Order Execution Summary Data Report

Designated Participant: FINRA
Reporting Entity: RBCM
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	$250 - $1K	M	1.00	$394.73	$394.58	100.00%	100.00%	0.0000%	0.0760%	0.0760%	99.93%	0.1216%	0.0278%	12.000
Y	All Under $200K	M	1.00	$394.73	$394.58	100.00%	100.00%	0.0000%	0.0760%	0.0760%	99.93%	0.1216%	0.0278%	12.000
Y	$200K & Over	M	1,000.00	$781,410.00										
Y	$200K & Over	ML	57,310.71	$3,560,829.70										
N	$1K - $5K	M	140.20	$4,242.96	$30.88	48.82%	30.67%	-1.8249%	4.1487%	0.4990%	831.44%	4.0215%	4.0039%	12,673.695
N	$5K - $10K	M	3,121.43	$7,789.64	$3.52	100.00%	9.52%	0.0367%	0.6674%	0.7407%	90.10%	0.7067%	0.7067%	1,200.026
N	$10K - $20K	M	1,222.14	$13,558.51	$8.49	43.16%	17.13%	-0.3373%	2.0473%	1.3727%	149.15%	0.7915%	0.7983%	1,006,438.834
N	$20K - $50K	M	2,021.50	$30,284.44	$14.15	88.91%	45.92%	0.1284%	0.6197%	0.8765%	70.70%	0.2284%	0.3778%	253,962.529
N	$50K - $200K	M	12,148.17	$112,474.93	$9.69	79.14%	72.52%	-0.0410%	0.3586%	0.2765%	129.69%	0.2282%	0.2425%	111,487.068
N	All Under $200K	M	5,787.12	$55,239.79	$9.97	78.28%	61.58%	-0.0396%	0.5565%	0.4773%	116.59%	0.2989%	0.3382%	200,338.551
N	$200K & Over	M	120,217.48	$3,992,827.75	$34.21	53.93%	17.30%	-0.0097%	0.0758%	0.0563%	134.50%	0.0558%	0.0373%	127,864.426
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	853.40	$11,686.05	$4.02	100.00%	100.00%	0.1245%	0.0000%	0.2491%	0.00%	0.0000%	0.0000%	31,419.000
N	$20K - $50K	ML	3,281.33	$34,489.12	$4.04	100.00%	0.00%	0.0000%	0.2478%	0.2478%	100.00%	0.2478%	0.2478%	10.784
N	$50K - $200K	ML	37,525.14	$129,229.16	$3.21	81.79%	12.05%	-0.0184%	1.2958%	1.2590%	102.92%	-0.8121%	-0.7090%	55,763.442
N	All Under $200K	ML	17,313.75	$66,997.85	$3.29	83.00%	13.37%	-0.0135%	1.1927%	1.1656%	102.32%	-0.7252%	-0.6314%	52,729.876
N	$200K & Over	ML	247,106.03	$3,691,019.83	$7.17	45.63%	7.62%	0.2067%	-0.2399%	0.1736%	-138.23%	-0.6408%	-0.6447%	82,699.675