

Proposed new language is underlined; proposed deletions are in [brackets]

**NATIONAL MARKET SYSTEM PLAN**  
**ESTABLISHING PROCEDURES UNDER RULE 605 OF REGULATION NMS**

**Preamble**

The Participants submit to the SEC this Plan establishing procedures for market centers, brokers, and dealers to follow in making available to the public the monthly reports required by Rule [11Ac1-5]605 of Regulation NMS in a uniform, readily accessible, and usable electronic form. The Participants developed this Plan pursuant to paragraph ([b]a)([2]3) of the Rule, which directs the Participants to act jointly in establishing such procedures.

**I. Definitions**

- (a) “Designated Participant” means the Participant with which each market center, broker, or dealer has made the arrangements set forth in Section VIII of the Plan.
- (b) “Exchange Act” means the Securities Exchange Act of 1934, as amended.
- (c) “Participant” means a party to the Plan.
- (d) “Plan” means the plan set forth in this instrument, as amended from time to time in accordance with its provisions.
- (e) “Rule” means Rule [11Ac1-5 under the Exchange Act]605 of Regulation NMS.
- (f) “SEC” means the United States Securities and Exchange Commission.
- (g) All terms defined in [paragraph (a) of]Rule 600 of Regulation NMS or in the Rule shall have the same meaning when used in the Plan, unless otherwise specified.

**II. Parties**

*(a) List of Parties*

The parties to the Plan are as follows:

Cboe [BATS Y-Exchange]BZX Exchange, Inc. (“BZX”), registered as a national securities exchange under the Exchange Act and having its principal place of business at 433 West Van Buren Street, Chicago, Illinois, 60607.

[American Stock]Cboe BYX Exchange[ LLC], Inc. (“[Amex]BYX”), registered as a national securities exchange under the Exchange Act and having its principal place of business at [86 Trinity Place, New York, New York 10006.]433 West Van Buren Street, Chicago, Illinois, 60607.

[Boston Stock]Cboe EDGA Exchange, Inc. (“[BSE]EDGA”), registered as a national securities exchange under the Exchange Act and having its principal place of business at [100 Franklin]433 West Van Buren Street, [Boston, Massachusetts 02110]Chicago, Illinois, 60607.

[Chicago Stock]Cboe EDGX Exchange, Inc. (“[CHX]EDGX”), registered as a national securities exchange under the Exchange Act and having its principal place of business at [440 South LaSalle]433 West Van Buren Street, Chicago, Illinois [ 60605], 60607.

Financial Industry Regulatory Authority, Inc. (“FINRA”), registered as a national securities association under the Exchange Act and having its principal place of business at 1700 K Street, N.W., Washington, D.C. 20006.

Investors Exchange LLC (“IEX”), registered as a national securities exchange under the Exchange Act and having its principal place of business at 3 World Trade Center, 58th Floor, New York, New York 10007.

[Cincinnati]Long-Term Stock Exchange, Inc. (“[CSE]LTSE”), registered as a national securities exchange under the Exchange Act and having its principal place of business at [440 South LaSalle]101 Greenwich Street, Suite [2600, Chicago, Illinois 60605.]1502, New York, NY 10006.

MEMX LLC (“MEMX”), registered as a national securities exchange under the Exchange Act and having its principal place of business at 525 Washington Blvd, Suite 300, Jersey City, NJ 07310.

MIAX PEARL, LLC (“MIAX”), registered as a national securities exchange under the Exchange Act and having its principal place of business at 7 Roszel Road, Suite 1A, Princeton, NJ 08540.

[National Association of Securities Dealers]Nasdaq BX, Inc. (“[NASD]Nasdaq BX”), registered as a national securities [association]exchange under the Exchange Act and having its principal place of business at [1735 K]151 West 42nd Street, [N.W., Washington, D.C. 20006.]Floors 26, 27, 28, New York, New York 10036.

The Nasdaq Stock Market LLC (“NASDAQ”), registered as a national securities exchange under the Exchange Act and having its principal place of business at 151 West 42nd Street, Floors 26, 27, 28, New York, New York 10036.

Nasdaq PHLX LLC (“Nasdaq PSX”), registered as a national securities exchange under the Exchange Act and having its principal place of business at 151 West 42nd Street, Floors 26, 27, 28, New York, New York 10036.

New York Stock Exchange, [Inc.]LLC (“NYSE”), registered as a national securities exchange under the Exchange Act and having its principal place of business at 11 Wall Street, New York, New York 10005.[Pacific Exchange, ]

NYSE American LLC (“NYSE American”), registered as a national securities exchange under the Exchange Act and having its principal place of business at 11 Wall Street, New York, New York, 10005.

NYSE Arca Inc. (“[PCX]NYSE ARCA”), registered as a national securities exchange under the Exchange Act and having its principal place of business at [301 Pine]11 Wall Street, [San Francisco, California 94104.]New York, New York, 10005.

NYSE National Inc. (“NYSE National”), registered as a national securities exchange under the Exchange Act and having its principal place of business at 11 Wall Street, New York, New York, 10005.

[Philadelphia Stock Exchange]NYSE Texas, Inc. (“[Phlx]NYSE Texas”), registered as a national securities exchange under the Exchange Act and having its principal place of business at [1900 Market]11 Wall Street, [Philadelphia, Pennsylvania 19103.]New York, New York, 10005.

*(b) Compliance Undertaking*

By subscribing to and submitting the Plan for approval by the SEC, each Participant agrees to comply with and to enforce compliance by its members with the provisions of the Plan.

*(c) New Participants*

The Participants agree that any entity registered as a national securities exchange or national securities association under the Exchange Act may become a Participant by: (i) executing a copy of the Plan, as then in effect; (ii) providing each then-current Participant with a copy of such executed Plan; and (iii) effecting an amendment to the Plan as specified in Section III(b) of the Plan.

### **III. Amendments to Plan**

*(a) General Amendments*

Except with respect to the addition of new Participants to the Plan, any proposed change in, addition to, or deletion from the Plan shall be effected by means of a written amendment to the Plan that: (A) sets forth the change, addition, or deletion; (B) is executed on behalf of each Participant; and (C) is approved by the SEC or otherwise becomes effective pursuant to Section 11A of the Exchange Act and Rule [11Aa3-2]608 of Regulation NMS thereunder.

*(b) New Participants*

With respect to new Participants, an amendment to the Plan may be effected by the new national securities exchange or national securities association executing a copy of the Plan, as then in effect (with the only changes being the addition of the new [Participant's]Participant’s name in Section II(a) of the Plan and the new [Participant's single-digit code in Section VI(a)(1) of]Participant’s code in Exhibit A to the Plan) and submitting such executed Plan to the SEC for approval. The amendment will be effective when it is approved by the SEC or otherwise becomes effective pursuant to Section 11A of the Exchange Act and Rule [11Aa3-2]608 of Regulation NMS thereunder.

