Order Execution Summary Data Report

Designated Participant: FINRA
Reporting Entity: JANY
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	1.64	$152.40	$93.20	99.84%	95.93%	0.0243%	0.0160%	0.0647%	24.75%	0.0158%	0.0177%	56.010
Y	$250 - $1K	M	4.38	$551.68	$125.88	99.81%	96.18%	0.0255%	0.0180%	0.0689%	26.07%	0.0188%	0.0190%	82.961
Y	$1K - $5K	M	19.26	$2,438.94	$126.65	99.81%	95.87%	0.0252%	0.0197%	0.0700%	28.10%	0.0199%	0.0201%	130.986
Y	$5K - $10K	M	55.84	$7,112.02	$127.37	99.55%	95.53%	0.0233%	0.0186%	0.0653%	28.58%	0.0183%	0.0181%	99.278
Y	$10K - $20K	M	110.29	$14,071.85	$127.59	99.73%	95.09%	0.0216%	0.0195%	0.0628%	31.08%	0.0195%	0.0184%	141.549
Y	$20K - $50K	M	220.80	$30,243.71	$136.98	99.68%	94.76%	0.0198%	0.0206%	0.0601%	34.24%	0.0179%	0.0143%	698.921
Y	$50K - $200K	M	619.96	$89,592.08	$144.50	98.80%	87.94%	0.0164%	0.0245%	0.0572%	42.87%	0.0203%	0.0141%	92.293
Y	All Under $200K	M	51.29	$6,901.89	$134.57	99.43%	93.09%	0.0202%	0.0212%	0.0617%	34.46%	0.0192%	0.0162%	256.093
Y	$200K & Over	M	4,479.90	$631,926.31	$141.06	59.68%	50.73%	-0.0534%	0.1744%	0.0675%	258.33%	0.0322%	0.0281%	920,886.619
Y	$250 - $1K	ML	19.50	$411.24	$21.09	100.00%	100.00%	0.0237%	0.0000%	0.0474%	0.00%	0.0583%	0.0219%	16.769
Y	$1K - $5K	ML	52.32	$2,780.45	$53.14	100.00%	100.00%	0.0137%	0.0454%	0.0728%	62.45%	0.1060%	0.2192%	43.540
Y	$5K - $10K	ML	81.68	$6,683.56	$81.81	100.00%	97.73%	0.0284%	0.0083%	0.0651%	12.68%	0.0187%	-0.0041%	816.826
Y	$10K - $20K	ML	205.08	$15,339.69	$74.80	100.00%	86.44%	0.0233%	0.0230%	0.0695%	33.06%	0.0515%	0.0672%	418.859
Y	$20K - $50K	ML	529.98	$28,838.59	$51.44	98.99%	98.99%	0.0167%	0.0097%	0.0432%	22.55%	-0.0335%	-0.0006%	63.174
Y	$50K - $200K	ML	1,045.56	$89,507.11	$75.69	100.00%	97.90%	0.0233%	0.0403%	0.0868%	46.36%	-0.0850%	-0.0648%	74.224
Y	All Under $200K	ML	336.55	$24,844.33	$68.00	99.70%	97.14%	0.0220%	0.0290%	0.0730%	39.74%	-0.0456%	-0.0242%	153.698
Y	$200K & Over	ML	5,364.25	$715,209.39	$133.33	60.70%	49.51%	-0.0086%	0.0842%	0.0669%	125.80%	-0.0029%	0.0289%	9,345.156
N	Under $250	M	4.14	$123.04	$29.71	99.94%	84.43%	0.0476%	0.0445%	0.1397%	31.84%	0.0449%	0.0440%	101.662
N	$250 - $1K	M	14.01	$556.11	$39.69	99.91%	91.28%	0.0413%	0.0388%	0.1215%	31.96%	0.0379%	0.0372%	96.537
N	$1K - $5K	M	63.04	$2,503.95	$39.74	99.62%	90.15%	0.0383%	0.0406%	0.1171%	34.66%	0.0385%	0.0401%	218.842
N	$5K - $10K	M	177.20	$7,213.42	$40.71	99.24%	88.87%	0.0349%	0.0443%	0.1141%	38.84%	0.0406%	0.0400%	164.386
N	$10K - $20K	M	340.87	$14,240.08	$41.78	98.82%	87.03%	0.0291%	0.0426%	0.1009%	42.24%	0.0379%	0.0389%	265.500
N	$20K - $50K	M	970.36	$31,063.76	$32.01	96.41%	81.11%	0.0226%	0.0640%	0.1092%	58.58%	0.0508%	0.0465%	1,192.543
N	$50K - $200K	M	3,115.17	$98,430.64	$31.60	92.02%	72.40%	0.0041%	0.0729%	0.0811%	89.91%	0.0417%	0.0372%	9,952.872
N	All Under $200K	M	315.25	$10,699.06	$33.94	94.89%	78.53%	0.0171%	0.0619%	0.0961%	64.33%	0.0431%	0.0401%	5,330.724
N	$200K & Over	M	33,092.99	$2,085,690.70	$63.10	65.64%	52.26%	0.0091%	0.0154%	0.0336%	45.76%	0.0016%	0.0034%	608,405.732
N	Under $250	ML	7.52	$93.31	$12.41	100.00%	40.46%	0.0295%	0.0901%	0.1490%	60.46%	0.0901%	0.0882%	1,216.104
N	$250 - $1K	ML	66.58	$661.72	$9.94	100.00%	97.11%	0.0805%	0.0246%	0.1856%	13.25%	0.0032%	0.0373%	104.110
N	$1K - $5K	ML	450.52	$2,923.25	$6.51	100.00%	90.12%	0.0793%	0.3173%	0.4758%	66.68%	0.3095%	0.2450%	2,987.195

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N	$5K - $10K	ML	649.92	$7,315.58	$11.06	99.95%	83.77%	0.0896%	0.2642%	0.4433%	59.58%	0.2217%	0.2165%	6,345.645
N	$10K - $20K	ML	1,113.97	$14,390.68	$13.11	99.69%	83.14%	0.1260%	0.1909%	0.4428%	43.11%	0.1367%	0.1503%	685.079
N	$20K - $50K	ML	1,830.23	$33,079.58	$18.02	94.52%	70.13%	0.0757%	0.2328%	0.3842%	60.59%	0.1738%	0.1585%	20,476.449
N	$50K - $200K	ML	4,962.12	$93,353.74	$19.33	84.30%	35.09%	-0.0005%	0.3374%	0.3364%	100.29%	0.1904%	0.1818%	94,119.586
N	All Under $200K	ML	1,723.95	$29,066.76	$17.02	90.66%	56.10%	0.0377%	0.2912%	0.3665%	79.43%	0.1843%	0.1749%	53,119.822
N	$200K & Over	ML	15,351.05	$469,031.02	$30.70	88.25%	36.74%	-0.0046%	0.1233%	0.1142%	107.98%	0.1186%	0.0594%	1,344,055.556