Order Execution Summary Data Report

Designated Participant: FINRA
Reporting Entity: WEDB
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	1.85	$158.89	$85.98	95.17%	94.14%	0.0303%	0.0810%	0.1416%	57.21%	0.0791%	0.0840%	177.224
Y	$250 - $1K	M	4.76	$557.12	$116.93	98.95%	96.76%	0.0073%	0.0587%	0.0733%	80.11%	0.0557%	0.0525%	228.899
Y	$1K - $5K	M	20.43	$2,668.13	$130.59	98.48%	97.12%	0.0073%	0.0465%	0.0611%	76.17%	0.0449%	0.0527%	182.288
Y	$5K - $10K	M	55.91	$7,139.36	$127.69	98.60%	97.52%	0.0072%	0.0518%	0.0662%	78.28%	0.0433%	0.0409%	867.572
Y	$10K - $20K	M	112.61	$14,225.66	$126.59	98.43%	96.01%	0.0049%	0.0380%	0.0477%	79.63%	0.0329%	0.0375%	898.314
Y	$20K - $50K	M	197.91	$30,892.94	$158.65	97.97%	93.62%	0.0075%	0.0444%	0.0594%	74.84%	0.0341%	0.0209%	182.138
Y	$50K - $200K	M	509.16	$88,249.09	$173.33	92.32%	85.70%	0.0062%	0.0403%	0.0527%	76.57%	0.0388%	0.0519%	191.033
Y	All Under $200K	M	96.63	$14,671.93	$152.70	96.29%	92.04%	0.0066%	0.0427%	0.0558%	76.48%	0.0371%	0.0384%	381.588
Y	$200K & Over	M	1,638.97	$332,018.69	$202.59	93.03%	63.70%	0.0036%	0.0487%	0.0558%	87.22%	0.0246%	0.0294%	198.956
Y	$250 - $1K	ML	6.50	$616.58	$94.86	100.00%	100.00%	0.0001%	0.0257%	0.0260%	99.19%	-0.0067%	0.0395%	202.692
Y	$1K - $5K	ML	45.33	$2,438.52	$53.78	100.00%	100.00%	0.0042%	0.0252%	0.0335%	75.20%	0.0088%	0.0012%	164.085
Y	$5K - $10K	ML	82.63	$7,605.13	$82.06	90.67%	90.67%	0.0020%	0.0425%	0.0465%	91.52%	0.0024%	-0.0842%	115,042.834
Y	$10K - $20K	ML	292.37	$15,247.11	$51.24	95.23%	92.80%	-0.0464%	0.1235%	0.0307%	402.47%	0.0266%	0.0617%	194,978.114
Y	$20K - $50K	ML	535.71	$26,081.29	$48.68	86.67%	86.67%	0.0020%	0.0307%	0.0348%	88.32%	-0.0205%	-0.0673%	123.327
Y	$50K - $200K	ML	873.00	$98,488.33	$112.83	100.00%	100.00%	0.0054%	0.0232%	0.0340%	68.25%	0.0663%	-0.1305%	242.594
Y	All Under $200K	ML	269.52	$18,414.50	$67.61	94.12%	93.17%	-0.0108%	0.0554%	0.0337%	164.17%	0.0325%	-0.0545%	80,791.118
Y	$200K & Over	ML	4,556.00	$814,273.98	$178.73	61.38%	57.85%	0.0075%	-0.0027%	0.0123%	-22.34%	0.0039%	-0.0485%	4,018.122
N	Under $250	M	32.68	$93.89	$2.87	97.82%	40.64%	0.0155%	0.2582%	0.2892%	89.28%	0.0914%	0.2475%	29,604.959
N	$250 - $1K	M	43.20	$597.20	$13.83	99.83%	90.87%	0.0099%	0.1259%	0.1457%	86.37%	0.1186%	0.1024%	184.567
N	$1K - $5K	M	214.11	$2,739.91	$12.80	91.71%	58.76%	0.0155%	0.1394%	0.1704%	81.79%	0.1298%	0.1256%	5,948.230
N	$5K - $10K	M	324.78	$7,187.05	$22.13	92.84%	82.63%	0.0144%	0.1243%	0.1530%	81.19%	0.1056%	0.0914%	33,951.520
N	$10K - $20K	M	569.67	$14,126.19	$24.79	95.40%	85.50%	0.0095%	0.1199%	0.1389%	86.31%	0.0960%	0.1118%	28,012.024
N	$20K - $50K	M	1,374.37	$29,995.94	$21.82	96.63%	69.20%	0.0139%	0.1360%	0.1638%	83.06%	0.1131%	0.1231%	268.190
N	$50K - $200K	M	2,632.44	$92,092.36	$34.98	87.54%	60.91%	0.0108%	0.0944%	0.1160%	81.34%	0.0773%	0.0882%	130,185.344
N	All Under $200K	M	543.98	$13,388.20	$24.61	93.19%	70.14%	0.0121%	0.1171%	0.1413%	82.85%	0.0972%	0.1055%	42,831.085
N	$200K & Over	M	7,461.35	$414,866.27	$55.23	75.01%	26.91%	-0.0086%	0.1225%	0.1053%	116.25%	0.0680%	0.0567%	151,383.699
N	Under $250	ML	13.00	$177.32	$13.65	100.00%	100.00%	0.0366%	0.0000%	0.0733%	0.00%	0.0000%	0.0000%	131.692
N	$250 - $1K	ML	79.20	$370.29	$4.67	100.00%	100.00%	0.0667%	0.1595%	0.2929%	54.46%	0.1595%	0.1595%	199.434
N	$1K - $5K	ML	270.49	$2,884.68	$10.28	100.00%	92.47%	0.0300%	0.1894%	0.2494%	75.92%	0.1947%	0.1488%	213.184

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N	$5K - $10K	ML	699.79	$7,855.38	$10.37	97.13%	63.43%	0.0220%	0.2267%	0.2706%	83.76%	0.3892%	0.3950%	117,222.643
N	$10K - $20K	ML	1,782.75	$14,836.03	$8.07	99.40%	72.84%	0.0260%	0.2591%	0.3111%	83.29%	0.2085%	0.1371%	17,547.988
N	$20K - $50K	ML	3,423.18	$32,332.60	$8.95	99.57%	49.34%	0.0158%	0.3204%	0.3519%	91.05%	0.2934%	0.2530%	127,953.992
N	$50K - $200K	ML	7,689.03	$91,297.90	$12.27	95.23%	39.04%	0.0088%	0.1313%	0.1489%	88.14%	0.0052%	-0.0218%	1,549.806
N	All Under $200K	ML	2,466.33	$25,386.70	$10.13	97.81%	51.16%	0.0147%	0.2190%	0.2483%	88.19%	0.1546%	0.1184%	58,717.205
N	$200K & Over	ML	44,931.57	$3,398,479.05	$102.71	55.18%	15.68%	-0.0962%	0.2132%	0.0208%	1,024.23 %	0.3626%	0.1632%	3,646,642.641