*(c) [Advisory]Operating Committee [on]of the Plan[ Amendments]*

(1) Each Participant shall select from its staff one individual to represent such Participant as a member of an [Advisory]Operating Committee [on]of the Plan [Amendments]

(“Advisory”)(“Operating Committee”), together with a substitute for such individual. Such substitute may participate in deliberations of the [Advisory]Operating Committee and shall be considered a voting member thereof only in the absence of the primary representative. Each Participant shall have one vote on all matters considered by the [Advisory]Operating Committee.

(2) The [Advisory]Operating Committee shall (i) monitor the operation of the procedures established pursuant to this Plan and advise the Participants with respect to any deficiencies, problems,]; (ii) consider any feedback or recommendations [as the Advisory]that it may receive from market participants regarding the procedures established pursuant to this Plan; and (iii) in consultation with market participants, as appropriate, recommend any amendments to the Plan as the Operating Committee may deem appropriate[. ] to correct any deficiencies or problems observed in, or otherwise improve, the operation of the procedures established pursuant to this Plan.

(3) Any recommendation for an amendment to the Plan from the [Advisory]Operating Committee that receives [an affirmative]a unanimous vote of [at least two-thirds]all of the Participants[, but is less than unanimous, ] shall be submitted to the SEC as a [request for rulemaking under Exchange Act Rule 11Aa3-2]proposed amendment to the Plan pursuant to Section III(a) of the Plan.

#### **IV. Overview of Plan Procedures**

(a) Any market center, broker, or dealer required [by the Rule ]to make detailed monthly reports available to the public pursuant to paragraph (a)(1) of the Rule shall prepare such reports in the form of electronic data files that meet the requirements set forth in Sections V and VI of the Plan. [A ]

(b) Any market center[ shall make its files], broker, or dealer required to make detailed monthly reports available to the public pursuant to paragraph (a)(1) of the Rule or summary monthly reports available to the public pursuant to paragraph (a)(2) of the Rule shall make such reports available for downloading on an Internet site in accordance with the provisions set forth in Section VII of the Plan.<sup>1</sup>

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<sup>1</sup> Summary monthly reports shall be made available as an electronic file using the most recent version of the schema for comma separated values format (CSV) and the associated PDF renderer as published on the SEC’s website for all reports required by paragraph (a)(2) of the Rule.

(c) In accordance with Section VIII of the Plan, each market center<sup>[1]</sup>, broker, or dealer<sup>2</sup> shall make arrangements with a single Participant to act as the market [center's] center's, broker's, or dealer's Designated Participant. [A] Except as set forth in Section IV(d), a market center, broker, or dealer shall notify its Designated Participant of a hyperlink to the Internet site where its files can be downloaded[. Each] and each Participant will maintain an Internet site that includes a comprehensive list of links where the files can be obtained for all of the market centers, brokers, and dealers for which the Participant functions as a Designated Participant.

(d) A market center, broker, or dealer shall not be subject to the requirement to notify its Designated Participant of a hyperlink to the Internet site where its files can be downloaded, as set forth in Sections IV(c) and VIII(b), and such Designated Participant shall not be required to include a hyperlink for such market center, broker, or dealer in its comprehensive list of links, as set forth in Sections IV(c) and VIII(b), to the extent the market center, broker, or dealer submits the reports mandated by the Rule for centralized publication on a public website pursuant to the rules of a national securities exchange or national securities association. Such a market center, broker, or dealer shall remain subject to all other applicable requirements under the Plan, including the Designated Participant requirements set forth in Sections VIII(a) and (c).

## **V. File Type, Compression, and Naming**

[Files] Detailed monthly reports required under paragraph (a)(1) of the Rule shall be prepared in standard, pipe-delimited (“|”) ASCII format and compressed using standard Zip or Gzip compression. Uncompressed files shall be named according to the following convention: “[file] reporter identification code][six-digit date code (yyymm)].[dat] txt”. A market center,

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<sup>[1]</sup> An entity that acts as a market maker in different trading venues (e.g., as specialist on an exchange and as an OTC market maker) would be considered as a separate market center under the Rule for each of those trading venues. Consequently, the entity should arrange for a Designated Participant for each market center/trading venue (e.g., an exchange for its specialist trading and an association for its OTC trading).]

<sup>2</sup> A single entity may be required under the Rule to produce separate reports pertaining to different functions and should arrange for a Designated Participant for each such report. An entity that acts as a market maker in different trading venues (e.g., as specialist on an exchange and as an OTC market maker) would be considered as a separate market center under the Rule for each of those trading venues and would be required to publish a separate report for each such market center. An OTC market maker that provides a trading system for only a single dealer to solely buy and sell securities against all other persons entering orders in that system must produce a separate report pertaining only to covered orders entered in such trading system. Alternative trading systems must prepare reports separately from their broker-dealer operators to the extent such entities are required to prepare reports. A broker-dealer that meets or exceeds the “customer account threshold” as defined in the Rule must produce a report pertaining to such function, separate from any report such entity may be required to produce for any alternative trading system it operates or in its function as a market center or single dealer trading system.

broker, or dealer will use the [file]reporter identification code assigned to it pursuant to Section VIII of the Plan. The date code shall refer to the calendar month of trading for the [market center] report contained in the file. Compressed files will be named according to the same convention, except that the extension will be “.zip” or “.gz”.

## VI. File Structure

### *(a) Order and Format of Fields*

The order and format of fields in a file for the detailed monthly report required under paragraph (a)(1) of the Rule shall be those set forth in Exhibit A to this Plan. For fields that allow up to six decimal places, if the digit following the sixth decimal place is five or greater, a market center, broker, or dealer shall round up the sixth decimal place by adding one to it, and if the digit following the sixth decimal place is less than five, the value of the sixth decimal place shall remain unchanged.<sup>3</sup>

[(1) The first field in a file shall be the code identifying the Participant that is acting as Designated Participant for the market center under Section VIII of the Plan. The Participant identification codes are as follows: Amex - “A”; BSE - “B”; CHX - “M”; CSE - “C”; NASD - “T”; NYSE - “N”; PCX - “P”; Phlx - “X”.]

[(2) The next field in a file shall be the code identifying the market center, as assigned by a Designated Participant pursuant to Section VIII of the Plan.]

[(3) The next field in a file shall be the six-digit code identifying the date of the calendar month of trading for the market center report contained in the file (“yyyymm”).]

[(4) The next field in a file shall be the symbol assigned to an individual security under the national market system plan pursuant to which the consolidated best bid and offer for such security are disseminated on a current and continuous basis.]

