Order Execution Summary Data Report

Designated Participant: FINRA
Reporting Entity: GSCO
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	1.49	$143.87	$96.52	99.92%	99.56%	0.0317%	-0.0005%	0.0630%	-0.76%	-0.0007%	-0.0010%	2.716
Y	$250 - $1K	M	4.09	$548.81	$134.24	99.96%	99.64%	0.0334%	0.0003%	0.0670%	0.43%	0.0003%	-0.0003%	2.649
Y	$1K - $5K	M	16.91	$2,433.36	$143.90	99.96%	99.50%	0.0325%	0.0007%	0.0656%	1.01%	0.0002%	0.0006%	2.693
Y	$5K - $10K	M	46.23	$7,190.40	$155.52	99.95%	99.15%	0.0318%	0.0007%	0.0643%	1.15%	-0.0002%	-0.0009%	2.670
Y	$10K - $20K	M	87.82	$14,182.89	$161.50	99.92%	98.60%	0.0308%	0.0007%	0.0623%	1.14%	-0.0014%	-0.0026%	2.679
Y	$20K - $50K	M	183.18	$31,518.41	$172.06	99.89%	98.89%	0.0300%	0.0008%	0.0609%	1.36%	-0.0025%	-0.0043%	2.597
Y	$50K - $200K	M	773.05	$97,846.57	$126.57	99.44%	97.92%	0.0282%	0.0035%	0.0599%	5.77%	-0.0021%	-0.0018%	2.491
Y	All Under $200K	M	69.08	$9,782.27	$141.62	99.65%	98.39%	0.0296%	0.0021%	0.0613%	3.42%	-0.0017%	-0.0022%	2.560
Y	$200K & Over	M	2,205.76	$514,981.61	$233.48	79.84%	73.40%	0.0057%	0.0424%	0.0538%	78.86%	0.0252%	0.0266%	3.544
Y	Under $250	ML	2.06	$140.60	$68.08	99.86%	99.20%	0.0243%	-0.0003%	0.0482%	-0.58%	0.0003%	-0.0013%	2.467
Y	$250 - $1K	ML	5.16	$563.31	$109.08	99.85%	99.30%	0.0278%	-0.0012%	0.0543%	-2.23%	0.0016%	0.0013%	2.473
Y	$1K - $5K	ML	23.59	$2,464.28	$104.46	99.98%	99.00%	0.0271%	-0.0007%	0.0535%	-1.30%	0.0016%	0.0002%	2.536
Y	$5K - $10K	ML	55.12	$7,220.99	$131.00	99.89%	98.33%	0.0272%	-0.0004%	0.0541%	-0.65%	0.0008%	0.0034%	2.730
Y	$10K - $20K	ML	102.57	$14,184.17	$138.28	100.00%	99.34%	0.0260%	0.0000%	0.0520%	0.02%	0.0004%	-0.0002%	2.501
Y	$20K - $50K	ML	222.77	$31,803.60	$142.76	99.98%	98.17%	0.0241%	0.0007%	0.0488%	1.38%	0.0035%	0.0045%	2.525
Y	$50K - $200K	ML	665.29	$97,461.25	$146.49	99.09%	93.70%	0.0231%	0.0047%	0.0509%	9.14%	-0.0002%	-0.0079%	2.570
Y	All Under $200K	ML	98.45	$13,793.25	$140.10	99.52%	96.08%	0.0242%	0.0026%	0.0509%	5.08%	0.0009%	-0.0030%	2.560
Y	$200K & Over	ML	3,268.91	$867,679.82	$269.34	67.83%	50.61%	-0.0026%	0.0542%	0.0490%	110.61%	-0.0077%	-0.0082%	9,117.895
N	Under $250	M	4.02	$89.41	$22.24	99.83%	98.15%	0.0719%	0.0010%	0.1448%	0.69%	-0.0007%	-0.0013%	2.599
N	$250 - $1K	M	20.31	$559.38	$27.55	99.56%	97.21%	0.0623%	0.0012%	0.1258%	0.94%	0.0001%	-0.0012%	2.826
N	$1K - $5K	M	98.81	$2,474.13	$25.04	97.72%	94.72%	0.0690%	0.0021%	0.1402%	1.51%	-0.0028%	-0.0037%	2.979
N	$5K - $10K	M	256.20	$7,257.41	$28.33	97.25%	94.56%	0.0628%	0.0038%	0.1294%	2.91%	-0.0024%	-0.0071%	2.625
N	$10K - $20K	M	473.03	$14,198.75	$30.02	96.64%	91.98%	0.0576%	0.0053%	0.1205%	4.36%	-0.0028%	-0.0040%	2.691
N	$20K - $50K	M	944.50	$31,707.46	$33.57	97.05%	91.26%	0.0529%	0.0077%	0.1136%	6.81%	-0.0036%	-0.0115%	2.632
N	$50K - $200K	M	3,581.98	$93,078.72	$25.99	96.49%	92.30%	0.0412%	0.0129%	0.0954%	13.57%	-0.0080%	-0.0150%	2.582
N	All Under $200K	M	254.02	$7,082.03	$27.88	96.84%	92.57%	0.0499%	0.0092%	0.1089%	8.43%	-0.0054%	-0.0113%	2.643
N	$200K & Over	M	7,678.88	$509,396.10	$66.34	68.05%	52.61%	-0.0116%	0.0776%	0.0543%	142.86%	0.0395%	0.0399%	4.232
N	Under $250	ML	18.07	$59.51	$3.29	99.21%	88.22%	0.1100%	0.0135%	0.2335%	5.77%	0.0038%	-0.0098%	2.667
N	$250 - $1K	ML	124.93	$568.39	$4.56	98.12%	86.65%	0.0947%	0.0091%	0.1985%	4.57%	0.0011%	-0.0145%	4,808.459

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N	$1K - $5K	ML	443.02	$2,505.51	$5.79	88.82%	73.69%	0.0869%	0.0208%	0.1946%	10.69%	0.0116%	-0.0027%	23,447.401
N	$5K - $10K	ML	874.32	$7,229.44	$8.78	84.38%	71.61%	0.0722%	0.0309%	0.1752%	17.61%	0.0066%	0.0019%	48,422.182
N	$10K - $20K	ML	1,419.67	$14,143.90	$10.82	87.20%	68.23%	0.0626%	0.0341%	0.1592%	21.39%	-0.0002%	-0.0093%	18,698.017
N	$20K - $50K	ML	2,218.22	$31,612.23	$14.84	89.67%	74.25%	0.0538%	0.0303%	0.1380%	21.99%	-0.0079%	-0.0282%	13,249.691
N	$50K - $200K	ML	4,370.14	$94,751.57	$23.22	91.65%	67.49%	0.0280%	0.0366%	0.0927%	39.51%	0.0101%	0.0057%	71,185.730
N	All Under $200K	ML	674.98	$9,061.66	$14.13	89.46%	71.40%	0.0462%	0.0331%	0.1255%	26.34%	0.0044%	-0.0052%	36,983.654
N	$200K & Over	ML	16,012.21	$690,355.29	$44.22	63.82%	34.17%	-0.0242%	0.1049%	0.0565%	185.48%	0.0387%	0.0428%	144,029.226