



NYSE - Order Type Usage (Percentage of Matched Volume)

		Jun-17	Jul-17	Aug-17	Sep-17	Oct-17	Nov-17
Immediate or Cancel	Description	30.72%	32.56%	33.77%	30.62%	33.50%	33.66%
IOC ISO	IOC ISO	16.81%	17.68%	18.37%	16.44%	17.39%	18.19%
NMS IOC	Non-Routable IOC	10.03%	10.87%	11.20%	10.12%	11.60%	10.87%
NYSE IOC	Routable IOC	2.35%	2.23%	2.26%	2.21%	2.36%	2.48%
Market	Market	0.61%	0.73%	0.74%	0.65%	0.81%	0.76%
Retail IOC	Retail Order IOC	0.32%	0.29%	0.31%	0.21%	0.26%	0.26%
MPL IOC	Midpoint IOC	0.60%	0.77%	0.89%	0.99%	1.08%	1.10%
Displayed Limit (Excludes Reserve)		39.20%	40.21%	40.33%	38.34%	40.12%	39.81%
Limit	Routable Limit	17.32%	18.15%	18.12%	17.37%	18.35%	18.64%
Non-Routable Limit	Non-Routable Limit	21.88%	22.07%	22.22%	20.96%	21.77%	21.17%
DNS Limit	Non-Routable Limit	6.21%	6.44%	6.42%	5.87%	6.01%	5.95%
Adding Liquidity Only (ALO) Limit	Post only limit	13.03%	13.34%	13.51%	12.64%	13.17%	12.64%
Day ISO Limit	Day ISO limit	0.16%	0.15%	0.15%	0.13%	0.15%	0.16%
Day ISO ALO Limit	Post only Day ISO lim	2.48%	2.13%	2.13%	2.31%	2.45%	2.43%
Displayed Limit Reserve (1)		2.88%	2.88%	3.02%	2.72%	3.24%	3.44%
Limit Reserve	Limit Reserve	2.87%	2.87%	3.01%	2.72%	3.23%	3.42%
Non-Displayed Limit		3.48%	4.05%	4.97%	4.15%	4.78%	4.62%
Non-Display Reserve	Non-Displayed Limit	1.39%	1.67%	1.71%	1.56%	1.88%	1.83%
MPL	Midpoint Limit	0.22%	0.24%	0.55%	0.36%	0.46%	0.41%
MPL ALO	Midpoint Post-Only L	1.62%	1.89%	2.46%	2.04%	2.19%	2.13%
Retail Price Improvement	Retail Price Improven	0.26%	0.24%	0.25%	0.20%	0.25%	0.25%
Auction		23.6%	20.2%	17.78%	24.04%	18.18%	18.33%
MOC	Market-On-Close	14.46%	12.17%	11.01%	14.00%	11.34%	11.16%
LOC	Limit-On-Close	5.82%	4.92%	3.55%	6.06%	3.70%	4.27%
MOO	Market-On-Open	2.32%	1.92%	1.96%	2.89%	1.91%	1.74%
LOO	Limit-On-Open	0.98%	1.17%	1.24%	1.09%	1.23%	1.15%
Closing Offset	Closing Offset	0.01%	0.01%	0.01%	0.01%	0.01%	0.01%
Other (2)		0.12%	0.11%	0.13%	0.13%	0.18%	0.14%
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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