[(5) The next field in a file shall be the code for the one of the five types of order by which the Rule requires a market center to categorize its report. The order type codes are as follows: market orders - “11”; marketable limit orders - “12”; inside-the-quote limit orders - “13”; at-the-quote limit orders - “14”; near-the-quote limit orders - “15”.]

[(6) The next field in a file shall be the code for one of the four order size buckets by which the Rule requires a market center to categorize its report. The order size codes are as follows: 100-499 shares - “21”; 500-1999 shares - “22”; 2000-4999 shares - “23”; 5000 or more shares - “24”.(7) The next field in a file shall be the number of covered orders, as specified in paragraph (b)(1)(i)(A) of the Rule.]

[(8) The next field in a file shall be the cumulative number of shares of covered orders, as specified in paragraph (b)(1)(i)(B) of the Rule.]

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<sup>3</sup> For example, a cumulative notional value of covered orders of 12.3456789 would round to 12.345679.

[(10) The next field in a file shall be the cumulative number of shares of covered orders executed at the receiving market center, as specified in paragraph (b)(1)(i)(D) of the Rule. ]

[(11) The next field in a file shall be the cumulative number of shares of covered orders executed at any other venue, as specified in paragraph (b)(1)(i)(E) of the Rule.]

[(12) The next field in a file shall be the cumulative number of shares of covered orders executed from 0 to 9 seconds after the time of order receipt, as specified in paragraph (b)(1)(i)(F) of the Rule.]

[(13) The next field in a file shall be the cumulative number of shares of covered orders executed from 10 to 29 seconds after the time of order receipt, as specified in paragraph (b)(1)(i)(G) of the Rule.]

[(14) The next field in a file shall be the cumulative number of shares of covered orders executed from 30 to 59 seconds after the time of order receipt, as specified in paragraph (b)(1)(i)(H) of the Rule.]

[(15) The next field in a file shall be the cumulative number of shares of covered orders executed from 60 to 299 seconds after the time of order receipt, as specified in paragraph (b)(1)(i)(I) of the Rule.]

[(16) The next field in a file shall be the cumulative number of shares of covered orders executed from 5 minutes to 30 minutes after the time of order receipt, as specified in paragraph (b)(1)(i)(J) of the Rule.]

[(17) The next field in a file shall be the average realized spread for executions of covered orders, as specified in paragraph (b)(1)(i)(K) of the Rule. The amount shall be expressed in dollars and carried out to four decimal places.]

[(18) The next field in a file shall be the average effective spread for executions of covered orders, as specified in paragraph (b)(1)(ii)(A) of the Rule. The amount shall be expressed in dollars and carried out to four decimal places.]

[(19) The next field in a file shall be the cumulative number of shares of covered orders executed with price improvement, as specified in paragraph (b)(1)(ii)(B) of the Rule.]

[(20) The next field in a file shall be, for shares executed with price improvement, the share-weighted average amount per share that prices were improved, as specified in paragraph (b)(1)(ii)(C) of the Rule. The amount shall be expressed in dollars and carried out to four decimal places.]

[(21) The next field in a file shall be, for shares executed with price improvement, the share-weighted average period from the time of order receipt to the time of order execution, as specified in paragraph (b)(1)(ii)(D) of the Rule.]

[(22) The next field in a file shall be the cumulative number of shares of covered orders executed at the quote, as specified in paragraph (b)(1)(ii)(E) of the Rule.]

[(23) The next field in a file shall be, for shares executed at the quote, the share-weighted average period of time from the time of order receipt to the time of order execution, as specified

in paragraph (b)(1)(ii)(F) of the Rule. The period shall be expressed in number of seconds and carried out to one decimal place.]

[(24) The next field in a file shall be the cumulative number of shares of covered orders executed outside the quote, as specified in paragraph (b)(1)(ii)(G) of the Rule.]

[(25) The next field in a file shall be, for shares executed outside the quote, the share-weighted average amount per share that prices were outside the quote, as specified in paragraph (b)(1)(ii)(H) of the Rule. The amount shall be expressed in dollars and carried out to four decimal places.]

[(26) The next field in a file shall be, for shares executed outside the quote, the share-weighted average period of time from the time of order receipt to the time of order execution, as specified in paragraph (b)(1)(ii)(I) of the Rule. The period shall be expressed in number of seconds and carried out to one decimal place]

#### *(b) Records*

Files for detailed monthly reports required under paragraph (a)(1) of the Rule shall have separate records for each combination of security, order type, and order size by which a market center, broker, or dealer must categorize its report under the Rule (a maximum of [20]240 records for each individual security).<sup>[2]4</sup> The end of each record shall be designated by a carriage return line feed. If there are no orders on which a market center, broker, or dealer must report during a month for a specific combination of security, order type, and order size, no record for such combination need be displayed. If there is no data for a particular field within a record[ (e.g., the Rule does not require such information for inside-the-quote limit orders, at-the-quote limit orders, and near-the-quote limit orders)], the field shall be left empty.

### **VII. Internet Sites for Downloading [Market Center ]Files**

A market center, broker, or dealer shall make (i) its compressed files for detailed monthly reports required under paragraph (a)(1) of the Rule available for downloading [(via FTP)]and (ii) its summary monthly reports required under paragraph (a)(2) of the Rule available for downloading, both at a single page on an Internet site that is free of charge and readily accessible to the public.<sup>[3]5</sup> A market center, broker, or dealer shall make available on such page the files containing [at least ]the [three most recent ]monthly reports for a period of three years from the initial date of posting on the Internet site of the market center, broker, or dealer.

### **VIII. Functions of Designated Participant**

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<sup>[2]4</sup> For each individual security, there are [five]ten order types that could each be broken down into [four]24 size buckets.

<sup>[3]5</sup> A market center, broker, or dealer can maintain its own Internet site at which its files can be downloaded or arrange for another person to maintain the Internet site at which the [market center's ]files can be downloaded (as well as potentially the files of other market centers, brokers, or dealers).

Each market center, broker, or dealer shall be responsible for arranging with a single Participant to act as the market [center's]center's, broker's, or dealer's Designated Participant.<sup>[4]<sup>6</sup></sup>

The functions of a Designated Participant are as follows.

*(a) Assignment [of Market Center and File]and Publication of Reporter Identification Codes*

A Designated Participant shall assign a unique [market center]reporter identification code to each market center, broker, or dealer for which it acts as Designated Participant.[ If an individual market center's report will be included in a file that contains only that market center's report, the file identification code for the file shall be the same as the market center identification code. If an individual market center's report will be included in a file that contains any additional market center's report (e.g., if the reports for all of an exchange's specialists are included in a single file), the Designated Participant also shall assign a separate file identification code for such file]<sup>7</sup> The unique reporter identification codes assigned to each market center, broker, or dealer shall be made available on a free and publicly accessible website. All Designated Participants will act jointly to assure that no market center, broker, or [file]dealer is assigned a code that previously has been assigned[ (e).[g., by circulating advance notice to all Participants of codes that have been assigned).]

