

Order Execution Summary Data Report

Designated Participant: FINRA

Reporting Entity: WRET

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	1.57	\$142.79	\$90.88	99.62%	99.13%	0.0322%	0.0015%	0.0658%	2.22%	0.0016%	0.0025%	105.483
Y	\$250 - \$1K	M	4.19	\$562.78	\$134.47	99.61%	99.15%	0.0337%	0.0016%	0.0690%	2.35%	0.0017%	0.0019%	110.631
Y	\$1K - \$5K	M	17.35	\$2,462.25	\$141.94	99.54%	99.07%	0.0335%	0.0018%	0.0689%	2.63%	0.0017%	0.0022%	110.340
Y	\$5K - \$10K	M	49.54	\$7,129.70	\$143.91	99.46%	98.94%	0.0325%	0.0019%	0.0670%	2.83%	0.0016%	0.0007%	107.882
Y	\$10K - \$20K	M	95.64	\$14,011.52	\$146.50	99.40%	98.86%	0.0316%	0.0021%	0.0653%	3.20%	0.0010%	0.0002%	105.121
Y	\$20K - \$50K	M	197.64	\$30,734.79	\$155.51	99.20%	98.54%	0.0303%	0.0027%	0.0634%	4.26%	0.0021%	0.0009%	104.122
Y	\$50K - \$200K	M	534.14	\$95,452.18	\$178.70	98.25%	96.59%	0.0270%	0.0049%	0.0589%	8.30%	0.0003%	0.0001%	112.739
Y	All Under \$200K	M	57.05	\$9,083.94	\$159.22	98.96%	98.00%	0.0297%	0.0033%	0.0628%	5.28%	0.0011%	0.0006%	108.549
Y	\$200K & Over	M	2,500.78	\$507,731.68	\$203.03	80.70%	72.90%	0.0166%	0.0313%	0.0645%	48.61%	0.0065%	-0.0007%	6,472.272
Y	Under \$250	ML	2.22	\$133.77	\$60.20	99.56%	94.24%	0.0174%	0.0106%	0.0455%	23.35%	0.0082%	0.0122%	59.098
Y	\$250 - \$1K	ML	5.79	\$562.44	\$97.19	99.49%	90.15%	0.0192%	0.0106%	0.0489%	21.61%	0.0146%	0.0022%	63.428
Y	\$1K - \$5K	ML	23.99	\$2,519.29	\$104.95	99.13%	92.92%	0.0193%	0.0111%	0.0497%	22.26%	0.0071%	0.0052%	81.799
Y	\$5K - \$10K	ML	76.28	\$7,317.35	\$95.92	99.52%	92.41%	0.0192%	0.0126%	0.0509%	24.67%	0.0155%	0.0132%	70.067
Y	\$10K - \$20K	ML	143.51	\$13,977.91	\$97.40	99.23%	89.68%	0.0200%	0.0150%	0.0550%	27.28%	0.0154%	0.0082%	67.160
Y	\$20K - \$50K	ML	291.46	\$31,527.63	\$108.17	98.95%	83.79%	0.0217%	0.0153%	0.0587%	26.11%	0.0158%	0.0339%	109.345
Y	\$50K - \$200K	ML	879.15	\$97,456.72	\$110.72	96.90%	79.87%	0.0220%	0.0189%	0.0629%	30.01%	0.0234%	0.0432%	746.224
Y	All Under \$200K	ML	149.19	\$16,017.19	\$107.28	97.94%	83.36%	0.0214%	0.0169%	0.0598%	28.24%	0.0195%	0.0338%	439.016
Y	\$200K & Over	ML	5,974.83	\$702,696.43	\$121.72	68.48%	42.75%	0.0010%	0.0549%	0.0569%	96.52%	0.0139%	0.0160%	13,168.541
N	Under \$250	M	5.08	\$108.31	\$21.34	97.34%	89.61%	0.0707%	0.0217%	0.1631%	13.30%	0.0213%	0.0204%	1,068.025
N	\$250 - \$1K	M	18.96	\$564.21	\$29.76	99.62%	96.37%	0.0604%	0.0151%	0.1359%	11.09%	0.0148%	0.0141%	236.658
N	\$1K - \$5K	M	80.37	\$2,500.09	\$31.11	99.18%	96.20%	0.0533%	0.0149%	0.1216%	12.25%	0.0130%	0.0118%	136.804
N	\$5K - \$10K	M	198.04	\$7,166.75	\$36.19	98.95%	95.94%	0.0466%	0.0154%	0.1086%	14.19%	0.0119%	0.0125%	165.852
N	\$10K - \$20K	M	358.48	\$14,062.40	\$39.23	98.40%	95.42%	0.0394%	0.0155%	0.0943%	16.43%	0.0102%	0.0080%	1,839.397
N	\$20K - \$50K	M	745.35	\$31,027.59	\$41.65	97.34%	93.16%	0.0343%	0.0191%	0.0877%	21.75%	0.0112%	0.0090%	540.882
N	\$50K - \$200K	M	1,906.27	\$91,113.72	\$47.80	93.70%	86.83%	0.0234%	0.0255%	0.0724%	35.28%	0.0124%	0.0094%	1,449.686
N	All Under \$200K	M	228.20	\$9,515.88	\$41.70	96.52%	91.75%	0.0332%	0.0207%	0.0872%	23.73%	0.0118%	0.0096%	988.644
N	\$200K & Over	M	8,684.64	\$555,327.13	\$65.34	78.63%	58.30%	0.0035%	0.0502%	0.0573%	87.68%	0.0211%	0.0162%	11,885.444
N	Under \$250	ML	3.48	\$5.05	\$1.46	99.71%	69.05%	0.2087%	0.3988%	0.8161%	48.86%	0.3901%	0.3768%	617.337
N	\$250 - \$1K	ML	257.46	\$555.33	\$2.16	96.79%	65.78%	0.1001%	0.1258%	0.3259%	38.60%	0.1149%	0.1159%	3,273.260

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)
N	\$1K - \$5K	ML	900.47	\$2,513.29	\$2.82	88.39%	55.38%	0.0701%	0.1862%	0.3263%	57.06%	0.1252%	0.1402%	19,886.732
N	\$5K - \$10K	ML	1,485.01	\$7,314.28	\$5.05	92.00%	55.54%	0.0535%	0.1782%	0.2851%	62.50%	0.1255%	0.1168%	19,615.138
N	\$10K - \$20K	ML	2,214.05	\$14,313.84	\$6.72	84.53%	52.86%	0.0467%	0.1530%	0.2464%	62.11%	0.1050%	0.0957%	98,050.747
N	\$20K - \$50K	ML	3,147.25	\$31,427.55	\$10.40	86.99%	55.56%	0.0371%	0.1361%	0.2103%	64.71%	0.0758%	0.0715%	30,785.933
N	\$50K - \$200K	ML	6,620.08	\$93,491.53	\$14.90	83.52%	45.16%	0.0114%	0.1422%	0.1650%	86.19%	0.0731%	0.0669%	90,319.646
N	All Under \$200K	ML	316.57	\$2,788.52	\$9.08	86.72%	52.42%	0.0292%	0.1465%	0.2048%	71.51%	0.0844%	0.0791%	56,084.905
N	\$200K & Over	ML	27,495.50	\$718,124.83	\$32.99	64.80%	28.21%	-0.0247%	0.1300%	0.0806%	161.28%	0.0382%	0.0299%	146,431.816