Order Execution Summary Data Report

Designated Participant: FINRA
Reporting Entity: DWWT
Month: 10/2026

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	1.69	$127.50	$75.18	99.78%	94.89%	0.0087%	0.0359%	0.0533%	67.37%	0.0365%	0.0405%	5.699
Y	$250 - $1K	ML	4.49	$504.36	$112.21	99.75%	94.52%	0.0085%	0.0349%	0.0519%	67.33%	0.0393%	0.0444%	6.058
Y	$1K - $5K	ML	17.03	$2,109.80	$123.80	99.72%	93.75%	0.0094%	0.0399%	0.0586%	68.07%	0.0403%	0.0393%	5.855
Y	$5K - $10K	ML	56.60	$6,990.68	$123.46	99.53%	94.52%	0.0094%	0.0410%	0.0597%	68.63%	0.0407%	0.0447%	5.842
Y	$10K - $20K	ML	107.26	$13,648.67	$127.16	99.33%	93.07%	0.0090%	0.0404%	0.0585%	69.09%	0.0505%	0.0393%	10.977
Y	$20K - $50K	ML	225.97	$29,743.93	$131.82	99.55%	93.35%	0.0091%	0.0405%	0.0588%	68.89%	0.0326%	0.0281%	10.477
Y	$50K - $200K	ML	543.70	$84,691.60	$155.78	92.96%	81.26%	0.0078%	0.0378%	0.0534%	70.86%	0.0495%	0.0410%	76.781
Y	All Under $200K	ML	12.45	$1,549.00	$124.43	98.99%	92.70%	0.0090%	0.0393%	0.0572%	68.64%	0.0414%	0.0392%	13.888
Y	$200K & Over	ML	5,711.32	$493,539.18	$86.42	73.32%	38.06%	-0.0047%	0.0326%	0.0233%	139.85%	0.0336%	0.0093%	8.517
N	Under $250	ML	72.42	$68.72	$0.95	98.84%	70.32%	0.1167%	0.3418%	0.5753%	59.41%	0.2913%	0.2881%	152.150
N	$250 - $1K	ML	503.95	$509.88	$1.02	96.55%	65.90%	0.1045%	0.3735%	0.5826%	64.12%	0.2800%	0.2685%	375.489
N	$1K - $5K	ML	1,677.82	$2,063.57	$1.26	89.90%	56.87%	0.0659%	0.3759%	0.5078%	74.03%	0.2427%	0.2549%	1,571.704
N	$5K - $10K	ML	3,750.49	$6,921.64	$1.96	77.55%	44.60%	0.0167%	0.3569%	0.3904%	91.43%	0.1697%	0.1799%	2,434.163
N	$10K - $20K	ML	5,202.77	$13,698.39	$2.93	67.28%	36.14%	-0.0131%	0.3170%	0.2909%	108.98%	0.1404%	0.1341%	2,103.999
N	$20K - $50K	ML	7,359.95	$29,716.01	$4.84	61.49%	33.99%	-0.0336%	0.2855%	0.2183%	130.78%	0.0902%	0.1515%	4,574.135
N	$50K - $200K	ML	8,481.55	$81,578.66	$13.11	58.70%	35.30%	-0.0319%	0.1981%	0.1342%	147.56%	0.0630%	0.0713%	7,619.616
N	All Under $200K	ML	421.38	$647.13	$1.58	88.68%	57.25%	0.0415%	0.3392%	0.4222%	80.33%	0.1994%	0.2092%	1,376.233
N	$200K & Over	ML	14,626.07	$420,432.60	$33.80	83.84%	52.07%	-0.0121%	0.0992%	0.0750%	132.33%	-0.0008%	0.0065%	5,111.827