400 BYTE INTRA-DAY PRODUCT

DESCRIPTION	LENGTH	START	END	TYPE	NYSE - 02013036	OTC - 02023183	RIO - 02143125	CORR - 02063127
PARTIES DATA	(All A/N Fields are initialized to spaces (" ")) (All Numeric Fields are initialized to Zero (∅))							
Future Use	8	1	8	A/N	Future Use	Future Use	Future Use	Future Use
Major Clearing Firm	4	9	12	A/N	Future Use – Zero Filled	Future Use – Zero Filled	Future Use – Zero Filled	Future Use – Zero Filled
" "	4	13	16	A/N	NSCC Participant Number	NSCC Participant Number	NSCC Participant Number	NSCC Participant Number
Future Use	11	17	27	A/N	Future Use	Future Use	Future Use	Future Use
Major Executing Broker	4	28	31	A/N	Badge Identifier or For Account Of (FAO) if Step Out	MPID	Market Place ID such as Badge ID or MPID	n/a for CORR
" "	15	32	46	A/N	Future Use	Future Use	Future Use	Future Use
Major Entering Broker/ Submitting Firm	4	47	50	A/N	Market Mnemonic	Market Mnemonic	Market Mnemonic	Market Mnemonic
Introducing Broker	4	51	54	A/N	Represents the Badge Number for Specialist or Broker	N/A	N/A	N/A
Future Use	11	55	65	A/N	Future Use	Future Use	Future Use	Future Use
Contra Clearing Firm	4	66	69	A/N	Future Use – Zero Filled	Future Use – Zero Filled	Future Use – Zero Filled	Future Use – Zero Filled
" "	4	70	73	A/N	NSCC Participant Number	NSCC Participant Number	NSCC Participant Number	NSCC Participant Number
Future Use	11	74	84	A/N	Future Use	Future Use	Future Use	Future Use
Contra Executing Broker	4	85	88	A/N	Badge Identifier or For Account Of (FAO) if Step Out	MPID	Market Place ID such as Badge ID or MPID	n/a for CORR
" "	15	89	103	A/N	Future Use	Future Use	Future Use	Future Use
Order Capacity	1	104	104	A/N	A = Agency single order B = Short exempt transaction (refer to A type) C = Program Order, non-index arbitrage, for Member firm/ organization	For OTC: A = Agency F = Firm	n/a for RIO	n/a for CORR

400 BYTE INTRA-DAY PRODUCT

DESCRIPTION	LENGTH	START	END	TYPE	NYSE - 02013036	OTC - 02023183	RIO - 02143125	CORR - 02063127
					D = Program Order, index arbitrage, for Member firm/ organization E = Registered Equity Market Maker trades F = Short exempt transaction (refer to W type) H = Short exempt transaction (refer to I type) I = Individual Investor single order J = Program Order, index arbitrage, for Individual customer K = Program Order, non-index arbitrage, for individual customer L = Short exempt transaction for member competing market-maker affiliated with the firm clearing the trade (refer to P and O types)	P = Principal R = Riskless Principal " " = Other		
					M = Program Order, index arbitrage, for other member N = Program Order, non-index arbitrage, agent for other member O = Competing dealer trades P = Principal Q = OCS Correction R = Competing dealer trades S = Specialist trades T = Competing dealer trades U = Program Order, index arbitrage, for other agency W = All other orders as agent for other member			

400 BYTE INTRA-DAY PRODUCT								
DESCRIPTION	**LENGTH**	**START**	**END**	**TYPE**	**NYSE - 02013036**	**OTC - 02023183**	**RIO - 02143125**	**CORR - 02063127**
					X = Short exempt transaction for member competing market-maker not affiliated with the firm clearing the trade (refer to W and T types) Y = Program Order, non-index arbitrage, for other agency Z = Program Order, non-index arbitrage, for other agency Blank = Other			

400 BYTE INTRA-DAY PRODUCT								
DESCRIPTION	**LENGTH**	**START**	**END**	**TYPE**	**NYSE - 02013036**	**OTC - 02023183**	**RIO - 02143125**	**CORR - 02063127**
MARKET DATA	(All A/N Fields are initialized to spaces (“ ”)) (All Numeric Fields are initialized to Zero (∅))							

