Order Execution Summary Data Report

Designated Participant: FINRA
Reporting Entity: JANM
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	2.65	$145.64	$54.92	100.00%	76.57%	0.0216%	0.0132%	0.0564%	23.47%	0.0053%	0.0484%	1,145.577
Y	$250 - $1K	M	9.31	$526.43	$56.58	100.00%	99.37%	0.0192%	0.0398%	0.0782%	50.93%	0.0436%	0.0393%	1,008.852
Y	$1K - $5K	M	42.46	$3,021.19	$71.18	100.00%	93.92%	0.0191%	0.0167%	0.0550%	30.46%	0.0175%	0.0245%	1,108.113
Y	$5K - $10K	M	106.87	$7,538.72	$70.56	99.79%	90.97%	0.0251%	0.0152%	0.0654%	23.30%	0.0133%	0.0017%	807.032
Y	$10K - $20K	M	180.85	$14,032.07	$77.61	100.00%	93.63%	0.0228%	0.0173%	0.0629%	27.49%	0.0173%	0.0140%	1,077.286
Y	$20K - $50K	M	302.36	$30,872.36	$102.14	97.16%	88.78%	0.0190%	0.0225%	0.0604%	37.18%	0.0158%	0.0277%	1,047.083
Y	$50K - $200K	M	951.86	$90,986.62	$95.61	99.49%	86.79%	0.0122%	0.0180%	0.0423%	42.47%	0.0155%	-0.0060%	940.108
Y	All Under $200K	M	203.18	$18,188.65	$89.54	99.11%	89.42%	0.0171%	0.0188%	0.0529%	35.46%	0.0158%	0.0082%	986.937
Y	$200K & Over	M	3,341.12	$389,460.65	$116.59	88.67%	66.34%	0.0074%	0.0181%	0.0329%	55.17%	-0.0492%	-0.0680%	973.444
Y	$5K - $10K	ML	109.82	$5,688.30	$51.81	100.00%	100.00%	0.0224%	0.0015%	0.0463%	3.27%	0.0356%	0.0333%	838.949
Y	$10K - $20K	ML	188.32	$18,018.84	$95.72	100.00%	100.00%	0.0366%	0.0000%	0.0731%	0.00%	-0.1567%	-0.3761%	729.000
Y	$20K - $50K	ML	197.69	$27,793.80	$140.64	100.00%	100.00%	0.0356%	0.0000%	0.0711%	0.00%	0.0142%	0.0356%	1,119.000
Y	All Under $200K	ML	143.09	$12,575.51	$87.91	100.00%	100.00%	0.0323%	0.0004%	0.0650%	0.63%	-0.0290%	-0.0830%	887.390
N	Under $250	M	4.30	$72.67	$16.86	100.00%	96.34%	0.1727%	0.1106%	0.4561%	24.25%	0.1107%	0.1093%	183.439
N	$250 - $1K	M	31.63	$551.77	$17.45	100.00%	94.25%	0.1410%	0.2049%	0.4870%	42.08%	0.2009%	0.2057%	235.262
N	$1K - $5K	M	129.70	$2,454.15	$18.93	99.96%	90.19%	0.1092%	0.1550%	0.3735%	41.51%	0.1517%	0.1532%	267.205
N	$5K - $10K	M	350.59	$7,366.50	$21.03	99.77%	91.15%	0.0915%	0.1553%	0.3383%	45.90%	0.1355%	0.1461%	543.904
N	$10K - $20K	M	748.65	$14,897.99	$19.94	97.63%	87.44%	0.1222%	0.1454%	0.3899%	37.30%	0.1221%	0.1126%	688.319
N	$20K - $50K	M	1,681.73	$31,316.15	$18.63	91.14%	72.31%	0.0289%	0.2973%	0.3551%	83.73%	0.2296%	0.2328%	3,482.632
N	$50K - $200K	M	3,027.72	$75,349.07	$24.89	91.86%	65.78%	0.0029%	0.1840%	0.1897%	96.96%	0.1559%	0.1379%	1,158.405
N	All Under $200K	M	467.76	$9,421.62	$20.16	93.71%	76.62%	0.0502%	0.2254%	0.3259%	69.17%	0.1823%	0.1792%	2,119.965
N	$200K & Over	M	16,491.16	$306,201.23	$18.57	100.00%	6.21%	0.0003%	0.0624%	0.0630%	99.03%	0.0463%	0.0174%	69,333.959
N	$250 - $1K	ML	25.00	$422.00	$16.88	100.00%	0.00%	0.0000%	0.0593%	0.0593%	100.00%	0.0593%	0.0593%	11.000
N	$1K - $5K	ML	138.88	$3,626.96	$26.03	100.00%	100.00%	0.2131%	0.2578%	0.6839%	37.70%	0.1103%	0.1164%	74.893
N	$5K - $10K	ML	390.67	$9,069.58	$23.18	100.00%	62.07%	0.0723%	0.4755%	0.6201%	76.69%	0.3730%	0.3730%	144,957.997
N	$10K - $20K	ML	850.03	$16,256.65	$19.08	100.00%	90.13%	0.1401%	0.2462%	0.5264%	46.77%	0.2240%	0.2369%	297.337
N	$20K - $50K	ML	1,544.55	$31,456.27	$20.21	91.74%	78.81%	0.1776%	0.4483%	0.8035%	55.80%	0.3331%	0.3380%	1,392.286
N	$50K - $200K	ML	5,446.04	$98,308.37	$18.10	91.63%	34.61%	0.0028%	0.3768%	0.3823%	98.56%	0.1153%	0.1279%	56,974.078
N	All Under $200K	ML	2,465.50	$46,113.87	$18.72	92.49%	49.56%	0.0578%	0.3830%	0.4987%	76.80%	0.1799%	0.1905%	40,641.811

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N	$200K & Over	ML	15,000.00	$247,705.00	$16.52	100.00%	0.00%	0.0000%	0.2300%	0.2300%	100.00%	0.1982%	0.2385%	20,437.142