

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 (∅))							
Major Clearing Firm	4	1	4	A/N	Market Mnemonic	Market Mnemonic	Market Mnemonic	Market Mnemonic
" "	4	5	8	A/N	Future Use	Future Use	Future Use	Future Use
" "	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
" "	11	17	27	A/N	BIC Format	BIC Format	BIC Format	BIC Format
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
" "	4	32	35	A/N	Future Use	Future Use	Future Use	Future Use
" "	11	36	46	A/N	BIC Format	BIC Format	BIC Format	BIC Format
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
" "	3	55	57	A/N	Future Use	Future Use	Future Use	Future Use
Contra Clearing Firm	4	58	61	A/N	Market Mnemonic	Market Mnemonic	Market Mnemonic	Market Mnemonic
" "	4	62	65	A/N	Future Use	Future Use	Future Use	Future Use
" "	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
" "	11	74	84	A/N	BIC Format	BIC Format	BIC Format	BIC Format
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

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" "	4	89	92	A/N	Future Use	Future Use	Future Use	Future Use
" "	11	93	103	A/N	BIC Format	BIC Format	BIC Format	BIC Format
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 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)	For OTC: A = Agency F = Firm P = Principal R = Riskless Principal " " = Other	n/a for RIO	n/a for CORR
					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			

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					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 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			

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MARKET DATA	(All A/N Fields are initialized to spaces (" ")) (All Numeric Fields are initialized to Zero (Ø))							

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DESCRIPTION	LENGTH	START	END	TYPE	NYSE - 02013036	OTC - 02023183	RIO - 02143125	CORR - 02063127
Originating Market /Trade Source	4	105	108	A/N	XNYS = New York or NYSE Alternext US	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 XBOS = NASDAQ OMX BX XISE = International Securities Exchange XCBO = CBOE XCHI = Chicago S/ E XCIS = Cincinnati (National) S/E XCME = CHI Merc Exchange XPHL = Philadelphia S/E XPSE = Pacific (ARCA) S/E BOT = Board of Trade CC OCC = Options Clearing Crp PID = Prime Broker ID	COR = Correspondent Clr

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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	XNYS = New York S/E XASE = NYSE Alternext US XBOS = Boston S/E XCBO = CBOE XCHI = Chicago S/E XCME = CHI Merc Exchange XPHL = Philadelphia S/E XPSE = Pacific (ARCA) S/E BOT = Board of Trade CC OCC = Options Clearing Crp PID = Prime Broker ID XADF = Alt Display Facility XNAS = NASDAQ XCIS - Cincinnati Stock Exchange (national) XOTC = Over the Counter

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DESCRIPTION	LENGTH	START	END	TYPE	NYSE - 02013036	OTC - 02023183	RIO - 02143125	CORR - 02063127
Last Market Match	2	113	114	A/N	<p>Exact Match fields are: Trade Date, Stock Symbol, Quantity, Price, Trade Type, and Special Trade Indicator</p> <p>A1 = Exact Match plus four badges and execution time (within a two-minute window)</p> <p>A2 = Exact Match plus four badges</p> <p>A3 = Exact Match plus two badges and execution time (within a two-minute window)</p> <p>A4 = Exact Match plus two badges</p> <p>A5 = Exact Match plus execution time (within two minutes)</p> <p>AQ = Compared records resulting from stamped advisories or specialist accepts/pair-offs</p> <p>S1 - S5 = Summarized Match using A1-A5 exact match criteria except quantity is summarized</p> <p>M1 = Exact Match minus badges and times</p> <p>M2 = Summarized Match minus badges and times</p>	<p>For NASDAQ:</p> <p>M1 = ACT M1 Match</p> <p>M2 = ACT M2 Match</p> <p>M3 = ACT Accepted Trade</p> <p>M4 = ACT Default Trade</p> <p>M5 = ACT Default After M2</p> <p>M6 = ACT M6 Match</p> <p>MT = Non-ACT</p>	n/a for RIO	n/a for CORR
					MT = OCS Locked In			

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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 (0))							
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	Market Mnemonic	Market Mnemonic	Security Symbol	Market Mnemonic
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

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DEAL DATA	(All A/N Fields are initialized to spaces (" ")) (All Numeric Fields are initialized to Zero (Ø))							
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	Ø = Round-lot 1 = Odd-lot	Ø = Round-lot	Ø = 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:
					Ø = Ø 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