400 BYTE INTRA-DAY PRODUCT

DESCRIPTION	LENGTH	START	END	TYPE	NYSE - 02013036	OTC - 02023183	RIO - 02143125	CORR - 02063127
Originating Market /Trade Source	4	105	108	A/N	XNYS = NYSE XASE = NYSE Amex	XADF = Alt Display Facility XNAS = NASDAQ XOTC = Over the Counter (Refer to position 109 to 112 for TRF reporting)	ARNX = NYSE Group XBAT = BATS Exchange YBAT = BATS Y-Exchange XBOS = NASDAQ OMX BX XPHI = NASDAQ OMX PHLX Exchange XISE = International Securities Exchange XCBO = CBOE XCHI = Chicago S/ E XCIS = Cincinnati (National) S/E XCME = CHI Merc Exchange XDEA = Direct Edge A Exchange XDEX = Direct Edge X Exchange XPSE = Pacific (ARCA) S/E BOT = Board of Trade CC OCC = Options Clearing Crp	COR = Correspondent Clr

400 BYTE INTRA-DAY PRODUCT

DESCRIPTION	LENGTH	START	END	TYPE	NYSE - 02013036	OTC - 02023183	RIO - 02143125	CORR - 02063127
Last Market System	4	109	112	A/N	F = FDC (Locked In) N = NYSE (Specialist Force) O = OCS Q = Default Clearing Firm Broker Force (eQuotes) S = SOS (Step Out)	For NASDAQ: A = TRF (Trade Reporting Facility) D = PORTAL E = EACT N = NASDAQ STOCK EXCHANGE blank = QSR For NASD: T = ADF	For NYSE Group only: FIN = Fixed Income MP = Match Point NYBX = New York Block Exchange	Populated with spaces
Future Use	2	113	114	A/N	Future Use	Future Use	Future Use	Future Use

400 BYTE INTRA-DAY PRODUCT

DESCRIPTION	LENGTH	START	END	TYPE	NYSE - 02013036	OTC - 02023183	RIO - 02143125	CORR - 02063127
SECURITY DATA	(All A/N Fields are initialized to spaces (“ ”)) (All Numeric Fields are initialized to Zero (∅))							
Security ID	9	115	123	A/N	CUSIP	CUSIP	CUSIP	CUSIP
Future Use	1	124	124	A/N	Filler Value = 1	Filler Value = 1	Filler Value = 1	Filler Value = 1
Security ID Symbol	15	125	139	A/N	Security Symbol	Security Symbol	Security Symbol	Security Symbol
Security ID ISIN	12	140	151	A/N	ISIN	ISIN	ISIN	ISIN
Security Type	6	152	157	A/N	ES = Equity Stock	ES = Equity Stock	C = Corporate Bond ES = Equity Stock EU = Equity Unit FD = Future Debt (Bond) FE = Future Equity (Stock) FU = Future Unit M = Municipal Bond OC = Option Call OP = Option Put U = Unit Investment Trust	D = Debt (Corporate Bond) ES = Equity Stock

400 BYTE INTRA-DAY PRODUCT								
DESCRIPTION	**LENGTH**	**START**	**END**	**TYPE**	**NYSE - 02013036**	**OTC – 02023183**	**RIO – 02143125**	**CORR – 02063127**
DEAL DATA	(All A/N Fields are initialized to spaces (“ ”)) (All Numeric Fields are initialized to Zero (∅))							
Trade Status	1	158	158	A/N	C=Compared/ Affirmed	C=Compared/ Affirmed U = Uncompared/ Unaffirmed A = Advisory/Alert Blank if Market Reject	C=Compared/ Affirmed	C=Compared/ Affirmed
Side	1	159	159	A/N	1 = Buy 2 = Sell	1 = Buy 2 = Sell	1 = Buy 2 = Sell	1 = Buy 2 = Sell
Last Shares	11	160	170	N	Share Quantity	Share Quantity	Share Quantity	Share Quantity
Odd-lot	1	171	171	A/N	∅ = Round-lot 1 = Odd-lot	∅ = Round-lot	∅ = Round-lot 1 = Odd-lot	n/a
Last Price	12	172	183	N	12 Digits	12 Digits	12 Digits	12 Digits
Last Price Decimal Indicator	1	184	184	A/N	Number of Decimal Positions:	Number of Decimal Positions:	Number of Decimal Positions:	Number of Decimal Positions:
					∅ = ∅ 7 = 7 1 = 1 8 = 8 2 = 2 9 = 9 3 = 3 A = 10 4 = 4 B = 11 5 = 5 C = 12 6 = 6	6 = 6	6 = 6 All Regional Markets	6 = 6

