

Order Execution Summary Data Report

Designated Participant: FINRA

Reporting Entity: JPMX

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	1.97	\$144.44	\$60.63	100.00%	100.00%	0.0244%	0.0000%	0.0488%	0.00%	0.0243%	0.0247%	0.105
Y	\$250 - \$1K	M	4.93	\$531.07	\$78.61	100.00%	100.00%	0.0201%	0.0000%	0.0402%	0.00%	0.0149%	0.0096%	0.110
Y	\$1K - \$5K	M	18.15	\$2,443.74	\$80.04	100.00%	100.00%	0.0254%	-0.0000%	0.0507%	-0.05%	0.0044%	-0.0081%	0.240
Y	\$5K - \$10K	M	38.68	\$6,925.26	\$129.05	100.00%	100.00%	0.0285%	-0.0004%	0.0566%	-0.65%	0.0010%	-0.1051%	0.110
Y	\$10K - \$20K	M	76.26	\$14,029.45	\$199.25	100.00%	86.82%	0.0149%	0.0033%	0.0332%	9.96%	0.0284%	0.0302%	0.253
Y	\$20K - \$50K	M	132.75	\$35,548.14	\$243.26	100.00%	100.00%	0.0200%	0.0090%	0.0489%	18.41%	0.0014%	-0.1184%	0.274
Y	\$50K - \$200K	M	499.98	\$110,281.59	\$202.82	100.00%	83.54%	0.0245%	0.0097%	0.0587%	16.58%	-0.2584%	0.2587%	0.565
Y	All Under \$200K	M	60.93	\$13,081.08	\$121.16	100.00%	97.07%	0.0237%	0.0028%	0.0503%	5.61%	-0.0373%	0.0120%	0.240
Y	\$200K & Over	M	2,178.91	\$611,358.13	\$450.92	100.00%	42.69%	0.0008%	0.0316%	0.0331%	95.39%	0.0631%	-0.0481%	0.116
Y	Under \$250	ML	2.94	\$102.07	\$44.41	100.00%	5.71%	0.0005%	0.0351%	0.0360%	97.32%	-0.0061%	0.0383%	74.657
Y	\$250 - \$1K	ML	25.99	\$574.99	\$40.06	100.00%	6.58%	0.0012%	0.0385%	0.0409%	94.22%	0.0379%	0.1374%	387.551
Y	\$1K - \$5K	ML	111.44	\$3,440.62	\$33.66	98.82%	4.68%	-0.0003%	0.0302%	0.0295%	102.33%	-0.0092%	0.0310%	233.816
Y	\$5K - \$10K	ML	187.30	\$7,083.46	\$44.65	97.56%	12.45%	0.0008%	0.0267%	0.0284%	94.27%	-0.0176%	0.0114%	883.463
Y	\$10K - \$20K	ML	348.42	\$14,249.25	\$54.07	94.48%	20.01%	0.0028%	0.0516%	0.0573%	90.06%	-0.0271%	0.1020%	1,321.437
Y	\$20K - \$50K	ML	278.14	\$32,928.76	\$85.86	86.07%	30.28%	0.0025%	0.0497%	0.0547%	90.89%	-0.0397%	-0.0398%	1,619.541
Y	\$50K - \$200K	ML	386.58	\$82,710.81	\$135.14	95.37%	29.91%	0.0025%	0.0618%	0.0667%	92.59%	0.0518%	0.0470%	4,413.460
Y	All Under \$200K	ML	214.76	\$19,715.49	\$96.03	93.91%	24.49%	0.0023%	0.0562%	0.0608%	92.36%	0.0243%	0.0325%	2,691.529
Y	\$200K & Over	ML	10,798.36	\$1,165,678.54	\$117.82	94.17%	31.74%	-0.0036%	0.0572%	0.0500%	114.35%	0.0179%	0.0030%	1,816.397
N	Under \$250	M	9.20	\$94.41	\$9.61	100.00%	100.00%	0.1055%	0.0294%	0.2404%	12.22%	-0.0206%	0.0100%	0.051
N	\$250 - \$1K	M	30.24	\$503.73	\$41.20	100.00%	100.00%	0.0785%	0.0000%	0.1570%	0.00%	0.0461%	-0.0440%	0.000
N	\$1K - \$5K	M	320.35	\$2,498.92	\$22.35	76.64%	45.48%	-0.0430%	0.2191%	0.1330%	164.70%	0.1213%	0.2632%	0.397
N	\$5K - \$10K	M	935.91	\$7,227.09	\$30.69	100.00%	32.93%	0.0133%	0.1695%	0.1961%	86.44%	0.0927%	0.0061%	0.272
N	\$10K - \$20K	M	1,073.92	\$14,405.74	\$27.58	100.00%	9.54%	0.0028%	0.0551%	0.0608%	90.62%	0.0029%	-0.0727%	0.000
N	\$20K - \$50K	M	1,970.30	\$30,844.49	\$68.26	100.00%	26.42%	0.0134%	0.1672%	0.1941%	86.18%	0.0133%	0.0785%	0.104
N	\$50K - \$200K	M	2,320.26	\$103,290.10	\$143.38	98.06%	29.93%	0.0034%	0.0580%	0.0649%	89.40%	-0.0118%	-0.0136%	0.062
N	All Under \$200K	M	522.59	\$10,216.33	\$77.04	97.38%	28.58%	0.0056%	0.0915%	0.1027%	89.16%	0.0034%	0.0111%	0.114
N	\$200K & Over	M	5,242.61	\$741,170.84	\$331.16	100.00%	30.54%	0.0031%	0.0361%	0.0423%	85.38%	-0.0787%	-0.0979%	0.226
N	Under \$250	ML	62.87	\$79.42	\$1.48	78.58%	30.71%	-0.0496%	1.5051%	1.4059%	107.06%	1.7460%	1.2633%	14,057.236
N	\$250 - \$1K	ML	137.67	\$719.01	\$3.70	95.61%	31.51%	0.0048%	0.2405%	0.2501%	96.17%	0.2212%	0.1821%	17,676.504

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N	\$1K - \$5K	ML	258.35	\$2,507.18	\$6.95	97.85%	29.72%	0.0048%	0.1291%	0.1387%	93.04%	0.1543%	0.2636%	14,833.961
N	\$5K - \$10K	ML	494.61	\$7,067.07	\$21.65	97.09%	12.23%	0.0001%	0.1113%	0.1115%	99.83%	0.0739%	0.0550%	14,015.668
N	\$10K - \$20K	ML	792.55	\$13,708.97	\$26.07	92.43%	20.00%	-0.0019%	0.1801%	0.1764%	102.12%	0.1107%	0.1196%	10,007.733
N	\$20K - \$50K	ML	1,568.39	\$29,536.05	\$31.68	95.77%	31.06%	0.0036%	0.1360%	0.1432%	95.01%	0.0651%	0.0800%	208,497.804
N	\$50K - \$200K	ML	4,758.71	\$91,379.83	\$45.65	76.58%	22.83%	-0.0036%	0.1002%	0.0930%	107.71%	0.0383%	0.0398%	516,638.256
N	All Under \$200K	ML	640.32	\$10,296.29	\$28.74	89.09%	24.47%	-0.0013%	0.1195%	0.1170%	102.14%	0.0616%	0.0699%	224,134.317
N	\$200K & Over	ML	10,761.96	\$343,040.12	\$88.38	90.10%	19.52%	-0.0257%	0.1632%	0.1119%	145.91%	0.0890%	0.0601%	54,998.492