

# FIA MIFID II ETD Reporting Scenarios

6<sup>th</sup> September 2017 version 1.1

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# Understanding the scenarios

The slide deck contains a set scenarios which relate to the booking and execution of transactions in transferable securities and listed derivatives. It is not an exhaustive list and will be added to as more scenarios are identified.

**This presentation should not be considered as either a definitive guide or one that has regulatory approval or sign off. These slides have been produced on a best efforts basis by FIA members in order to foster industry consensus when reporting listed futures and options products for MIFID II. The slides may well be subject to review and revision as the clarity and implications of the reporting requirements become apparent .**

Each scenario contains two pages. The first page has a description of the scenario, counterparties involved, trade economics, dealing capacity, and a diagram showing the order/booking flow and the number of transaction reports required to be submitted to the NCA. The second page includes a table of key fields populated in accordance with published guidelines.

**n.b. The tables including key fields in these scenarios DO NOT include all reportable fields, the slides have been produced highlighting the key fields the working group feel are most relevant to each scenario.**

# Understanding the scenarios

## Glossary of shapes, arrows and colours used in the diagrams

Tables highlighted in cream represent information that is to be passed to the Clearing Member by the client

BUY      Order /  
Booking      SELL

Transaction  
Report

2.1

Transaction  
Report

4.1

INTC



Investment Firm

Firm

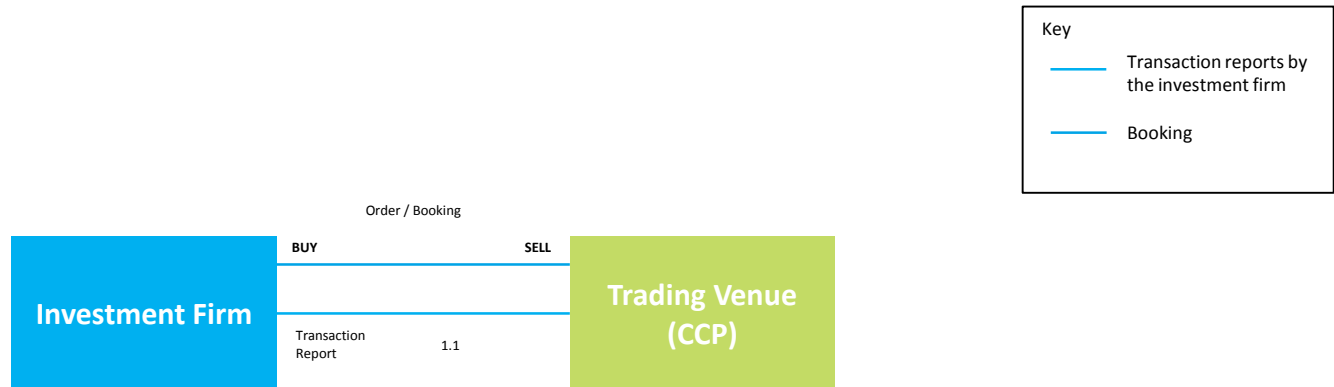
- An order placed by the client or investment firm to buy transferable securities or listed derivatives from a counterparty
- Transaction report required under dealing capacity 'DEAL' and corresponding report number in table
- Transaction report required under dealing capacity 'AOTC' or 'MTCH' and corresponding report number in table
- INTC used to aggregate client account when executing one market fill for several clients or several market fills for several clients
- Give-up to counterparty for execution, clearing or both. Give-up the relationship with the client.
- No transaction report required
- No transaction report required
- A MIFID II Investment Firm
- A Non MIFID II Investment Firm

## Assumptions

Affiliate : The term affiliate has not been defined in the regulation/directive. We have therefore used the examples represented in regulatory guidelines that make reference to the use of affiliate.

Shaded fields : Shaded fields denote information provided by client in fulfilment of their obligations in meeting their obligations under article 4 of RTS22.

