

**Shortened Settlement T1 CNS Midday Projection CSV Layout**

**Autoroute# 02042366**

					1	2	3	4	5	6	7	8	9	10	11
Participant #	Sub-Account	CUSIP	ISIN	Security Description	Position Before Day cycle	Same Day Settling Trade Activity Purchased/ Sold (-)	Same Day Settling Stock Dividends/ Other Rec/Del (-)	Day cycle Allocations Rec/Del (-)	Today's Closing Position	Settling Trades Purchased/ Sold(-) from CNS projection	Stock Dividends/Other Rec / Del (-) from CNS projection	One Day Settling Trades Purchased /Sold (-)	One Day Settling Stock Dividends/ Other Rec / Del (-)	Projected Net Position Long/Short (-)	Projected Market Value LMV/SMV (-)
					Same as "Today's Current Net Position" from CNS Projection issued after the last night cycle or "Today's Net Position Prior to Day Cycle" from Position Prior to Day Cycle issued after last the night cycle	Same day settling trades processed during current day cycle until 1:30 PM ET	Same day settling miscellaneous activity processed during current day cycle until 1:30 PM ET  E.g., ID Net reversals that occur on settlement date	Receives/ Delivers processed to/from CNS during current day cycle through recycle cutoff	Sum of columns 1+2+3+4  This will be the same as the CNS closing position on the Accounting Summary	Same as "Tomorrow's Net Settling Trades" from CNS Projection issued after the last night cycle	Same as "Tomorrow's Stock Dividends" from CNS Projection issued after the last night cycle  For Sub-Account R & S, this will be 2 day settling CNS ACATS	Trades settling the next business day that were received by 4:30 PM ET	Miscellaneous activity due to settle the next business day that was received by 4:30 PM ET  For Sub-Account R & S this field will include 1 day settling CNS ACATS.	Sum of columns 5+6+7+8+9  Projected net CNS position settling for tomorrow at the time the Midday Projection is issued	