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RTS 28 DISCLOSURE

The purpose of this document is to provide guidance in relation to information published by J.P. Morgan under Article 27(6) of MIFID II with reference to the publication of information detailed under RTS 28.

J.P. Morgan is unable to populate certain information related to each Class of financial instrument as set out in RTS 28 Annex 1 that relates to futures and options admitted to trading on a trading venue. For this reason, % of Passive orders and % of Aggressive orders may not be populated where this data was not available.