## Scenario 1 - Investment firm dealing on own account on a trading venue with CCP



Investment Firm places order to buy 1000 Units

Type of product?  
Transferable Security / Listed Derivatives

New, Amend or Cancel?  
New

Single or multiple fills?  
Single fill 1000 at Ccy 9.50 at 11:05

Under what capacity?  
The Investment Firm is dealing on own account

Single or multiple clients?  
N/A

Conditions for transmission specified in Article 4 satisfied?  
No

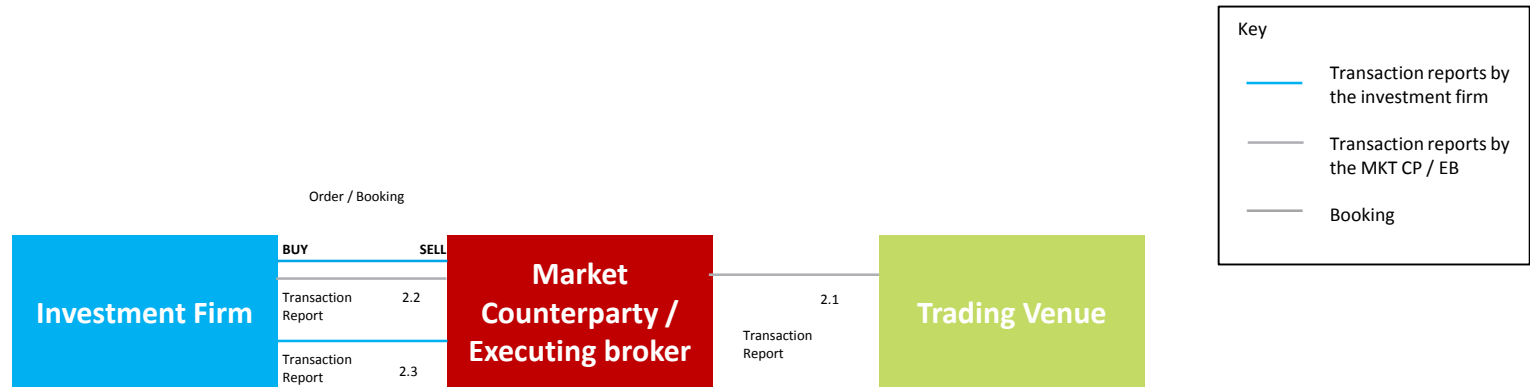
Discretionary Mandate?  
No

MiFID II investment firm?  
Investment firm has a MiFID II Transaction Reporting obligation  
Party executing on the Venue is a MiFID II Investment firm and therefore the Venue does not have an obligation to report.

Notes  
The investment firm is dealing on account executing a single market execution

N	Transaction Reporting fields	FORMAT AND STANDARDS TO BE USED FOR REPORTING	1.1
4	Executing entity identification code	{LEI}	LEI of the Investment Firm
6	Submitting entity identification code	{LEI}	LEI of the ARM that the investment firm is using
7	Buyer identification code	{LEI} {MIC} {NATIONAL_ID} 'INTC'	LEI of the Investment Firm
12	Buyer decision maker code	{LEI} {NATIONAL_ID}	Blank (Not applicable as no discretionary mandate / power of representation and field is only applicable if the client is the buyer)
16	Seller identification code	{LEI} {MIC} {NATIONAL_ID} 'INTC'	LEI of the central counterparty for the Trading Venue
21	Seller decision maker code	{LEI} {NATIONAL_ID}	Blank (Not applicable as no discretionary mandate / power of representation and field is only applicable if the client is the seller)
25	Transmission of order indicator	'true' 'false'	false
26	Transmitting firm identification code for the buyer	{LEI}	Blank (Not applicable as conditions for transmission specified in Article 4 are not satisfied)
27	Transmitting identification code for the seller	{LEI}	Blank (Not applicable as conditions for transmission specified in Article 4 are not satisfied)
28	Trading date time	{DATE_TIME_FORMAT} to the required granularity	11:05 (to the required granularity)
29	Trading capacity	'DEAL' - Dealing on own account 'MTCH' - Matched principal 'AOTC' - Any other trading capacity	DEAL
30	Quantity	{DECIMAL-18/17} in case the quantity is expressed as number of units {DECIMAL-18/5} in case the quantity is expressed as monetary or nominal value	1000
33	Price	{DECIMAL-18/13} in case the price is expressed as monetary value {DECIMAL-11/10} in case the price is expressed as percentage or yield 'PNDG' in case the price is not available	9.5
36	Venue	{MIC}	Segment MIC of the Trading venue
57	Investment decision within firm	{NATIONAL_ID} - Natural persons {ALPHANUMERICAL-50} - Algorithms	National ID of the Trader in the Investment Firm (subject to firms individual interpretation , because dealing on own account) or Algo ID
59	Execution within firm	{NATIONAL_ID} - Natural persons {ALPHANUMERICAL-50} - Algorithms	National ID of the Trader in the Investment Firm (subject to firms individual interpretation) or Algo ID