*[(b) Maintenance of Market Center Identification Files]*

[A Designated Participant shall create and maintain a market center identification file (in standard, pipe-delimited (“|”) ASCII format) for each calendar month. Such file shall contain fields setting forth, in order, (A) the identification code for the Designated Participant (as set forth in Section VI(a)(1) of the Plan); (B) all market center identification codes that the Designated Participant has assigned for the month, (C) the full name of the market center (in upper case), and (D) the file identification code applicable to each market center (if different from the market center identification code). A Designated Participant shall make at least the three most recent market center identification files available for downloading (via FTP) on an Internet site that is free of charge and easily accessible to the public.]

*[(c)b) Maintenance of Internet Site with Links to Download Sites*

A market center, broker, or dealer shall notify its Designated Participant of the hyperlink to the location where the market [center's files]center's, broker's, or dealer's detailed monthly reports required under paragraph (a)(1) of the Rule and summary monthly reports required under paragraph (a)(2) of the Rule can be downloaded in accordance with Section VII of the Plan. A Designated Participant shall maintain a comprehensive list of the hyperlinks provided by its market centers, brokers, and dealers at the same location at which market center, broker, and

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<sup>[4]<sup>6</sup></sup> See note [1]<sup>2</sup> above for treatment of [an entity that acts as a market maker in more than one trading venue and therefore]entities that would arrange for a Designated Participant for [each market center/trading venue under the Rule]separate reports pertaining to different functions.

<sup>7</sup> As discussed above, a single entity may be required under the Rule to produce separate reports pertaining to different functions. See note 2. In such case, a Designated Participant shall assign a unique reporter identification code for each such function.

dealer reporter identification [files can be downloaded]codes are made available in accordance with Section VIII([b]a) of the Plan. As a result, anyone who wishes to download all files for a month can be assured that, if they visit the Internet sites of all Participants, they will find hyperlinks to all files for the month.

#### *([d]c) Change of Designated Participant*

A market center, broker, or dealer may change the identity of its Designated Participant only by arranging with another Participant to act as a replacement. The Participant that has agreed to act as a replacement Designated Participant shall provide written notice of the change to all other Participants, as well as make such notice available on the Internet site maintained by the replacement Designated Participant under Section VIII([b]a) of the Plan. The notice shall specify both the past and new market center, broker, or dealer reporter identification code [and file identification code ]for the market center, broker, or dealer or state that the codes have not changed. The change shall not be effective until 30 days after the date of the written notice.

### **IX. Internet References to Information Required by Rule**

When referring to information on Internet sites that the Rule requires to be made available to the public, market centers, brokers, dealers, and Designated Participants shall use the phrase “Disclosure of SEC-Required Order Execution Information.”

### **X. Specifying Regular Trading Hours Under the Rule**

With respect to the meaning of the term “regular trading hours” under paragraph ([a]b)([19]88) of [the ]Rule 600 of Regulation NMS, the Participant who maintains the primary listing for a national market system security shall specify the regular trading hours for such security if they are to be other than the time between 9:30 a.m. and 4:00 p.m. Eastern Time. To effect a specification of regular trading hours under this Section X, a Participant shall submit a proposed rule change to the SEC under Section 19 of the Exchange Act. A Participant may specify as regular trading hours for a security only those times when the Participant itself is trading the security.

### **XI. Withdrawal from Plan**

If a Participant ceases to be subject to the Rule or obtains SEC approval for another means of complying with the Rule, such Participant may withdraw from the Plan at any time on not less than 30 days['] prior written notice to each of the other Participants. At such time, the withdrawing Participant shall, subject to any ongoing obligations under the Rule, have no further rights or obligations under the Plan.

### **XII. Counterparts and Signatures**

The Plan may be executed in any number of counterparts, no one of which need contain all signatures of all Participants, and as many of such counterparts as shall together contain all such signatures shall constitute one and the same instrument.

IN WITNESS THEREOF, this Plan has been executed as of the [20th day of February 2001] \_\_ day of May 2025 by each of the parties hereto.

Cboe BZX Exchange, Inc.

By: \_\_\_\_\_

MIAX PEARL, LLC

By: \_\_\_\_\_

Cboe BYX Exchange, Inc.

By: \_\_\_\_\_

Nasdaq BX, Inc.

By: \_\_\_\_\_

Cboe EDGA Exchange, Inc.

By: \_\_\_\_\_

The Nasdaq Stock Market LLC

By: \_\_\_\_\_

Cboe EDGX Exchange, Inc.

By: \_\_\_\_\_

Nasdaq PHLX LLC

By: \_\_\_\_\_

Financial Industry Regulatory Authority, Inc.

By: \_\_\_\_\_

New York Stock Exchange, LLC

By: \_\_\_\_\_

Investors Exchange LLC

By: \_\_\_\_\_

NYSE American LLC

By: \_\_\_\_\_

Long-Term Stock Exchange, Inc.

By: \_\_\_\_\_

NYSE Arca Inc.

By: \_\_\_\_\_

MEMX LLC

By: \_\_\_\_\_

NYSE National Inc.

By: \_\_\_\_\_

NYSE Texas, Inc.

By: \_\_\_\_\_

**Exhibit A - Order and Format of Fields**

<b><u>Column #</u></b>	<b><u>Rule Reference (if applicable)</u></b>	<b><u>Field Header</u></b>	<b><u>Field Description</u></b>	<b><u>Data Type</u></b>	<b><u>Valid Values (specified in the format value - description)</u></b>	<b><u>Additional Notes</u></b>
<u>1</u>		<u>DsgntParticipant</u>	The code identifying the Participant that is acting as Designated Participant under Section VIII of the Plan	String	<u>A – NYSE American</u> <u>Z - BZX</u> <u>Y - BYX</u> <u>B – Nasdaq BX</u> <u>M – NYSE Texas</u> <u>C – NYSE National</u> <u>J - EDGA</u> <u>K - EDGX</u> <u>Q - NASDAQ</u> <u>T - FINRA</u> <u>N - NYSE</u> <u>P – NYSE ARCA</u> <u>X – Nasdaq PSX</u> <u>V - IEX</u> <u>L - LTSE</u> <u>H - MIAX</u> <u>U - MEMX</u>	
<u>2</u>		<u>RprtEntityCd</u>	The code identifying the market center, broker, or dealer, as assigned by a	String		

