

Order Execution Summary Data Report

Designated Participant: FINRA

Reporting Entity: GRPS

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	M	0.49	\$54.45	\$110.39	99.17%	98.41%	0.0405%	-0.0037%	0.0773%	-4.75%	-0.0058%	-0.0078%	217.798
Y	\$250 - \$1K	M	4.19	\$537.84	\$128.40	99.24%	98.13%	0.0381%	-0.0067%	0.0695%	-9.61%	-0.0061%	-0.0036%	294.421
Y	\$1K - \$5K	M	15.97	\$2,260.84	\$141.52	98.99%	97.97%	0.0351%	-0.0065%	0.0636%	-10.21%	-0.0067%	-0.0052%	374.616
Y	\$5K - \$10K	M	44.84	\$7,032.30	\$156.84	98.58%	97.55%	0.0315%	-0.0058%	0.0573%	-10.07%	-0.0073%	-0.0040%	430.679
Y	\$10K - \$20K	M	82.43	\$13,939.76	\$169.10	98.43%	97.31%	0.0315%	-0.0059%	0.0572%	-10.31%	-0.0069%	-0.0074%	414.367
Y	\$20K - \$50K	M	182.43	\$30,327.95	\$166.24	98.32%	96.69%	0.0302%	-0.0068%	0.0535%	-12.72%	-0.0117%	-0.0106%	366.316
Y	\$50K - \$200K	M	489.60	\$88,579.02	\$180.93	97.40%	95.74%	0.0322%	-0.0027%	0.0616%	-4.41%	-0.0044%	-0.0124%	352.852
Y	All Under \$200K	M	14.76	\$2,356.04	\$159.65	98.39%	97.10%	0.0326%	-0.0054%	0.0597%	-9.08%	-0.0072%	-0.0082%	373.508
Y	\$200K & Over	M	4,346.63	\$756,326.01	\$174.01	69.07%	55.80%	0.0045%	0.0387%	0.0476%	81.21%	0.0101%	0.0067%	855.816
Y	\$250 - \$1K	ML	3.00	\$678.07	\$225.99	100.00%	100.00%	0.0155%	0.0000%	0.0310%	0.00%	-0.0347%	-0.0332%	70.500
Y	\$1K - \$5K	ML	22.50	\$3,082.45	\$137.01	100.00%	100.00%	0.0219%	-0.0077%	0.0360%	-21.40%	-0.0516%	-0.1311%	88.089
Y	\$5K - \$10K	ML	10.00	\$5,497.23	\$549.54	100.00%	100.00%	0.0455%	-0.0232%	0.0678%	-34.23%	-0.0896%	-0.0328%	78.000
Y	\$10K - \$20K	ML	51.00	\$16,116.34	\$315.92	100.00%	100.00%	0.0396%	0.0209%	0.1001%	20.90%	-0.0247%	0.0018%	85.045
Y	\$20K - \$50K	ML	522.67	\$36,511.83	\$69.86	100.00%	100.00%	0.0102%	0.0093%	0.0297%	31.22%	-0.0729%	-0.0918%	105.235
Y	All Under \$200K	ML	113.39	\$13,723.90	\$121.02	100.00%	100.00%	0.0258%	0.0122%	0.0638%	19.17%	-0.0503%	-0.0481%	100.578
Y	\$200K & Over	ML	10,774.00	\$3,736,060.64	\$346.79	11.22%	10.22%	-0.0072%	0.0617%	0.0473%	130.30%	0.0020%	-0.0866%	333.982
N	Under \$250	M	0.79	\$49.49	\$62.33	99.51%	98.36%	0.0336%	-0.0027%	0.0646%	-4.17%	-0.0039%	-0.0055%	259.440
N	\$250 - \$1K	M	13.65	\$532.98	\$39.03	99.43%	97.93%	0.0606%	-0.0078%	0.1134%	-6.88%	-0.0076%	-0.0068%	330.320
N	\$1K - \$5K	M	54.16	\$2,340.43	\$43.21	99.17%	96.84%	0.0481%	-0.0039%	0.0924%	-4.19%	-0.0053%	-0.0061%	351.571
N	\$5K - \$10K	M	154.74	\$7,129.92	\$46.07	98.55%	95.50%	0.0382%	-0.0008%	0.0755%	-1.11%	-0.0025%	-0.0018%	399.600
N	\$10K - \$20K	M	304.77	\$14,069.35	\$46.16	98.56%	95.39%	0.0361%	-0.0010%	0.0712%	-1.34%	-0.0031%	-0.0033%	355.665
N	\$20K - \$50K	M	686.93	\$31,139.86	\$45.33	98.47%	93.91%	0.0311%	0.0025%	0.0647%	3.91%	-0.0011%	-0.0022%	342.609
N	\$50K - \$200K	M	1,839.49	\$90,592.77	\$49.25	97.10%	90.38%	0.0274%	0.0042%	0.0589%	7.08%	0.0026%	0.0026%	5,021.375
N	All Under \$200K	M	54.66	\$2,541.24	\$46.49	98.17%	93.68%	0.0342%	0.0011%	0.0695%	1.60%	-0.0010%	-0.0013%	1,918.847
N	\$200K & Over	M	11,920.49	\$682,497.98	\$57.25	75.68%	38.74%	-0.0060%	0.0529%	0.0409%	129.38%	0.0246%	0.0225%	2,911.683
N	Under \$250	ML	51.67	\$176.13	\$3.40	100.00%	100.00%	0.0981%	0.0975%	0.2938%	33.19%	0.1923%	0.1923%	76.726
N	\$250 - \$1K	ML	106.77	\$572.69	\$5.36	100.00%	37.93%	0.0705%	0.0311%	0.1720%	18.07%	0.0328%	0.0060%	126.704
N	\$1K - \$5K	ML	173.65	\$2,217.44	\$12.77	100.00%	98.09%	0.0970%	-0.0175%	0.1765%	-9.92%	-0.0188%	-0.1418%	209.018
N	\$5K - \$10K	ML	925.38	\$7,214.59	\$7.80	100.00%	62.74%	0.0941%	0.0292%	0.2175%	13.43%	-0.0388%	-0.0435%	123.168

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N	\$10K - \$20K	ML	3,444.19	\$14,311.22	\$6.06	100.00%	6.43%	0.0184%	0.3985%	0.4353%	91.55%	-0.2112%	-0.2153%	331,764.982
N	\$20K - \$50K	ML	16,823.13	\$31,865.98	\$1.95	34.68%	12.47%	-0.3272%	1.2750%	0.6205%	205.47%	0.0938%	0.3726%	679,315.545
N	\$50K - \$200K	ML	18,814.56	\$95,345.31	\$5.07	20.66%	12.66%	-0.0114%	0.2147%	0.1919%	111.90%	0.0451%	0.0488%	1,894.583
N	All Under \$200K	ML	6,585.22	\$23,576.33	\$3.71	32.84%	14.24%	-0.0825%	0.4813%	0.3162%	152.21%	0.0377%	0.1083%	342,246.466
N	\$200K & Over	ML	52,405.00	\$6,025,275.96	\$117.44	25.88%	12.09%	-0.0704%	0.1881%	0.0474%	396.80%	0.0226%	0.0023%	93,612.640