Order Execution Summary Data Report

Designated Participant: FINRA
Reporting Entity: DWWT
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	1.41	$128.27	$90.78	99.82%	96.83%	0.0073%	0.0301%	0.0448%	67.24%	0.0317%	0.0300%	20.672
Y	$250 - $1K	ML	4.07	$514.29	$126.36	99.80%	95.75%	0.0081%	0.0356%	0.0519%	68.61%	0.0359%	0.0400%	13.856
Y	$1K - $5K	ML	12.54	$2,089.51	$166.59	99.78%	95.83%	0.0085%	0.0391%	0.0560%	69.85%	0.0415%	0.0494%	18.440
Y	$5K - $10K	ML	39.82	$6,954.91	$174.76	99.70%	95.63%	0.0090%	0.0394%	0.0575%	68.65%	0.0398%	0.0363%	26.245
Y	$10K - $20K	ML	90.26	$13,832.75	$153.43	99.63%	95.50%	0.0088%	0.0403%	0.0579%	69.47%	0.0493%	0.0504%	4.402
Y	$20K - $50K	ML	189.27	$29,737.00	$157.16	99.67%	95.02%	0.0079%	0.0411%	0.0569%	72.17%	0.0446%	0.0387%	64.004
Y	$50K - $200K	ML	427.03	$87,664.41	$205.29	99.47%	96.01%	0.0084%	0.0380%	0.0547%	69.41%	0.0511%	0.0317%	2.336
Y	All Under $200K	ML	10.57	$1,685.91	$159.57	99.70%	95.69%	0.0084%	0.0389%	0.0558%	69.74%	0.0433%	0.0421%	22.545
Y	$200K & Over	ML	3,073.71	$612,855.25	$199.38	93.78%	63.48%	0.0005%	0.0359%	0.0370%	97.03%	0.0254%	0.1069%	369.230
N	Under $250	M	2.00	$15.96	$7.99	100.00%	100.00%	0.0013%	0.1227%	0.1252%	98.00%	0.1227%	-0.6287%	7.000
N	All Under $200K	M	2.00	$15.96	$7.99	100.00%	100.00%	0.0013%	0.1227%	0.1252%	98.00%	0.1227%	-0.6287%	7.000
N	Under $250	ML	73.66	$69.52	$0.94	98.85%	66.97%	0.1120%	0.3519%	0.5759%	61.11%	0.2760%	0.2607%	112.203
N	$250 - $1K	ML	525.03	$512.04	$0.98	96.73%	63.28%	0.1023%	0.3729%	0.5774%	64.58%	0.2712%	0.2649%	316.978
N	$1K - $5K	ML	1,723.45	$2,068.05	$1.22	90.15%	55.63%	0.0632%	0.3737%	0.5000%	74.73%	0.2124%	0.1952%	863.837
N	$5K - $10K	ML	4,032.34	$6,890.24	$1.79	76.49%	41.21%	0.0104%	0.3571%	0.3780%	94.48%	0.1519%	0.1772%	4,648.918
N	$10K - $20K	ML	5,422.91	$13,733.90	$2.77	67.43%	35.23%	-0.0157%	0.3330%	0.3015%	110.42%	0.1154%	0.1823%	2,775.126
N	$20K - $50K	ML	6,797.65	$29,615.37	$4.88	57.24%	31.25%	-0.0445%	0.3000%	0.2109%	142.25%	0.0907%	0.1250%	3,198.998
N	$50K - $200K	ML	8,804.43	$78,741.87	$10.68	55.55%	34.45%	-0.0308%	0.1920%	0.1304%	147.21%	0.0761%	0.1737%	2,870.448
N	All Under $200K	ML	450.40	$665.12	$1.51	88.38%	54.92%	0.0383%	0.3442%	0.4208%	81.80%	0.1843%	0.1983%	1,297.782
N	$200K & Over	ML	17,688.45	$400,092.85	$26.19	59.07%	31.60%	-0.0322%	0.1783%	0.1139%	156.61%	0.1264%	0.1985%	2,466.647