

Key Reports Issued by the CNS System

| Reports | Description | Issued |
|------------------------------------|--|---|
| CNS Consolidated Trade Summary | The CNS Consolidated Trade Summary lists market totals by CUSIP for trades in all CNS securities due to settle the following day; reports net positions, by issue, and net dollar values. (Trades compared on T+2 or greater appear on the One Day Settlement section of the report issued on T+3) | T+2 |
| CNS Projection Report | <p>The CNS Projection Report shows participants':</p> <ul style="list-style-type: none"> • current net positions still open in early morning after nighttime allocation (subject to current day settlement) • net trades from the Consolidated Trade Summary that are due to settle the next business day • stock dividends payable and customer account transfer assets due to settle the next business day (the combination of these figures results in a single projected net position by issue due for settlement the next business day) • net trades due to settle the business day following the next business day • buy-in information | Each Morning |
| CNS Settlement Activity Statements | <p>The Night Time Settlement Activity Statement summarizes all securities received and delivered by CNS for settlement during the night cycle.</p> <p>The Final Statement shows securities received and delivered by CNS for settlement during the day cycle.</p> | <p>Morning of T+3</p> <p>Afternoon of T+3</p> |
| CNS Cash Reconciliation Statements | <p>The Preliminary Cash Reconciliation Statement reflects all money and market value balances after the night cycle. Included on this report are yesterday's closing money balances, CNS settlements, current settling trades, cash dividends and miscellaneous money entries. Participants use this statement to calculate in advance their CNS settlement obligations after the day cycle.</p> <p>The Final Cash Reconciliation Statement updates the Preliminary Cash Reconciliation Statement and reports participants' final CNS money settlements as a result of all CNS activity, including the day cycle.</p> | <p>Morning of T+3</p> <p>Afternoon of T+3</p> |
| CNS Accounting Summary | <p>The CNS Accounting Summary provides a comprehensive review of all night and day activity in participants' CNS accounts and includes:</p> <ul style="list-style-type: none"> • opening and closing positions • current market price and values • settling trades • CNS money balances • settlement activity • miscellaneous activity | Afternoon of T+3 |