Order Execution Summary Data Report

Designated Participant: FINRA
Reporting Entity: MKTI
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	1.14	$95.48	$83.75	99.63%	98.20%	0.0382%	-0.0080%	0.0683%	-11.78%	-0.0089%	-0.0129%	184.576
Y	$250 - $1K	M	4.63	$563.45	$121.67	99.60%	98.93%	0.0370%	-0.0067%	0.0672%	-9.91%	-0.0055%	-0.0005%	779.704
Y	$1K - $5K	M	17.59	$2,350.29	$133.58	99.09%	98.41%	0.0334%	-0.0051%	0.0618%	-8.24%	-0.0042%	-0.0049%	252.364
Y	$5K - $10K	M	48.25	$6,946.09	$143.96	98.47%	97.56%	0.0296%	-0.0048%	0.0544%	-8.80%	-0.0007%	-0.0007%	358.332
Y	$10K - $20K	M	105.66	$13,895.29	$131.47	99.37%	98.17%	0.0328%	-0.0066%	0.0591%	-11.16%	-0.0129%	-0.0207%	349.162
Y	$20K - $50K	M	204.53	$30,587.07	$149.55	98.75%	97.24%	0.0291%	-0.0060%	0.0523%	-11.46%	-0.0077%	0.0001%	492.540
Y	$50K - $200K	M	743.13	$90,434.77	$121.70	87.96%	80.19%	0.0244%	-0.0026%	0.0462%	-5.66%	-0.0036%	0.0079%	18,405.405
Y	All Under $200K	M	38.64	$5,120.95	$132.51	94.98%	91.46%	0.0291%	-0.0047%	0.0534%	-8.82%	-0.0057%	-0.0012%	6,928.273
Y	$200K & Over	M	2,420.96	$418,844.21	$173.02	88.33%	64.76%	0.0077%	0.0196%	0.0350%	55.93%	0.0211%	0.0504%	24,580.262
Y	Under $250	ML	1.46	$130.24	$88.57	100.00%	98.95%	0.0194%	-0.0081%	0.0308%	-26.41%	-0.0079%	-0.0175%	142.582
Y	$250 - $1K	ML	4.61	$500.20	$108.57	99.29%	99.29%	0.0266%	-0.0128%	0.0404%	-31.60%	0.0002%	0.0347%	145.392
Y	$1K - $5K	ML	23.32	$2,649.91	$113.61	99.39%	99.20%	0.0290%	-0.0080%	0.0500%	-16.08%	0.0143%	-0.0161%	334.704
Y	$5K - $10K	ML	73.21	$6,986.74	$95.43	98.58%	98.58%	0.0289%	-0.0074%	0.0505%	-14.57%	0.0042%	0.0038%	444.784
Y	$10K - $20K	ML	109.22	$14,666.48	$134.28	100.00%	98.38%	0.0251%	-0.0123%	0.0379%	-32.58%	-0.0377%	-0.0239%	956.841
Y	$20K - $50K	ML	256.71	$32,663.90	$127.23	90.50%	90.13%	0.0277%	-0.0081%	0.0473%	-17.05%	0.0071%	-0.0127%	154.766
Y	$50K - $200K	ML	733.43	$88,487.21	$120.63	93.27%	93.27%	0.0232%	0.0065%	0.0529%	12.21%	-0.0372%	0.1211%	10,769.575
Y	All Under $200K	ML	85.59	$10,347.47	$120.88	94.30%	93.97%	0.0259%	-0.0034%	0.0485%	-6.97%	-0.0144%	0.0354%	4,114.523
Y	$200K & Over	ML	1,309.91	$381,502.93	$291.27	31.15%	24.21%	0.0357%	-0.0391%	0.0324%	-120.73%	-0.0435%	-0.0074%	31,012.870
N	Under $250	M	3.06	$72.36	$23.65	99.42%	95.86%	0.0549%	-0.0038%	0.1060%	-3.60%	-0.0069%	-0.0299%	398.359
N	$250 - $1K	M	26.15	$574.29	$21.96	98.45%	94.03%	0.0613%	0.0004%	0.1229%	0.30%	-0.0067%	-0.0111%	164.943
N	$1K - $5K	M	73.58	$2,470.80	$33.58	99.39%	96.31%	0.0457%	-0.0014%	0.0901%	-1.56%	-0.0027%	-0.0033%	329.111
N	$5K - $10K	M	194.46	$7,101.54	$36.51	96.73%	92.53%	0.0424%	-0.0050%	0.0799%	-6.22%	-0.0030%	-0.0049%	18,645.741
N	$10K - $20K	M	360.83	$14,001.60	$38.79	95.73%	90.03%	0.0384%	0.0000%	0.0768%	0.06%	-0.0008%	-0.0001%	5,674.018
N	$20K - $50K	M	759.80	$31,080.97	$40.91	97.24%	84.21%	0.0316%	0.0037%	0.0668%	5.56%	0.0026%	0.0012%	4,345.018
N	$50K - $200K	M	2,522.00	$88,282.67	$34.98	86.73%	73.85%	0.0308%	0.0133%	0.0750%	17.75%	0.0043%	0.0078%	19,667.993
N	All Under $200K	M	183.66	$6,684.92	$36.39	93.09%	83.48%	0.0355%	0.0053%	0.0763%	6.91%	0.0014%	0.0021%	11,603.264
N	$200K & Over	M	7,202.26	$395,730.54	$54.94	77.27%	57.44%	-0.0025%	0.0592%	0.0542%	109.19%	0.0290%	0.0475%	40,215.738
N	Under $250	ML	25.57	$81.16	$3.17	99.66%	93.45%	0.1688%	-0.0133%	0.3242%	-4.11%	-0.0560%	0.0246%	170.721
N	$250 - $1K	ML	151.58	$552.22	$3.64	99.84%	85.22%	0.1495%	0.0363%	0.3352%	10.83%	0.0409%	0.0568%	147.782

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)
N	$1K - $5K	ML	605.59	$2,560.25	$4.43	99.24%	86.53%	0.1109%	0.0028%	0.2246%	1.24%	0.0605%	0.0694%	2,364.373
N	$5K - $10K	ML	1,299.15	$7,040.88	$5.89	87.75%	84.47%	0.0825%	-0.0029%	0.1621%	-1.78%	-0.0089%	-0.0152%	192,316.226
N	$10K - $20K	ML	1,910.03	$13,864.31	$8.35	97.02%	61.10%	0.0724%	0.0346%	0.1795%	19.28%	0.0122%	0.0073%	29,789.308
N	$20K - $50K	ML	2,417.49	$31,936.12	$13.21	99.86%	81.67%	0.0514%	0.0110%	0.1139%	9.69%	-0.0259%	-0.0194%	19,730.019
N	$50K - $200K	ML	5,964.05	$90,383.09	$16.09	90.58%	48.34%	0.0213%	0.0276%	0.0701%	39.34%	0.0258%	0.0077%	45,491.668
N	All Under $200K	ML	1,037.09	$11,102.15	$11.28	94.43%	67.48%	0.0431%	0.0212%	0.1075%	19.72%	0.0123%	0.0038%	48,037.725
N	$200K & Over	ML	10,225.22	$507,107.28	$49.59	63.30%	37.60%	0.0075%	0.1058%	0.1208%	87.57%	0.0313%	0.0432%	151,708.572