Order Execution Summary Data Report

Designated Participant: FINRA
Reporting Entity: WEDB
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	M	1.72	$144.60	$84.16	98.93%	98.50%	0.0066%	0.0657%	0.0789%	83.28%	0.0646%	0.0430%	157.452
Y	$250 - $1K	M	4.63	$561.76	$121.45	97.93%	96.11%	0.0067%	0.0527%	0.0661%	79.70%	0.0532%	0.0577%	165.306
Y	$1K - $5K	M	19.67	$2,463.03	$125.21	97.82%	95.04%	0.0066%	0.0460%	0.0591%	77.75%	0.0398%	0.0413%	24,128.725
Y	$5K - $10K	M	64.58	$7,283.88	$113.50	97.36%	95.87%	0.0043%	0.0419%	0.0506%	82.93%	0.0398%	0.0401%	6,945.300
Y	$10K - $20K	M	113.69	$14,194.79	$124.86	98.14%	94.26%	0.0059%	0.0411%	0.0530%	77.64%	0.0393%	0.0400%	5,456.954
Y	$20K - $50K	M	228.98	$30,965.01	$135.23	97.92%	89.86%	0.0071%	0.0398%	0.0541%	73.60%	0.0439%	0.0394%	3,484.037
Y	$50K - $200K	M	508.28	$87,232.47	$171.63	93.17%	79.64%	0.0065%	0.0421%	0.0552%	76.37%	0.0316%	0.0123%	204.928
Y	All Under $200K	M	93.57	$13,385.29	$143.14	96.26%	88.05%	0.0065%	0.0416%	0.0545%	76.32%	0.0377%	0.0285%	4,299.609
Y	$200K & Over	M	1,760.35	$508,098.12	$288.65	66.56%	52.37%	-0.0019%	0.0470%	0.0432%	108.74%	0.0014%	-0.0185%	218.843
Y	Under $250	ML	5.00	$214.33	$42.87	100.00%	100.00%	0.0002%	0.0229%	0.0233%	98.00%	0.0182%	-0.0401%	88.700
Y	$250 - $1K	ML	8.00	$485.09	$60.64	100.00%	100.00%	0.0022%	0.0224%	0.0268%	83.59%	0.0190%	-0.0456%	200.458
Y	$1K - $5K	ML	12.09	$2,245.74	$235.86	85.29%	85.29%	0.0012%	0.0178%	0.0202%	88.06%	0.0241%	0.0732%	144.779
Y	$5K - $10K	ML	72.11	$7,188.66	$103.42	96.69%	94.62%	0.0046%	0.0345%	0.0436%	79.10%	0.0877%	0.0052%	15,998.935
Y	$10K - $20K	ML	103.05	$13,932.04	$135.19	95.27%	89.50%	0.0011%	0.0388%	0.0411%	94.51%	-0.0077%	-0.0250%	54,373.305
Y	$20K - $50K	ML	394.08	$30,634.77	$77.73	87.82%	76.19%	0.0058%	0.0296%	0.0413%	71.77%	0.0722%	0.0974%	209.526
Y	$50K - $200K	ML	546.14	$90,722.95	$166.12	96.73%	95.42%	0.0028%	0.0256%	0.0313%	81.79%	0.1204%	0.0681%	175.548
Y	All Under $200K	ML	174.69	$20,893.70	$120.18	93.04%	86.81%	0.0033%	0.0306%	0.0371%	82.41%	0.0732%	0.0465%	13,846.611
Y	$200K & Over	ML	8,033.33	$4,061,759.33	$484.00	73.82%	47.77%	-0.0929%	0.2233%	0.0374%	596.18%	0.0839%	0.0025%	2,659,727.887
N	Under $250	M	5.91	$93.73	$15.86	99.66%	82.91%	0.0238%	0.2536%	0.3012%	84.18%	0.2503%	0.2425%	193.598
N	$250 - $1K	M	49.42	$598.28	$12.10	99.97%	73.06%	0.0196%	0.1483%	0.1875%	79.09%	0.1515%	0.1545%	201.796
N	$1K - $5K	M	198.80	$2,638.90	$13.27	88.92%	69.64%	0.0108%	0.1432%	0.1649%	86.86%	0.1202%	0.1173%	1,625.007
N	$5K - $10K	M	393.38	$7,363.33	$18.72	97.96%	80.96%	0.0110%	0.1355%	0.1576%	85.99%	0.1163%	0.1128%	5,521.597
N	$10K - $20K	M	635.02	$14,228.53	$22.40	96.46%	83.28%	0.0133%	0.1262%	0.1528%	82.59%	0.1141%	0.1119%	261.094
N	$20K - $50K	M	1,274.13	$30,705.94	$24.27	91.88%	70.72%	-0.0039%	0.1543%	0.1464%	105.38%	0.0969%	0.0918%	38,198.289
N	$50K - $200K	M	2,799.75	$86,427.28	$30.99	77.39%	53.02%	-0.0275%	0.2015%	0.1465%	137.49%	0.0998%	0.1050%	247,223.692
N	All Under $200K	M	577.72	$13,939.04	$24.20	88.86%	68.77%	-0.0079%	0.1656%	0.1497%	110.61%	0.1041%	0.1038%	86,871.199
N	$200K & Over	M	5,964.29	$407,023.02	$68.25	75.67%	50.07%	0.0054%	0.0561%	0.0670%	83.83%	0.0411%	0.0955%	4,654,528.581
N	Under $250	ML	5.33	$103.04	$19.35	100.00%	100.00%	0.1529%	1.9648%	2.2707%	86.53%	1.9261%	1.1993%	149.688
N	$250 - $1K	ML	491.55	$746.66	$1.56	100.00%	39.35%	0.1203%	0.7895%	1.0301%	76.64%	1.0894%	0.5918%	575,235.002

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N	$1K - $5K	ML	714.30	$2,669.33	$3.75	89.65%	62.13%	0.0671%	1.2091%	1.3433%	90.01%	0.6131%	0.1542%	93,213.893
N	$5K - $10K	ML	931.37	$7,596.06	$8.03	96.57%	54.24%	0.0168%	0.3394%	0.3731%	90.97%	0.3090%	0.3133%	36,193.261
N	$10K - $20K	ML	1,279.46	$14,715.14	$12.58	98.76%	81.57%	0.0252%	0.4104%	0.4609%	89.04%	0.2923%	0.2739%	53,764.066
N	$20K - $50K	ML	2,764.57	$31,175.63	$11.01	92.11%	45.74%	-0.0257%	0.3959%	0.3444%	114.94%	0.0429%	0.0153%	567,996.748
N	$50K - $200K	ML	10,197.17	$96,878.34	$9.57	84.64%	16.01%	-0.1346%	0.5492%	0.2799%	196.18%	0.0640%	0.0471%	203,172.287
N	All Under $200K	ML	2,601.49	$24,619.31	$9.50	88.70%	33.60%	-0.0760%	0.5016%	0.3496%	143.50%	0.1141%	0.0833%	251,069.222
N	$200K & Over	ML	17,204.51	$882,763.37	$50.11	75.34%	54.04%	-0.0030%	0.0838%	0.0778%	107.75%	0.0788%	0.0035%	154,137.391