

Order Execution Summary Data Report

Designated Participant: FINRA

Reporting Entity: ROCK

Month: 08/2026

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	Under \$250	M	0.82	\$85.53	\$104.18	99.34%	98.39%	0.0394%	-0.0052%	0.0736%	-7.11%	-0.0033%	-0.0086%	350.951
Y	\$250 - \$1K	M	3.81	\$560.42	\$147.09	99.22%	98.13%	0.0397%	-0.0076%	0.0717%	-10.65%	-0.0072%	-0.0075%	323.517
Y	\$1K - \$5K	M	16.12	\$2,450.07	\$151.97	99.22%	98.13%	0.0402%	-0.0077%	0.0726%	-10.57%	-0.0067%	-0.0096%	292.042
Y	\$5K - \$10K	M	45.30	\$7,124.08	\$157.27	99.25%	98.13%	0.0377%	-0.0074%	0.0681%	-10.81%	-0.0083%	-0.0090%	287.265
Y	\$10K - \$20K	M	87.09	\$14,003.72	\$160.79	99.19%	98.07%	0.0367%	-0.0077%	0.0658%	-11.63%	-0.0083%	-0.0097%	299.830
Y	\$20K - \$50K	M	189.70	\$30,858.08	\$162.67	98.96%	97.55%	0.0356%	-0.0063%	0.0649%	-9.75%	-0.0089%	-0.0074%	326.570
Y	\$50K - \$200K	M	545.31	\$93,668.17	\$171.66	98.76%	97.20%	0.0372%	-0.0054%	0.0690%	-7.85%	-0.0085%	-0.0026%	224.938
Y	All Under \$200K	M	47.42	\$7,762.45	\$163.65	98.98%	97.63%	0.0371%	-0.0064%	0.0679%	-9.44%	-0.0083%	-0.0062%	276.024
Y	\$200K & Over	M	3,791.65	\$732,443.06	\$193.18	68.46%	56.11%	-0.0006%	0.0666%	0.0653%	101.97%	0.0165%	0.0040%	762.212
Y	Under \$250	ML	1.20	\$128.18	\$106.80	100.00%	100.00%	0.0203%	0.0062%	0.0468%	13.27%	-0.0110%	-0.0796%	183.783
Y	\$250 - \$1K	ML	4.78	\$663.20	\$138.79	100.00%	100.00%	0.0188%	-0.0054%	0.0322%	-16.67%	-0.0054%	0.0206%	83.278
Y	\$1K - \$5K	ML	20.55	\$2,966.49	\$144.37	100.00%	98.90%	0.0309%	-0.0105%	0.0514%	-20.36%	0.0006%	-0.0057%	131.247
Y	\$5K - \$10K	ML	68.27	\$7,387.37	\$108.19	100.00%	100.00%	0.0199%	-0.0073%	0.0324%	-22.66%	-0.0595%	-0.1116%	142.968
Y	\$10K - \$20K	ML	140.00	\$14,134.88	\$100.96	100.00%	100.00%	0.0270%	-0.0135%	0.0405%	-33.28%	-0.0224%	0.0026%	92.296
Y	\$20K - \$50K	ML	680.33	\$35,924.17	\$52.80	100.00%	100.00%	0.0294%	-0.0115%	0.0472%	-24.39%	0.0511%	0.0666%	75.533
Y	\$50K - \$200K	ML	807.06	\$81,767.13	\$101.31	100.00%	97.93%	0.0354%	-0.0039%	0.0669%	-5.77%	0.0320%	0.0288%	104.374
Y	All Under \$200K	ML	263.35	\$22,983.15	\$87.27	100.00%	98.81%	0.0328%	-0.0064%	0.0592%	-10.90%	0.0269%	0.0275%	96.234
Y	\$200K & Over	ML	19,896.86	\$2,052,866.38	\$117.38	88.16%	38.10%	-0.0128%	0.0784%	0.0529%	148.21%	-0.0775%	0.0696%	642,434.371
N	Under \$250	M	2.36	\$88.46	\$37.52	91.50%	84.96%	0.0577%	-0.0044%	0.1110%	-3.93%	-0.0045%	-0.0057%	1,090.643
N	\$250 - \$1K	M	11.96	\$570.67	\$47.75	99.57%	97.60%	0.0604%	-0.0073%	0.1135%	-6.42%	-0.0078%	-0.0065%	287.257
N	\$1K - \$5K	M	51.22	\$2,440.26	\$47.65	99.59%	97.21%	0.0593%	-0.0078%	0.1107%	-7.07%	-0.0076%	-0.0081%	297.437
N	\$5K - \$10K	M	200.16	\$7,173.30	\$35.84	84.27%	70.13%	0.0528%	-0.0011%	0.1045%	-1.08%	-0.0023%	0.0000%	216.136
N	\$10K - \$20K	M	300.14	\$14,022.49	\$46.71	95.35%	91.27%	0.0509%	-0.0015%	0.1003%	-1.45%	-0.0040%	-0.0051%	542.946
N	\$20K - \$50K	M	663.46	\$31,186.65	\$47.00	96.07%	90.80%	0.0471%	-0.0030%	0.0911%	-3.25%	-0.0097%	-0.0125%	374.472
N	\$50K - \$200K	M	1,752.49	\$93,823.42	\$53.99	92.09%	82.41%	0.0336%	0.0097%	0.0769%	12.67%	-0.0004%	-0.0016%	3,835.676
N	All Under \$200K	M	181.04	\$8,745.71	\$48.45	93.46%	85.96%	0.0435%	0.0024%	0.0893%	2.65%	-0.0042%	-0.0054%	1,701.582
N	\$200K & Over	M	9,931.02	\$882,651.45	\$89.63	71.24%	42.50%	-0.0118%	0.0627%	0.0391%	160.37%	0.0382%	0.0527%	14,663.539
N	Under \$250	ML	2.25	\$100.30	\$44.56	100.00%	100.00%	0.0786%	-0.0624%	0.0948%	-65.84%	-0.0898%	-0.0674%	99.399
N	\$250 - \$1K	ML	68.50	\$723.23	\$10.55	100.00%	100.00%	0.0764%	-0.0099%	0.1429%	-6.91%	-0.0751%	-0.1918%	81.796