			<u>Designated Participant pursuant to Section VIII of the Plan</u>			
<u>3</u>		<u>RptDate</u>	<u>The six-digit code identifying the date of the calendar month of trading for the report contained in the file</u>	<u>Integer</u>		<u>Must be a valid date in the format – YYYYMM</u>  <u>Unless otherwise specified, Integer and Decimal values must be positive.</u>
<u>4</u>		<u>Symbol</u>	<u>The symbol assigned to an individual security under the national market system plan pursuant to which the consolidated best bid and offer for such security are disseminated on a current and continuous basis</u>	<u>String</u>		
<u>5</u>	<u>Rule 600(b)(18)</u>	<u>LotSizeFlag</u>	<u>Describes the order size categories as round lots, odd lots or fractional shares</u>	<u>String</u>	<u>FRACT - Less than one share</u> <u>ODD - Odd lot</u> <u>ROUND - Round lot</u>	

6	<u>Rule 600(b)(18)</u>	<u>OrderSize</u>	<u>Categorizes by the order notional size buckets</u>	<u>Integer</u>	<u>0 - Less than \$250</u> <u>250 - \$250 -</u> <u>&lt;\$1,000</u> <u>1000 - \$1,000 -</u> <u>&lt;\$5,000</u> <u>5000 - \$5,000 -</u> <u>&lt;\$10,000</u> <u>10000 - \$10,000 -</u> <u>&lt;\$20,000</u> <u>20000 - \$20,000 -</u> <u>&lt;\$50,000</u> <u>50000 - \$50,000 -</u> <u>&lt;\$200,000</u> <u>200000 -</u> <u>&gt;=\$200,000</u>	
7	<u>Rule 600(b)(19)</u>	<u>OrderType</u>	<u>Order types by which the Rule requires a market center, broker, or dealer to categorize its report</u>	<u>String</u>	<u>MXXNN - Market Orders</u> <u>LYNNN - Marketable Limit Orders</u> <u>LYNYN - Marketable IOC Orders</u> <u>LNYYN - Midpoint-or-better Limit Orders</u> <u>LNYYN - Midpoint-or-better Limit IOC Orders</u> <u>LNNNN - Executable non-marketable Limit Orders</u>	

					<u>LNNYN - Executable non-marketable IOC Orders</u> <u>MXXNY - Executable Stop Market Orders</u> <u>LYNNY - Executable Stop marketable Limit Orders</u> <u>LNNNY - Executable Stop non-marketable Limit Orders</u>	
<b><u>The following data must be calculated for market orders, marketable limit orders, marketable immediate-or-cancel orders, midpoint-or-better limit orders, midpoint-or-better limit orders that are immediate-or-cancel, executable non-marketable limit orders, executable non-marketable limit orders that are immediate-or-cancel, executable market orders submitted with stop prices, executable stop marketable limit orders, and executable stop non-marketable limit orders:</u></b>						
<u>8</u>	<u>Rule 605(a)(1)(i)(A)</u>	<u>CvrdOrderCnt</u>	<u>The number of covered orders</u>	<u>Decimal</u>		<u>Values may only be whole numbers.</u>
<u>9</u>	<u>Rule 605(a)(1)(i)(B)</u>	<u>CvrdOrderSize</u>	<u>The cumulative notional value of covered orders</u>	<u>Decimal</u>		<u>Up to 6 decimal places.</u> <u>Trailing zeroes are not required.</u>  <u>Example:</u> <u>123456.6789</u> <u>or</u> <u>123456.678900</u>

<u>10</u>	<u>Rule 605(a)(1)(i)(C)</u>	<u>CvrdOrderQty</u>	<u>The cumulative number of shares of covered orders</u>	<u>Decimal</u>		<u>Up to 6 decimal places. Trailing zeroes are not required.</u>  <u>Example:</u> <u>123456.6789</u> <u>or</u> <u>123456.678900</u>
<u>11</u>	<u>Rule 605(a)(1)(i)(D)</u>	<u>CvrdOrderCnclQty</u>	<u>The cumulative number of shares of covered orders cancelled prior to execution</u>	<u>Decimal</u>		<u>Up to 6 decimal places. Trailing zeroes are not required.</u>  <u>Example:</u> <u>123456.6789</u> <u>or</u> <u>123456.678900</u>
<u>12</u>	<u>Rule 605(a)(1)(i)(E)</u>	<u>CvrdOrderExctdQty</u>	<u>The cumulative number of shares of covered orders executed at the receiving market center, broker, or dealer (excluding shares that the market center, broker, or dealer executes on a riskless principal basis)</u>	<u>Decimal</u>		<u>Up to 6 decimal places. Trailing zeroes are not required.</u>  <u>Example:</u> <u>123456.6789</u> <u>or</u> <u>123456.678900</u>

<u>13</u>	<u>Rule 605(a)(1)(i)(F)</u>	<u>CvrdOrderExctd AwayQty</u>	<u>The cumulative number of shares of covered orders executed at any other venue</u>	<u>Decimal</u>		<u>Up to 6 decimal places. Trailing zeroes are not required.</u>  <u>Example:</u> <u>123456.6789</u> <u>or</u> <u>123456.678900</u>
<u>14</u>	<u>Rule 605(a)(1)(i)(G)</u>	<u>CvrdOrderQtyto100 microsec</u>	<u>The cumulative number of shares of covered orders executed less than 100 microseconds after the time of order receipt; or for NMLO or orders submitted with stop prices, after the time the order becomes executable.</u>	<u>Decimal</u>		<u>Up to 6 decimal places. Trailing zeroes are not required.</u>  <u>Example:</u> <u>123456.6789</u> <u>or</u> <u>123456.678900</u>
<u>15</u>	<u>Rule 605(a)(1)(i)(H)</u>	<u>CvrdOrderQtyto1 millisec</u>	<u>The cumulative number of shares of covered orders executed from 100 microseconds to less than 1 millisecond after the time of order receipt; or for NMLO or orders</u>	<u>Decimal</u>		<u>Up to 6 decimal places. Trailing zeroes are not required.</u>  <u>Example:</u> <u>123456.6789</u> <u>or</u> <u>123456.678900</u>

