



NYSE Tape A - Order Type Usage (Percentage of Matched Volume)

		Jan-18	Feb-18	Mar-18	Apr-18	May-18	Jun-18
Immediate or Cancel	Description	32.91%	33.42%	29.40%	31.80%	31.33%	27.46%
IOC ISO	IOC ISO	17.43%	18.23%	15.87%	16.68%	16.02%	14.16%
NMS IOC	Non-Routable IOC	10.65%	10.59%	9.77%	10.75%	10.81%	9.39%
NYSE IOC	Routable IOC	2.37%	2.58%	2.04%	2.32%	2.40%	2.07%
Market	Market	0.90%	0.78%	0.57%	0.66%	0.68%	0.63%
Retail IOC	Retail Order IOC	0.30%	0.24%	0.20%	0.22%	0.24%	0.22%
MPL IOC	Midpoint IOC	1.26%	1.01%	0.95%	1.17%	1.19%	0.99%
Displayed Limit (Excludes Reserve)		30.23%	31.90%	28.46%	30.36%	29.50%	25.92%
Limit	Routable Limit	10.21%	10.44%	9.10%	9.75%	9.48%	7.85%
Non-Routable Limit	Non-Routable Limit	20.02%	21.46%	19.36%	20.61%	20.01%	18.07%
DNS Limit	Non-Routable Limit	5.06%	5.42%	4.90%	5.15%	5.42%	4.85%
Adding Liquidity Only (ALO) Limit	Post only limit	12.33%	13.00%	11.75%	12.64%	12.20%	11.28%
Day ISO Limit	Day ISO limit	0.14%	0.36%	0.33%	0.34%	0.20%	0.17%
Day ISO ALO Limit	Post only Day ISO	2.48%	2.68%	2.39%	2.48%	2.19%	1.76%
Displayed Limit Reserve (1)		2.96%	2.82%	2.29%	2.41%	2.57%	2.39%
Limit Reserve	Limit Reserve	2.95%	2.80%	2.28%	2.40%	2.56%	2.38%
Non-Displayed Limit		4.72%	4.45%	4.02%	4.46%	4.36%	3.78%
Non-Display Reserve	Non-Displayed Limit	1.69%	2.00%	1.76%	1.81%	1.54%	1.24%
MPL	Midpoint Limit	0.41%	0.33%	0.26%	0.28%	0.34%	0.34%
MPL ALO	Midpoint Post-Only	2.34%	1.90%	1.82%	2.17%	2.26%	1.98%
Retail Price Improvement	Retail Price Improvement	0.28%	0.23%	0.19%	0.20%	0.22%	0.21%
Auction		29.02%	27.28%	35.69%	30.81%	32.03%	40.31%
MOC	Market-On-Close	12.54%	12.21%	15.81%	13.05%	13.81%	17.98%
LOC	Limit-On-Close	3.96%	3.45%	6.06%	4.26%	4.79%	7.34%
MOO	Market-On-Open	2.26%	1.92%	2.66%	2.16%	1.84%	2.51%
LOO	Limit-On-Open	1.31%	1.27%	1.14%	1.32%	1.29%	1.25%
Closing Offset	Closing Offset	0.01%	0.00%	0.01%	0.01%	0.01%	0.02%
D-Quotes	D-Quotes-at-the-close	8.93%	8.42%	10.01%	10.01%	10.30%	11.21%
Other (2)		0.17%	0.12%	0.14%	0.16%	0.21%	0.15%
Total		100.00%	100.00%	100.00%	100.00%	100.00%	100.00%

(1) Reserve is a limit order with a minimum displayed amount and non-displayed amount that replenishes the displayed amount after each execution. Displayed orders execute before non-displayed orders at the same price.

(2) Includes Agency Cross, Manual

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