Order Execution Summary Data Report

Designated Participant: FINRA
Reporting Entity: TWTT
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	M	0.81	$87.43	$107.50	99.45%	98.34%	0.0173%	0.0246%	0.0592%	41.52%	0.0273%	0.0248%	33.108
Y	$250 - $1K	M	3.96	$589.72	$148.77	99.93%	98.67%	0.0299%	0.0144%	0.0743%	19.42%	0.0117%	0.0157%	11.944
Y	$1K - $5K	M	14.13	$2,279.55	$161.32	99.92%	98.43%	0.0254%	0.0126%	0.0633%	19.85%	0.0090%	0.0062%	3.352
Y	$5K - $10K	M	42.00	$6,943.03	$165.31	99.87%	97.82%	0.0226%	0.0124%	0.0577%	21.57%	0.0142%	0.0154%	2.129
Y	$10K - $20K	M	83.09	$14,195.63	$170.84	99.99%	95.98%	0.0219%	0.0167%	0.0604%	27.60%	0.0103%	0.0036%	1.616
Y	$20K - $50K	M	137.17	$32,718.06	$238.52	99.83%	95.36%	0.0169%	0.0176%	0.0514%	34.23%	0.0149%	0.0041%	1.786
Y	$50K - $200K	M	397.74	$89,445.91	$224.89	99.04%	81.55%	0.0143%	0.0339%	0.0625%	54.23%	0.0308%	0.0406%	2.040
Y	All Under $200K	M	38.73	$8,026.18	$207.23	99.53%	90.18%	0.0175%	0.0242%	0.0592%	40.95%	0.0212%	0.0220%	2.454
Y	$200K & Over	M	1,619.86	$359,317.42	$221.80	98.93%	84.47%	0.0052%	0.0459%	0.0563%	81.55%	0.0609%	0.1446%	2.509
Y	Under $250	ML	2.01	$128.57	$63.89	100.00%	98.57%	0.0184%	0.0079%	0.0447%	17.77%	0.0108%	0.0052%	0.842
Y	$250 - $1K	ML	4.90	$547.48	$111.82	99.96%	97.70%	0.0212%	0.0098%	0.0522%	18.73%	0.0107%	-0.0008%	0.907
Y	$1K - $5K	ML	22.93	$2,366.18	$103.19	99.96%	97.81%	0.0212%	0.0100%	0.0525%	19.11%	0.0129%	0.0090%	3.835
Y	$5K - $10K	ML	59.20	$7,134.59	$120.46	99.88%	96.73%	0.0196%	0.0134%	0.0526%	25.47%	0.0091%	0.0102%	1.261
Y	$10K - $20K	ML	105.45	$14,013.94	$132.89	99.95%	95.63%	0.0233%	0.0183%	0.0648%	28.20%	0.0107%	0.0026%	0.900
Y	$20K - $50K	ML	191.62	$30,895.31	$161.24	99.95%	90.72%	0.0171%	0.0184%	0.0525%	34.97%	0.0232%	0.0207%	1.132
Y	$50K - $200K	ML	528.29	$94,598.34	$179.06	99.07%	74.87%	0.0121%	0.0257%	0.0499%	51.56%	0.0343%	0.0424%	9.934
Y	All Under $200K	ML	58.91	$8,850.28	$150.24	99.64%	87.73%	0.0165%	0.0201%	0.0532%	37.82%	0.0237%	0.0248%	4.421
Y	$200K & Over	ML	3,784.00	$590,259.11	$161.59	79.27%	53.55%	0.0010%	0.0545%	0.0564%	96.61%	-0.0099%	0.0186%	634.923
N	Under $250	M	15.61	$63.52	$4.07	99.98%	88.17%	0.1072%	0.1247%	0.3390%	36.78%	0.1175%	0.1180%	9.771
N	$250 - $1K	M	75.99	$534.59	$7.03	99.97%	89.87%	0.0670%	0.0518%	0.1858%	27.87%	0.0394%	0.0372%	1.782
N	$1K - $5K	M	100.05	$2,201.93	$22.00	98.75%	75.14%	0.1246%	0.1845%	0.4336%	42.54%	0.0303%	-0.1356%	3.449
N	$5K - $10K	M	211.59	$6,847.12	$32.36	98.73%	70.41%	0.0602%	0.1192%	0.2395%	49.77%	0.0355%	-0.0980%	3.181
N	$10K - $20K	M	282.14	$14,262.66	$50.55	98.54%	68.19%	0.0171%	0.0486%	0.0827%	58.77%	0.0451%	0.0446%	3.856
N	$20K - $50K	M	641.25	$31,328.89	$48.84	96.33%	62.35%	0.0409%	0.1208%	0.2025%	59.64%	0.0864%	0.0454%	4.379
N	$50K - $200K	M	1,595.30	$98,906.71	$62.03	86.83%	46.45%	0.0223%	0.1040%	0.1486%	69.99%	0.0459%	0.0020%	7.774
N	All Under $200K	M	85.86	$2,541.10	$29.60	96.73%	72.95%	0.0443%	0.1063%	0.1948%	54.55%	0.0504%	-0.0064%	4.361
N	$200K & Over	M	7,567.83	$437,682.70	$57.84	86.59%	24.86%	-0.0044%	0.0421%	0.0333%	126.53%	0.0099%	-0.0012%	8.542
N	Under $250	ML	11.76	$79.44	$6.76	99.93%	81.25%	0.0702%	0.0963%	0.2368%	40.66%	0.0852%	0.0723%	8.100
N	$250 - $1K	ML	60.76	$557.44	$9.26	99.69%	78.18%	0.0560%	0.0933%	0.2053%	45.46%	0.0435%	0.0319%	1,226.797

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N	$1K - $5K	ML	198.08	$2,447.90	$12.47	98.25%	58.60%	0.0279%	0.0828%	0.1387%	59.70%	0.0468%	0.0317%	5,210.070
N	$5K - $10K	ML	338.76	$7,053.03	$21.17	98.64%	59.91%	0.0190%	0.0690%	0.1070%	64.47%	0.0457%	0.0504%	1,489.272
N	$10K - $20K	ML	598.73	$13,994.75	$23.83	96.45%	59.16%	0.0133%	0.0710%	0.0975%	72.78%	0.0540%	0.0447%	7,582.941
N	$20K - $50K	ML	969.47	$31,013.27	$33.35	98.40%	59.47%	0.0074%	0.0513%	0.0661%	77.57%	0.0414%	0.0398%	689.493
N	$50K - $200K	ML	3,704.46	$91,198.14	$24.92	98.80%	31.42%	0.0027%	0.0510%	0.0563%	90.58%	0.0225%	0.0185%	336.759
N	All Under $200K	ML	300.46	$6,625.81	$22.42	98.37%	49.77%	0.0106%	0.0598%	0.0809%	73.89%	0.0364%	0.0317%	2,405.657
N	$200K & Over	ML	10,074.18	$384,863.86	$38.92	85.98%	17.99%	-0.0094%	0.0580%	0.0392%	148.13%	-0.0000%	-0.0206%	2,322.595