Order Execution Summary Data Report

Designated Participant: FINRA
Reporting Entity: CSTI
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	1.57	$138.84	$83.30	90.77%	88.42%	0.0163%	0.0227%	0.0615%	47.91%	0.0265%	0.0232%	84.969
Y	$250 - $1K	M	3.37	$557.88	$157.61	91.27%	86.81%	0.0152%	0.0252%	0.0576%	47.58%	0.0236%	0.0248%	146.117
Y	$1K - $5K	M	15.01	$2,380.24	$148.92	92.89%	88.73%	0.0158%	0.0258%	0.0575%	45.55%	0.0238%	0.0289%	115.678
Y	$5K - $10K	M	37.29	$7,165.86	$181.18	94.29%	88.89%	0.0158%	0.0264%	0.0587%	46.40%	0.0231%	0.0159%	56.456
Y	$10K - $20K	M	69.96	$14,090.41	$196.37	95.78%	91.32%	0.0126%	0.0251%	0.0509%	50.64%	0.0253%	0.0150%	40.398
Y	$20K - $50K	M	131.13	$31,359.32	$235.79	96.97%	93.61%	0.0127%	0.0273%	0.0510%	50.16%	0.0206%	0.0335%	45.571
Y	$50K - $200K	M	366.64	$89,949.68	$247.80	96.65%	91.38%	0.0103%	0.0289%	0.0497%	58.75%	0.0251%	0.0199%	78.209
Y	All Under $200K	M	40.61	$8,908.43	$214.34	95.73%	91.22%	0.0123%	0.0273%	0.0518%	52.60%	0.0243%	0.0220%	67.431
Y	$200K & Over	M	1,916.12	$578,715.77	$297.62	89.57%	79.22%	0.0070%	0.0272%	0.0483%	71.51%	0.0118%	-0.0256%	60.325
Y	Under $250	ML	1.70	$142.89	$83.59	98.83%	93.46%	0.0134%	0.0167%	0.0434%	38.40%	0.0281%	0.0217%	171.282
Y	$250 - $1K	ML	4.55	$564.74	$127.36	98.99%	95.23%	0.0132%	0.0220%	0.0485%	45.37%	0.0219%	0.0026%	108.276
Y	$1K - $5K	ML	17.06	$2,388.01	$141.05	99.02%	93.90%	0.0132%	0.0196%	0.0460%	42.66%	0.0217%	0.0252%	86.560
Y	$5K - $10K	ML	43.66	$7,161.16	$162.46	98.08%	93.34%	0.0129%	0.0210%	0.0468%	44.83%	0.0247%	0.0020%	91.061
Y	$10K - $20K	ML	83.01	$14,258.02	$174.97	98.21%	91.60%	0.0100%	0.0217%	0.0418%	51.95%	0.0008%	-0.0142%	38.476
Y	$20K - $50K	ML	194.65	$32,028.13	$168.15	98.00%	94.10%	0.0098%	0.0241%	0.0437%	55.08%	0.0125%	-0.0079%	772.977
Y	$50K - $200K	ML	559.80	$94,057.08	$171.38	99.46%	96.94%	0.0083%	0.0242%	0.0408%	59.26%	0.0204%	0.0089%	58.882
Y	All Under $200K	ML	45.63	$7,402.45	$164.53	98.72%	94.71%	0.0101%	0.0229%	0.0430%	53.26%	0.0184%	0.0052%	243.728
Y	$200K & Over	ML	6,339.09	$835,766.94	$216.08	93.51%	71.43%	0.0057%	0.0370%	0.0485%	76.32%	-0.0274%	-0.0895%	1,370.655
N	Under $250	M	61.48	$93.22	$1.59	95.91%	56.80%	0.0718%	0.1934%	0.3419%	58.92%	0.4225%	0.3183%	851.265
N	$250 - $1K	M	237.52	$547.59	$2.43	95.04%	56.69%	0.0637%	0.1338%	0.2624%	52.44%	0.2501%	0.4977%	1,683.371
N	$1K - $5K	M	504.26	$2,327.70	$4.92	92.77%	55.94%	0.0323%	0.1295%	0.1961%	67.45%	0.2090%	-0.0658%	954.986
N	$5K - $10K	M	567.81	$7,157.20	$13.55	86.98%	58.16%	0.0210%	0.1046%	0.1495%	71.97%	0.3456%	0.2678%	1,064.998
N	$10K - $20K	M	620.40	$13,957.32	$24.71	93.86%	67.91%	0.0220%	0.0853%	0.1314%	66.74%	0.3323%	0.3376%	620.073
N	$20K - $50K	M	1,028.00	$31,333.01	$32.46	97.25%	75.22%	0.0218%	0.0830%	0.1272%	65.87%	0.1645%	0.1667%	498.997
N	$50K - $200K	M	1,875.10	$86,352.34	$44.74	91.42%	67.21%	0.0024%	0.0971%	0.1018%	95.39%	-0.0129%	-0.0118%	11,754.976
N	All Under $200K	M	318.64	$4,126.14	$13.62	93.19%	60.49%	0.0185%	0.0990%	0.1373%	73.16%	0.0839%	0.0674%	2,092.075
N	$200K & Over	M	6,932.32	$453,911.04	$47.95	69.31%	34.74%	-0.0131%	0.1289%	0.1027%	125.45%	0.2098%	0.0311%	14,795.377
N	Under $250	ML	51.59	$83.33	$1.73	94.59%	58.62%	0.0553%	0.2150%	0.3701%	70.09%	0.3783%	0.4454%	1,542.066
N	$250 - $1K	ML	241.96	$547.68	$2.45	94.88%	58.40%	0.0437%	0.0981%	0.2507%	65.19%	0.3225%	0.0500%	3,414.690
N	$1K - $5K	ML	1,062.27	$2,391.86	$3.31	90.58%	47.05%	0.0253%	0.1724%	0.2230%	77.31%	0.5089%	0.1765%	7,534.859
N	$5K - $10K	ML	1,352.43	$7,244.79	$6.59	83.95%	43.23%	0.0167%	0.1378%	0.1712%	80.52%	-0.1474%	0.1218%	18,322.078
N	$10K - $20K	ML	664.68	$13,989.34	$32.09	94.76%	57.77%	0.0047%	0.0374%	0.0467%	79.93%	0.1470%	0.1089%	9,031.719
N	$20K - $50K	ML	1,254.65	$32,213.52	$37.61	91.50%	47.10%	0.0032%	0.0379%	0.0444%	85.44%	0.0375%	-0.0407%	6,378.615
N	$50K - $200K	ML	4,521.74	$86,909.46	$21.11	92.59%	30.73%	-0.0055%	0.1367%	0.1258%	108.67%	0.2393%	0.1633%	4,372.166

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N	All Under $200K	ML	610.22	$6,727.78	$16.20	91.11%	45.90%	0.0041%	0.0767%	0.0859%	90.52%	0.1875%	0.1185%	7,887.993
N	$200K & Over	ML	12,596.91	$603,785.24	$48.86	85.03%	25.68%	-0.0056%	0.0774%	0.0662%	116.88%	0.1325%	0.2351%	5,746.784