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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)
Order Time	6	210	215	A/N	HHMMSS (Military)	HHMMSS (Military)	n/a	n/a
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

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SETTLEMENT DATA	(All A/N Fields are initialized to spaces (" ")) (All Numeric Fields are initialized to Zero (Ø))							
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	Ø = Regular Way 1 = When and if Issued	Ø = Regular Way 1 = When and if Issued	Ø = Regular Way 1 = When and if Issued	Ø = 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

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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
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 -- * <i>The actual settlement date is displayed for Sellers Option</i>	" " = Regular Way CA = Cash ND = Next Day ### = Delayed Delivery (Seller's Option) number of business days up to 180 -- * <i>The actual settlement date is displayed for Sellers Option</i>	" " = Regular Way CA = Cash ND = Next Day ### = Delayed Delivery (Seller's Option) number of business days up to 180 -- * <i>The actual settlement date is displayed for Sellers Option</i>	" " = Regular Way CA = Cash ND = Next Day ### = Delayed Delivery (Seller's Option) number of business days up to 180 -- * <i>The actual settlement date is displayed for Sellers Option</i>
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

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TRADE ID's/ORIGINATING MKT DATA	(All A/N Fields are initialized to spaces (" ")) (All Numeric Fields are initialized to Zero (0))							
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	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

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CONTROL DATA	(All A/N Fields are initialized to spaces (" ")) (All Numeric Fields are initialized to Zero (Ø))							
Accepted/Rejected	1	335	335	A/N	Ø = Accepted 1 = Market Rejected Final 2 = NSCC Rejected Final	Ø = Accepted 2 = NSCC Rejected Final	Ø = Accepted 2 = NSCC Rejected Final	Ø = Accepted 2 = NSCC Rejected Final
NSCC Reject Codes	2	336	337	A/N	ØØ = No NSCC Rejects 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	ØØ = No NSCC Rejects 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	ØØ = No NSCC Rejects 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	ØØ = No NSCC Rejects 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

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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	" " = Original Trade R = Reversal by Market For NASDAQ and TRFs (Trade Reporting Facilities): D = Don't Count Trade K = Don't Count Reversal Trade	" " = Original Trade C = Correction by Market R = Reversal by Market D = Don't Count Trade K = Don't Count Reversal Trade	" " = 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.

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					<p>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.</p>	<p>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</p>	<p>L = Don't Count Correction Trade</p> <p>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.</p>	

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MARKET SPECIFIC DATA	(All A/N Fields are initialized to spaces (" ")) (All Numeric Fields are initialized to Zero (0))							
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:								
OCS Comments 1	10	339	348	A/N	Knows Quantity or Free Form Comments			
OCS Comments 2	15	349	363	A/N	Free Form Comments			
ADOT Execution	1	364	364	A/N	1 = ADOT " " = Otherwise	N/A		
CAP ORDER Execution	1	365	365	A/N	4 = CAP Order " " = Otherwise			
NX Execution	1	366	366	A/N	1 = With Names 2 = Without Names " " = Otherwise			
Xpress Execution	1	367	367	A/N	9 = Xpress " " = Otherwise			

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Inhibitor	1	368	368	A/N	I = Yes " " = No			

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FUTURE USE	(All A/N Fields are initialized to spaces (" ")) (All Numeric Fields are initialized to Zero (Ø))						N/A	
Future Use	9	369	377					
Order Date Notation	6	378	383	A/N	This new element is required to support Front End Systemic Capture (FESC) entries, per Exchange Rule 123(e) and 123 (f).			
Display Book Report Link	6	384	389	A/N	NYSE Hybrid Market - This indicator links all components of a display book transaction. (i.e. -buy and sell orders and trade print that took place in a transaction).			
Future Use	4	390	393					
Bill To Broker	4	394	397	A/N	Trade Reconciliation - The Firm or Floor Broker whom the Specialist will bill on executions pertaining to an order.			
Future Use	1	398	398	A/N				

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Taker/ Provider Liquidity	1	399	399	A/N	<i>(For Routed Away Orders)</i> Market Center Values A = NYSE Alternext US C = National D = NASD I = ISE M = Chicago P = Arca T = NASDAQ W = CBOE X = Philadelphia <i>(For NYSE Executions)</i> 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			
Primary Listing	1	400	400	A/N	0 = NYSE 1 = NYSE Alternext US			