400 BYTE INTRA-DAY PRODUCT

DESCRIPTION	LENGTH	START	END	TYPE	NYSE - 02013036	OTC – 02023183	RIO – 02143125	CORR – 02063127
Principal Trade Amount	16	185	200	N	Price x Quantity 2 Decimal Positions	Price x Quantity 2 Decimal Positions For OTC Explicit Fee = Submitted Total Contract Amount	Price x Quantity 2 Decimal Positions	Price x Quantity 2 Decimal Positions
Currency	3	201	203	A/N	USD = US Dollars	USD = US Dollars	USD = US Dollars	USD = US Dollars
Transaction Time	6	204	209	A/N	Time of Execution HHMMSS (Military)	Time of Execution HHMMSS (Military)	Time of Execution HHMMSS (Military)	Time of Execution HHMMSS (Military)
Future Use	6	210	215	A/N	Future Use	Future Use	Future Use	Future Use
Trade Type	1	216	216	A/N	B = Basket S = Step Out (Section 31) I = Step-in, O = Step-out " " = Regular	B = Basket S = Step Out (Section 31) I = Step-in, O = Step-out " " = Regular	n/a	n/a
Trade Date	8	217	224	A/N	CCYYMMDD	CCYYMMDD	CCYYMMDD	CCYYMMDD

400 BYTE INTRA-DAY PRODUCT

DESCRIPTION	LENGTH	START	END	TYPE	NYSE - 02013036	OTC - 02023183	RIO - 02143125	CORR - 02063127
SETTLEMENT DATA	(All A/N Fields are initialized to spaces (" ")) (All Numeric Fields are initialized to Zero (∅))							
Settlement Date	8	225	232	A/N	CCYYMMDD 99991231 When and if Issued when no date is announced " " if Reject	CCYYMMDD 99991231 When and if Issued when no date is announced. When S/D error, field is blank " " if Reject	CCYYMMDD 99991231 When and if Issued when no date is announced. When S/D or other date errors, field populated with 000's. " " if Reject	CCYYMMDD 99991231 When and if Issued when no date is announced. S/D as received " " if Reject
When and if Issued	1	233	233	A/N	∅ = Regular Way 1 = When and if Issued	∅ = Regular Way 1 = When and if Issued	∅ = Regular Way 1 = When and if Issued	∅ = Regular Way 1 = When and if Issued
Netting Indicator	1	234	234	A/N	(Note B/O = Balance Order) B = Trade for Trade (No Netting) C = CNS (Netting) N = B/O (Multi-lateral Netting) Non CNS	(Note B/O = Balance Order) B = Trade for Trade (No Netting) or Foreign T+2 and Older C = CNS (Netting) N = B/O (Multi-lateral Netting) Non CNS F = Foreign B/O (Bi-lateral Netting) Foreign & T+0 or T+1	(Note B/O = Balance Order) B = Trade for Trade (No Netting) C = CNS (Netting) N = B/O (Multi-lateral Netting) Non CNS	(Note B/O = Balance Order) B = Trade for Trade (No Netting) C = CNS (Netting) N = B/O (Multi-lateral Netting) Non CNS

