

Order Execution Summary Data Report

Designated Participant: FINRA

Reporting Entity: DWFT

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	1.43	\$113.87	\$79.71	99.92%	99.92%	0.0160%	0.0877%	0.1198%	73.24%	0.0763%	0.0728%	1.867
Y	\$250 - \$1K	ML	5.17	\$519.15	\$100.38	99.90%	99.89%	0.0173%	0.0944%	0.1291%	73.14%	0.0915%	0.0749%	1.578
Y	\$1K - \$5K	ML	20.35	\$2,152.29	\$105.79	99.92%	99.91%	0.0181%	0.0986%	0.1349%	73.12%	0.0964%	0.0911%	1.464
Y	\$5K - \$10K	ML	62.35	\$6,965.86	\$111.72	99.62%	99.62%	0.0182%	0.1006%	0.1370%	73.45%	0.0957%	0.0758%	1.533
Y	\$10K - \$20K	ML	123.90	\$13,776.91	\$111.20	99.95%	99.92%	0.0184%	0.1005%	0.1374%	73.16%	0.0894%	0.0834%	1.463
Y	\$20K - \$50K	ML	298.38	\$29,421.88	\$98.61	99.95%	99.95%	0.0179%	0.0988%	0.1345%	73.41%	0.0892%	-0.0375%	1.186
Y	\$50K - \$200K	ML	640.30	\$77,112.95	\$120.45	100.00%	100.00%	0.0167%	0.0941%	0.1276%	73.78%	0.0547%	0.1479%	1.244
Y	All Under \$200K	ML	13.85	\$1,460.88	\$105.48	99.89%	99.88%	0.0179%	0.0980%	0.1337%	73.29%	0.0892%	0.0686%	1.438
N	Under \$250	ML	10.25	\$70.69	\$6.90	99.95%	99.95%	0.0843%	0.3248%	0.4934%	65.83%	0.3046%	0.2883%	1.611
N	\$250 - \$1K	ML	54.96	\$514.10	\$9.36	99.94%	99.94%	0.0647%	0.2870%	0.4164%	68.91%	0.2588%	0.2435%	1.680
N	\$1K - \$5K	ML	122.68	\$2,139.92	\$17.45	99.94%	99.94%	0.0274%	0.1714%	0.2262%	75.79%	0.1645%	0.1543%	1.661
N	\$5K - \$10K	ML	236.58	\$6,944.75	\$29.36	99.90%	99.89%	0.0145%	0.1060%	0.1350%	78.52%	0.0994%	0.0940%	1.535
N	\$10K - \$20K	ML	374.75	\$13,692.00	\$36.54	99.89%	99.88%	0.0118%	0.0840%	0.1076%	78.05%	0.0779%	0.0539%	1.773
N	\$20K - \$50K	ML	738.44	\$29,408.06	\$39.83	99.75%	99.75%	0.0105%	0.0752%	0.0962%	78.18%	0.0666%	0.0544%	1.788
N	\$50K - \$200K	ML	1,468.95	\$74,979.48	\$51.05	99.93%	99.93%	0.0093%	0.0713%	0.0899%	79.26%	0.0763%	0.0333%	2.133
N	All Under \$200K	ML	47.16	\$957.70	\$20.31	99.92%	99.91%	0.0250%	0.1409%	0.1908%	73.83%	0.1322%	0.1161%	1.685