Order Execution Summary Data Report

Designated Participant: FINRA
Reporting Entity: MLIX
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	ML	1.68	$157.66	$86.67	89.35%	19.78%	-0.0002%	0.0300%	0.0297%	101.06%	-0.0142%	-0.0102%	134.054
Y	$250 - $1K	ML	6.53	$643.13	$102.32	82.60%	19.92%	-0.0014%	0.0303%	0.0276%	109.99%	-0.0098%	-0.0296%	34.904
Y	$1K - $5K	ML	36.93	$2,659.65	$65.08	90.80%	15.43%	-0.0005%	0.0352%	0.0342%	102.68%	-0.0082%	-0.0069%	3,230.775
Y	$5K - $10K	ML	86.00	$6,811.98	$76.17	92.59%	18.27%	-0.0003%	0.0308%	0.0303%	101.69%	0.0115%	0.0088%	43,962.593
Y	$10K - $20K	ML	152.78	$13,058.02	$106.90	88.51%	22.47%	-0.0007%	0.0547%	0.0533%	102.75%	0.0331%	0.0226%	2,528.117
Y	$20K - $50K	ML	245.87	$31,859.82	$100.56	84.29%	19.02%	-0.0020%	0.0641%	0.0601%	106.58%	0.0450%	0.0439%	3,389.690
Y	$50K - $200K	ML	675.80	$85,462.23	$109.01	78.36%	19.51%	-0.0052%	0.0659%	0.0555%	118.73%	0.0353%	0.0528%	16,006.721
Y	All Under $200K	ML	50.21	$4,241.00	$95.30	84.84%	18.95%	-0.0028%	0.0564%	0.0508%	111.01%	0.0291%	0.0345%	13,380.709
Y	$200K & Over	ML	5,707.67	$750,112.64	$152.26	59.65%	26.09%	-0.0138%	0.1043%	0.0768%	135.89%	-0.0021%	0.0486%	5,385.275
N	Under $250	ML	26.36	$109.40	$2.57	89.01%	40.62%	0.0161%	0.3375%	0.3696%	91.31%	0.1639%	0.2669%	127,358.209
N	$250 - $1K	ML	46.89	$620.77	$8.44	91.07%	23.18%	-0.0000%	0.1863%	0.1863%	100.00%	0.0555%	0.0517%	107,147.305
N	$1K - $5K	ML	93.69	$2,270.23	$16.27	91.07%	17.70%	-0.0016%	0.1282%	0.1250%	102.57%	0.0502%	0.0502%	62,626.561
N	$5K - $10K	ML	220.25	$6,905.73	$22.19	91.94%	19.55%	-0.0006%	0.1324%	0.1313%	100.88%	0.0628%	0.0488%	131,533.364
N	$10K - $20K	ML	428.47	$13,741.11	$29.55	87.14%	18.68%	-0.0030%	0.1351%	0.1291%	104.69%	0.0647%	0.0485%	65,525.237
N	$20K - $50K	ML	882.12	$31,557.22	$37.42	84.42%	17.67%	-0.0058%	0.1099%	0.0984%	111.71%	0.0440%	0.0483%	134,393.748
N	$50K - $200K	ML	2,321.44	$86,831.00	$58.00	83.32%	18.96%	-0.0048%	0.0826%	0.0731%	113.00%	0.0105%	0.0163%	138,426.763
N	All Under $200K	ML	160.46	$4,797.06	$32.82	87.34%	18.95%	-0.0040%	0.1071%	0.0992%	108.00%	0.0355%	0.0354%	107,742.068
N	$200K & Over	ML	10,340.14	$405,895.50	$89.76	89.68%	24.11%	-0.0012%	0.0329%	0.0304%	107.94%	-0.0006%	0.0074%	156,923.726