Order Execution Summary Data Report

Designated Participant: FINRA
Reporting Entity: MTGO
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	1.20	$136.84	$113.83	91.01%	80.48%	0.0278%	0.0080%	0.0625%	12.87%	0.0183%	0.0227%	8,906.818
Y	$250 - $1K	ML	1.87	$487.45	$260.72	90.00%	80.92%	0.0253%	0.0164%	0.0663%	24.70%	0.0196%	0.0223%	7,743.897
Y	$1K - $5K	ML	8.71	$1,942.49	$223.21	91.46%	79.96%	0.0250%	0.0192%	0.0686%	28.04%	0.0268%	0.0333%	6,528.596
Y	$5K - $10K	ML	34.79	$6,658.79	$191.02	93.08%	78.46%	0.0247%	0.0061%	0.0548%	11.15%	0.0194%	0.0358%	7,582.195
Y	$10K - $20K	ML	58.73	$13,270.37	$225.79	89.41%	78.30%	0.0204%	0.0114%	0.0513%	22.30%	0.0251%	0.0472%	7,790.490
Y	$20K - $50K	ML	130.28	$28,183.84	$224.70	72.23%	63.81%	0.0187%	0.0156%	0.0497%	31.33%	0.0311%	0.0384%	9,228.770
Y	$50K - $200K	ML	650.88	$77,993.23	$119.84	96.90%	54.13%	0.0174%	0.0108%	0.0451%	23.99%	0.0235%	-0.0112%	2,879.867
Y	All Under $200K	ML	7.83	$1,400.69	$179.59	90.95%	68.26%	0.0219%	0.0137%	0.0563%	24.28%	0.0243%	0.0226%	5,963.657
Y	$200K & Over	ML	13,616.11	$277,655.61	$20.39	87.55%	39.62%	0.0038%	0.0589%	0.0543%	108.41%	-0.0130%	0.0252%	9,374.103
N	Under $250	M	1.00	$19.09	$19.27	100.00%	100.00%	0.9473%	0.8565%	2.7511%	31.13%	0.8565%	0.8565%	187.500
N	All Under $200K	M	1.00	$19.09	$19.27	100.00%	100.00%	0.9473%	0.8565%	2.7511%	31.13%	0.8565%	0.8565%	187.500
N	Under $250	ML	1.57	$93.21	$59.53	97.35%	72.39%	0.0146%	0.0294%	0.0581%	50.60%	0.0304%	0.0307%	5,134.881
N	$250 - $1K	ML	7.57	$513.23	$67.79	97.34%	71.87%	0.0124%	0.0234%	0.0476%	49.12%	0.0248%	0.0241%	5,066.348
N	$1K - $5K	ML	40.53	$2,417.98	$59.60	97.74%	72.74%	0.0101%	0.0208%	0.0403%	51.49%	0.0217%	0.0215%	4,040.219
N	$5K - $10K	ML	119.97	$7,101.62	$59.21	97.61%	70.90%	0.0081%	0.0217%	0.0372%	58.25%	0.0216%	0.0218%	4,264.568
N	$10K - $20K	ML	238.97	$14,217.87	$59.55	97.52%	71.98%	0.0075%	0.0192%	0.0336%	57.07%	0.0202%	0.0200%	4,352.999
N	$20K - $50K	ML	516.46	$31,519.83	$61.06	97.04%	71.78%	0.0060%	0.0177%	0.0291%	61.02%	0.0181%	0.0176%	4,190.071
N	$50K - $200K	ML	1,489.35	$94,984.26	$63.92	96.56%	73.59%	0.0046%	0.0151%	0.0236%	64.11%	0.0153%	0.0149%	6,564.926
N	All Under $200K	ML	86.75	$5,381.43	$62.10	96.97%	72.68%	0.0061%	0.0173%	0.0288%	60.02%	0.0177%	0.0173%	5,363.614
N	$200K & Over	ML	12,726.40	$830,785.68	$65.38	93.61%	47.13%	0.0032%	0.0116%	0.0162%	71.59%	0.0099%	0.0091%	17,204.812