

Order Execution Summary Data Report

Designated Participant: FINRA

Reporting Entity: DWWT

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	1.42	\$115.89	\$81.47	99.88%	96.96%	0.0168%	0.0790%	0.1126%	70.22%	0.0760%	0.0842%	8.850
Y	\$250 - \$1K	ML	5.16	\$520.67	\$100.94	99.81%	96.76%	0.0185%	0.0873%	0.1243%	70.22%	0.0909%	0.0925%	10.013
Y	\$1K - \$5K	ML	20.11	\$2,153.25	\$107.08	99.85%	97.31%	0.0197%	0.0918%	0.1311%	70.00%	0.0931%	0.1045%	6.831
Y	\$5K - \$10K	ML	61.93	\$6,972.42	\$112.59	99.51%	96.86%	0.0193%	0.0950%	0.1335%	71.17%	0.0934%	0.0960%	8.275
Y	\$10K - \$20K	ML	121.03	\$13,757.06	\$113.64	99.69%	97.01%	0.0199%	0.0945%	0.1343%	70.38%	0.0950%	0.1172%	12.915
Y	\$20K - \$50K	ML	284.22	\$29,515.40	\$103.86	99.78%	95.10%	0.0193%	0.0925%	0.1311%	70.55%	0.0905%	0.0229%	5.509
Y	\$50K - \$200K	ML	681.68	\$85,829.93	\$125.92	98.23%	89.35%	0.0188%	0.0913%	0.1288%	70.85%	0.1006%	0.1132%	39.743
Y	All Under \$200K	ML	14.61	\$1,584.98	\$108.50	99.59%	95.87%	0.0193%	0.0919%	0.1304%	70.46%	0.0932%	0.0902%	11.618
Y	\$200K & Over	ML	4,275.42	\$644,975.02	\$150.87	79.02%	60.27%	0.0057%	0.1111%	0.1225%	90.67%	0.2644%	0.3585%	2,017.383
N	Under \$250	ML	54.80	\$69.21	\$1.26	98.80%	71.61%	0.1367%	0.3825%	0.6559%	58.32%	0.3214%	0.2733%	97.624
N	\$250 - \$1K	ML	376.75	\$510.90	\$1.36	96.86%	67.94%	0.1214%	0.3921%	0.6348%	61.76%	0.3006%	0.2453%	404.849
N	\$1K - \$5K	ML	1,145.31	\$2,066.43	\$1.84	90.86%	60.79%	0.0780%	0.3648%	0.5208%	70.06%	0.2306%	0.2044%	1,272.649
N	\$5K - \$10K	ML	2,620.89	\$6,918.62	\$2.77	77.40%	45.42%	0.0254%	0.3311%	0.3819%	86.68%	0.1695%	0.1512%	1,596.143
N	\$10K - \$20K	ML	3,430.92	\$13,695.87	\$4.34	67.37%	35.94%	-0.0030%	0.3033%	0.2974%	101.99%	0.0938%	0.0887%	7,348.525
N	\$20K - \$50K	ML	4,493.85	\$29,504.94	\$7.56	59.53%	34.06%	-0.0243%	0.2490%	0.2004%	124.26%	0.0792%	0.0664%	4,113.069
N	\$50K - \$200K	ML	5,249.65	\$81,489.97	\$17.57	61.72%	43.38%	-0.0171%	0.1579%	0.1237%	127.72%	0.0663%	0.0480%	3,860.880
N	All Under \$200K	ML	307.61	\$683.35	\$2.27	89.05%	59.64%	0.0521%	0.3275%	0.4317%	75.88%	0.1919%	0.1652%	1,430.516
N	\$200K & Over	ML	8,284.69	\$355,541.63	\$45.16	74.67%	46.34%	-0.0028%	0.0711%	0.0656%	108.44%	0.0689%	0.1149%	568.444