			<u>submitted with stop prices, after the time the order becomes executable</u>			
<u>16</u>	<u>Rule 605(a)(1)(i)(I)</u>	<u>CvrdOrderQtyto10 millisec</u>	<u>The cumulative number of shares of covered orders executed from 1 millisecond to less than 10 milliseconds after the time of order receipt; for NMLO or orders submitted with stop prices, after the time the order becomes executable</u>	<u>Decimal</u>		<u>Up to 6 decimal places. Trailing zeroes are not required.</u>  <u>Example:</u> <u>123456.6789</u> <u>or</u> <u>123456.678900</u>
<u>17</u>	<u>Rule 605(a)(1)(i)(J)</u>	<u>CvrdOrderQtyto1sec</u>	<u>The cumulative number of shares of covered orders executed from 10 milliseconds to less than 1 second after the time of order receipt; or, for NMLO or orders submitted with stop prices, after the time the order becomes executable</u>	<u>Decimal</u>		<u>Up to 6 decimal places. Trailing zeroes are not required.</u>  <u>Example:</u> <u>123456.6789</u> <u>or</u> <u>123456.678900</u>
<u>18</u>	<u>Rule 605(a)(1)(i)(K)</u>	<u>CvrdOrderQtyto10sec</u>	<u>The cumulative number of shares of</u>	<u>Decimal</u>		<u>Up to 6 decimal places.</u>

			<u>covered orders executed from 1 second to less than 10 seconds after the time of order receipt; for NMLO or orders submitted with stop prices, after the time the order becomes executable</u>			<u>Trailing zeroes are not required.</u>  <u>Example:</u> <u>123456.6789</u> <u>or</u> <u>123456.678900</u>
<u>19</u>	<u>Rule 605(a)(1)(i)(L)</u>	<u>CvrdOrderQtyto30sec</u>	<u>The cumulative number of shares of covered orders executed from 10 seconds to less than 30 seconds after the time of order receipt; or, for NMLO or orders submitted with stop prices, after the time the order becomes executable</u>	<u>Decimal</u>		<u>Up to 6 decimal places. Trailing zeroes are not required.</u>  <u>Example:</u> <u>123456.6789</u> <u>or</u> <u>123456.678900</u>
<u>20</u>	<u>Rule 605(a)(1)(i)(M)</u>	<u>CvrdOrderQtyto5min</u>	<u>The cumulative number of shares of covered orders executed from 30 seconds to less than 5 minutes after the time of order receipt; or for NMLO or orders</u>	<u>Decimal</u>		<u>Up to 6 decimal places. Trailing zeroes are not required.</u>  <u>Example:</u> <u>123456.6789</u>

			<u>submitted with stop prices, after the time the order becomes executable</u>			<u>or</u> <u>123456.678900</u>
<u>21</u>	<u>Rule 605(a)(1)(i)(N)</u>	<u>CvrdOrderQtyOthr</u>	<u>The cumulative number of shares of covered orders executed 5 minutes or more after the time of order receipt; or for NMLO or orders submitted with stop prices, after the time the order becomes executable</u>	<u>Decimal</u>		<u>Up to 6 decimal places. Trailing zeroes are not required.</u>  <u>Example:</u> <u>123456.6789</u> <u>or</u> <u>123456.678900</u>
<u>22</u>	<u>Rule 605(a)(1)(i)(O)</u>	<u>AvgRealSprd50millisec</u>	<u>For executions of covered orders, the average realized spread as calculated 50 milliseconds after the time of execution</u>	<u>Decimal</u>		<u>Up to 6 decimal places. Trailing zeroes are not required.</u>  <u>Example:</u> <u>123456.6789</u> <u>or</u> <u>123456.678900</u>  <u>Values may be positive or negative.</u>
<u>23</u>	<u>Rule 605(a)(1)(i)(P)</u>	<u>AvgRealSprdPct50 millisec</u>	<u>For executions of covered orders, the average percentage</u>	<u>Decimal</u>		<u>Up to 6 decimal places. Trailing zeroes</u>

			<u>realized spread as calculated 50 milliseconds after the time of execution</u>			<p><u>are not required.</u></p> <p><u>Example:</u>  <u>10% would be represented as 0.1 or 0.10 or 0.100000</u>  <u>3.45% would be represented as 0.0345 or 0.034500</u></p> <p><u>Values may be positive or negative.</u></p>
<u>24</u>	<u>Rule 605(a)(1)(i)(Q)</u>	<u>AvgRealSprd1sec</u>	<u>For executions of covered orders, the average realized spread as calculated 1 second after the time of execution</u>	<u>Decimal</u>		<p><u>Up to 6 decimal places. Trailing zeroes are not required.</u></p> <p><u>Example:</u>  <u>123456.6789</u>  <u>or</u>  <u>123456.678900</u></p> <p><u>Values may be positive or negative.</u></p>
<u>25</u>	<u>Rule 605(a)(1)(i)(R)</u>	<u>AvgRealSprdPct1sec</u>	<u>For executions of covered orders, the average percentage</u>	<u>Decimal</u>		<p><u>Up to 6 decimal places. Trailing zeroes</u></p>

			<u>realized spread as calculated 1 second after the time of execution</u>			<p>are not required.</p> <p><u>Example:</u>  <u>10% would be represented as 0.1 or 0.10 or 0.100000</u>  <u>3.45% would be represented as 0.0345 or 0.034500</u></p> <p>Values may be positive or negative.</p>
<u>26</u>	<u>Rule 605(a)(1)(i)(S)</u>	<u>AvgRealSprd15sec</u>	<u>For executions of covered orders, the average realized spread as calculated 15 seconds after the time of execution</u>	<u>Decimal</u>		<p><u>Up to 6 decimal places. Trailing zeroes are not required.</u></p> <p><u>Example:</u>  <u>123456.6789</u>  <u>or</u>  <u>123456.678900</u></p> <p>Values may be positive or negative.</p>
<u>27</u>	<u>Rule 605(a)(1)(i)(T)</u>	<u>AvgRealSprdPct15sec</u>	<u>For executions of covered orders, the average percentage</u>	<u>Decimal</u>		<p><u>Up to 6 decimal places. Trailing zeroes</u></p>

			<u>realized spread as calculated 15 seconds after the time of execution</u>			<p>are not required.</p> <p><u>Example:</u>  <u>10% would be represented as 0.1 or 0.10 or 0.100000</u>  <u>3.45% would be represented as 0.0345 or 0.034500</u></p> <p>Values may be positive or negative.</p>
<u>28</u>	<u>Rule 605(a)(1)(i)(U)</u>	<u>AvgRealSprd1min</u>	<u>For executions of covered orders, the average realized spread as calculated 1 minute after the time of execution</u>	<u>Decimal</u>		<p>Up to 6 decimal places. <u>Trailing zeroes are not required.</u></p> <p><u>Example:</u>  <u>123456.6789</u>  <u>or</u>  <u>123456.678900</u></p> <p>Values may be positive or negative.</p>
<u>29</u>	<u>Rule 605(a)(1)(i)(V)</u>	<u>AvgRealSprdPct1min</u>	<u>For executions of covered orders, the average percentage</u>	<u>Decimal</u>		<p>Up to 6 decimal places. <u>Trailing zeroes</u></p>

