

Order Execution Summary Data Report

Designated Participant: FINRA

Reporting Entity: MTGO

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	ML	1.25	\$135.10	\$107.80	92.61%	80.35%	0.0258%	0.0132%	0.0640%	20.64%	0.0181%	0.0154%	8,214.385
Y	\$250 - \$1K	ML	1.83	\$478.78	\$261.27	90.38%	79.75%	0.0272%	0.0146%	0.0683%	21.32%	0.0219%	0.0172%	8,073.502
Y	\$1K - \$5K	ML	8.34	\$1,870.19	\$223.55	88.83%	77.81%	0.0293%	0.0174%	0.0749%	23.16%	0.0264%	0.0262%	12,995.697
Y	\$5K - \$10K	ML	34.15	\$6,712.90	\$196.55	87.06%	77.37%	0.0250%	0.0147%	0.0635%	23.19%	0.0250%	0.0213%	15,034.200
Y	\$10K - \$20K	ML	103.32	\$13,589.33	\$130.54	93.02%	76.80%	0.0230%	0.0031%	0.0482%	6.38%	0.0095%	0.0044%	6,411.562
Y	\$20K - \$50K	ML	146.98	\$29,151.62	\$198.35	79.87%	70.59%	0.0368%	-0.0045%	0.0670%	-6.76%	0.0354%	0.0539%	12,868.076
Y	\$50K - \$200K	ML	1,157.69	\$83,914.02	\$72.48	97.64%	51.72%	0.0124%	0.0269%	0.0507%	53.03%	0.0386%	0.0656%	924.180
Y	All Under \$200K	ML	9.34	\$1,414.43	\$151.04	91.10%	68.01%	0.0265%	0.0117%	0.0636%	18.36%	0.0271%	0.0336%	7,514.213
Y	\$200K & Over	ML	8,155.77	\$248,669.52	\$27.89	100.00%	45.41%	0.0180%	0.0155%	0.0514%	30.07%	0.0506%	0.1102%	6,700.373
N	Under \$250	M	102.50	\$30.01	\$0.29	100.00%	98.54%	0.6022%	0.0005%	1.2049%	0.04%	-0.0664%	-0.3341%	259.863
N	\$250 - \$1K	M	1,183.00	\$502.89	\$0.43	100.00%	33.22%	0.0078%	0.0079%	0.0235%	33.56%	0.0079%	0.0079%	144.000
N	All Under \$200K	M	462.67	\$187.64	\$0.41	100.00%	42.87%	0.0715%	0.0071%	0.1502%	4.73%	-0.0001%	-0.0288%	161.112
N	Under \$250	ML	1.57	\$93.14	\$59.38	97.71%	75.47%	0.0153%	0.0277%	0.0578%	47.91%	0.0285%	0.0284%	5,324.837
N	\$250 - \$1K	ML	7.61	\$513.75	\$67.45	97.10%	73.98%	0.0128%	0.0237%	0.0488%	48.54%	0.0249%	0.0248%	5,800.884
N	\$1K - \$5K	ML	37.92	\$2,381.67	\$62.79	97.48%	73.95%	0.0104%	0.0196%	0.0400%	49.07%	0.0208%	0.0200%	5,538.563
N	\$5K - \$10K	ML	110.50	\$7,092.76	\$64.17	97.06%	72.69%	0.0089%	0.0199%	0.0370%	53.67%	0.0208%	0.0213%	6,179.697
N	\$10K - \$20K	ML	215.81	\$14,181.36	\$65.67	97.17%	70.74%	0.0074%	0.0194%	0.0336%	57.85%	0.0203%	0.0203%	6,077.377
N	\$20K - \$50K	ML	454.08	\$31,448.24	\$69.26	96.78%	73.04%	0.0065%	0.0176%	0.0299%	59.02%	0.0189%	0.0191%	7,549.163
N	\$50K - \$200K	ML	1,366.39	\$94,451.27	\$69.37	96.22%	71.37%	0.0054%	0.0125%	0.0224%	56.06%	0.0138%	0.0139%	11,304.446
N	All Under \$200K	ML	65.12	\$4,402.70	\$67.70	96.68%	72.11%	0.0068%	0.0161%	0.0290%	55.49%	0.0173%	0.0173%	8,697.578
N	\$200K & Over	ML	9,102.85	\$646,568.23	\$71.21	95.44%	54.40%	0.0044%	0.0075%	0.0153%	49.26%	0.0103%	0.0113%	15,092.416