

Order Execution Summary Data Report

Designated Participant: FINRA

Reporting Entity: WBSI

Month: 08/2026

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	1.21	\$162.45	\$134.85	100.00%	65.96%	0.0155%	0.0465%	0.0776%	59.92%	0.0295%	-0.0592%	26.351
Y	\$250 - \$1K	M	2.81	\$555.54	\$197.79	99.88%	59.93%	0.0141%	0.0274%	0.0555%	49.36%	0.0477%	0.0085%	30.091
Y	\$1K - \$5K	M	8.16	\$2,029.83	\$248.90	98.93%	58.47%	0.0214%	0.0338%	0.0765%	44.20%	0.0258%	0.0239%	26.453
Y	\$5K - \$10K	M	42.13	\$7,286.90	\$173.00	100.00%	42.17%	0.0188%	0.0273%	0.0650%	42.04%	0.0113%	-0.0086%	26.479
Y	\$10K - \$20K	M	50.53	\$13,972.62	\$276.61	100.00%	74.54%	0.0192%	0.0403%	0.0787%	51.25%	0.0491%	0.0719%	27.684
Y	\$20K - \$50K	M	143.67	\$32,011.12	\$222.86	100.00%	25.14%	0.0031%	0.0327%	0.0390%	83.90%	0.0339%	-0.4824%	24.834
Y	\$50K - \$200K	M	273.63	\$86,143.95	\$314.96	100.00%	55.87%	0.0313%	0.0232%	0.0859%	27.05%	0.2234%	0.2227%	33.890
Y	All Under \$200K	M	12.48	\$3,109.15	\$249.30	99.68%	54.23%	0.0209%	0.0310%	0.0728%	42.55%	0.0845%	0.0241%	28.330
Y	Under \$250	ML	1.29	\$97.26	\$75.35	99.70%	55.24%	0.0258%	0.0476%	0.0993%	47.97%	-0.0126%	0.1702%	121.342
Y	\$250 - \$1K	ML	2.81	\$569.19	\$202.68	99.19%	60.55%	0.0351%	0.0645%	0.1347%	47.91%	0.0168%	0.0319%	34.572
Y	\$1K - \$5K	ML	9.03	\$2,399.02	\$265.51	99.40%	66.05%	0.0279%	0.0467%	0.1025%	45.54%	0.0497%	0.0298%	25.311
Y	\$5K - \$10K	ML	25.81	\$6,897.10	\$267.19	99.08%	66.72%	0.0240%	0.0450%	0.0931%	48.37%	0.0584%	0.0782%	25.571
Y	\$10K - \$20K	ML	53.11	\$13,902.19	\$261.75	99.48%	64.67%	0.0236%	0.0451%	0.0924%	48.86%	0.0387%	0.0401%	23.772
Y	\$20K - \$50K	ML	116.16	\$29,792.99	\$256.46	99.34%	63.71%	0.0208%	0.0360%	0.0776%	46.37%	0.0186%	0.0087%	31.553
Y	\$50K - \$200K	ML	345.43	\$84,639.23	\$245.01	95.45%	55.54%	0.0197%	0.0400%	0.0794%	50.35%	0.0212%	-0.0060%	47.402
Y	All Under \$200K	ML	13.17	\$3,309.77	\$251.22	98.57%	62.88%	0.0239%	0.0435%	0.0914%	47.63%	0.0365%	0.0298%	33.848
Y	\$200K & Over	ML	1,391.70	\$604,548.52	\$434.48	80.68%	37.47%	0.0008%	0.0702%	0.0718%	97.80%	0.0749%	-0.0145%	153.273
N	Under \$250	M	26.67	\$118.36	\$4.45	97.95%	27.21%	0.0227%	0.1089%	0.1543%	70.58%	0.0774%	-0.0642%	382.993
N	\$250 - \$1K	M	379.23	\$508.55	\$1.34	90.14%	15.80%	0.0540%	0.3736%	0.4816%	77.57%	0.2397%	0.3762%	30.134
N	\$1K - \$5K	M	950.89	\$2,288.36	\$2.41	79.80%	16.45%	0.0202%	0.4029%	0.4432%	90.89%	0.5866%	0.6764%	226.542
N	\$5K - \$10K	M	2,094.70	\$7,170.03	\$3.43	65.21%	19.88%	0.0137%	0.3857%	0.4132%	93.35%	0.2529%	0.1095%	203.673
N	\$10K - \$20K	M	6,310.92	\$13,585.23	\$2.16	66.34%	1.63%	-0.0173%	0.4423%	0.4076%	108.51%	0.5477%	-1.3873%	128.959
N	\$20K - \$50K	M	3,649.21	\$35,694.69	\$9.79	32.10%	6.26%	-0.0359%	0.2626%	0.1908%	137.64%	-0.1969%	-0.1015%	216.779
N	\$50K - \$200K	M	14,127.91	\$85,404.27	\$6.05	22.66%	17.33%	-0.1438%	0.3560%	0.0684%	520.11%	0.0750%	0.0917%	1,202.200
N	All Under \$200K	M	323.74	\$1,117.76	\$3.46	67.51%	13.29%	-0.0276%	0.3393%	0.2841%	119.42%	0.2008%	-0.0522%	286.178
N	\$200K & Over	M	29,208.25	\$369,509.90	\$12.66	99.70%	0.00%	-0.0019%	0.0943%	0.0905%	104.17%	0.3126%	-0.0495%	24.815
N	Under \$250	ML	27.01	\$77.20	\$2.87	97.72%	22.93%	0.0627%	0.2211%	0.3465%	63.80%	0.2059%	0.1516%	71.679
N	\$250 - \$1K	ML	167.24	\$526.60	\$3.18	95.30%	19.76%	0.0913%	0.2983%	0.4810%	62.02%	0.3043%	0.2624%	595.791
N	\$1K - \$5K	ML	234.16	\$2,251.56	\$9.85	91.19%	18.58%	0.0675%	0.2084%	0.3435%	60.67%	0.2366%	0.2067%	309.099

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N	\$5K - \$10K	ML	563.49	\$6,867.26	\$13.91	84.59%	19.80%	0.0503%	0.1594%	0.2599%	61.32%	0.1304%	0.1075%	1,828.110
N	\$10K - \$20K	ML	784.37	\$13,774.23	\$17.90	85.40%	23.17%	0.0415%	0.1546%	0.2375%	65.09%	0.1081%	0.0892%	4,310.385
N	\$20K - \$50K	ML	1,153.72	\$29,343.43	\$25.52	91.49%	24.38%	0.0314%	0.1109%	0.1736%	63.86%	0.0775%	0.0684%	36,131.144
N	\$50K - \$200K	ML	6,700.82	\$110,447.70	\$16.81	87.29%	21.17%	0.0102%	0.1180%	0.1384%	85.22%	0.0378%	-0.0454%	15,363.971
N	All Under \$200K	ML	190.65	\$2,208.68	\$11.90	90.39%	20.64%	0.0378%	0.1550%	0.2307%	67.19%	0.1184%	0.0731%	6,986.246
N	\$200K & Over	ML	37,109.63	\$592,496.48	\$16.03	72.51%	13.15%	-0.0180%	0.1142%	0.0783%	145.84%	0.0126%	-0.0126%	27,133.840