			<u>realized spread as calculated 1 minute after the time of execution</u>		are not required.  <u>Example:</u> <u>10% would be represented as 0.1 or 0.10 or 0.100000</u> <u>3.45% would be represented as 0.0345 or 0.034500</u>  <u>Values may be positive or negative.</u>
<u>30</u>	<u>Rule 605(a)(1)(i)(W)</u>	<u>AvgRealSprd5min</u>	<u>For executions of covered orders, the average realized spread as calculated 5 minutes after the time of execution</u>	<u>Decimal</u>	<u>Up to 6 decimal places. Trailing zeroes are not required.</u>  <u>Example:</u> <u>123456.6789</u> <u>or</u> <u>123456.678900</u>  <u>Values may be positive or negative.</u>
<u>31</u>	<u>Rule 605(a)(1)(i)(X)</u>	<u>AvgRealSprdPct5min</u>	<u>For executions of covered orders, the average percentage</u>	<u>Decimal</u>	<u>Up to 6 decimal places. Trailing zeroes</u>

			<u>realized spread as calculated 5 minutes after the time of execution</u>			are not required.  Example: 10% would be represented as 0.1 or 0.10 or 0.100000 3.45% would be represented as 0.0345 or 0.034500  Values may be positive or negative.
<u>32</u>	<u>Rule 605(a)(1)(i)(Y)</u>	<u>ExctdOrderMidPtAvg</u>	<u>For executions of covered orders, the average midpoint</u>	<u>Decimal</u>		<u>Up to 6 decimal places. Trailing zeroes are not required. Example: 123456.6789 or 123456.678900</u>
<b><u>The following data must be calculated for market orders, marketable limit orders, marketable immediate-or-cancel orders, midpoint-or-better limit orders, midpoint-or-better limit orders that are immediate-or-cancel, executable market orders submitted with stop prices, and executable stop marketable limit orders:</u></b>						
<u>33</u>	<u>Rule 605(a)(1)(ii)(A)</u>	<u>ExctdOrderAvgQuotSprd</u>	<u>For executions of covered orders, the average quoted spread</u>	<u>Decimal</u>		<u>Up to 6 decimal places. Trailing zeroes are not</u>

						<u>required.</u>  <u>Example:</u> <u>123456.6789</u> <u>or</u> <u>123456.678900</u>
<u>34</u>	<u>Rule 605(a)(1)(ii)(B)</u>	<u>AvgEffctvSprd</u>	<u>For executions of covered orders, the average effective spread</u>	<u>Decimal</u>		<u>Up to 6 decimal places. Trailing zeroes are not required.</u>  <u>Example:</u> <u>123456.6789</u> <u>or</u> <u>123456.678900</u>  <u>Values may be positive or negative.</u>
<u>35</u>	<u>Rule 605(a)(1)(ii)(C)</u>	<u>AvgEffctvSprdPct</u>	<u>For executions of covered orders, the average percentage effective spread</u>	<u>Decimal</u>		<u>Up to 6 decimal places. Trailing zeroes are not required.</u>  <u>Example:</u> <u>10% would be represented as 0.1 or 0.10 or 0.100000</u> <u>3.45% would be represented</u>

						<u>as 0.0345 or 0.034500</u>  <u>Values may be positive or negative.</u>
<u>36</u>	<u>Rule 605(a)(1)(ii)(D)</u>	<u>AvgEFQPct</u>	<u>For executions of covered orders, the average effective spread divided by the average quoted spread expressed as a percentage</u>	<u>Decimal</u>		<u>Up to 6 decimal places. Trailing zeroes are not required.</u>  <u>Example: 10% would be represented as 0.1 or 0.10 or 0.100000</u> <u>3.45% would be represented as 0.0345 or 0.034500</u>  <u>Values may be positive or negative.</u>
<u>37</u>	<u>Rule 605(a)(1)(ii)(E)</u>	<u>ExctdPIOrdersQty</u>	<u>The cumulative number of shares of covered orders executed with price improvement</u>	<u>Decimal</u>		<u>Up to 6 decimal places. Trailing zeroes are not required.</u>

						<u>Example:</u> <u>123456.6789</u> <u>or</u> <u>123456.678900</u>
<u>38</u>	<u>Rule 605(a)(1)(ii)(F)</u>	<u>ExctdPIOrdWghtdAvg AmtPerShare</u>	<u>For shares executed with price improvement, the share-weighted average amount per share that prices were improved.</u>	<u>Decimal</u>		<u>Up to 6 decimal places. Trailing zeroes are not required.</u>  <u>Example:</u> <u>123456.6789</u> <u>or</u> <u>123456.678900</u>
<u>39</u>	<u>Rule 605(a)(1)(ii)(G)</u>	<u>ExctdPIOrdWghtd AvgTime</u>	<u>For shares executed with price improvement, the share-weighted average period from the time of order receipt to the time of order execution, expressed in increments of a millisecond or finer, or, in the case of midpoint-or-better limit orders that are immediate-or-cancel, executable market orders submitted with stop prices,</u>	<u>Decimal</u>		<u>Format:</u> <u>mmm.nnnnnn</u>  <u>Up to 6 decimal places. Trailing zeroes are not required.</u>  <u>Numbers to the left of the decimal are not limited to three digits.</u>

			and executable stop marketable limit orders, from the time such orders first become executable to the time of order executions, expressed in increments of a millisecond or finer.			
<u>40</u>	<u>Rule 605(a)(1)(ii)(H)</u>	<u>ExctdOrderAtQuotQty</u>	<u>The cumulative number of shares of covered orders executed at the quote</u>	<u>Decimal</u>		<u>Up to 6 decimal places. Trailing zeroes are not required.</u>  <u>Example:</u> <u>123456.6789</u> <u>or</u> <u>123456.678900</u>
<u>41</u>	<u>Rule 605(a)(1)(ii)(I)</u>	<u>ExctdAtQuotOrdWghtd</u> <u>AvgTime</u>	<u>For shares executed at the quote, the share-weighted average period from the time of order receipt to the time of order execution, expressed in increments of a millisecond or finer, or, in the case</u>	<u>Decimal</u>		<u>Format:</u> <u>mmm.nnnnnn</u>  <u>Up to 6 decimal places. Trailing zeroes are not required.</u>  <u>Numbers to the left of the</u>

			of <u>midpoint-or-better limit orders, midpoint-or-better limit orders that are immediate-or-cancel, executable market orders submitted with stop prices, and executable stop marketable limit orders, from the time such orders first become executable to the time of order executions, expressed in increments of a millisecond or finer.</u>			<u>decimal are not limited to three digits.</u>
<u>42</u>	<u>Rule 605(a)(1)(ii)(J)</u>	<u>ExctdOrderOutQuotQty</u>	<u>The cumulative number of shares of covered orders executed outside the quote</u>	<u>Decimal</u>		<u>Up to 6 decimal places. Trailing zeroes are not required.</u>  <u>Example:</u> <u>123456.6789</u> <u>or</u> <u>123456.678900</u>
<u>43</u>	<u>Rule 605(a)(1)(ii)(K)</u>	<u>ExctdOutQuotOrdWghtd AvgAmt</u>	<u>For shares executed outside the quote,</u>	<u>Decimal</u>		<u>Up to 6 decimal places.</u>

