Order Execution Summary Data Report

Designated Participant: FINRA
Reporting Entity: ROCK
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	Under $250	M	0.86	$95.91	$112.04	99.14%	98.13%	0.0422%	-0.0047%	0.0797%	-5.86%	-0.0019%	-0.0015%	341.358
Y	$250 - $1K	M	3.97	$566.57	$142.70	99.31%	98.15%	0.0369%	-0.0071%	0.0667%	-10.60%	-0.0058%	-0.0036%	338.601
Y	$1K - $5K	M	17.27	$2,459.35	$142.37	99.13%	98.15%	0.0372%	-0.0079%	0.0664%	-11.93%	-0.0075%	-0.0067%	384.156
Y	$5K - $10K	M	49.34	$7,110.49	$144.10	99.03%	98.03%	0.0350%	-0.0073%	0.0627%	-11.68%	-0.0072%	-0.0083%	1,002.454
Y	$10K - $20K	M	91.28	$13,989.94	$153.24	98.82%	97.88%	0.0337%	-0.0066%	0.0608%	-10.85%	-0.0065%	-0.0092%	981.578
Y	$20K - $50K	M	196.93	$31,075.38	$157.78	98.72%	97.21%	0.0333%	-0.0063%	0.0604%	-10.46%	-0.0042%	-0.0060%	699.889
Y	$50K - $200K	M	590.70	$92,337.86	$156.27	98.59%	96.03%	0.0320%	-0.0039%	0.0601%	-6.49%	-0.0084%	-0.0103%	499.381
Y	All Under $200K	M	49.66	$7,592.24	$152.87	98.78%	97.09%	0.0336%	-0.0057%	0.0614%	-9.34%	-0.0068%	-0.0084%	658.880
Y	$200K & Over	M	3,486.99	$696,264.22	$199.69	70.03%	60.90%	-0.0001%	0.0703%	0.0701%	100.24%	0.0306%	0.0202%	796.692
Y	Under $250	ML	2.00	$190.14	$95.06	100.00%	100.00%	0.0184%	-0.0184%	0.0184%	-100.00%	-0.0053%	0.0079%	209.972
Y	$250 - $1K	ML	6.00	$581.42	$96.91	100.00%	100.00%	0.0141%	0.0134%	0.0416%	32.22%	-0.0402%	-0.0702%	190.369
Y	$1K - $5K	ML	26.19	$2,489.95	$95.08	99.56%	98.93%	0.0235%	-0.0049%	0.0422%	-11.56%	-0.0377%	-0.0407%	105.894
Y	$5K - $10K	ML	60.59	$7,417.41	$122.44	100.00%	100.00%	0.0265%	-0.0108%	0.0423%	-25.42%	0.0035%	-0.0030%	98.384
Y	$10K - $20K	ML	110.71	$13,773.21	$124.42	100.00%	91.40%	0.0129%	0.0100%	0.0358%	28.05%	0.0155%	0.0547%	106.102
Y	$20K - $50K	ML	325.03	$28,284.74	$87.02	100.00%	100.00%	0.0245%	-0.0024%	0.0466%	-5.18%	-0.0026%	-0.0109%	91.757
Y	$50K - $200K	ML	674.88	$109,400.40	$162.11	96.91%	90.20%	0.0160%	0.0156%	0.0476%	32.75%	-0.0023%	-0.0124%	117.339
Y	All Under $200K	ML	197.95	$25,766.00	$130.17	98.42%	94.35%	0.0184%	0.0094%	0.0462%	20.32%	-0.0018%	-0.0077%	106.870
Y	$200K & Over	ML	1,987.70	$447,285.95	$225.00	100.00%	100.00%	0.0159%	0.0170%	0.0489%	34.82%	-0.0215%	-0.0165%	117.854
N	Under $250	M	2.08	$87.50	$41.98	99.58%	98.16%	0.0560%	-0.0067%	0.1053%	-6.38%	-0.0073%	-0.0130%	1,227.235
N	$250 - $1K	M	12.64	$569.82	$45.10	99.53%	98.06%	0.0629%	-0.0100%	0.1159%	-8.61%	-0.0111%	-0.0101%	469.304
N	$1K - $5K	M	50.49	$2,436.12	$48.25	99.35%	95.51%	0.0593%	-0.0061%	0.1125%	-5.39%	-0.0062%	-0.0060%	353.878
N	$5K - $10K	M	137.22	$7,102.07	$51.76	99.37%	97.13%	0.0500%	-0.0035%	0.0965%	-3.66%	-0.0040%	-0.0030%	573.406
N	$10K - $20K	M	291.38	$14,093.06	$48.37	98.84%	95.70%	0.0473%	-0.0021%	0.0926%	-2.22%	-0.0043%	-0.0051%	494.847
N	$20K - $50K	M	657.21	$31,088.47	$47.40	98.60%	92.90%	0.0602%	-0.0357%	0.0847%	-42.18%	-0.0364%	-0.0398%	358.051
N	$50K - $200K	M	1,796.13	$91,856.95	$52.00	94.78%	81.79%	0.0268%	0.0119%	0.0656%	18.20%	0.0050%	0.0071%	371.508
N	All Under $200K	M	172.34	$8,534.86	$49.90	97.10%	89.05%	0.0425%	-0.0043%	0.0807%	-5.37%	-0.0080%	-0.0078%	402.136
N	$200K & Over	M	9,196.73	$658,439.11	$72.03	65.85%	34.77%	-0.0113%	0.0654%	0.0429%	152.58%	0.0320%	0.0199%	6,785.950
N	Under $250	ML	3.00	$176.85	$58.95	100.00%	100.00%	0.0085%	0.0000%	0.0170%	0.00%	0.0000%	0.0679%	202.939
N	$250 - $1K	ML	87.00	$638.63	$7.34	100.00%	100.00%	0.0677%	-0.0149%	0.1206%	-12.37%	-0.0204%	-0.0202%	119.486

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N	$1K - $5K	ML	209.90	$2,774.65	$13.22	100.00%	57.74%	0.0416%	0.0293%	0.1126%	26.05%	0.0936%	0.0975%	430,903.562
N	$5K - $10K	ML	1,410.17	$7,298.07	$6.21	100.00%	67.26%	0.1512%	0.0758%	0.3781%	20.04%	-0.0507%	-0.1719%	10,990.415
N	$10K - $20K	ML	5,088.96	$14,581.09	$3.34	64.67%	42.54%	-0.0382%	0.6240%	0.5476%	113.94%	0.2498%	0.0935%	30,685.650
N	$20K - $50K	ML	2,836.26	$33,139.96	$12.72	88.49%	68.94%	0.1136%	0.0716%	0.2989%	23.97%	0.0129%	-0.0070%	1,073.353
N	$50K - $200K	ML	5,092.22	$105,497.43	$20.07	72.45%	45.68%	0.0197%	0.1615%	0.2009%	80.41%	0.0659%	0.0683%	275,121.896
N	All Under $200K	ML	3,488.03	$49,867.59	$14.16	75.14%	50.57%	0.0358%	0.1678%	0.2394%	70.09%	0.0647%	0.0525%	155,341.360
N	$200K & Over	ML	26,178.35	$1,409,756.67	$58.09	66.87%	20.14%	-0.0171%	0.0794%	0.0452%	175.72%	0.0218%	0.0375%	60,759.388