Order Execution Summary Data Report

Designated Participant: FINRA
Reporting Entity: JPMX
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	ML	2.70	$121.70	$136.00	99.10%	36.04%	0.0015%	0.0088%	0.0118%	74.72%	-0.0421%	-0.0201%	10.613
Y	$250 - $1K	ML	16.24	$587.18	$75.86	100.00%	10.38%	0.0007%	0.0148%	0.0162%	91.07%	-0.0194%	0.0007%	4.186
Y	$1K - $5K	ML	116.84	$3,577.99	$42.30	99.08%	7.89%	0.0005%	0.0230%	0.0240%	95.53%	0.0083%	-0.0057%	140.874
Y	$5K - $10K	ML	172.65	$6,745.67	$45.40	97.25%	7.57%	-0.0008%	0.0255%	0.0240%	106.48%	0.0066%	0.0099%	54.614
Y	$10K - $20K	ML	330.90	$13,367.06	$48.22	90.35%	11.97%	-0.0029%	0.0481%	0.0424%	113.47%	0.0028%	-0.0313%	539.556
Y	$20K - $50K	ML	335.67	$32,468.58	$62.42	94.40%	15.90%	0.0024%	0.0563%	0.0611%	92.19%	0.0541%	0.0232%	10,876.706
Y	$50K - $200K	ML	443.24	$81,118.75	$120.22	92.34%	25.71%	-0.0003%	0.0687%	0.0681%	100.91%	0.0545%	0.0709%	2,798.375
Y	All Under $200K	ML	223.71	$16,750.49	$76.67	94.07%	16.87%	0.0001%	0.0580%	0.0582%	99.64%	0.0436%	0.0426%	4,061.854
Y	$200K & Over	ML	2,866.25	$433,297.10	$116.71	96.05%	47.90%	0.0021%	0.0463%	0.0505%	91.57%	-0.0393%	-0.0516%	12,406.938
N	Under $250	ML	91.55	$90.58	$2.51	97.87%	42.36%	0.0175%	0.2514%	0.2865%	87.76%	0.1331%	-0.1579%	1,928.922
N	$250 - $1K	ML	144.39	$727.09	$4.13	83.53%	13.95%	-0.0022%	0.1889%	0.1845%	102.37%	0.0896%	0.0551%	45,777.121
N	$1K - $5K	ML	238.80	$2,567.38	$7.80	96.35%	23.09%	-0.0028%	0.1479%	0.1423%	103.90%	0.0650%	0.1140%	7,634.903
N	$5K - $10K	ML	481.14	$6,981.78	$29.58	96.36%	14.16%	0.0008%	0.0652%	0.0669%	97.53%	0.0820%	0.0567%	5,622.674
N	$10K - $20K	ML	864.32	$13,861.41	$28.15	96.86%	11.28%	0.0018%	0.0713%	0.0749%	95.12%	0.0659%	0.0708%	20,578.709
N	$20K - $50K	ML	1,805.03	$30,794.21	$31.08	94.61%	21.19%	0.0015%	0.0871%	0.0901%	96.70%	0.0833%	0.0914%	417,854.021
N	$50K - $200K	ML	4,065.22	$92,059.37	$39.63	82.86%	16.26%	-0.0081%	0.0793%	0.0631%	125.69%	0.0652%	0.0704%	143,632.893
N	All Under $200K	ML	629.36	$10,472.24	$29.81	90.71%	17.39%	-0.0036%	0.0814%	0.0742%	109.68%	0.0710%	0.0751%	145,288.471
N	$200K & Over	ML	9,706.95	$417,119.26	$63.08	86.46%	36.10%	0.0041%	0.0607%	0.0689%	88.05%	0.0042%	0.0057%	302,710.447