

Order Execution Summary Data Report

Designated Participant: FINRA

Reporting Entity: WBLR

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)
N	Under \$250	M	6.34	\$137.21	\$21.65	98.17%	48.72%	0.5011%	5.2687%	5.3403%	75.65%	9.8075%	9.8202%	170,618.711
N	Under \$250	ML	362.19	\$102.83	\$30.45	9.21%	8.16%	22.8711%	1.6352%	0.2137%	1,456.04 %	-0.1236%	0.0170%	2,539,461.300
N	\$250 - \$1K	M	25.03	\$609.55	\$24.36	93.82%	54.73%	1.1601%	0.4140%	0.5988%	76.84%	0.2940%	0.3645%	84,966.894
N	\$250 - \$1K	ML	37.67	\$564.22	\$14.96	94.64%	58.63%	4.1252%	-0.0654%	0.7021%	-309.69%	-0.2078%	-0.3772%	972,353.195
N	\$1K - \$5K	M	91.13	\$2,640.69	\$28.96	89.63%	57.11%	1.6310%	0.3421%	0.4561%	80.87%	0.2061%	0.1309%	123,126.882
N	\$1K - \$5K	ML	188.27	\$2,572.14	\$13.66	81.18%	47.74%	3.2873%	0.3468%	0.7216%	-114.87%	0.0318%	0.0500%	1,008,637.521
N	\$5K - \$10K	M	232.22	\$7,232.97	\$31.15	80.33%	45.50%	1.4164%	0.3442%	0.3243%	208.13%	0.2754%	0.1702%	106,233.878
N	\$5K - \$10K	ML	713.73	\$7,186.15	\$10.58	72.79%	40.92%	2.9024%	0.7197%	0.9997%	234.55%	-0.0094%	0.0310%	1,419,182.330
N	\$10K - \$20K	M	406.13	\$14,227.88	\$35.02	81.13%	49.43%	2.1699%	0.3446%	0.3289%	108.45%	0.4596%	1.1492%	220,458.813
N	\$10K - \$20K	ML	1,064.35	\$14,438.59	\$13.54	75.13%	48.55%	3.9187%	0.1663%	0.6415%	-117.78%	0.1836%	0.1207%	942,173.829
N	\$20K - \$50K	M	877.25	\$32,269.11	\$36.74	80.35%	48.21%	2.4344%	0.2267%	0.2267%	100.69%	0.6740%	1.6644%	216,257.829
N	\$20K - \$50K	ML	2,081.41	\$34,057.28	\$16.37	67.64%	38.83%	15.0549%	0.7509%	0.3353%	112.39%	0.3560%	0.5936%	1,053,884.741
N	\$50K - \$200K	M	4,457.61	\$99,418.29	\$22.28	74.52%	59.21%	4.2838%	0.2663%	0.3115%	112.52%	0.4882%	0.4605%	359,947.754
N	\$50K - \$200K	ML	4,944.02	\$106,409.38	\$21.51	59.87%	38.79%	6.0888%	0.7530%	0.7227%	92.85%	0.1393%	0.1657%	1,138,387.581
N	\$200K & Over	M	22,918.19	\$1,191,240.84	\$51.92	49.20%	43.30%	33.0983%	0.5648%	0.0806%	365.31%	0.1080%	0.1523%	3,336,181.929
N	\$200K & Over	ML	17,038.85	\$803,243.62	\$47.12	60.19%	44.73%	14.6059%	0.2594%	0.3449%	101.23%	0.0399%	0.0242%	2,041,007.950
Y	Under \$250	M	1.73	\$176.08	\$101.86	90.88%	57.85%	1.1864%	0.0395%	0.0468%	71.82%	0.0431%	0.0308%	274.172
Y	Under \$250	ML	2.13	\$129.58	\$60.77	85.60%	44.86%	4.5922%	-0.0118%	0.0644%	-12.30%	0.0193%	-0.0094%	362,963.021
Y	\$250 - \$1K	M	3.91	\$612.37	\$156.61	93.16%	61.77%	2.3564%	0.0465%	0.0606%	80.05%	0.0458%	0.0316%	466.737
Y	\$250 - \$1K	ML	7.05	\$596.55	\$84.45	87.79%	55.80%	19.7320%	-0.1545%	0.1076%	-161.89%	0.0272%	0.0212%	1,183,765.830
Y	\$1K - \$5K	M	16.28	\$2,684.41	\$164.94	91.65%	59.54%	2.9176%	0.0418%	0.0589%	77.06%	0.0383%	0.0364%	1,247.512
Y	\$1K - \$5K	ML	28.66	\$2,513.94	\$87.57	81.87%	54.63%	23.9005%	-0.2909%	0.1103%	-319.61%	-0.0030%	-0.0361%	1,535,191.993
Y	\$5K - \$10K	M	44.02	\$7,135.31	\$162.11	91.98%	60.48%	3.1202%	0.0450%	0.0642%	75.30%	0.0394%	0.0537%	2,158.307
Y	\$5K - \$10K	ML	81.06	\$7,362.14	\$90.56	85.36%	65.99%	31.4796%	-0.3957%	0.1998%	-382.10%	0.0433%	0.0373%	2,438,795.466
Y	\$10K - \$20K	M	85.86	\$14,179.44	\$165.16	89.31%	56.48%	3.3821%	0.0454%	0.0626%	78.12%	0.0370%	0.0403%	4,882.060
Y	\$10K - \$20K	ML	110.27	\$13,866.51	\$125.33	82.18%	61.44%	58.5188%	-0.5066%	0.2530%	-217.40%	-0.0261%	-0.1066%	3,538,967.400
Y	\$20K - \$50K	M	214.76	\$31,354.31	\$146.00	85.39%	53.81%	3.4504%	0.0527%	0.0628%	93.25%	0.0312%	0.0192%	16,040.161
Y	\$20K - \$50K	ML	292.52	\$31,995.08	\$109.29	76.68%	47.46%	37.9818%	-0.2352%	0.2435%	-68.44%	0.0011%	0.0163%	2,741,817.282

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Y	\$50K - \$200K	M	761.17	\$99,913.24	\$131.26	74.66%	47.82%	5.9807%	0.0805%	0.0720%	125.32%	0.0367%	0.0342%	84,774.096
Y	\$50K - \$200K	ML	1,154.01	\$108,990.23	\$94.37	73.50%	50.59%	30.1770%	-0.3241%	0.1545%	-72.83%	0.0384%	0.0332%	1,401,864.030
Y	\$200K & Over	M	9,681.23	\$1,657,093.10	\$171.18	44.33%	40.02%	66.7752%	0.3171%	0.0800%	612.54%	-0.0027%	0.0110%	3,150,016.871
Y	\$200K & Over	ML	11,433.76	\$1,618,562.78	\$140.98	55.36%	48.54%	48.9531%	-0.2687%	0.2081%	15.84%	0.0024%	0.0077%	3,011,345.862