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N	\$1K - \$5K	ML	147.43	\$3,095.03	\$20.99	100.00%	100.00%	0.0517%	0.0752%	0.1786%	42.11%	0.0279%	0.0175%	88.952
N	\$5K - \$10K	ML	3,399.35	\$6,498.56	\$1.91	100.00%	40.51%	0.1504%	0.0549%	0.3556%	15.43%	-0.0035%	-0.0810%	100.709
N	\$10K - \$20K	ML	2,585.66	\$13,690.39	\$7.69	100.00%	58.93%	0.0869%	-0.0302%	0.1436%	-21.03%	0.0080%	-0.0359%	7,500.520
N	\$20K - \$50K	ML	3,656.96	\$31,681.66	\$8.33	62.27%	34.09%	0.0287%	0.1637%	0.2211%	74.03%	-0.0509%	-0.0760%	40,765.425
N	\$50K - \$200K	ML	6,232.04	\$103,390.01	\$16.35	90.50%	47.41%	0.0463%	0.0951%	0.1877%	50.65%	0.0432%	0.0662%	54,238.019
N	All Under \$200K	ML	3,864.21	\$48,998.20	\$12.67	83.46%	44.00%	0.0453%	0.1036%	0.1942%	53.34%	0.0235%	0.0339%	44,156.945
N	\$200K & Over	ML	27,201.84	\$808,105.06	\$34.07	43.37%	22.90%	-0.0508%	0.2363%	0.1346%	175.50%	0.0566%	0.1115%	3,733.086