

Trade Reporting Modifier Chart

Trade Reporting Information to Be Entered by Reporting Firm					
Applicable Regulation NMS Exception/Exemption	SEC Rule 611 Exception/Exemption Trade-Through Flag	Settlement Type Field 1 ¹	Reason for SEC Rule 611 Exception/Exemption Field 2	Extended Hours/Sold Field 3 ²	SRO Required Detail Field 4 ³
SEC Rule 611(b)(1) (Self Help)	If applicable indicate Yes	Enter applicable settlement modifier	Self Help (Note: for SRO audit trail only-will not be disseminated)	Enter modifier if applicable	Enter modifier if applicable
SEC Rule 611(b)(2) (Not Regular Way)	If applicable indicate Yes	Cash, Next Day or Seller	If applicable, enter other SEC Rule 611 exception/exemption modifier for transaction	Enter modifier if applicable	Enter modifier if applicable
SEC Rule 611(b)(4) (Crossed Market)	If applicable indicate Yes	Enter modifier settlement modifier	If applicable, enter other SEC Rule 611 exception/exemption modifier for transaction	Enter modifier if applicable	Enter modifier if applicable
SEC Rule 611(b)(5) (Intermarket Sweep Order (inbound))	Enter modifier if applicable	Enter modifier if applicable	Inbound Intermarket Sweep Order (Note: This will be disseminated generically as an ISO)	Enter modifier if applicable	Enter modifier if applicable
SEC Rule 611(b)(6) (Intermarket Sweep Order (outbound))	Enter modifier if applicable	Enter modifier if applicable	Outbound Intermarket Sweep Order (Note: This will be disseminated generically as an ISO)	Enter modifier if applicable	Enter modifier if applicable
SEC Rule 611(b)(7) (Benchmark/Derivatively Priced)	If applicable indicate Yes	Enter modifier settlement modifier	Derivatively Priced	Enter modifier if applicable	Prior Reference Price, Weighted Average Price or other modifier as applicable for transaction
SEC Rule 611(b)(9) (Stopped Stock)	If applicable indicate Yes	Enter modifier settlement modifier	Derivatively Priced	Enter modifier if applicable	Stopped Stock (Note: for SRO audit trail only – this will be disseminated as Weighted Average Price)
SEC Rule 611(d) (Qualified Contingent Trades)	If applicable indicate Yes	Enter applicable settlement modifier	Qualified Contingent Trade (Note: for SRO audit trail only – will not be disseminated)	Enter modifier if applicable	Enter modifier if applicable
SEC Rule 611(d) (Sub-Penny Trade-Throughs)	If applicable indicate Yes	Enter applicable settlement modifier	Sub-Penny Trade Through (Note: for SRO audit trail only – will not be disseminated)	Enter modifier if applicable	Enter modifier if applicable
SEC Rule 611(d) (Error Correction)	If applicable indicate Yes	Enter applicable settlement modifier	Error Correction (Note: for SRO audit trail only – will not be disseminated)	Enter modifier if applicable	Enter modifier if applicable

1. The full universe of settlement type modifiers that can be used, as appropriate, in the “Settlement Type - Field 1” are found in the applicable technical specifications.
2. The full universe of trade type modifiers that can be used, as appropriate, in the “Extended Hours/Sold – Field 3” are found in the applicable technical specifications.
3. The full universe of trade type modifiers that can be used, as appropriate, in the “SRO Required Detail – Field 4” are found in the applicable technical specifications.

Trade Reporting Modifier Chart

Trade Reporting Information to Be Entered by Reporting Firm					
Applicable Regulation NMS Exception/Exemption	SEC Rule 611 Exception/Exemption Trade-Through Flag	Settlement Type Field 1 ¹	Reason for SEC Rule 611 Exception/Exemption Field 2	Extended Hours/Sold Field 3 ²	SRO Required Detail Field 4 ³
SEC Rule 611(d) (Print Protection)	If applicable indicate Yes	Enter applicable settlement modifier	Print Protection (Note: for SRO audit trail only – will not be disseminated)	Enter modifier if applicable	Enter modifier if applicable
SEC Rule 611(d) (Non-Convertible Preferred Securities)	If applicable indicate Yes	Enter applicable settlement modifier	N/A	Enter modifier if applicable	Enter modifier if applicable
Trade-at Intermarket Sweep Order (inbound)	Must Indicate Yes	Enter applicable settlement modifier	Inbound Intermarket Sweep Order (Note: This will be disseminated generically as an ISO)	Enter modifier if applicable	Enter modifier if applicable
Trade-at Intermarket Sweep Order (outbound)	Must Indicate Yes	Enter applicable settlement modifier	Outbound Intermarket Sweep Order (Note: This will be disseminated generically as an ISO)	Enter modifier if applicable	Enter modifier if applicable

1. The full universe of settlement type modifiers that can be used, as appropriate, in the “Settlement Type - Field 1” are found in the applicable technical specifications.
2. The full universe of trade type modifiers that can be used, as appropriate, in the “Extended Hours/Sold – Field 3” are found in the applicable technical specifications.

3. The full universe of trade type modifiers that can be used, as appropriate, in the “SRO Required Detail – Field 4” are found in the applicable technical specifications.