%	-0.0001%	0.0711%	-0.17%	-0.0022%	-0.0025%	337.409
N	\$20K - \$50K	M	680.58	\$30,885.54	\$45.35	97.77%	93.47%	0.0318%	0.0015%	0.0651%	2.33%	-0.0012%	-0.0040%	335.308
N	\$50K - \$200K	M	1,824.25	\$89,674.05	\$49.25	91.21%	82.53%	0.0249%	0.0141%	0.0638%	22.02%	0.0064%	0.0031%	392.564
N	All Under \$200K	M	74.87	\$3,451.51	\$46.10	96.20%	90.71%	0.0349%	0.0037%	0.0735%	4.99%	0.0000%	-0.0023%	354.719
N	\$200K & Over	M	10,473.86	\$612,172.00	\$58.45	74.98%	41.26%	-0.0069%	0.0951%	0.0812%	117.06%	0.0607%	0.0584%	1,728.199
N	Under \$250	ML	8.88	\$114.31	\$12.88	100.00%	100.00%	0.0653%	-0.0037%	0.1269%	-2.88%	-0.0069%	-0.1163%	176.479
N	\$250 - \$1K	ML	65.04	\$545.12	\$8.38	100.00%	81.55%	0.0449%	0.0106%	0.1004%	10.55%	-0.0364%	-0.0827%	157.234
N	\$1K - \$5K	ML	233.26	\$2,258.58	\$9.68	99.36%	99.36%	0.0731%	0.0091%	0.1553%	5.87%	0.0947%	0.1857%	105.138
N	\$5K - \$10K	ML	890.92	\$6,796.04	\$7.62	89.84%	87.05%	0.0539%	0.1170%	0.2248%	52.07%	-0.0021%	-0.0888%	116.014

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)
N	\$10K - \$20K	ML	3,400.93	\$14,135.94	\$4.16	25.51%	24.44%	0.1215%	0.2370%	0.4799%	49.38%	0.3348%	0.2029%	109.786
N	\$20K - \$50K	ML	15,278.25	\$32,207.51	\$2.42	71.63%	56.26%	-0.0420%	1.0826%	0.9985%	108.42%	0.6862%	0.4438%	499.130
N	\$50K - \$200K	ML	11,592.59	\$101,376.43	\$8.50	54.29%	25.13%	0.0229%	0.2315%	0.2773%	83.50%	0.1092%	0.1024%	55,790.353
N	All Under \$200K	ML	5,044.16	\$30,406.45	\$6.30	58.38%	36.58%	0.0224%	0.3234%	0.3682%	87.81%	0.1852%	0.1437%	32,625.177
N	\$200K & Over	ML	23,016.58	\$626,646.85	\$28.89	88.78%	28.40%	-0.0024%	0.0683%	0.0636%	107.40%	0.0667%	0.0596%	40,916.438