



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

		Jul-18	Aug-18	Sep-18	Oct-18	Nov-18	Dec-18
Immediate or Cancel	Description	30.96%	30.92%	31.33%	31.97%	30.40%	28.09%
IOC ISO	IOC ISO	15.86%	15.36%	16.02%	16.58%	16.23%	15.09%
NMS IOC	Non-Routable	10.57%	11.10%	10.81%	11.16%	10.14%	9.10%
NYSE IOC	Routable IOC	2.39%	2.33%	2.40%	2.45%	2.33%	2.28%
Market	Market	0.70%	0.71%	0.68%	0.63%	0.60%	0.70%
Retail IOC	Retail Order IC	0.27%	0.23%	0.24%	0.17%	0.15%	0.15%
MPL IOC	Midpoint IOC	1.16%	1.18%	1.19%	0.97%	0.95%	0.77%
Displayed Limit (Excludes Reserve)		28.82%	28.31%	29.50%	30.15%	28.71%	27.10%
Limit	Routable Limit	8.40%	8.42%	9.48%	8.95%	8.56%	8.09%
Non-Routable Limit		20.43%	19.90%	20.01%	21.20%	20.15%	19.01%
DNS Limit	Non-Routable	5.57%	5.38%	5.42%	5.78%	5.73%	5.09%
Adding Liquidity Only (ALO) Limit	Post only limit	12.60%	12.33%	12.20%	12.46%	11.62%	10.92%
Day ISO Limit	Day ISO limit	0.18%	0.15%	0.20%	0.33%	0.30%	0.46%
Displayed Limit Reserve (1)		2.79%	3.05%	2.57%	3.01%	2.95%	2.74%
Limit Reserve	Limit Reserve	2.70%	2.92%	2.56%	2.93%	2.92%	2.72%
Adding Liquidity Only Limit Reserve	Post only limit	0.05%	0.13%	0.01%	0.08%	0.02%	0.02%
Non-Displayed Limit		4.32%	4.35%	4.36%	4.25%	4.22%	3.75%
Non-Display Reserve	Non-Displayed	1.45%	1.52%	1.54%	1.75%	1.75%	1.66%
MPL	Midpoint Limit	0.36%	0.39%	0.34%	0.41%	0.48%	0.42%
MPL ALO	Midpoint Post	2.25%	2.23%	2.26%	1.92%	1.85%	1.53%
Retail Price Improvement	Retail Price Im	0.26%	0.22%	0.22%	0.16%	0.15%	0.14%
Auction		33.04%	33.16%	32.03%	30.52%	33.63%	38.25%
MOC	Market-On-Cld	15.00%	15.21%	13.81%	14.11%	14.97%	17.72%
LOC	Limit-On-Close	4.46%	4.53%	4.79%	3.69%	4.91%	5.97%
MOO	Market-On-Op	1.94%	1.85%	1.84%	1.72%	1.76%	3.00%
LOO	Limit-On-Oper	1.38%	1.29%	1.29%	1.19%	1.15%	1.30%
Closing Offset	Closing Offset	0.01%	0.01%	0.01%	0.01%	0.01%	0.01%
D-Quotes	D-Quotes-at-t	10.26%	10.28%	10.30%	9.80%	10.83%	10.25%
Other (2)		0.11%	0.21%	0.21%	0.11%	0.09%	0.06%
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

www.nyse.com

©2015 Intercontinental Exchange All rights reserved