

Limit Locator As Of Alerts Subscription – Data Definitions

The Limit Locator As Of Alerts subscription provides a daily report of all As Of alerts generated for your MPID in the Limit Locator compliance tool available via NASDAQ Workstation and Weblink ACT. All As Of trade entries with an execution date within the past 30 days of the current date are checked in an offline process against the relevant historical Limit Up/Limit Down (LULD) price bands. Limit Locator creates an alert if the trade report is entered with a price that is at or outside of the price bands. Must be a Limit Locator subscriber to order this report.

Data Field	Definition
Symbol	Symbol for which the trade report was entered
MPID	Four character market participant identifier
Quantity	Number of shares reported for the trade
TradePrice	Price entered in the trade report
LowerPrice	Price of the lower LULD price band
UpperPrice	Price of the upper LULD price bands
TradeTime	Execution time reported for the trade
ControlNumber	Identifying number for the trade report
PriceIndicator	Indication of threshold: 1 = At Lower Band 2 = At Upper Band 3 = Outside Lower Band 4 = Outside Upper Band
Trade Status	Status of trade report: A: Accepted X: As-of L: Auto Locked-in S: Auto Locked-in ACT B: Broken C: Cancelled Transaction N: Corrected Trade D: Declined E: Error F: Force Matched G: One Sided Clearing H: Held I: Inhibited K: Killed M: Matched O: Open

	R: QSR/SM Transactions T: Tape Only U: Unmatched
Trade Modifier	Indication of any modifiers included in the trade report. Refer to www.nasdaqworkstation.com/docs/ACT_Modifier_Reference.pdf
Tape Status	Whether the trade report was sent to the consolidated tape. Y = Yes N = No
I1I2	Workstation/Weblink user identifier
Update	Data changes during offline processing. Blank = No change A = Added in offline processing D = Deleted in offline processing F = As Of
TTEF	Trade Through Exempt Flag Y = Yes, flagged N = No, not flagged