Order Execution Summary Data Report

Designated Participant: FINRA
Reporting Entity: WRET
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	1.64	$143.97	$87.93	99.64%	99.31%	0.0303%	0.0011%	0.0617%	1.76%	0.0018%	0.0012%	109.730
Y	$250 - $1K	M	4.38	$564.68	$128.82	99.62%	99.26%	0.0322%	0.0013%	0.0658%	2.04%	0.0013%	0.0009%	116.161
Y	$1K - $5K	M	18.38	$2,450.00	$133.28	99.57%	99.18%	0.0315%	0.0014%	0.0644%	2.21%	0.0013%	0.0015%	115.181
Y	$5K - $10K	M	52.66	$7,113.23	$135.09	99.51%	99.13%	0.0303%	0.0017%	0.0624%	2.66%	0.0010%	0.0008%	113.527
Y	$10K - $20K	M	101.22	$14,033.73	$138.65	99.43%	98.97%	0.0294%	0.0019%	0.0606%	3.08%	0.0008%	0.0003%	110.227
Y	$20K - $50K	M	208.36	$30,769.21	$147.68	99.29%	98.62%	0.0280%	0.0023%	0.0582%	3.90%	0.0010%	-0.0002%	109.485
Y	$50K - $200K	M	538.46	$95,844.75	$178.00	98.42%	97.15%	0.0254%	0.0047%	0.0555%	8.38%	0.0005%	0.0010%	115.345
Y	All Under $200K	M	58.19	$8,940.10	$153.65	99.06%	98.28%	0.0277%	0.0030%	0.0585%	5.20%	0.0008%	0.0007%	112.886
Y	$200K & Over	M	2,575.01	$518,277.82	$201.28	83.17%	76.26%	0.0152%	0.0280%	0.0583%	48.02%	0.0065%	0.0061%	29,309.399
Y	Under $250	ML	2.16	$135.16	$62.43	99.64%	94.58%	0.0181%	0.0105%	0.0468%	22.52%	0.0065%	0.0065%	70.407
Y	$250 - $1K	ML	6.32	$555.20	$87.84	99.31%	92.05%	0.0181%	0.0105%	0.0466%	22.47%	0.0130%	0.0124%	64.230
Y	$1K - $5K	ML	25.60	$2,497.32	$97.53	99.67%	91.19%	0.0192%	0.0106%	0.0490%	21.62%	0.0115%	0.0100%	96.292
Y	$5K - $10K	ML	76.23	$7,189.15	$94.31	99.15%	92.18%	0.0180%	0.0126%	0.0486%	26.01%	0.0113%	0.0201%	70.802
Y	$10K - $20K	ML	148.08	$14,137.66	$95.46	98.89%	90.52%	0.0173%	0.0128%	0.0474%	27.06%	0.0155%	0.0132%	206.544
Y	$20K - $50K	ML	293.60	$31,689.16	$107.90	99.19%	86.77%	0.0192%	0.0132%	0.0516%	25.49%	0.0094%	0.0068%	931.318
Y	$50K - $200K	ML	839.74	$99,680.53	$118.64	96.35%	79.97%	0.0189%	0.0165%	0.0544%	30.44%	0.0202%	0.0153%	936.215
Y	All Under $200K	ML	145.08	$16,007.24	$110.29	97.71%	84.34%	0.0188%	0.0148%	0.0524%	28.35%	0.0163%	0.0131%	741.010
Y	$200K & Over	ML	6,139.47	$680,084.88	$112.12	58.91%	37.80%	-0.0007%	0.0538%	0.0524%	102.64%	0.0308%	0.0356%	9,935.661
N	Under $250	M	6.65	$108.28	$16.27	97.99%	80.90%	0.0741%	0.0335%	0.1817%	18.46%	0.0340%	0.0344%	2,652.154
N	$250 - $1K	M	20.04	$560.93	$28.21	98.61%	92.57%	0.0594%	0.0166%	0.1354%	12.24%	0.0153%	0.0142%	3,313.574
N	$1K - $5K	M	76.78	$2,478.45	$32.63	99.49%	96.90%	0.0512%	0.0156%	0.1179%	13.22%	0.0139%	0.0130%	354.266
N	$5K - $10K	M	200.43	$7,181.93	$35.85	99.24%	96.77%	0.0429%	0.0167%	0.1026%	16.31%	0.0137%	0.0134%	226.294
N	$10K - $20K	M	382.46	$14,160.40	$37.02	98.53%	95.50%	0.0381%	0.0167%	0.0928%	17.94%	0.0126%	0.0111%	221.315
N	$20K - $50K	M	779.31	$31,143.83	$39.96	97.22%	93.20%	0.0302%	0.0183%	0.0788%	23.19%	0.0136%	0.0128%	451.273
N	$50K - $200K	M	1,973.24	$91,968.76	$46.72	94.49%	87.60%	0.0212%	0.0223%	0.0648%	34.45%	0.0116%	0.0115%	2,871.786
N	All Under $200K	M	225.81	$9,149.49	$40.61	96.83%	92.06%	0.0306%	0.0195%	0.0807%	24.13%	0.0127%	0.0121%	1,358.500
N	$200K & Over	M	9,236.79	$598,542.98	$65.17	81.44%	58.97%	0.0030%	0.0429%	0.0488%	87.87%	0.0202%	0.0193%	44,532.235
N	Under $250	ML	3.82	$5.79	$1.52	99.48%	71.10%	0.2497%	0.7529%	1.2523%	60.12%	0.7434%	0.7456%	367.235
N	$250 - $1K	ML	245.58	$556.34	$2.28	99.02%	69.97%	0.0875%	0.1144%	0.2893%	39.54%	0.1136%	0.0832%	453.005

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N	$1K - $5K	ML	801.46	$2,575.66	$3.25	91.83%	62.93%	0.0703%	0.1592%	0.2998%	53.09%	0.1311%	0.1289%	8,646.236
N	$5K - $10K	ML	1,512.94	$7,405.11	$5.02	88.85%	60.44%	0.0698%	0.1535%	0.2931%	52.38%	0.1118%	0.0978%	14,076.869
N	$10K - $20K	ML	1,972.08	$14,234.92	$7.43	91.44%	56.57%	0.0600%	0.1928%	0.3127%	61.66%	0.1392%	0.1300%	45,237.779
N	$20K - $50K	ML	2,714.77	$31,780.27	$12.08	92.07%	58.01%	0.0450%	0.1639%	0.2539%	64.54%	0.0973%	0.0920%	43,032.422
N	$50K - $200K	ML	6,207.03	$92,797.82	$15.83	85.79%	47.50%	0.0134%	0.1381%	0.1649%	83.72%	0.0599%	0.0730%	88,382.346
N	All Under $200K	ML	322.69	$3,174.66	$10.11	89.87%	55.88%	0.0350%	0.1551%	0.2251%	68.93%	0.0882%	0.0906%	48,015.746
N	$200K & Over	ML	20,392.64	$690,451.54	$36.21	76.43%	36.69%	-0.0051%	0.0850%	0.0748%	113.60%	0.0377%	0.0321%	128,767.071