

Order Execution Summary Data Report

Designated Participant: FINRA

Reporting Entity: WLTF

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	0.12	\$21.31	\$181.59	100.00%	100.00%	0.0070%	0.0059%	0.0200%	29.76%	0.0034%	-0.0298%	71.106
Y	\$250 - \$1K	M	0.92	\$316.94	\$345.88	100.00%	100.00%	0.0072%	0.0000%	0.0145%	0.00%	0.0058%	0.1503%	57.000
Y	All Under \$200K	M	0.25	\$70.58	\$281.75	100.00%	100.00%	0.0072%	0.0015%	0.0158%	9.43%	0.0052%	0.1050%	62.506
Y	Under \$250	ML	0.01	\$0.74	\$135.81	99.07%	90.64%	0.0235%	0.0189%	0.0659%	28.69%	0.0190%	0.0129%	97.849
Y	All Under \$200K	ML	0.01	\$0.74	\$135.81	99.07%	90.64%	0.0235%	0.0189%	0.0659%	28.69%	0.0190%	0.0129%	97.849
N	Under \$250	M	0.37	\$50.50	\$136.71	100.00%	100.00%	0.0184%	-0.0001%	0.0366%	-0.40%	0.0218%	0.0291%	70.000
N	All Under \$200K	M	0.37	\$50.50	\$136.71	100.00%	100.00%	0.0184%	-0.0001%	0.0366%	-0.40%	0.0218%	0.0291%	70.000
N	Under \$250	ML	0.02	\$0.76	\$35.20	98.79%	85.67%	0.0321%	0.0314%	0.0956%	32.80%	0.0335%	0.0304%	97.064
N	All Under \$200K	ML	0.02	\$0.76	\$35.20	98.79%	85.67%	0.0321%	0.0314%	0.0956%	32.80%	0.0335%	0.0304%	97.064