Order Execution Summary Data Report

Designated Participant: FINRA
Reporting Entity: RBCM
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	$200K & Over	M	166,254.33	$6,345,094.79	$38.16	34.56%	0.00%	-0.1137%	0.2537%	0.0262%	968.07%	-0.0355%	-0.1088%	282,252.555
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	72,963.27	$3,023,540.43	$26.08	0.00%	0.00%	-0.1467%	0.3317%	0.0384%	864.85%	-0.0518%	-0.2052%	33,780.859
N	$1K - $5K	M	128.00	$3,320.90	$25.99	84.57%	20.31%	0.0019%	0.5548%	0.5585%	99.33%	0.5626%	0.5779%	26,561.457
N	$5K - $10K	M	5,000.00	$5,300.00	$1.09	51.06%	43.78%	0.1501%	4.3080%	4.6083%	93.48%	1.5430%	1.5430%	1,273,176.488
N	$10K - $20K	M	2,321.91	$15,325.85	$5.96	13.34%	6.94%	-0.1140%	1.5451%	1.3171%	117.31%	1.2808%	0.8517%	123,846.846
N	$20K - $50K	M	2,689.76	$36,880.22	$22.93	82.57%	19.39%	-0.0333%	1.2030%	1.1364%	105.85%	0.5738%	0.7660%	265,746.471
N	$50K - $200K	M	2,947.43	$74,186.85	$24.09	83.74%	48.11%	-0.0447%	0.3404%	0.2509%	135.63%	0.0889%	0.2697%	96,755.837
N	All Under $200K	M	2,537.47	$39,050.72	$16.80	59.96%	26.40%	-0.0462%	0.8470%	0.7547%	112.24%	0.4296%	0.5470%	229,411.075
N	$200K & Over	M	139,357.52	$3,969,214.34	$31.47	56.49%	9.62%	-0.0314%	0.1076%	0.0448%	240.20%	0.0504%	0.0472%	131,003.206
N	$1K - $5K	ML	132.00	$2,631.18										
N	$20K - $50K	ML	187.00	$31,169.16										
N	$50K - $200K	ML	27,515.08	$112,721.70	$3.84	100.00%	32.62%	0.0437%	0.1906%	0.2781%	68.56%	0.3782%	0.5984%	15.068
N	All Under $200K	ML	22,384.19	$93,863.35	$3.84	100.00%	32.62%	0.0437%	0.1906%	0.2781%	68.56%	0.3782%	0.5984%	15.068
N	$200K & Over	ML	109,842.11	$2,185,421.27	$17.31	48.84%	2.32%	-0.0654%	0.1959%	0.0650%	301.18%	-0.0035%	0.0059%	284,073.973