Order Execution Summary Data Report

Designated Participant: FINRA
Reporting Entity: CNBS
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	0.97	$135.45	$108.56	99.89%	98.84%	0.0122%	0.0266%	0.0510%	52.23%	0.0282%	0.0314%	13.123
Y	$250 - $1K	M	1.70	$481.96	$165.48	99.90%	97.95%	0.0139%	0.0290%	0.0568%	50.98%	0.0301%	0.0253%	6.510
Y	$1K - $5K	M	9.30	$1,807.58	$154.44	99.87%	96.05%	0.0137%	0.0280%	0.0554%	50.48%	0.0299%	0.0329%	7.125
Y	$5K - $10K	M	44.33	$6,388.06	$141.64	99.32%	94.23%	0.0144%	0.0314%	0.0603%	52.06%	0.0280%	0.0205%	3.474
Y	$10K - $20K	M	76.96	$12,525.61	$161.56	99.76%	96.22%	0.0147%	0.0311%	0.0606%	51.35%	0.0302%	0.0297%	18.806
Y	$20K - $50K	M	163.30	$28,728.84	$175.55	99.43%	94.32%	0.0116%	0.0288%	0.0519%	55.44%	0.0262%	0.0066%	3.607
Y	$50K - $200K	M	874.78	$91,438.60	$104.45	89.78%	74.36%	0.0103%	0.0343%	0.0549%	62.53%	0.0723%	0.1458%	13.985
Y	All Under $200K	M	10.47	$1,543.61	$133.20	94.97%	85.50%	0.0122%	0.0312%	0.0556%	56.16%	0.0447%	0.0674%	10.796
Y	$200K & Over	M	3,049.62	$234,841.14	$77.00	73.25%	36.35%	-0.0014%	0.0471%	0.0444%	106.13%	0.0780%	-0.0462%	18.990
Y	Under $250	ML	0.90	$98.23	$107.11	99.99%	93.32%	0.0171%	0.0215%	0.0558%	38.61%	0.0227%	0.0335%	6.523
Y	$250 - $1K	ML	3.46	$532.43	$148.27	99.77%	91.69%	0.0203%	0.0200%	0.0607%	32.97%	0.0231%	0.0484%	5.520
Y	$1K - $5K	ML	14.12	$2,109.69	$147.58	99.92%	93.98%	0.0170%	0.0183%	0.0524%	34.92%	0.0247%	0.0120%	3.656
Y	$5K - $10K	ML	57.18	$6,962.76	$121.65	95.62%	90.72%	0.0160%	0.0226%	0.0547%	41.38%	0.0134%	-0.0010%	5.564
Y	$10K - $20K	ML	117.88	$13,457.92	$113.97	100.00%	93.48%	0.0157%	0.0172%	0.0485%	35.38%	0.0183%	0.0070%	3.400
Y	$20K - $50K	ML	199.51	$29,091.33	$145.69	97.11%	86.04%	0.0129%	0.0180%	0.0437%	41.15%	-0.0090%	-0.0282%	5.339
Y	$50K - $200K	ML	1,037.95	$89,617.11	$86.30	99.38%	77.52%	0.0151%	0.0455%	0.0757%	60.09%	0.0186%	-0.0332%	6.048
Y	All Under $200K	ML	22.94	$2,656.65	$115.16	98.75%	85.79%	0.0155%	0.0266%	0.0575%	46.19%	0.0135%	-0.0094%	5.162
Y	$200K & Over	ML	2,859.44	$220,143.76	$76.99	100.00%	70.71%	0.0146%	0.0259%	0.0550%	47.04%	0.0174%	-0.0965%	4.423
N	Under $250	M	4.24	$82.83	$12.27	99.97%	93.82%	0.0398%	0.0829%	0.1625%	51.00%	0.0828%	0.0863%	10.074
N	$250 - $1K	M	19.33	$528.99	$16.62	99.97%	91.94%	0.0343%	0.0747%	0.1434%	52.12%	0.0737%	0.0767%	4.906
N	$1K - $5K	M	111.70	$2,012.28	$17.32	99.55%	89.85%	0.0323%	0.0813%	0.1459%	55.70%	0.0812%	0.0777%	6.244
N	$5K - $10K	M	397.89	$6,502.30	$16.28	99.50%	77.98%	0.0280%	0.0891%	0.1450%	61.45%	0.0756%	0.0537%	18.595
N	$10K - $20K	M	828.95	$12,804.06	$15.42	90.13%	73.60%	0.0224%	0.0902%	0.1349%	66.84%	0.0599%	0.0271%	17.594
N	$20K - $50K	M	1,615.52	$29,542.05	$18.27	95.02%	63.35%	0.0234%	0.0809%	0.1276%	63.36%	0.0746%	0.0563%	474.421
N	$50K - $200K	M	4,760.57	$88,096.14	$18.50	89.31%	39.21%	0.0094%	0.1146%	0.1333%	85.95%	0.1076%	0.0702%	1,197.568
N	All Under $200K	M	87.83	$1,597.45	$17.35	93.87%	64.14%	0.0207%	0.0948%	0.1363%	69.58%	0.0856%	0.0616%	501.534
N	$200K & Over	M	9,415.19	$228,271.93	$24.24	66.87%	30.99%	-0.0060%	0.0939%	0.0819%	114.69%	0.0193%	-0.0016%	68.460
N	Under $250	ML	9.86	$63.03	$6.32	99.98%	82.95%	0.0926%	0.1329%	0.3180%	41.78%	0.1246%	0.1151%	5.607
N	$250 - $1K	ML	60.83	$536.00	$8.69	99.99%	83.52%	0.0677%	0.1302%	0.2656%	49.03%	0.1222%	0.1058%	5.073

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N	$1K - $5K	ML	262.29	$2,234.14	$8.50	96.57%	73.93%	0.0520%	0.1307%	0.2346%	55.71%	0.1176%	0.1249%	2,611.548
N	$5K - $10K	ML	898.17	$6,952.31	$7.76	96.72%	65.43%	0.0366%	0.1866%	0.2599%	71.82%	0.1965%	0.2187%	116.639
N	$10K - $20K	ML	1,563.38	$14,132.68	$9.09	85.36%	50.92%	0.0228%	0.1411%	0.1867%	75.58%	0.0907%	0.0422%	92.388
N	$20K - $50K	ML	2,635.05	$31,541.70	$12.06	97.90%	52.66%	0.0204%	0.1350%	0.1758%	76.80%	0.0808%	0.0567%	6,696.982
N	$50K - $200K	ML	6,868.57	$119,749.21	$17.60	84.88%	35.82%	-0.0074%	0.1207%	0.1060%	113.88%	0.0436%	0.0475%	101,235.914
N	All Under $200K	ML	220.47	$2,584.74	$11.77	92.03%	54.82%	0.0163%	0.1335%	0.1661%	80.39%	0.0825%	0.0761%	31,191.093
N	$200K & Over	ML	8,810.53	$228,259.08	$26.88	92.46%	18.11%	0.0018%	0.0447%	0.0483%	92.48%	-0.0001%	-0.1516%	4,734.219