## Scenario 2 - Investment firm dealing on own account with a market counterparty / executing broker rather than directly on the trading venue



Investment Firm places order to buy 1000 Units

Type of product?  
Transferable Security / Listed Derivatives

New, Amend or Cancel?  
New

Single or multiple fills?  
Single fill 1000 at Ccy 9.50 at 11:05

Under what capacity?  
The Investment Firm is dealing on own account  
The Market Counterparty / Executing Broker is dealing on own account

Single or multiple clients?  
N/A

Conditions for transmission specified in Article 4 satisfied?  
No

Discretionary Mandate?  
No

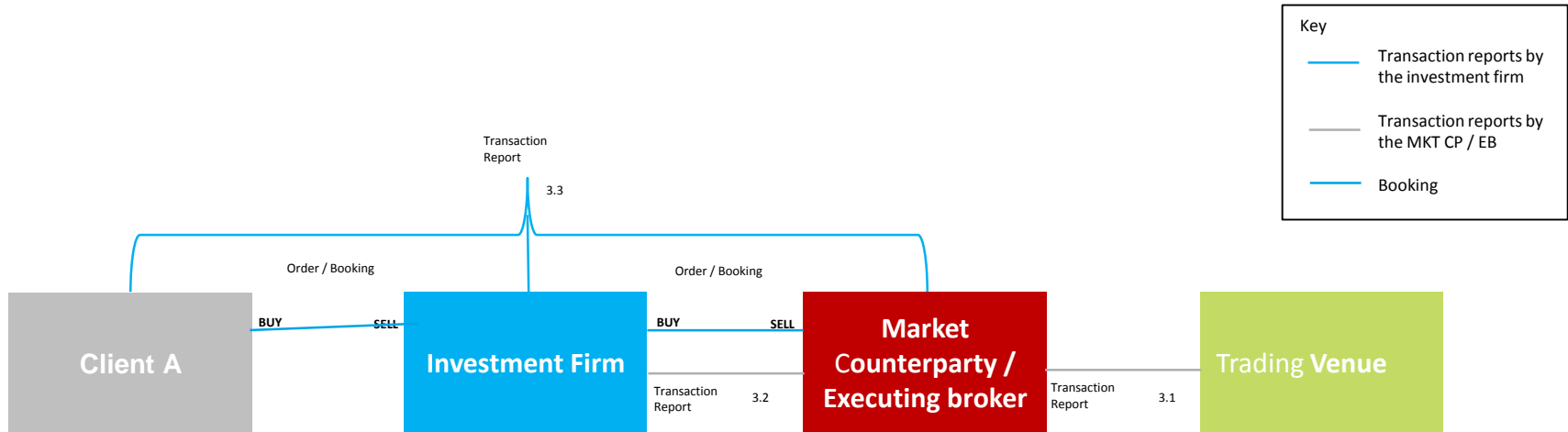
MiFID II investment firm?  
Investment firm has a MiFID II Transaction Reporting obligation  
Market Counterparty has a MiFID II Transaction Reporting obligation  
Party executing on the Venue is a MiFID II Investment firm and therefore the Venue does not have an obligation to report.

Notes  
The investment firm is dealing on account executing a single market execution  
The market counterparty / executing broker is executing a single market executions for a single client

