Order Execution Summary Data Report

Designated Participant: FINRA
Reporting Entity: GSCO
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	1.45	$143.38	$99.07	99.89%	99.21%	0.0342%	-0.0005%	0.0679%	-0.74%	-0.0003%	-0.0003%	2.830
Y	$250 - $1K	M	3.82	$552.38	$144.72	99.95%	99.43%	0.0354%	0.0009%	0.0718%	1.25%	0.0001%	-0.0009%	2.654
Y	$1K - $5K	M	16.27	$2,466.92	$151.59	99.95%	99.17%	0.0353%	0.0013%	0.0719%	1.83%	0.0007%	-0.0003%	2.677
Y	$5K - $10K	M	45.54	$7,221.72	$158.57	99.95%	98.49%	0.0346%	0.0018%	0.0710%	2.48%	-0.0001%	-0.0018%	2.729
Y	$10K - $20K	M	88.03	$14,145.36	$160.69	99.94%	97.97%	0.0342%	0.0018%	0.0701%	2.57%	-0.0014%	-0.0007%	2.623
Y	$20K - $50K	M	176.84	$31,653.05	$179.00	99.83%	98.16%	0.0337%	0.0015%	0.0688%	2.13%	-0.0017%	-0.0014%	2.556
Y	$50K - $200K	M	710.46	$97,606.03	$137.39	99.32%	97.10%	0.0328%	0.0044%	0.0701%	6.27%	-0.0034%	-0.0046%	2.490
Y	All Under $200K	M	65.47	$9,841.35	$150.32	99.59%	97.69%	0.0335%	0.0029%	0.0700%	4.21%	-0.0022%	-0.0029%	2.551
Y	$200K & Over	M	2,196.78	$505,849.35	$230.28	81.14%	73.56%	0.0048%	0.0504%	0.0601%	83.90%	0.0155%	0.0212%	3.695
Y	Under $250	ML	1.91	$141.54	$74.19	99.89%	98.92%	0.0262%	-0.0017%	0.0506%	-3.45%	-0.0017%	0.0042%	6.857
Y	$250 - $1K	ML	5.01	$577.42	$115.16	99.91%	98.90%	0.0295%	-0.0019%	0.0571%	-3.33%	-0.0050%	-0.0037%	32.547
Y	$1K - $5K	ML	21.21	$2,512.23	$118.46	99.95%	98.79%	0.0298%	-0.0010%	0.0586%	-1.66%	-0.0033%	-0.0019%	4.572
Y	$5K - $10K	ML	52.40	$7,279.73	$138.92	99.91%	97.80%	0.0294%	0.0002%	0.0589%	0.27%	0.0101%	0.0111%	2.680
Y	$10K - $20K	ML	103.71	$14,109.73	$136.05	99.94%	98.05%	0.0302%	0.0007%	0.0610%	1.11%	-0.0037%	0.0037%	2.539
Y	$20K - $50K	ML	201.86	$31,810.45	$157.58	99.87%	97.16%	0.0276%	0.0012%	0.0565%	2.12%	-0.0060%	-0.0030%	2.564
Y	$50K - $200K	ML	649.65	$97,027.99	$149.87	99.05%	94.37%	0.0257%	0.0039%	0.0554%	7.09%	-0.0052%	-0.0016%	10.507
Y	All Under $200K	ML	93.32	$13,652.88	$146.55	99.47%	96.03%	0.0272%	0.0023%	0.0567%	4.12%	-0.0041%	-0.0005%	7.058
Y	$200K & Over	ML	4,295.06	$907,075.41	$214.01	62.28%	42.87%	-0.0131%	0.0863%	0.0601%	143.66%	0.0396%	0.0085%	11,687.283
N	Under $250	M	4.07	$90.69	$22.28	99.70%	97.09%	0.0788%	0.0012%	0.1588%	0.78%	0.0000%	0.0010%	2.851
N	$250 - $1K	M	20.89	$560.73	$26.84	99.63%	96.82%	0.0686%	0.0011%	0.1383%	0.81%	-0.0018%	-0.0035%	2.611
N	$1K - $5K	M	99.18	$2,482.95	$25.03	97.46%	93.43%	0.0760%	0.0035%	0.1555%	2.27%	-0.0027%	-0.0031%	2.646
N	$5K - $10K	M	261.40	$7,235.40	$27.68	96.34%	92.78%	0.0687%	0.0046%	0.1420%	3.22%	-0.0014%	-0.0013%	3.325
N	$10K - $20K	M	461.38	$14,118.71	$30.60	95.76%	90.94%	0.0639%	0.0079%	0.1356%	5.80%	-0.0039%	-0.0070%	2.693
N	$20K - $50K	M	886.27	$31,408.83	$35.44	96.11%	90.45%	0.0596%	0.0099%	0.1291%	7.64%	-0.0005%	-0.0046%	3.176
N	$50K - $200K	M	2,937.93	$93,350.15	$31.77	94.39%	89.14%	0.0437%	0.0171%	0.1045%	16.32%	-0.0040%	-0.0084%	3.188
N	All Under $200K	M	221.39	$6,903.52	$31.18	95.54%	90.60%	0.0550%	0.0118%	0.1219%	9.71%	-0.0028%	-0.0062%	3.070
N	$200K & Over	M	6,952.10	$476,202.71	$68.40	66.38%	52.91%	-0.0151%	0.0965%	0.0663%	145.67%	0.0451%	0.0524%	4.194
N	Under $250	ML	16.00	$53.91	$3.37	99.26%	88.81%	0.1214%	0.0094%	0.2523%	3.74%	0.0090%	0.0086%	2,231.248
N	$250 - $1K	ML	120.32	$572.18	$4.79	98.26%	90.09%	0.1100%	0.0156%	0.2357%	6.62%	0.0041%	-0.0006%	2,724.001

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N	$1K - $5K	ML	398.59	$2,497.69	$6.37	90.68%	78.92%	0.0939%	0.0215%	0.2093%	10.26%	0.0093%	0.0078%	13,014.167
N	$5K - $10K	ML	821.54	$7,156.23	$9.23	85.66%	74.74%	0.0777%	0.0244%	0.1799%	13.58%	-0.0137%	-0.0131%	38,361.004
N	$10K - $20K	ML	1,467.55	$14,110.46	$10.32	83.77%	66.10%	0.0659%	0.0384%	0.1701%	22.56%	0.0043%	-0.0102%	22,870.779
N	$20K - $50K	ML	2,365.49	$31,338.38	$14.12	86.54%	72.06%	0.0593%	0.0291%	0.1477%	19.70%	-0.0082%	-0.0142%	18,752.291
N	$50K - $200K	ML	4,463.25	$93,837.32	$22.43	89.46%	63.92%	0.0320%	0.0451%	0.1090%	41.33%	0.0010%	-0.0099%	34,613.406
N	All Under $200K	ML	668.10	$8,820.16	$13.92	87.92%	70.64%	0.0513%	0.0369%	0.1395%	26.44%	-0.0014%	-0.0099%	25,022.264
N	$200K & Over	ML	16,014.47	$671,605.47	$44.27	64.70%	33.73%	-0.0234%	0.1157%	0.0690%	167.74%	0.0444%	0.0696%	28,606.226