



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

		Apr-17	May-17	Jun-17	Jul-17	Aug-17	Sep-17
<b>Immediate or Cancel</b>	<b>Description</b>	<b>34.40%</b>	<b>34.50%</b>	<b>30.72%</b>	<b>32.56%</b>	<b>33.77%</b>	<b>30.62%</b>
IOC ISO	IOC ISO	18.36%	18.29%	16.81%	17.68%	18.37%	16.44%
NMS IOC	Non-Routable IOC	11.45%	11.55%	10.03%	10.87%	11.20%	10.12%
NYSE IOC	Routable IOC	2.94%	2.88%	2.35%	2.23%	2.26%	2.21%
Market	Market	0.72%	0.72%	0.61%	0.73%	0.74%	0.65%
Retail IOC	Retail Order IOC	0.18%	0.23%	0.32%	0.29%	0.31%	0.21%
MPL IOC	Midpoint IOC	0.75%	0.84%	0.60%	0.77%	0.89%	0.99%
<b>Displayed Limit (Excludes Reserve)</b>		<b>40.76%</b>	<b>41.14%</b>	<b>39.20%</b>	<b>40.21%</b>	<b>40.33%</b>	<b>38.34%</b>
Limit	Routable Limit	16.84%	17.10%	17.32%	18.15%	18.12%	17.37%
Non-Routable Limit	Non-Routable Limit	23.92%	24.04%	21.88%	22.07%	22.22%	20.96%
DNS Limit	Non-Routable Limit	6.95%	7.06%	6.21%	6.44%	6.42%	5.87%
Adding Liquidity Only (ALO) Limit	Post only limit	14.05%	14.23%	13.03%	13.34%	13.51%	12.64%
Day ISO Limit	Day ISO limit	0.19%	0.18%	0.16%	0.15%	0.15%	0.13%
Day ISO ALO Limit	Post only Day ISO limit	2.73%	2.56%	2.48%	2.13%	2.13%	2.31%
<b>Displayed Limit Reserve (1)</b>		<b>3.03%</b>	<b>3.06%</b>	<b>2.88%</b>	<b>2.88%</b>	<b>3.02%</b>	<b>2.72%</b>
Limit Reserve	Limit Reserve	3.03%	3.05%	2.87%	2.87%	3.01%	2.72%
<b>Non-Displayed Limit</b>		<b>3.74%</b>	<b>3.78%</b>	<b>3.48%</b>	<b>4.05%</b>	<b>4.97%</b>	<b>4.15%</b>
Non-Display Reserve	Non-Displayed Limit	1.65%	1.48%	1.39%	1.67%	1.71%	1.56%
MPL	Midpoint Limit	0.19%	0.20%	0.22%	0.24%	0.55%	0.36%
MPL ALO	Midpoint Post-Only Limit	1.73%	1.90%	1.62%	1.89%	2.46%	2.04%
Retail Price Improvement	Retail Price Improvement	0.17%	0.21%	0.26%	0.24%	0.25%	0.20%
<b>Auction</b>		<b>17.91%</b>	<b>17.36%</b>	<b>23.6%</b>	<b>20.2%</b>	<b>17.78%</b>	<b>24.04%</b>
MOC	Market-On-Close	11.28%	10.49%	14.46%	12.17%	11.01%	14.00%
LOC	Limit-On-Close	3.53%	3.88%	5.82%	4.92%	3.55%	6.06%
MOO	Market-On-Open	1.99%	1.92%	2.32%	1.92%	1.96%	2.89%
LOO	Limit-On-Open	1.11%	1.06%	0.98%	1.17%	1.24%	1.09%
Closing Offset	Closing Offset	0.00%	0.00%	0.01%	0.01%	0.01%	0.01%
<b>Other (2)</b>		<b>0.16%</b>	<b>0.16%</b>	<b>0.12%</b>	<b>0.11%</b>	<b>0.13%</b>	<b>0.13%</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

[www.nyse.com](http://www.nyse.com)

©2015 Intercontinental Exchange All rights reserved