

Order Execution Summary Data Report

Designated Participant: FINRA

Reporting Entity: TWTT

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	0.79	\$90.86	\$114.79	99.11%	96.70%	0.0221%	0.0308%	0.0750%	41.10%	0.0320%	0.0272%	38.869
Y	\$250 - \$1K	M	3.78	\$592.12	\$156.62	99.82%	97.49%	0.0325%	0.0172%	0.0821%	20.93%	0.0162%	0.0164%	8.301
Y	\$1K - \$5K	M	18.71	\$2,485.63	\$132.84	99.92%	96.62%	0.0286%	0.0118%	0.0689%	17.08%	0.0092%	0.0173%	2.711
Y	\$5K - \$10K	M	49.16	\$7,698.07	\$156.60	99.89%	92.06%	0.0255%	0.0108%	0.0618%	17.54%	0.0075%	-0.0154%	2.321
Y	\$10K - \$20K	M	113.46	\$14,685.10	\$129.43	99.97%	81.89%	0.0258%	0.0187%	0.0704%	26.61%	0.0112%	0.0214%	1.640
Y	\$20K - \$50K	M	144.25	\$31,870.60	\$220.94	99.47%	89.67%	0.0144%	0.0156%	0.0443%	35.20%	0.0138%	0.0108%	2.022
Y	\$50K - \$200K	M	323.43	\$98,017.69	\$303.06	96.16%	78.44%	0.0162%	0.0347%	0.0672%	51.71%	0.0280%	0.0189%	3.012
Y	All Under \$200K	M	45.82	\$10,110.57	\$220.67	98.44%	85.24%	0.0180%	0.0250%	0.0610%	41.00%	0.0201%	0.0151%	2.689
Y	\$200K & Over	M	1,214.94	\$461,582.58	\$379.92	87.78%	67.83%	0.0083%	0.0683%	0.0848%	80.53%	0.0861%	0.1296%	8.078
Y	Under \$250	ML	2.15	\$133.38	\$63.01	99.95%	96.86%	0.0213%	0.0077%	0.0502%	15.30%	0.0081%	0.0035%	1.332
Y	\$250 - \$1K	ML	4.96	\$546.20	\$110.34	99.99%	98.05%	0.0230%	0.0086%	0.0546%	15.75%	0.0063%	0.0067%	1.079
Y	\$1K - \$5K	ML	23.27	\$2,363.03	\$101.59	99.99%	96.56%	0.0246%	0.0109%	0.0601%	18.12%	0.0103%	0.0181%	1.001
Y	\$5K - \$10K	ML	67.23	\$7,396.40	\$110.07	100.00%	93.72%	0.0213%	0.0090%	0.0515%	17.38%	0.0090%	0.0006%	3.084
Y	\$10K - \$20K	ML	108.01	\$14,206.87	\$131.60	99.96%	92.04%	0.0219%	0.0165%	0.0603%	27.39%	0.0232%	0.0383%	1.148
Y	\$20K - \$50K	ML	195.01	\$31,071.83	\$159.19	99.78%	84.58%	0.0184%	0.0225%	0.0593%	37.93%	0.0190%	0.0254%	12.419
Y	\$50K - \$200K	ML	404.20	\$94,582.81	\$234.22	98.93%	77.00%	0.0133%	0.0271%	0.0538%	50.44%	0.0054%	0.0236%	59.081
Y	All Under \$200K	ML	55.04	\$8,735.60	\$158.71	99.65%	86.93%	0.0178%	0.0210%	0.0566%	37.17%	0.0126%	0.0233%	19.677
Y	\$200K & Over	ML	2,402.13	\$473,289.44	\$197.66	94.25%	56.64%	0.0035%	0.0478%	0.0547%	87.33%	0.0382%	0.1123%	575.195
N	Under \$250	M	6.07	\$65.83	\$10.85	99.88%	82.66%	0.0742%	0.0743%	0.2227%	33.37%	0.0618%	0.0719%	9.419
N	\$250 - \$1K	M	47.27	\$584.82	\$12.38	98.51%	80.32%	0.0965%	0.1048%	0.2978%	35.18%	0.0438%	-0.0111%	12.031
N	\$1K - \$5K	M	111.81	\$2,443.17	\$21.86	98.41%	76.18%	0.2600%	0.3325%	0.8524%	39.01%	0.0540%	-0.4596%	5.094
N	\$5K - \$10K	M	270.45	\$6,951.73	\$25.69	93.82%	65.21%	0.1296%	0.1880%	0.4473%	42.04%	0.0210%	-0.1435%	6.903
N	\$10K - \$20K	M	305.13	\$13,923.77	\$45.65	95.71%	65.22%	0.0868%	0.1679%	0.3416%	49.17%	0.0142%	-0.1715%	17.946
N	\$20K - \$50K	M	605.45	\$30,157.04	\$49.82	95.47%	63.61%	0.0266%	0.1179%	0.1711%	68.87%	0.0914%	0.0613%	3.945
N	\$50K - \$200K	M	1,516.60	\$94,211.05	\$62.29	84.38%	48.85%	-0.0020%	0.0980%	0.0941%	104.17%	0.0475%	0.0513%	44.846
N	All Under \$200K	M	123.66	\$4,554.80	\$36.86	93.97%	65.89%	0.0781%	0.1612%	0.3173%	50.79%	0.0463%	-0.0916%	16.020
N	\$200K & Over	M	4,423.71	\$321,704.73	\$72.73	72.36%	34.13%	-0.0296%	0.1168%	0.0576%	202.90%	0.0157%	0.0304%	199.743
N	Under \$250	ML	11.91	\$85.09	\$7.14	99.97%	83.08%	0.0817%	0.0804%	0.2438%	32.99%	0.0835%	0.0821%	8.096
N	\$250 - \$1K	ML	64.41	\$614.79	\$9.54	99.08%	73.82%	0.1987%	0.2131%	0.6105%	34.91%	-0.1214%	-0.3247%	129.917

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N	\$1K - \$5K	ML	142.34	\$2,367.91	\$16.67	98.23%	69.35%	0.3212%	0.4776%	1.1200%	42.64%	-0.2698%	-0.5751%	194.557
N	\$5K - \$10K	ML	625.86	\$7,200.98	\$11.68	98.92%	35.29%	0.0901%	0.2299%	0.4102%	56.05%	-0.1209%	-0.1239%	945.322
N	\$10K - \$20K	ML	1,365.79	\$13,947.94	\$10.35	98.60%	26.72%	0.0109%	0.1227%	0.1445%	84.89%	0.0266%	0.0024%	751.941
N	\$20K - \$50K	ML	2,442.04	\$32,389.20	\$13.31	99.23%	23.79%	0.0042%	0.0881%	0.0965%	91.24%	0.0018%	-0.0136%	1,089.390
N	\$50K - \$200K	ML	4,087.06	\$91,198.81	\$22.58	99.41%	21.35%	0.0013%	0.0530%	0.0556%	95.36%	0.0133%	0.0014%	3,185.084
N	All Under \$200K	ML	558.85	\$8,932.49	\$16.08	99.08%	29.70%	0.0393%	0.1193%	0.1979%	60.29%	-0.0235%	-0.0639%	1,658.286
N	\$200K & Over	ML	11,521.99	\$441,768.83	\$42.10	91.78%	22.90%	-0.0022%	0.0487%	0.0443%	110.04%	0.0095%	-0.0003%	1,705.682