# Order Execution Summary Data Report

**Designated Participant: FINRA**
**Reporting Entity: RBCC**
**Month: 10/2026**

| 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 | $50K - $200K | ML | 1,924.00 | $176,353.84 | | | | | | | | | | |
| Y | All Under $200K | ML | 1,924.00 | $176,353.84 | | | | | | | | | | |
| Y | $200K & Over | ML | 71,136.28 | $3,003,945.42 | | | | | | | | | | |
| N | $200K & Over | M | 100,000.00 | $7,729,000.00 | | | | | | | | | | |
| N | $1K - $5K | ML | 132.00 | $2,631.18 | | | | | | | | | | |
| N | $20K - $50K | ML | 187.00 | $31,169.16 | | | | | | | | | | |
| N | $50K - $200K | ML | 25,224.88 | $98,513.06 | | | | | | | | | | |
| N | All Under $200K | ML | 18,386.36 | $74,957.82 | | | | | | | | | | |
| N | $200K & Over | ML | 98,838.07 | $1,924,023.79 | | | | | | | | | | |