Order Execution Summary Data Report

Designated Participant: FINRA
Reporting Entity: WLTF
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	0.13	$42.14	$314.23	100.00%	100.00%	0.0088%	0.0048%	0.0225%	21.21%	0.0351%	-0.0965%	90.192
Y	$250 - $1K	M	0.92	$337.00	$367.78	100.00%	100.00%	0.0109%	-0.0001%	0.0218%	-0.25%	0.0462%	0.0462%	71.000
Y	All Under $200K	M	0.19	$61.79	$331.80	100.00%	100.00%	0.0096%	0.0030%	0.0222%	13.56%	0.0391%	-0.0446%	83.897
Y	Under $250	ML	0.01	$0.71	$140.35	98.84%	87.24%	0.0202%	0.0216%	0.0621%	34.81%	0.0212%	0.0279%	87.280
Y	All Under $200K	ML	0.01	$0.71	$140.35	98.84%	87.24%	0.0202%	0.0216%	0.0621%	34.81%	0.0212%	0.0279%	87.280
N	Under $250	M	0.10	$8.71	$86.25	100.00%	33.18%	0.0027%	0.0083%	0.0137%	60.38%	0.0210%	0.0425%	74.401
N	All Under $200K	M	0.10	$8.71	$86.25	100.00%	33.18%	0.0027%	0.0083%	0.0137%	60.38%	0.0210%	0.0425%	74.401
N	Under $250	ML	0.02	$0.75	$37.38	99.63%	78.05%	0.0280%	0.0352%	0.0912%	38.58%	0.0328%	0.0345%	87.356
N	All Under $200K	ML	0.02	$0.75	$37.38	99.63%	78.05%	0.0280%	0.0352%	0.0912%	38.58%	0.0328%	0.0345%	87.356