



NYSE - Order Type Usage (Percentage of Matched Volume)

		Feb-17	Mar-17	Apr-17	May-17	Jun-17	Jul-17
Immediate or Cancel	Description	34.52%	32.61%	34.40%	34.50%	30.72%	32.56%
IOC ISO	IOC ISO	18.45%	17.67%	18.36%	18.29%	16.81%	17.68%
NMS IOC	Non-Routable IOC	11.69%	10.46%	11.45%	11.55%	10.03%	10.87%
NYSE IOC	Routable IOC	2.66%	2.90%	2.94%	2.88%	2.35%	2.23%
Market	Market	0.86%	0.78%	0.72%	0.72%	0.61%	0.73%
Retail IOC	Retail Order IOC	0.15%	0.15%	0.18%	0.23%	0.32%	0.29%
MPL IOC	Midpoint IOC	0.70%	0.64%	0.75%	0.84%	0.60%	0.77%
Displayed Limit (Excludes Reserve)		40.24%	39.18%	40.76%	41.14%	39.20%	40.21%
Limit	Routable Limit	17.33%	16.66%	16.84%	17.10%	17.32%	18.15%
Non-Routable Limit	Non-Routable Limit	22.91%	22.52%	23.92%	24.04%	21.88%	22.07%
DNS Limit	Non-Routable Limit	7.31%	6.87%	6.95%	7.06%	6.21%	6.44%
Adding Liquidity Only (ALO) Limit	Post only limit	12.70%	12.74%	14.05%	14.23%	13.03%	13.34%
Day ISO Limit	Day ISO limit	0.19%	0.18%	0.19%	0.18%	0.16%	0.15%
Day ISO ALO Limit	Post only Day ISO limit	2.71%	2.73%	2.73%	2.56%	2.48%	2.13%
Displayed Limit Reserve (1)		3.17%	2.90%	3.03%	3.06%	2.88%	2.88%
Limit Reserve	Limit Reserve	3.16%	2.90%	3.03%	3.05%	2.87%	2.87%
Non-Displayed Limit		3.70%	3.44%	3.74%	3.78%	3.48%	4.05%
Non-Display Reserve	Non-Displayed Limit	1.69%	1.55%	1.65%	1.48%	1.39%	1.67%
MPL	Midpoint Limit	0.23%	0.18%	0.19%	0.20%	0.22%	0.24%
MPL ALO	Midpoint Post-Only Lim	1.63%	1.56%	1.73%	1.90%	1.62%	1.89%
Retail Price Improvement	Retail Price Improve	0.14%	0.14%	0.17%	0.21%	0.26%	0.24%
Auction		18.19%	21.70%	17.91%	17.36%	23.6%	20.2%
MOC	Market-On-Close	11.57%	12.71%	11.28%	10.49%	14.46%	12.17%
LOC	Limit-On-Close	3.31%	4.90%	3.53%	3.88%	5.82%	4.92%
MOO	Market-On-Open	2.12%	2.98%	1.99%	1.92%	2.32%	1.92%
LOO	Limit-On-Open	1.19%	1.10%	1.11%	1.06%	0.98%	1.17%
Closing Offset	Closing Offset	0.00%	0.00%	0.00%	0.00%	0.01%	0.01%
Other (2)		0.18%	0.18%	0.16%	0.16%	0.12%	0.11%
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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