			<u>the share-weighted average amount per share that prices were outside the quote.</u>			<u>Trailing zeroes are not required.</u>  <u>Example:</u> <u>123456.6789</u> <u>or</u> <u>123456.678900</u>
<u>44</u>	<u>Rule 605(a)(1)(ii)(L)</u>	<u>ExctdOutQuotOrdWghtd AvgTime</u>	<u>For shares executed outside the quote, the share-weighted average period from the time of order receipt, expressed in increments of a millisecond or finer, or, in the case of midpoint-or-better limit orders, midpoint-or-better limit orders that are immediate-or-cancel, executable market orders submitted with stop prices, and executable stop marketable limit orders, from the time such orders first become executable to the time of order</u>	<u>Decimal</u>		<u>Format: mmm.nnnnnn</u>  <u>Up to 6 decimal places. Trailing zeroes are not required.</u>  <u>Numbers to the left of the decimal are not limited to three digits.</u>

			<u>executions, expressed in increments of a millisecond or finer.</u>			
<u>45</u>	<u>Rule 605(a)(1)(ii)(M)</u>	<u>ExctdPIOrderRltv BestPrQty</u>	<u>The cumulative number of shares of covered orders executed with price improvement relative to the best available displayed price</u>	<u>Decimal</u>		<u>Up to 6 decimal places. Trailing zeroes are not required.</u>  <u>Example: 123456.6789 or 123456.678900</u>
<u>46</u>	<u>Rule 605(a)(1)(ii)(N)</u>	<u>ExctdPIOrderRltv BestPrWghtdAvg</u>	<u>For shares executed with price improvement relative to the best available displayed price, the share-weighted average amount per share that prices were improved as compared to the best available displayed price.</u>	<u>Decimal</u>		<u>Up to 6 decimal places. Trailing zeroes are not required.</u>  <u>Example: 123456.6789 or 123456.678900</u>
<u>47</u>	<u>Rule 605(a)(1)(ii)(O)</u>	<u>ExctdOrderAtBestPrQty</u>	<u>The cumulative number of shares of covered orders executed at the best</u>	<u>Decimal</u>		<u>Up to 6 decimal places. Trailing zeroes are not</u>

			<u>available displayed price</u>			<u>required.</u> <u>Example:</u> <u>123456.6789</u> <u>or</u> <u>123456.678900</u>
<u>48</u>	<u>Rule 605(a)(1)(ii)(P)</u>	<u>ExctdOrderOutBestPrQty</u>	<u>The cumulative number of shares of covered orders executed outside the best available displayed price</u>	<u>Decimal</u>		<u>Up to 6 decimal places. Trailing zeroes are not required.</u>  <u>Example:</u> <u>123456.6789</u> <u>or</u> <u>123456.678900</u>
<u>49</u>	<u>Rule 605(a)(1)(ii)(Q)</u>	<u>ExctdOrderOutBestPr WghtdAvgAmt</u>	<u>For shares executed outside the best available displayed price, the share-weighted amount per share that prices were outside the best available displayed price</u>	<u>Decimal</u>		<u>Up to 6 decimal places. Trailing zeroes are not required.</u>  <u>Example:</u> <u>123456.6789</u> <u>or</u> <u>123456.678900</u>
<u>50</u>	<u>Rule 605(a)(1)(ii)(R)</u>	<u>ExctdOrderSizeBnch mrkQty</u>	<u>For executions of covered orders, the cumulative number of shares of the order size benchmark</u>	<u>Decimal</u>		<u>Up to 6 decimal places. Trailing zeroes are not required.</u>

						<u>Example:</u> <u>123456.6789</u> <u>or</u> <u>123456.678900</u>
<u>51</u>	<u>Rule 605(a)(1)(ii)(S)</u>	<u>ExctdSIOutsizedQty</u>	<u>The sum of, for each execution of a covered order, the greater of: the total number of shares executed with price improvement plus the total number of shares executed at the quote minus the order size benchmark, or zero</u>	<u>Decimal</u>		<u>Up to 6 decimal places. Trailing zeroes are not required.</u>  <u>Example:</u> <u>123456.6789</u> <u>or</u> <u>123456.678900</u>
<b><u>The following must be calculated for mid-point-or-better limit orders, midpoint-or-better limit orders that are immediate-or-cancel, executable non-marketable limit orders, executable non-marketable limit orders that are immediate-or-cancel, and executable stop non-marketable limit orders:</u></b>						
<u>52</u>	<u>Rule 605(a)(1)(iii)(A)</u>	<u>FilledOrderCnt</u>	<u>The number of covered orders that received a complete or partial fill</u>	<u>Decimal</u>		<u>Values may only be whole numbers.</u>
<u>53</u>	<u>Rule 605(a)(1)(iii)(B)</u>	<u>RegExctdOrderQty</u>	<u>The cumulative number of shares executed regular way at prices that could have filled the order while the order was in force, as reported pursuant to an effective transaction report</u>	<u>Decimal</u>		<u>Up to 6 decimal places. Trailing zeroes are not required.</u>  <u>Example:</u> <u>123456.6789</u> <u>or</u> <u>123456.678900</u>

			<u>plan or effective national market system plan. For each order, the share count shall be capped at the order size.</u>			
<u>54</u>	<u>Rule 605(a)(1)(iii)(C)</u>	<u>RegExctdOrderOnXchnqQty</u>	<u>The cumulative number of shares executed regular way on any national securities exchange at prices that could have filled the order while the order was in force, as reported pursuant to an effective transaction report plan or effective national market system plan. For each order, the share count shall be capped at the order size.</u>	<u>Decimal</u>		<u>Up to 6 decimal places. Trailing zeroes are not required.</u>  <u>Example:</u> <u>123456.6789</u> <u>or</u> <u>123456.678900</u>
<u>55</u>	<u>Rule 605(a)(1)(iii)(D)</u>	<u>FilledOrderWghtdAvgTime</u>	<u>For shares executed, the share-weighted average period from the time the order becomes executable to the time of order</u>	<u>Decimal</u>		<u>Format: mmm.nnnnnn</u>  <u>Up to 6 decimal places. Trailing zeroes</u>

			<u>execution expressed in increments of a millisecond or finer</u>			<u>are not required.</u>  <u>Numbers to the left of the decimal are not limited to three digits.</u>
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