400 BYTE INTRA-DAY PRODUCT

DESCRIPTION	LENGTH	START	END	TYPE	NYSE - 02013036	OTC - 02023183	RIO - 02143125	CORR - 02063127
					Z = No CTS reporting/ No Netting/No Balance Orders " " if Reject	Z = No CTS reporting/ No Netting/No Balance Orders " " if Reject	Z = No CTS reporting/ No Netting/No Balance Orders " " if Reject	Z = No CTS reporting/ No Netting/No Balance Orders " " if Reject
Special Trade	1	235	235	A/N	" " = Regular Way E = Ex Clearing X = Special Trade " " = No data received from Firms I = Stepped In O = Stepped Out	" " = Regular Way F = Foreign Trade G = Foreign Special Trade N = NSCC Special Trade R = Regional Special Trade X = Special Trade	" " = Regular Way X = Special Trade	" " = Regular Way G = Foreign Special Trade N = NSCC Special Trade
Settlement Type	3	236	238	A/N	" " = Regular Way CA = Cash ND = Next Day ### = Delayed Delivery (Seller's Option) number of business days up to 180 -- * *The actual settlement date is displayed for Sellers Option*	" " = Regular Way CA = Cash ND = Next Day ### = Delayed Delivery (Seller's Option) number of business days up to 180 -- * *The actual settlement date is displayed for Sellers Option*	" " = Regular Way CA = Cash ND = Next Day ### = Delayed Delivery (Seller's Option) number of business days up to 180 -- * *The actual settlement date is displayed for Sellers Option*	" " = Regular Way CA = Cash ND = Next Day ### = Delayed Delivery (Seller's Option) number of business days up to 180 -- * *The actual settlement date is displayed for Sellers Option*
Settlement Location	2	239	240	A/N	DT = DTCC	DT = DTCC	DT = DTCC	DT = DTCC
Accrued Interest Amount	9	241	249	N	n/a	n/a	n/a	2 Decimal Positions
Net Settlement Money	16	250	265	N	2 Decimal Positions	n/a	n/a	2 Decimal Positions

400 BYTE INTRA-DAY PRODUCT

DESCRIPTION	LENGTH	START	END	TYPE	NYSE - 02013036	OTC - 02023183	RIO - 02143125	CORR - 02063127
TRADE ID's/ORIGINATING MKT DATA	(All A/N Fields are initialized to spaces (“ ”)) (All Numeric Fields are initialized to Zero (∅))							
Executing ID	15	266	280	A/N	1 = SOS 5 = OCS MQM 8=OCS BBSS 9 = OCS Terminal	ACT Control Number QSR Control Number ADF Control Number	Market Control Number	n/a
Order ID	15	281	295	A/N	Branch ID/Sequence Number This new element is enhanced to provide unique identifiers for Front End Systemic Capture (FESC) entries.	Branch ID/Sequence Number	Branch ID/Sequence Number	n/a
Client Order ID	30	296	325	A/N	Unique Client ID - 15 bytes Right Justified Note: Account ID information reported as of March 11, 2010.	Unique Client ID - 15 bytes Right Justified	Unique Client ID - 30 bytes Right Justified When originating market/trade source = ARNX then position 296-310 is accrued interest field (9 whole dollar/6 decimal)	Contract Control Number - 15 bytes Right Justified
Turnaround Number	9	326	334	A/N	Trade Reference #	Future Use	Future Use	Future Use

400 BYTE INTRA-DAY PRODUCT

DESCRIPTION	LENGTH	START	END	TYPE	NYSE - 02013036	OTC - 02023183	RIO - 02143125	CORR - 02063127
CONTROL DATA	(All A/N Fields are initialized to spaces (“ ”)) (All Numeric Fields are initialized to Zero (∅))							
Future Use	1	335	335	A/N	Future Use	Future Use	Future Use	Future Use
NSCC Reject Codes	2	336	337	A/N	∅∅ = Accepted Trade 01 = Invalid Participant 02 = Invalid Trade Date 03 = Invalid Security 04 = Invalid Quantity 05 = Invalid Price 06 = Invalid Trade Source 07 = Invalid Trade Originator 08 = Multiple Rejects 09 = Invalid Value	∅∅ = Accepted Trade 01 = Invalid Participant 02 = Invalid Trade Date 03 = Invalid Security 04 = Invalid Quantity 05 = Invalid Price 06 = Invalid Trade Source 07 = Invalid Trade Originator 08 = Multiple Rejects 09 = Invalid Value 10 = Invalid Explicit Fee	∅∅ = Accepted Trade 01 = Invalid Participant 02 = Invalid Trade Date 03 = Invalid Security 04 = Invalid Quantity 05 = Invalid Price 06 = Invalid Trade Source 07 = Invalid Trade Originator 08 = Multiple Rejects 09 = Invalid Value	∅∅ = Accepted Trade 01 = Invalid Participant 02 = Invalid Trade Date 03 = Invalid Security 04 = Invalid Quantity 05 = Invalid Price 06 = Invalid Trade Source 07 = Invalid Trade Originator 08 = Multiple Rejects 09 = Invalid Value

