Order Execution Summary Data Report

Designated Participant: FINRA
Reporting Entity: WBLR
Month: 09/2026

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	3.33	$143.76	$43.24	99.92%	59.39%	0.1499%	0.1400%	0.1587%	86.90%	0.1120%	0.0826%	-81.047
N	Under $250	ML	15.83	$118.76	$7.52	100.00%	88.27%	0.1552%	1.5185%	3.6805%	-12.01%	-0.6441%	-0.6179%	97,252.159
N	$250 - $1K	M	12.30	$604.74	$49.15	99.80%	60.75%	0.0872%	0.1697%	0.1903%	86.26%	0.1723%	0.1732%	-120.405
N	$250 - $1K	ML	72.93	$633.70	$8.69	100.00%	85.10%	0.0765%	3.3095%	4.2830%	-21.66%	0.1759%	1.1977%	3,160,594.240
N	$1K - $5K	M	51.52	$2,562.65	$49.69	98.92%	59.67%	0.0332%	0.1882%	0.2078%	87.26%	0.1594%	0.1630%	-74.168
N	$1K - $5K	ML	471.91	$2,545.13	$5.41	98.84%	74.69%	0.0390%	2.2304%	2.8465%	-22.97%	0.3734%	1.6362%	4,470,727.365
N	$5K - $10K	M	139.14	$7,123.46	$51.05	96.84%	55.96%	0.0204%	0.1887%	0.2076%	95.40%	0.1858%	0.1414%	3,429.078
N	$5K - $10K	ML	1,869.21	$7,290.48	$3.93	100.00%	74.69%	0.0224%	2.1647%	4.0505%	-376.32%	2.2221%	2.0289%	1,302,342.826
N	$10K - $20K	M	275.69	$14,226.92	$51.42	95.82%	46.00%	0.0071%	0.1601%	0.1636%	96.99%	0.1003%	0.1032%	1,789.793
N	$10K - $20K	ML	2,773.51	$14,404.69	$5.20	77.28%	56.51%	0.0176%	2.4662%	2.9610%	108.60%	1.0993%	2.3866%	987,576.521
N	$20K - $50K	M	590.45	$31,266.61	$52.04	87.76%	34.11%	0.0043%	0.1149%	0.1153%	90.50%	0.0759%	0.0699%	3,175.025
N	$20K - $50K	ML	2,415.63	$30,870.67	$12.81	98.13%	42.76%	0.0483%	2.1090%	2.5596%	45.22%	1.0673%	1.3932%	816,978.538
N	$50K - $200K	M	1,140.20	$94,483.58	$82.86	92.65%	33.70%	0.0039%	0.1043%	0.0919%	107.02%	0.0627%	0.0725%	963.827
N	$50K - $200K	ML	2,143.15	$101,784.05	$47.48	77.46%	40.98%	0.0533%	0.3609%	0.7681%	96.85%	0.1268%	-0.4725%	1,045,732.879
N	$200K & Over	M	2,264.13	$432,597.69	$191.04	86.97%	44.00%	0.0697%	0.1383%	0.1121%	116.88%	0.0909%	0.0794%	-45.373
N	$200K & Over	ML	2,468.42	$361,413.78	$146.35	73.74%	30.38%	0.0371%	-0.0776%	0.3049%	97.85%	0.0794%	0.0916%	912,212.103
Y	Under $250	M	1.69	$179.77	$106.27	99.19%	63.97%	0.6308%	0.0275%	0.0356%	83.84%	0.0195%	0.0140%	-65.619
Y	Under $250	ML	2.00	$125.64	$62.83	100.00%	50.00%	0.5250%	0.0059%	0.0186%	40.00%	-0.0226%	-0.0314%	4,152.500
Y	$250 - $1K	M	3.75	$625.06	$166.58	99.44%	62.82%	0.5413%	0.0444%	0.0536%	81.43%	0.0499%	0.0311%	-100.627
Y	$250 - $1K	ML	8.32	$627.34	$75.48	100.00%	66.94%	1.1911%	0.0043%	0.0721%	51.89%	0.0108%	0.0380%	147,837.123
Y	$1K - $5K	M	15.45	$2,656.35	$171.98	98.85%	66.26%	0.1705%	0.0503%	0.0601%	82.52%	0.0476%	0.0489%	-64.023
Y	$1K - $5K	ML	14.26	$2,173.92	$151.13	89.82%	77.83%	12.3388%	-1.0455%	0.1842%	-887.75%	0.0811%	0.0872%	3,791,485.210
Y	$5K - $10K	M	44.86	$7,140.50	$159.18	98.97%	67.56%	0.0737%	0.0513%	0.0616%	83.66%	0.0499%	0.0542%	86.821
Y	$5K - $10K	ML	42.97	$8,065.82	$187.58	88.75%	85.71%	1.4220%	-0.0520%	0.2813%	-46.75%	0.0549%	0.0072%	2,177,783.888
Y	$10K - $20K	M	81.05	$13,928.84	$171.87	98.67%	62.12%	0.0329%	0.0469%	0.0547%	86.40%	0.0415%	0.0371%	-30.452
Y	$10K - $20K	ML	112.82	$13,849.23	$122.80	93.01%	40.88%	1.1285%	0.1313%	0.0778%	168.39%	-0.0389%	0.1766%	584,388.231
Y	$20K - $50K	M	170.55	$31,416.18	$184.24	98.04%	55.34%	0.0151%	0.0591%	0.0664%	89.34%	0.0503%	0.0370%	-44.011
Y	$20K - $50K	ML	181.98	$32,424.32	$178.11	96.07%	96.07%	0.3559%	-0.1494%	0.1128%	-96.42%	0.0699%	0.1490%	2,226,512.830
Y	$50K - $200K	M	501.17	$91,904.20	$183.41	97.54%	35.92%	0.0047%	0.0608%	0.0648%	94.69%	0.0584%	0.0385%	17,813.921

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Y	$50K - $200K	ML	664.22	$112,945.75	$169.91	99.58%	71.09%	0.0552%	-0.1910%	0.2593%	18.51%	0.0685%	0.0826%	1,140,455.789
Y	$200K & Over	M	1,750.30	$462,869.89	$264.46	91.23%	47.38%	0.0073%	0.0635%	0.0646%	100.54%	0.0450%	0.0444%	-31.257
Y	$200K & Over	ML	1,054.11	$371,126.85	$352.07	96.08%	71.50%	0.1276%	0.0178%	0.0739%	28.77%	0.0292%	0.0221%	46,089.164