

Order Execution Summary Data Report

Designated Participant: T
Reporting Entity: CSTI
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	1.52	\$136.08	\$83.41	90.92%	86.46%	0.0000%	0.0386%	0.0743%	51.09%	0.0406%	0.0279%	0.097
Y	\$250 - \$1K	M	3.30	\$574.78	\$165.77	90.26%	86.68%	0.0000%	0.0368%	0.0679%	52.54%	0.0339%	0.0271%	0.063
Y	\$1K - \$5K	M	13.40	\$2,445.29	\$169.26	92.02%	87.68%	0.0000%	0.0379%	0.0848%	50.73%	0.0370%	0.0435%	0.086
Y	\$5K - \$10K	M	37.56	\$7,323.01	\$181.72	93.68%	89.49%	0.0001%	0.0379%	0.0799%	52.01%	0.0465%	0.0359%	0.057
Y	\$10K - \$20K	M	74.53	\$14,615.15	\$187.22	95.65%	91.22%	0.0001%	0.0368%	0.0764%	53.38%	0.0356%	0.0359%	0.039
Y	\$20K - \$50K	M	147.33	\$31,507.75	\$210.46	96.63%	91.72%	0.0002%	0.0355%	0.0722%	55.57%	0.0342%	0.0334%	0.062
Y	\$50K - \$200K	M	394.30	\$90,995.52	\$233.47	96.88%	91.59%	0.0004%	0.0392%	0.0698%	61.21%	0.0613%	0.0467%	0.054
Y	All Under \$200K	M	42.88	\$9,062.54	\$205.71	95.62%	90.82%	0.0002%	0.0374%	0.0776%	56.45%	0.0387%	0.0369%	0.058
Y	\$200K & Over	M	1,640.76	\$592,993.33	\$363.95	93.43%	90.54%	0.0040%	0.0782%	0.0762%	65.46%	-0.1918%	-0.2096%	0.057
Y	Under \$250	ML	1.65	\$134.36	\$81.30	98.25%	91.60%	0.0000%	0.0236%	0.0530%	45.07%	0.0357%	0.0170%	3.680
Y	\$250 - \$1K	ML	4.11	\$571.16	\$138.52	98.28%	92.78%	0.0000%	0.0243%	0.0500%	49.55%	0.0197%	0.0146%	4.081
Y	\$1K - \$5K	ML	15.27	\$2,373.49	\$155.69	97.81%	91.37%	0.0000%	0.0299%	0.0714%	48.54%	0.0205%	0.0081%	3.088
Y	\$5K - \$10K	ML	44.56	\$7,228.47	\$162.00	96.44%	90.74%	0.0001%	0.0297%	0.0690%	50.07%	0.0578%	0.0857%	0.121
Y	\$10K - \$20K	ML	88.47	\$14,602.39	\$161.89	97.28%	88.55%	0.0001%	0.0310%	0.0652%	48.62%	0.0423%	0.1081%	10.482
Y	\$20K - \$50K	ML	179.60	\$31,426.01	\$178.26	97.41%	88.14%	0.0002%	0.0321%	0.0667%	54.14%	0.0455%	0.0291%	5.651
Y	\$50K - \$200K	ML	470.29	\$91,268.91	\$200.53	98.74%	89.07%	0.0004%	0.0278%	0.0608%	51.58%	0.0367%	0.0812%	0.120
Y	All Under \$200K	ML	44.85	\$7,884.90	\$177.41	97.82%	89.27%	0.0002%	0.0286%	0.0643%	51.23%	0.0304%	0.0336%	3.717
Y	\$200K & Over	ML	1,943.30	\$563,609.38	\$281.32	90.76%	79.39%	0.0060%	0.0942%	0.0651%	60.28%	0.0532%	-0.6549%	129.202
N	Under \$250	M	45.04	\$95.33	\$2.22	95.68%	61.73%	0.0013%	0.0811%	0.1492%	56.14%	0.0789%	0.0690%	1.044
N	\$250 - \$1K	M	167.65	\$543.30	\$3.41	94.70%	63.02%	0.0022%	0.0618%	0.1028%	65.90%	0.0599%	0.0544%	1.020
N	\$1K - \$5K	M	278.33	\$2,357.07	\$8.92	93.97%	68.32%	0.0026%	0.0549%	0.0860%	59.47%	0.0481%	0.0481%	0.915
N	\$5K - \$10K	M	336.72	\$7,114.36	\$21.84	97.41%	79.51%	0.0016%	0.0692%	0.1160%	61.69%	0.0700%	0.0730%	1.376
N	\$10K - \$20K	M	449.02	\$13,733.36	\$31.36	98.48%	81.22%	0.0015%	0.0680%	0.1065%	62.49%	0.0496%	0.0596%	0.091
N	\$20K - \$50K	M	910.47	\$30,545.89	\$34.78	98.18%	81.06%	0.0026%	0.0817%	0.0969%	68.32%	0.0511%	0.0509%	0.166
N	\$50K - \$200K	M	1,669.81	\$88,608.77	\$53.59	97.28%	81.74%	0.0035%	0.0467%	0.0681%	69.70%	0.0214%	0.0355%	0.238
N	All Under \$200K	M	233.97	\$4,813.83	\$21.18	96.11%	73.21%	0.0026%	0.0638%	0.1035%	65.29%	0.0566%	0.0553%	0.692
N	\$200K & Over	M	3,086.70	\$421,647.84	\$134.13	95.69%	76.57%	0.0074%	0.0890%	0.1303%	71.85%	0.0260%	-0.0565%	0.324
N	Under \$250	ML	32.80	\$83.24	\$2.74	95.58%	62.94%	0.0006%	0.1278%	0.2019%	62.77%	0.1265%	0.1152%	4.936
N	\$250 - \$1K	ML	152.11	\$559.72	\$3.95	96.03%	66.94%	0.0015%	0.0734%	0.0730%	65.32%	0.0682%	0.0569%	4.303
N	\$1K - \$5K	ML	357.02	\$2,368.23	\$7.36	97.06%	70.50%	0.0033%	0.0491%	0.0866%	62.11%	0.0550%	0.0670%	10.763
N	\$5K - \$10K	ML	688.81	\$7,263.86	\$12.10	98.02%	67.12%	0.0049%	0.0243%	0.0443%	65.64%	0.0221%	0.0240%	3.975
N	\$10K - \$20K	ML	666.32	\$14,005.54	\$32.36	99.30%	70.05%	0.0016%	0.0035%	0.0094%	70.45%	0.0026%	0.0039%	0.698
N	\$20K - \$50K	ML	1,687.43	\$32,086.92	\$28.00	99.41%	51.64%	0.0017%	0.0051%	0.0093%	79.44%	0.0054%	0.0058%	1.140
N	\$50K - \$200K	ML	4,616.97	\$87,926.57	\$19.79	99.44%	45.98%	0.0042%	0.0212%	0.0256%	81.98%	0.0104%	0.0091%	5.101

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N	All Under \$200K	ML	492.17	\$7,657.93	\$20.29	98.70%	57.45%	0.0026%	0.0204%	0.0437%	74.53%	0.0197%	0.0200%	3.953
N	\$200K & Over	ML	5,143.00	\$471,787.16	\$98.41	98.87%	52.00%	0.0029%	0.0472%	0.0962%	48.80%	-0.0396%	-0.0721%	37.380