

Order Execution Summary Data Report

Designated Participant: FINRA

Reporting Entity: CNBS

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	0.92	\$131.38	\$116.82	99.87%	98.03%	0.0130%	0.0295%	0.0554%	53.14%	0.0258%	0.0208%	2.674
Y	\$250 - \$1K	M	1.72	\$490.18	\$170.54	99.95%	97.53%	0.0155%	0.0326%	0.0635%	51.31%	0.0357%	0.0277%	2.685
Y	\$1K - \$5K	M	8.57	\$1,856.96	\$172.92	99.85%	96.78%	0.0157%	0.0345%	0.0659%	52.31%	0.0349%	0.0352%	3.111
Y	\$5K - \$10K	M	36.04	\$6,529.94	\$178.15	99.89%	95.05%	0.0155%	0.0333%	0.0644%	51.78%	0.0444%	0.0576%	3.358
Y	\$10K - \$20K	M	64.11	\$12,461.92	\$192.81	99.08%	93.01%	0.0145%	0.0304%	0.0594%	51.12%	0.0349%	0.0525%	3.519
Y	\$20K - \$50K	M	125.99	\$28,572.29	\$226.28	99.12%	95.17%	0.0147%	0.0325%	0.0620%	52.47%	0.0272%	0.0422%	3.702
Y	\$50K - \$200K	M	395.35	\$82,629.75	\$208.87	97.74%	78.52%	0.0130%	0.0346%	0.0605%	57.17%	0.0476%	0.0769%	4.978
Y	All Under \$200K	M	7.20	\$1,522.10	\$195.76	98.97%	90.25%	0.0144%	0.0332%	0.0619%	53.62%	0.0383%	0.0546%	3.842
Y	\$200K & Over	M	463.42	\$235,840.86	\$508.56	90.48%	61.84%	0.0072%	0.0863%	0.1007%	85.74%	0.1870%	0.2639%	15.983
Y	Under \$250	ML	0.97	\$100.45	\$101.06	99.94%	91.75%	0.0194%	0.0195%	0.0583%	33.49%	0.0113%	0.0100%	4.610
Y	\$250 - \$1K	ML	2.73	\$529.62	\$184.96	99.90%	94.14%	0.0209%	0.0178%	0.0596%	29.83%	0.0145%	0.0204%	4.547
Y	\$1K - \$5K	ML	12.09	\$2,175.51	\$178.43	99.78%	93.38%	0.0191%	0.0200%	0.0581%	34.35%	0.0244%	0.0484%	4.643
Y	\$5K - \$10K	ML	39.89	\$7,014.21	\$175.73	99.32%	92.14%	0.0180%	0.0224%	0.0584%	38.31%	0.0156%	0.0511%	5.789
Y	\$10K - \$20K	ML	71.77	\$13,913.35	\$193.50	100.00%	93.09%	0.0213%	0.0219%	0.0645%	33.89%	0.0131%	0.0549%	4.961
Y	\$20K - \$50K	ML	113.81	\$29,356.46	\$257.81	96.96%	85.81%	0.0208%	0.0324%	0.0739%	43.82%	0.0712%	0.0556%	8.056
Y	\$50K - \$200K	ML	476.50	\$96,391.44	\$202.28	96.07%	87.97%	0.0132%	0.0341%	0.0605%	56.34%	0.0522%	0.1139%	4.715
Y	All Under \$200K	ML	17.01	\$3,471.32	\$203.44	97.85%	89.72%	0.0176%	0.0286%	0.0638%	44.74%	0.0439%	0.0730%	5.519
Y	\$200K & Over	ML	1,218.27	\$232,273.49	\$190.63	96.84%	82.23%	0.0093%	0.0335%	0.0521%	64.21%	0.0262%	0.0329%	91.089
N	Under \$250	M	3.89	\$83.16	\$14.20	99.96%	90.88%	0.0373%	0.0805%	0.1552%	51.89%	0.0805%	0.0738%	3.359
N	\$250 - \$1K	M	17.46	\$526.44	\$19.01	99.93%	88.82%	0.0336%	0.0707%	0.1379%	51.24%	0.0691%	0.0679%	5.564
N	\$1K - \$5K	M	102.47	\$2,040.80	\$19.14	99.76%	88.62%	0.0346%	0.0808%	0.1501%	53.83%	0.0721%	0.0745%	3.974
N	\$5K - \$10K	M	309.05	\$6,345.26	\$20.43	97.30%	82.99%	0.0295%	0.0861%	0.1451%	59.32%	0.0743%	0.0719%	5.751
N	\$10K - \$20K	M	638.37	\$12,788.81	\$20.00	98.61%	82.00%	0.0295%	0.0855%	0.1445%	59.14%	0.0719%	0.0530%	13.601
N	\$20K - \$50K	M	1,314.51	\$30,774.72	\$23.40	95.95%	69.43%	0.0227%	0.0944%	0.1398%	67.52%	0.0991%	0.1002%	13.632
N	\$50K - \$200K	M	4,421.90	\$94,331.23	\$21.31	89.14%	41.39%	0.0055%	0.0773%	0.0883%	87.54%	0.0396%	-0.0184%	17.549
N	All Under \$200K	M	75.65	\$1,644.36	\$20.83	94.62%	65.67%	0.0196%	0.0828%	0.1221%	67.81%	0.0650%	0.0400%	12.413
N	\$200K & Over	M	4,305.70	\$230,648.83	\$53.57	72.64%	54.81%	-0.0116%	0.1487%	0.1255%	118.43%	0.1448%	0.1001%	654.408
N	Under \$250	ML	8.91	\$68.84	\$7.49	98.99%	78.85%	0.0728%	0.1119%	0.2574%	43.48%	0.1018%	0.1071%	5.870
N	\$250 - \$1K	ML	52.10	\$521.89	\$9.87	99.82%	78.09%	0.0591%	0.1058%	0.2240%	47.23%	0.0953%	0.1023%	5.974

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N	\$1K - \$5K	ML	260.94	\$2,302.94	\$8.81	98.19%	77.54%	0.0441%	0.1145%	0.2028%	56.47%	0.0963%	0.1067%	6.517
N	\$5K - \$10K	ML	656.35	\$6,884.38	\$10.48	99.45%	83.68%	0.0346%	0.1424%	0.2115%	67.31%	0.1074%	0.1169%	419.358
N	\$10K - \$20K	ML	953.77	\$13,468.19	\$14.22	98.18%	68.51%	0.0331%	0.1303%	0.1965%	66.31%	0.0846%	0.1171%	16.447
N	\$20K - \$50K	ML	3,751.07	\$31,544.26	\$8.39	97.89%	42.77%	0.0297%	0.1583%	0.2177%	72.71%	0.1084%	0.1570%	15.606
N	\$50K - \$200K	ML	7,081.29	\$103,660.37	\$14.69	89.26%	41.23%	0.0081%	0.0969%	0.1131%	85.72%	0.0852%	0.1443%	3,653.443
N	All Under \$200K	ML	235.38	\$2,711.63	\$11.51	95.13%	55.65%	0.0238%	0.1186%	0.1662%	71.33%	0.0930%	0.1350%	1,347.449
N	\$200K & Over	ML	2,681.67	\$238,596.77	\$88.97	96.24%	54.60%	0.0038%	0.0318%	0.0394%	80.77%	0.0154%	0.0381%	313.534