

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)
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