Order Execution Summary Data Report

Designated Participant: FINRA
Reporting Entity: RBCC
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)
Y	$200K & Over	M	1,000.00	$781,410.00										
Y	$200K & Over	ML	57,310.71	$3,560,829.70										
N	$200K & Over	M	12,000.00	$2,031,600.00										
N	$5K - $10K	ML	233.00	$5,463.85	$23.46	100.00%	0.00%	0.0000%	0.0426%	0.0426%	100.00%	0.0426%	0.0426%	23.000
N	$10K - $20K	ML	259.75	$11,363.42										
N	$20K - $50K	ML	1,586.00	$38,256.24										
N	$50K - $200K	ML	6,000.00	$99,195.00	$9.96	88.14%	24.02%	0.0288%	0.8464%	0.9041%	93.62%	0.3602%	0.4245%	70,179.595
N	All Under $200K	ML	2,244.40	$42,501.50	$10.56	88.67%	22.95%	0.0260%	0.7669%	0.8188%	93.65%	0.3288%	0.3867%	67,055.863
N	$200K & Over	ML	411,515.26	$6,950,809.66	$10.91	27.26%	16.44%	-0.1704%	0.7867%	0.4460%	176.40%	0.1439%	0.2552%	9,533.281