



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

		Apr-18	May-18	Jun-18	Jul-18	Aug-18	Sep-18
<b>Immediate or Cancel</b>	<b>Description</b>	<b>31.80%</b>	<b>31.33%</b>	<b>27.46%</b>	<b>30.96%</b>	<b>30.92%</b>	<b>31.33%</b>
IOC ISO	IOC ISO	16.68%	16.02%	14.16%	15.86%	15.36%	16.02%
NMS IOC	Non-Routable IO	10.75%	10.81%	9.39%	10.57%	11.10%	10.81%
NYSE IOC	Routable IOC	2.32%	2.40%	2.07%	2.39%	2.33%	2.40%
Market	Market	0.66%	0.68%	0.63%	0.70%	0.71%	0.68%
Retail IOC	Retail Order IOC	0.22%	0.24%	0.22%	0.27%	0.23%	0.24%
MPL IOC	Midpoint IOC	1.17%	1.19%	0.99%	1.16%	1.18%	1.19%
<b>Displayed Limit (Excludes Reserve)</b>		<b>30.36%</b>	<b>29.50%</b>	<b>25.92%</b>	<b>28.82%</b>	<b>28.31%</b>	<b>29.50%</b>
Limit	Routable Limit	9.75%	9.48%	7.85%	8.40%	8.42%	9.48%
Non-Routable Limit	Non-Routable Limit	20.61%	20.01%	18.07%	20.43%	19.90%	20.01%
DNS Limit	Non-Routable Limit	5.15%	5.42%	4.85%	5.57%	5.38%	5.42%
Adding Liquidity Only (ALO) Limit	Post only limit	12.64%	12.20%	11.28%	12.60%	12.33%	12.20%
Day ISO Limit	Day ISO limit	0.34%	0.20%	0.17%	0.18%	0.15%	0.20%
<b>Displayed Limit Reserve (1)</b>		<b>2.41%</b>	<b>2.57%</b>	<b>2.39%</b>	<b>2.79%</b>	<b>3.05%</b>	<b>2.57%</b>
Limit Reserve	Limit Reserve	2.40%	2.56%	2.38%	2.70%	2.92%	2.56%
Adding Liquidity Only Limit Reserve	Post only limit re	0.01%	0.01%	0.01%	0.05%	0.13%	0.01%
<b>Non-Displayed Limit</b>		<b>4.46%</b>	<b>4.36%</b>	<b>3.78%</b>	<b>4.32%</b>	<b>4.35%</b>	<b>4.36%</b>
Non-Display Reserve	Non-Displayed Li	1.81%	1.54%	1.24%	1.45%	1.52%	1.54%
MPL	Midpoint Limit	0.28%	0.34%	0.34%	0.36%	0.39%	0.34%
MPL ALO	Midpoint Post-Or	2.17%	2.26%	1.98%	2.25%	2.23%	2.26%
Retail Price Improvement	Retail Price Impr	0.20%	0.22%	0.21%	0.26%	0.22%	0.22%
<b>Auction</b>		<b>30.81%</b>	<b>32.03%</b>	<b>40.31%</b>	<b>33.04%</b>	<b>33.16%</b>	<b>32.03%</b>
MOC	Market-On-Close	13.05%	13.81%	17.98%	15.00%	15.21%	13.81%
LOC	Limit-On-Close	4.26%	4.79%	7.34%	4.46%	4.53%	4.79%
MOO	Market-On-Open	2.16%	1.84%	2.51%	1.94%	1.85%	1.84%
LOO	Limit-On-Open	1.32%	1.29%	1.25%	1.38%	1.29%	1.29%
Closing Offset	Closing Offset	0.01%	0.01%	0.02%	0.01%	0.01%	0.01%
D-Quotes	D-Quotes-at-the	10.01%	10.30%	11.21%	10.26%	10.28%	10.30%
<b>Other (2)</b>		<b>0.16%</b>	<b>0.21%</b>	<b>0.15%</b>	<b>0.11%</b>	<b>0.21%</b>	<b>0.21%</b>
<b>Total</b>		<b>100.00%</b>	<b>100.00%</b>	<b>100.00%</b>	<b>100.00%</b>	<b>100.00%</b>	<b>100.00%</b>

(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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