

Cash / Single Stock Future	FV	A strategy involving the simultaneous buying a Cash Equity and selling a Single Stock Future instrument <u>Example:</u> • Leg 1 = Buy 1 ACME3 (Buying ACME common stock) • Leg 2 = Sell 1 ACMEEFX (Selling ACME May Single Stock Future)
Generic	GN	Any UDS that does not fit any of the above listed strategy types will be assigned the type of Generic.

Appendix E: Order Characteristics - Allowed Combinations (Equities)

Not all order characteristics can be combined on all circumstances. The following table summarizes how the various order parameters can be combined:

Order Characteristics		Types				Quantities		Validities					Misc.
		Limited	Market to Limit	Stop Limit	RLP	Disclosed	Minimum	Day	FAK	FOK	MOC	MOA	Auction
Types	Limited					✓	✓	✓	✓	✓			✓
	Market to Limit					✓	✓	✓	✓	✓			
	Stop Limit							✓					
	RLP							✓					
Quantities	Disclosed	✓	✓					✓	✓	✓			
	Minimum	✓	✓					✓	✓				
Validities	Day	✓	✓	✓	✓	✓	✓						✓
	FAK	✓	✓			✓	✓						✓
	FOK	✓	✓			✓							
	GTC	✓	✓	✓		✓							✓
	GTD	✓	✓	✓		✓							✓
	MOC												✓
	MOA												✓
Misc.	Auction	✓						✓			✓	✓	

Appendix F: Order Characteristics - Allowed Combinations (Derivatives)

Not all order characteristics can be combined on all circumstances. The following table summarizes how the various order parameters can be combined:

Order Characteristics		Types				Quantities		Validities					Misc.
		Limited	Market to Limit	Stop Limit	RLP	Disclosed	Minimum	Day	FAK	FOK	MOC	MOA	Auction
Types	Limited					✓	✓	✓	✓	✓			✓
	Market to Limit					✓	✓	✓	✓	✓			
	Stop Limit							✓					
	RLP							✓					
Quantities	Disclosed	✓	✓					✓	✓	✓			
	Minimum	✓	✓					✓	✓				
Validities	Day	✓	✓	✓	✓	✓	✓						✓
	FAK	✓	✓			✓	✓						✓
	FOK	✓	✓			✓							
	GTC	✓	✓	✓		✓							✓
	GTD	✓	✓	✓		✓							✓
	MOC												✓
	MOA												✓
Misc.	Auction	✓						✓			✓	✓	

Appendix G: Order Characteristics - Allowed Modifications

Matrix of changes among order types

The possibilities of change are shown in the table below:

FROM \ TO	Limited	Market Order	Market with protection	Stop with Protection	Stop
Limited		✓	✓	✓	✓
Market Order					
Market with Protection					
Stop with Protection	✓	✓	✓		✓
Stop	✓	✓	✓	✓	

Matrix of changes among order qualifiers

The possibilities of change are shown in the table below:

FROM \ TO	Day	GTC	GTD	FAK	FOK	MOC	MOA ⁸
Day		✓	✓	✓	✓		✓
GTC	✓		✓	✓	✓		✓
GTD	✓	✓		✓	✓		✓
FAK							
FOK							
MOC	✓	✓	✓	✓	✓		✓
MOA	✓	✓	✓	✓	✓	✓	

⁸ An order may have its validity modified to MOA only if the instrument is in auction or if the market is in Pre-Open or Final Closing Call.