

EXISTING CHARACTER/TYPES AND DEFINITIONS

Type	Type Description	VALUE	DESCRIPTION
A	CANC	CANCEL	Transaction previously reported (other than as the last or opening report for the particular option contract) is now to be cancelled.
B	OSEQ	LATE OUT OF SEQUENCE	Transaction is being reported late and is out of sequence; i.e., later transactions have been reported for the particular option contract.
C	CNCL	CANCEL LAST	Transaction is the last reported for the particular option contract and is now cancelled.
D	LATE	LATE IN SEQUENCE	Transaction is being reported late, but is in the correct sequence; i.e., no later transactions have been reported for the particular option contract.
E	CNCO	CANCEL OPEN	Transaction was the first one (opening) reported this day for the particular option contract. Although later transactions have been reported, this transaction is now to be cancelled.
F	OPEN	LATE REPORTED OPEN	Transaction is a late report of the opening trade and is out of sequence; i.e., other transactions have been reported for the particular option contract.
G	CNOL	ONLY PRICE CANCEL	Transaction was the only one reported this day for the particular option contract and is now to be cancelled.
H	OPNL	LATE OPEN	Transaction is a late report of the opening trade, but is in the correct sequence; i.e., no other transactions have been reported for the particular option contract.
I	AUTO	ELECTRONIC TRADE	Transaction was executed electronically. Prefix appears solely for information; process as a regular transaction.
J	REOP	REOPEN	Transaction is a reopening of an option contract in which trading has been previously halted. Prefix appears solely for information; process as a regular transaction.
S	ISOI	ISO	Transaction was the execution of an order identified as an Intermarket Sweep Order. Process like normal transaction.

EXISTING CHARACTER/**NEW** TYPES AND DEFINITIONS

K	SLAN	Single Leg Auction Non ISO	Transaction was the execution of an electronic order which was "stopped" at a price and traded in a two sided auction mechanism that goes through an exposure period. Such auctions mechanisms include and not limited to Price Improvement, Facilitation or Solicitation Mechanism.
L	SLAI	Single Leg Auction ISO	Transaction was the execution of an Intermarket Sweep electronic order which was "stopped" at a price and traded in a two sided auction mechanism that goes through an exposure period. Such auctions mechanisms include and not limited to Price Improvement, Facilitation or Solicitation Mechanism marked as ISO.
M	SLCN	Single Leg Cross Non ISO	Transaction was the execution of an electronic order which was "stopped" at a price and traded in a two sided crossing mechanism that does not go through an exposure period. Such crossing mechanisms include and not limited to Customer to Customer Cross and QCC with a single option leg.
N	SCLI	Single Leg Cross ISO	Transaction was the execution of an Intermarket Sweep electronic order which was "stopped" at a price and traded in a two sided crossing mechanism that does not go through an exposure period. Such crossing mechanisms include and not limited to Customer to Customer Cross.
SPACE	SLFT	Single Leg Floor Trade	Transaction represents a non-electronic trade executed on a trading floor. Execution of Paired and Non-Paired Auctions and Cross orders on an exchange floor are also included in this category.
O	MLET	Multi Leg auto-electronic trade	Transaction represents an electronic execution of a multi leg order traded in a complex order book.

P	MLAT	Multi Leg Auction	Transaction was the execution of an electronic multi leg order which was “stopped” at a price and traded in a two sided auction mechanism that goes through an exposure period in a complex order book. Such auctions mechanisms include and not limited to Price Improvement, Facilitation or Solicitation Mechanism.
Q	MLCT	Multi Leg Cross	Transaction was the execution of an electronic multi leg order which was “stopped” at a price and traded in a two sided crossing mechanism that does not go through an exposure period. Such crossing mechanisms include and not limited to Customer to Customer Cross and QCC with two or more options legs.
R	MLFT	Multi Leg floor trade	Transaction represents a non-electronic multi leg order trade executed against other multi-leg order(s) on a trading floor. Execution of Paired and Non-Paired Auctions and Cross orders on an exchange floor are also included in this category.
T	MESL	Multi Leg auto-electronic trade against single leg(s)	Transaction represents an electronic execution of a multi Leg order traded against single leg orders/ quotes.
X	TLAT	Stock Options Auction	Transaction was the execution of an electronic multi leg stock/options order which was “stopped” at a price and traded in a two sided auction mechanism that goes through an exposure period in a complex order book. Such auctions mechanisms include and not limited to Price Improvement, Facilitation or Solicitation Mechanism.

NEW CHARACTERS/TYPES AND NEW DEFINITIONS

U	MASL	Multi Leg Auction against single leg(s)	Transaction was the execution of an electronic multi leg order which was “stopped” at a price and traded in a two sided auction mechanism that goes through an exposure period and trades against single leg orders/ quotes. Such auctions mechanisms include and not limited to Price Improvement, Facilitation or Solicitation Mechanism.
V	MFSL	Multi Leg floor trade against single leg(s)	Transaction represents a non-electronic multi leg order trade executed on a trading floor against single leg orders/ quotes. Execution of Paired and Non-Paired Auctions on an exchange floor are also included in this category.
W	TLET	Stock Options auto-electronic trade	Transaction represents an electronic execution of a multi leg stock/options order traded in a complex order book.
Y	TLCT	Stock Options Cross	Transaction was the execution of an electronic multi leg stock/options order which was “stopped” at a price and traded in a two sided crossing mechanism that does not go through an exposure period. Such crossing mechanisms include and not limited to Customer to Customer Cross.
Z	TLFT	Stock Options floor trade	Transaction represents a non-electronic multi leg order stock/options trade executed on a trading floor in a Complex order book. Execution of Paired and Non-Paired Auctions and Cross orders on an exchange floor are also included in this category.
a	TESL	Stock Options auto-electronic trade against single leg(s)	Transaction represents an electronic execution of a multi Leg stock/options order traded against single leg orders/ quotes.
b	TASL	Stock Options Auction against single leg(s)	Transaction was the execution of an electronic multi leg stock/options order which was “stopped” at a price and traded in a two sided auction mechanism that goes through an exposure period and trades against single leg orders/ quotes. Such auctions mechanisms include and not limited to Price Improvement, Facilitation or Solicitation Mechanism.
c	TFSL	Stock Options floor trade against single leg(s)	Transaction represents a non-electronic multi leg stock/options order trade executed on a trading floor against single leg orders/ quotes. Execution of Paired and Non-Paired Auctions on an exchange floor are also included in this category.