

Order Execution Summary Data Report

Designated Participant: FINRA

Reporting Entity: MKTI

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	1.27	\$113.12	\$88.97	99.50%	98.48%	0.0387%	-0.0059%	0.0714%	-8.31%	-0.0100%	-0.0132%	181.473
Y	\$250 - \$1K	M	4.29	\$555.99	\$129.58	99.31%	98.22%	0.0405%	-0.0079%	0.0731%	-10.78%	-0.0092%	-0.0116%	373.579
Y	\$1K - \$5K	M	16.43	\$2,341.04	\$142.44	99.13%	98.12%	0.0380%	-0.0074%	0.0687%	-10.76%	-0.0085%	-0.0097%	245.646
Y	\$5K - \$10K	M	46.76	\$7,005.30	\$149.77	98.74%	97.35%	0.0341%	-0.0059%	0.0623%	-9.40%	-0.0088%	-0.0067%	195.796
Y	\$10K - \$20K	M	113.96	\$13,839.25	\$121.44	98.91%	96.44%	0.0304%	-0.0042%	0.0566%	-7.34%	-0.0023%	0.0048%	224.461
Y	\$20K - \$50K	M	217.05	\$30,475.92	\$140.57	97.87%	96.55%	0.0276%	-0.0045%	0.0507%	-8.83%	-0.0016%	-0.0014%	1,348.273
Y	\$50K - \$200K	M	674.55	\$89,392.21	\$132.53	91.34%	88.00%	0.0317%	-0.0095%	0.0538%	-17.72%	-0.0125%	-0.0025%	12,563.006
Y	All Under \$200K	M	41.88	\$5,667.24	\$135.35	96.14%	94.00%	0.0318%	-0.0067%	0.0569%	-11.82%	-0.0072%	-0.0029%	4,641.998
Y	\$200K & Over	M	2,578.08	\$404,290.86	\$156.84	74.07%	58.77%	0.0196%	0.0042%	0.0434%	9.72%	0.0156%	-0.0038%	26,278.447
Y	Under \$250	ML	1.53	\$130.02	\$84.78	100.00%	100.00%	0.0249%	-0.0082%	0.0415%	-19.68%	0.0164%	0.0695%	133.976
Y	\$250 - \$1K	ML	7.31	\$575.34	\$78.66	95.92%	94.90%	0.0273%	-0.0061%	0.0485%	-12.67%	-0.0365%	-0.0937%	142.525
Y	\$1K - \$5K	ML	24.73	\$2,543.53	\$102.84	98.99%	98.43%	0.0238%	0.0023%	0.0499%	4.54%	-0.0146%	-0.0402%	6,070.970
Y	\$5K - \$10K	ML	61.85	\$7,267.97	\$117.50	100.00%	100.00%	0.0280%	-0.0076%	0.0484%	-15.74%	0.0038%	0.0168%	134.720
Y	\$10K - \$20K	ML	117.67	\$13,757.46	\$116.92	98.77%	97.03%	0.0292%	-0.0111%	0.0474%	-23.43%	-0.0402%	-0.0294%	133.780
Y	\$20K - \$50K	ML	520.42	\$32,176.01	\$61.82	99.17%	99.17%	0.0203%	0.0039%	0.0445%	8.76%	-0.0217%	0.0050%	137.340
Y	\$50K - \$200K	ML	946.69	\$92,229.96	\$97.42	92.69%	89.78%	0.0146%	0.0067%	0.0359%	18.61%	-0.0110%	-0.0427%	13,870.825
Y	All Under \$200K	ML	176.97	\$15,230.74	\$86.06	96.31%	94.87%	0.0192%	0.0028%	0.0411%	6.78%	-0.0168%	-0.0247%	6,379.631
Y	\$200K & Over	ML	4,055.71	\$639,098.62	\$157.59	38.12%	33.97%	0.0044%	0.0198%	0.0286%	69.36%	-0.0018%	0.0231%	38,975.434
N	Under \$250	M	5.14	\$99.09	\$19.28	98.34%	93.88%	0.0757%	-0.0082%	0.1433%	-5.70%	-0.0100%	-0.0216%	174.240
N	\$250 - \$1K	M	20.27	\$575.69	\$28.40	99.58%	96.36%	0.0611%	-0.0019%	0.1203%	-1.57%	-0.0072%	-0.0023%	211.693
N	\$1K - \$5K	M	67.92	\$2,492.07	\$36.69	99.28%	95.83%	0.0469%	-0.0035%	0.0903%	-3.82%	-0.0013%	-0.0020%	802.144
N	\$5K - \$10K	M	215.78	\$7,136.13	\$33.07	94.49%	83.50%	0.0428%	-0.0023%	0.0832%	-2.81%	0.0010%	-0.0059%	7,971.353
N	\$10K - \$20K	M	394.82	\$14,037.77	\$35.55	92.49%	87.61%	0.0407%	0.0033%	0.0847%	3.93%	-0.0064%	-0.0020%	11,824.229
N	\$20K - \$50K	M	803.22	\$31,358.31	\$39.04	95.65%	86.45%	0.0409%	0.0045%	0.0863%	5.21%	-0.0038%	0.0011%	5,623.493
N	\$50K - \$200K	M	2,220.39	\$90,039.91	\$40.53	82.51%	71.52%	0.0173%	0.0355%	0.0700%	50.66%	0.0157%	0.0267%	21,336.129
N	All Under \$200K	M	208.67	\$7,894.57	\$37.83	90.62%	81.96%	0.0327%	0.0150%	0.0804%	18.67%	0.0041%	0.0097%	12,055.912
N	\$200K & Over	M	8,203.13	\$409,008.94	\$49.87	73.37%	49.50%	0.0307%	0.0287%	0.0901%	31.89%	0.0381%	0.0657%	51,320.670
N	Under \$250	ML	22.73	\$78.98	\$3.47	99.99%	95.23%	0.1504%	0.0218%	0.3226%	6.77%	0.0926%	0.1182%	167.810
N	\$250 - \$1K	ML	98.91	\$559.31	\$5.68	97.50%	91.51%	0.0883%	0.0287%	0.2053%	13.97%	0.0292%	0.0164%	3,675.339

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N	\$1K - \$5K	ML	540.19	\$2,548.87	\$4.80	99.91%	76.38%	0.1162%	0.0026%	0.2349%	1.09%	0.0068%	0.0033%	300.629
N	\$5K - \$10K	ML	1,097.60	\$7,108.68	\$7.07	90.49%	66.41%	0.0905%	0.0387%	0.2197%	17.62%	0.0210%	0.0239%	116,016.669
N	\$10K - \$20K	ML	1,893.24	\$13,434.46	\$7.08	94.22%	61.08%	0.0627%	0.0576%	0.1830%	31.48%	-0.0043%	-0.0206%	29,274.562
N	\$20K - \$50K	ML	2,754.21	\$31,637.11	\$12.05	96.72%	71.96%	0.0408%	0.0584%	0.1399%	41.71%	0.0387%	0.0548%	178,230.409
N	\$50K - \$200K	ML	3,623.47	\$97,695.94	\$26.77	88.03%	58.84%	0.0364%	-0.0008%	0.0720%	-1.16%	0.0060%	-0.0087%	57,622.093
N	All Under \$200K	ML	934.43	\$13,240.08	\$14.45	93.07%	66.02%	0.0466%	0.0171%	0.1103%	15.54%	0.0119%	0.0038%	74,708.913
N	\$200K & Over	ML	12,450.62	\$408,828.69	\$32.10	57.20%	36.70%	-0.0248%	0.1340%	0.0844%	158.71%	0.0417%	0.0509%	52,990.440