



NYSE - Order Type Usage (Percentage of Matched Volume)

		Aug-15	Sep-15	Oct-15	Nov-15	Dec-15	Jan-16
Immediate or Cancel	Description	35.40%	32.61%	35.10%	34.17%	31.82%	33.93%
IOC ISO	IOC ISO	22.28%	20.18%	21.76%	21.06%	19.71%	21.27%
NMS IOC	Non-Routable IOC	9.03%	8.65%	9.18%	9.01%	8.43%	8.78%
NYSE IOC	Routable IOC	2.62%	2.78%	3.06%	2.88%	2.41%	2.68%
Market	Market	1.13%	0.68%	0.75%	0.87%	0.90%	0.83%
Retail IOC	Retail Order IOC	0.16%	0.13%	0.14%	0.14%	0.15%	0.15%
MPL IOC	Midpoint IOC	0.17%	0.18%	0.21%	0.21%	0.21%	0.22%
Displayed Limit (Excludes Reserve)		41.78%	41.51%	42.50%	41.31%	40.76%	42.05%
Limit	Routable Limit	16.80%	16.17%	16.62%	17.20%	17.50%	17.27%
Non-Routable Limit	Non-Routable Limit	24.97%	25.34%	25.88%	24.10%	23.26%	24.78%
DNS Limit	Non-Routable Limit	11.81%	10.75%	10.70%	10.17%	9.98%	10.48%
Adding Liquidity Only (ALO) Limit	Post only limit	7.49%	7.88%	8.47%	8.50%	8.07%	8.66%
Day ISO Limit	Day ISO limit	0.07%	0.15%	0.20%	0.16%	0.25%	0.31%
Day ISO ALO Limit	Post only Day ISO limit	5.60%	6.55%	6.52%	5.28%	4.96%	5.33%
Displayed Limit Reserve (1)		4.17%	3.30%	3.79%	3.96%	3.53%	3.72%
Limit Reserve	Limit Reserve	4.17%	3.30%	3.79%	3.96%	3.53%	3.72%
Non-Displayed Limit		2.87%	2.46%	2.81%	2.86%	2.83%	3.15%
Non-Display Reserve	Non-Displayed Limit	1.64%	1.28%	1.55%	1.53%	1.58%	1.88%
MPL	Midpoint Limit	0.25%	0.25%	0.28%	0.29%	0.25%	0.23%
MPL ALO	Midpoint Post-Only Limit	0.83%	0.82%	0.85%	0.91%	0.85%	0.91%
Retail Price Improvement	Retail Price Improvement	0.15%	0.12%	0.13%	0.13%	0.14%	0.14%
Auction		15.64%	19.97%	15.57%	17.49%	20.87%	17.00%
MOC	Market-On-Close	10.10%	12.79%	10.41%	11.46%	13.06%	11.29%
LOC	Limit-On-Close	2.34%	3.57%	2.34%	3.00%	4.06%	2.82%
MOO	Market-On-Open	2.05%	2.57%	1.79%	1.97%	2.70%	1.86%
LOO	Limit-On-Open	1.15%	1.04%	1.02%	1.06%	1.05%	1.03%
Closing Offset	Closing Offset	0.00%	0.01%	0.00%	0.00%	0.00%	0.01%
Other (2)		0.15%	0.15%	0.23%	0.21%	0.20%	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 Stop, Good-Til-Cancel, Agency Cross, Manual

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