400 BYTE INTRA-DAY PRODUCT

DESCRIPTION	LENGTH	START	END	TYPE	NYSE - 02013036	OTC - 02023183	RIO - 02143125	CORR - 02063127
Reversal/Correction	1	338	338	A/N	" " = Original Trade C = Correction by Market N = Correction by NSCC R = Reversal by Market S = Reversal by NSCC D = Don't Count Trade K = Don't Count Reversal Trade L = Don't Count Correction Trade **NOTE**: Don’t Count values allow covered exchanges to exclude exempt trades from being subject to transaction regulatory fees. Participants should note that trades designated with a Don’t Count value should be excluded from transaction obligations.	" " = Original Trade R = Reversal by Market For NASDAQ and TRFs (Trade Reporting Facilities): D = Don’t Count Trade K = Don’t Count Reversal Trade **NOTE**: Don’t Count values allow covered exchanges to exclude exempt trades from being subject to transaction regulatory fees. Participants should note that trades designated with a Don’t Count value should be excluded from transaction obligations	" " = Original Trade C = Correction by Market R = Reversal by Market D = Don't Count Trade K = Don't Count Reversal Trade L = Don't Count Correction Trade **NOTE**: Don’t Count values allow covered exchanges to exclude exempt trades from being subject to transaction regulatory fees. Participants should note that trades designated with a Don’t Count value should be excluded from transaction obligations.	" " = Original Trade C = Correction by Market R = Reversal by Market When both Indictors are submitted in (Trade Type = C, Position 30 and Reversal Indicator = R, Position 191) then an “R” will be displayed in this output field.

400 BYTE INTRA-DAY PRODUCT

DESCRIPTION	LENGTH	START	END	TYPE	NYSE - 02013036	OTC - 02023183	RIO - 02143125	CORR - 02063127
MARKET SPECIFIC DATA	(All A/N Fields are initialized to spaces (" ")) (All Numeric Fields are initialized to Zero (∅))							
Redefined Area	30	339	368		For Market Use	For Market Use	For Market Use	For Market Use
Correspondent Clearing Fields:								
Commission / Explicit Fee	8	339	346	N		Total Explicit Fee Amount, 2 Decimal Positions		Commissions, 2 Decimal Positions
Fees	6	347	352	N				2 Decimal Positions
Taxes	7	353	359	N				2 Decimal Positions
Submitting Participant	4	360	363	A/N				Submitting Participant #
Future Use	5	364	368	A/N				
NYSE Fields:								
Future Use	59	339	397	A/N				
Displayed Liquidity Indicator	1	398	398	A/N	0 = Round Lots 1 = Greater than 0 and less then 1 round lot 2= From 1 to less than 20 round lots 3= From 20 to less than 50 round lots 4 = 50 round lots and up Note: Tiers 5-9 are reserved for future use			

400 BYTE INTRA-DAY PRODUCT

DESCRIPTION	LENGTH	START	END	TYPE	NYSE - 02013036	OTC - 02023183	RIO - 02143125	CORR - 02063127
Taker/ Provider Liquidity	1	399	399	A/N	*(For Routed Away Orders)* **Market Center Values** **A** = NYSE Alternext US **C** = National **D** = NASD **I** = ISE **M** = Chicago **P** = Arca **T** = NASDAQ **W** = CBOE **X** = Philadelphia *(For NYSE Executions)* **Liquidity Indicators** **1** = Taker **2** = Provider **3** = Blended **4** = Opening Prior Day Order **5** = Opening **6** = Closing **7** = Closing MOC/ LOC Order **8** = Specialist **9 =** Odd Lot **" "**= Blank			
Future Use	1	400	400	A/N	Future Use			