Order Execution Summary Data Report

Designated Participant: FINRA
Reporting Entity: WEDB
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	1.85	$148.00	$80.07	97.73%	97.20%	0.0123%	0.0583%	0.0828%	70.37%	0.0505%	0.0574%	162.205
Y	$250 - $1K	M	4.16	$542.24	$130.48	99.10%	97.10%	0.0057%	0.0559%	0.0673%	83.07%	0.0525%	0.0468%	187.509
Y	$1K - $5K	M	19.86	$2,643.22	$133.06	98.24%	96.40%	0.0057%	0.0476%	0.0591%	80.64%	0.0482%	0.0496%	173.597
Y	$5K - $10K	M	55.06	$7,148.11	$129.82	98.73%	97.24%	0.0074%	0.0487%	0.0634%	76.71%	0.0489%	0.0428%	80,955.091
Y	$10K - $20K	M	100.59	$14,045.94	$139.80	98.60%	97.16%	0.0050%	0.0397%	0.0497%	79.99%	0.0358%	0.0343%	548.135
Y	$20K - $50K	M	201.18	$30,956.85	$155.03	98.13%	91.40%	0.0071%	0.0446%	0.0589%	75.79%	0.0379%	0.0298%	186.870
Y	$50K - $200K	M	547.01	$87,093.16	$157.84	92.68%	85.08%	0.0059%	0.0397%	0.0516%	76.96%	0.0322%	0.0406%	192.036
Y	All Under $200K	M	86.41	$12,922.89	$149.45	96.36%	91.03%	0.0063%	0.0427%	0.0553%	77.19%	0.0371%	0.0368%	7,958.462
Y	$200K & Over	M	3,140.17	$386,545.51	$123.10	88.13%	44.04%	0.0016%	0.0539%	0.0570%	94.52%	0.0217%	0.0257%	179.097
Y	$250 - $1K	ML	7.67	$546.29	$71.25	100.00%	100.00%	0.0001%	0.0253%	0.0256%	98.90%	0.0009%	0.0235%	181.087
Y	$1K - $5K	ML	34.61	$2,310.06	$70.35	100.00%	100.00%	0.0030%	0.0297%	0.0358%	83.10%	0.0154%	-0.0029%	162.635
Y	$5K - $10K	ML	67.29	$7,722.82	$112.30	95.09%	95.09%	0.0035%	0.0311%	0.0382%	81.58%	-0.0079%	-0.0293%	60,584.088
Y	$10K - $20K	ML	223.56	$14,894.09	$64.46	91.65%	89.69%	-0.0404%	0.1132%	0.0324%	349.62%	0.0275%	0.0601%	203,471.307
Y	$20K - $50K	ML	453.00	$28,120.24	$59.19	92.12%	92.12%	0.0083%	0.0314%	0.0479%	65.50%	-0.0050%	-0.0115%	139.849
Y	$50K - $200K	ML	1,065.33	$96,293.72	$90.40	76.53%	60.97%	0.0016%	0.0334%	0.0367%	91.18%	-0.0247%	-0.1707%	180.593
Y	All Under $200K	ML	243.20	$18,139.39	$73.01	87.67%	82.41%	-0.0080%	0.0545%	0.0384%	141.85%	-0.0031%	-0.0519%	66,232.608
Y	$200K & Over	ML	4,230.13	$1,349,792.52	$319.11	74.00%	71.63%	0.1776%	-0.3379%	0.0174%	-1,945.50%	-0.1557%	-0.1062%	249,675.787
N	Under $250	M	34.05	$99.20	$2.91	99.08%	71.21%	0.0364%	0.3195%	0.3922%	81.46%	0.2482%	0.3110%	53,478.898
N	$250 - $1K	M	35.41	$580.78	$16.40	99.80%	83.68%	0.0106%	0.1704%	0.1915%	88.96%	0.1575%	0.1581%	9,913.025
N	$1K - $5K	M	163.80	$2,703.22	$16.48	94.47%	70.24%	0.0140%	0.1324%	0.1603%	82.56%	0.1239%	0.1201%	3,901.002
N	$5K - $10K	M	339.62	$7,306.50	$21.51	92.28%	80.98%	0.0158%	0.1415%	0.1731%	81.73%	0.1208%	0.1160%	30,234.583
N	$10K - $20K	M	580.67	$14,221.61	$24.49	95.52%	87.07%	0.0070%	0.1287%	0.1427%	90.19%	0.1050%	0.1138%	14,563.028
N	$20K - $50K	M	1,310.30	$30,433.27	$23.22	95.58%	66.73%	0.0108%	0.1250%	0.1465%	85.31%	0.1040%	0.1034%	233.884
N	$50K - $200K	M	3,262.09	$90,683.08	$27.80	87.91%	48.99%	0.0020%	0.1101%	0.1141%	96.48%	0.0862%	0.0856%	48,511.793
N	All Under $200K	M	557.21	$13,377.25	$24.00	92.75%	66.42%	0.0076%	0.1225%	0.1376%	89.01%	0.1006%	0.1011%	21,894.533
N	$200K & Over	M	7,594.94	$386,882.54	$50.74	66.03%	34.83%	-0.0249%	0.1405%	0.0908%	154.76%	0.0596%	0.0629%	74,427.750
N	Under $250	ML	243.40	$145.53	$2.66	100.00%	100.00%	0.0188%	0.3388%	0.3765%	90.00%	1.2064%	1.2064%	136.908
N	$250 - $1K	ML	727.81	$601.42	$2.40	100.00%	40.78%	0.0385%	0.6493%	0.7262%	89.40%	0.4968%	0.5433%	109.704

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N	$1K - $5K	ML	967.41	$2,873.55	$2.67	96.95%	67.17%	0.0080%	0.4986%	0.5145%	96.91%	0.3951%	0.3600%	461.736
N	$5K - $10K	ML	837.70	$7,722.64	$9.28	91.97%	70.15%	0.0231%	0.4066%	0.4529%	89.79%	0.3630%	0.3714%	55,288.812
N	$10K - $20K	ML	1,871.70	$14,621.23	$7.75	94.68%	71.60%	0.0236%	0.3516%	0.3988%	88.16%	0.2596%	0.1996%	12,354.239
N	$20K - $50K	ML	3,972.66	$31,873.61	$8.08	89.65%	46.68%	0.0063%	0.4436%	0.4562%	97.24%	0.2986%	0.3238%	60,488.877
N	$50K - $200K	ML	11,199.21	$81,058.96	$7.21	94.19%	25.34%	0.0186%	0.1696%	0.2068%	82.00%	0.0988%	0.1001%	881.189
N	All Under $200K	ML	3,187.05	$23,484.41	$7.38	92.91%	42.25%	0.0152%	0.3069%	0.3373%	90.99%	0.2092%	0.2099%	23,173.238
N	$200K & Over	ML	33,772.10	$2,477,838.14	$97.00	59.43%	15.75%	-0.0918%	0.2075%	0.0240%	866.43%	0.3474%	0.1512%	3,300,172.228