

Order Execution Summary Data Report

Designated Participant: FINRA

Reporting Entity: WEDB

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	1.71	\$157.01	\$91.83	99.41%	98.82%	0.0070%	0.0600%	0.0741%	81.02%	0.0646%	0.0690%	220.462
Y	\$250 - \$1K	M	4.34	\$580.14	\$133.84	98.32%	95.38%	0.0067%	0.0673%	0.0807%	83.35%	0.0606%	0.0645%	193.707
Y	\$1K - \$5K	M	21.30	\$2,673.86	\$125.64	98.72%	97.06%	0.0053%	0.0530%	0.0635%	83.38%	0.0531%	0.0629%	210.989
Y	\$5K - \$10K	M	45.34	\$7,257.64	\$160.12	97.33%	95.77%	0.0059%	0.0449%	0.0567%	79.17%	0.0447%	0.0577%	194.109
Y	\$10K - \$20K	M	93.30	\$14,111.27	\$151.29	97.38%	94.93%	0.0047%	0.0456%	0.0550%	82.96%	0.0445%	0.0486%	173.082
Y	\$20K - \$50K	M	192.84	\$31,406.94	\$162.90	96.98%	90.35%	0.0063%	0.0390%	0.0515%	75.72%	0.0377%	0.0293%	388.892
Y	\$50K - \$200K	M	501.97	\$83,911.54	\$167.11	95.16%	88.95%	0.0044%	0.0399%	0.0486%	82.09%	0.0258%	0.0263%	178.466
Y	All Under \$200K	M	86.36	\$13,737.66	\$159.08	96.62%	91.64%	0.0053%	0.0419%	0.0524%	79.90%	0.0363%	0.0359%	252.524
Y	\$200K & Over	M	1,630.14	\$397,037.88	\$243.54	78.36%	65.38%	-0.0105%	0.0622%	0.0412%	151.09%	0.0569%	0.0632%	348.264
Y	\$250 - \$1K	ML	4.00	\$880.40	\$220.10	100.00%	100.00%	0.0005%	0.0036%	0.0045%	80.00%	0.0854%	0.0491%	500.000
Y	\$1K - \$5K	ML	26.13	\$2,456.95	\$94.05	100.00%	100.00%	0.0052%	0.0263%	0.0368%	71.50%	0.0255%	0.0734%	120.957
Y	\$5K - \$10K	ML	31.17	\$7,473.45	\$231.42	100.00%	100.00%	0.0040%	0.0330%	0.0409%	80.53%	0.0294%	0.0616%	168.037
Y	\$10K - \$20K	ML	246.25	\$15,330.15	\$62.24	100.00%	100.00%	0.0045%	0.0232%	0.0321%	72.29%	0.0602%	0.1502%	165.425
Y	\$20K - \$50K	ML	337.54	\$29,041.31	\$86.04	98.75%	98.13%	0.0016%	0.0269%	0.0300%	89.64%	0.0218%	-0.0551%	193.567
Y	\$50K - \$200K	ML	312.71	\$87,097.26	\$278.45	86.26%	86.26%	0.0048%	0.0480%	0.0576%	83.44%	0.0099%	-0.0983%	178.625
Y	All Under \$200K	ML	179.22	\$22,024.74	\$122.32	96.84%	96.60%	0.0038%	0.0361%	0.0437%	82.75%	0.0241%	-0.0251%	178.359
Y	\$200K & Over	ML	4,503.71	\$323,807.04	\$71.91	93.80%	14.50%	-0.0002%	0.0501%	0.0498%	100.65%	0.1773%	0.3118%	161.815
N	Under \$250	M	6.36	\$98.81	\$15.54	99.62%	71.21%	0.0172%	0.2061%	0.2405%	85.70%	0.1916%	0.1787%	303.291
N	\$250 - \$1K	M	30.00	\$614.91	\$20.47	99.59%	76.58%	0.0155%	0.1220%	0.1530%	79.72%	0.1328%	0.1377%	7,672.204
N	\$1K - \$5K	M	149.11	\$2,631.11	\$17.64	96.83%	78.75%	0.0129%	0.1386%	0.1644%	84.27%	0.1385%	0.1392%	4,054.814
N	\$5K - \$10K	M	332.48	\$7,264.87	\$21.86	96.26%	78.40%	0.0101%	0.1427%	0.1629%	87.57%	0.1339%	0.1319%	275.012
N	\$10K - \$20K	M	612.23	\$14,270.17	\$23.31	95.83%	82.96%	0.0133%	0.1256%	0.1522%	82.52%	0.1053%	0.1123%	453,406.952
N	\$20K - \$50K	M	923.37	\$30,911.82	\$33.45	96.59%	83.17%	0.0090%	0.1053%	0.1234%	85.39%	0.0883%	0.0747%	890.919
N	\$50K - \$200K	M	2,538.16	\$93,189.92	\$36.70	81.51%	61.96%	-0.0875%	0.3381%	0.1630%	207.33%	0.0543%	0.0733%	748,989.196
N	All Under \$200K	M	493.37	\$14,749.13	\$29.89	91.32%	75.00%	-0.0303%	0.2102%	0.1497%	140.43%	0.0831%	0.0879%	346,290.707
N	\$200K & Over	M	9,701.91	\$520,551.49	\$53.66	54.52%	25.67%	-0.0550%	0.2628%	0.1529%	171.92%	0.1366%	0.2560%	8,245.998
N	Under \$250	ML	621.40	\$58.82	\$0.03	100.00%	0.28%	0.0009%	1.2843%	1.2861%	99.87%	1.2843%	1.2109%	77.233
N	\$250 - \$1K	ML	267.76	\$636.76	\$2.38	100.00%	80.03%	0.0346%	0.2974%	0.3666%	81.10%	0.4153%	0.3991%	258.865
N	\$1K - \$5K	ML	804.76	\$2,512.82	\$3.13	97.42%	42.78%	0.0249%	0.3102%	0.3600%	86.16%	0.2366%	0.1647%	51,413.550

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N	\$5K - \$10K	ML	2,263.02	\$7,594.05	\$3.41	76.71%	32.90%	-0.1040%	1.8142%	1.6061%	112.95%	1.6262%	0.8128%	604.299
N	\$10K - \$20K	ML	5,270.12	\$14,171.07	\$3.04	68.22%	36.03%	-0.0834%	0.9539%	0.7871%	121.19%	0.4538%	0.2369%	83,205.868
N	\$20K - \$50K	ML	11,912.14	\$31,912.10	\$2.75	66.31%	21.40%	-0.0851%	0.4666%	0.2964%	157.41%	0.3069%	0.2889%	404,001.748
N	\$50K - \$200K	ML	5,146.00	\$99,920.35	\$19.43	86.92%	30.84%	-0.0011%	0.2003%	0.1982%	101.09%	-0.1778%	-0.0428%	10,368.494
N	All Under \$200K	ML	4,683.53	\$20,966.69	\$4.72	71.45%	28.34%	-0.0462%	0.5389%	0.4464%	120.72%	0.2259%	0.1745%	218,534.228
N	\$200K & Over	ML	18,488.05	\$587,866.92	\$36.28	70.89%	22.87%	-0.0193%	0.1494%	0.1109%	134.73%	0.0038%	-0.2567%	110,497.550