N	Transaction Reporting fields	FORMAT AND STANDARDS TO BE USED FOR REPORTING	2.1	2.2	2.3
4	Executing entity identification code	{LEI}	LEI of the Market Counterparty / Executing Broker	LEI of the Market Counterparty / Executing Broker	LEI of the Investment Firm
6	Submitting entity identification code	{LEI}	LEI of the ARM that the Market Counterparty / Executing Broker is using	LEI of the ARM that the Market Counterparty / Executing Broker is using	LEI of the ARM that the investment firm is using
7	Buyer identification code	{LEI} {MIC} {NATIONAL_ID} 'INTC'	LEI of the market counterparty / executing broker	LEI of the Investment Firm	LEI of the Investment Firm
12	Buyer decision maker code	{LEI} {NATIONAL_ID}	Blank (Not applicable as no discretionary mandate / power of representation)	Blank (Not applicable as no discretionary mandate / power of representation)	Blank (Not applicable as no discretionary mandate / power of representation)
16	Seller identification code	{LEI} {MIC} {NATIONAL_ID} 'INTC'	LEI of the Central counterparty for the Trading Venue	LEI of the market counterparty / executing broker	LEI of the market counterparty / executing broker
21	Seller decision maker code	{LEI} {NATIONAL_ID}	Blank (Not applicable as no discretionary mandate / power of representation)	Blank (Not applicable as no discretionary mandate / power of representation)	Blank (Not applicable as no discretionary mandate / power of representation)
25	Transmission of order indicator	'true' 'false'	false	false	false
26	Transmitting firm identification code for the buyer	{LEI}	Blank (Not applicable as conditions for transmission specified in Article 4 are not satisfied)	Blank (Not applicable as conditions for transmission specified in Article 4 are not satisfied)	Blank (Not applicable as conditions for transmission specified in Article 4 are not satisfied)
27	Transmitting identification code for the seller	{LEI}	Blank (Not applicable as conditions for transmission specified in Article 4 are not satisfied)	Blank (Not applicable as conditions for transmission specified in Article 4 are not satisfied)	Blank (Not applicable as conditions for transmission specified in Article 4 are not satisfied)
28	Trading date time	{DATE_TIME_FORMAT} to the required granularity	11:05 (to the required granularity)	Time executed with the client on or after 11:05 (to the required granularity) Same time as 2.3	Time executed with the client on or after 11:05 (to the required granularity) Same time as 2.2
29	Trading capacity	'DEAL' - Dealing on own account 'MTCH' - Matched principal 'AOTC' - Any other trading capacity	DEAL	DEAL	DEAL
30	Quantity	{DECIMAL-18/17} in case the quantity is expressed as number of units {DECIMAL-18/5} in case the quantity is expressed as monetary or nominal value	1000	1000	1000
33	Price	{DECIMAL-18/13} in case the price is expressed as monetary value {DECIMAL-11/10} in case the price is expressed as percentage or yield 'PNDG' in case the price is not available	9.5	9.5	9.5
36	Venue	{MIC}	Segment MIC of the Trading Venue	XOFF	XOFF
57	Investment decision within firm	{NATIONAL_ID} - Natural persons {ALPHANUMERICAL-50} - Algorithms	National ID of the Trader in the Market Counterparty / Executing Broker because dealing on own account	National ID of the Trader in the Market Counterparty / Executing Broker because dealing on own account	National ID of the Trader in the Investment Firm (subject to firms individual interpretation - because IF is dealing on own ac) or Algo ID
59	Execution within firm	{NATIONAL_ID} - Natural persons {ALPHANUMERICAL-50} - Algorithms	National ID of the Trader in the Market Counterparty / Executing Broker	National ID of the Trader in the Market Counterparty / Executing Broker	National ID of the Trader in the Investment Firm (subject to firms individual interpretation) or Algo ID



## Scenario 3 - Investment firm dealing as agent with a market counterparty / executing broker rather than directly on the trading venue



Investment Firm places order to buy 1000 Units with an executing broker

Type of product?  
Transferable Security / Listed Derivatives

New, Amend or Cancel?  
New

Single or multiple fills?  
Single fill 1000 at Ccy 9.50 at 11:05

Under what capacity?  
The Investment Firm is dealing on any other capacity

Single or multiple clients?  
Single client

Conditions for transmission specified in Article 4 satisfied?  
No

Discretionary Mandate?  
No

MiFID II investment firm?  
Investment firm has a MiFID II Transaction Reporting obligation  
Market Counterparty has a MiFID II Transaction Reporting obligation  
Client A does not have a MiFID II Transaction Reporting obligation  
Party executing on the Venue is a MiFID II Investment firm and therefore the Venue does not have an obligation to report.

Notes  
The investment firm is dealing in any other capacity basis executing a single market execution  
The market counterparty / executing broker is executing a single market executions for a single client



N	Transaction Reporting fields	FORMAT AND STANDARDS TO BE USED FOR REPORTING	3.1	3.2	3.3
4	Executing entity identification code	{LEI}	LEI of the Market Counterparty / Executing Broker	LEI of the Market Counterparty / Executing Broker	LEI of the Investment Firm
6	Submitting entity identification code	{LEI}	LEI of the ARM that the Market Counterparty / Executing Broker is using	LEI of the ARM that the Market Counterparty / Executing Broker is using	LEI of the ARM that the investment firm is using
7	Buyer identification code	{LEI} {MIC} {NATIONAL_ID} 'INTC'	LEI of the market counterparty / executing broker	LEI of the Investment Firm	LEI of Client A
12	Buyer decision maker code	{LEI} {NATIONAL_ID}	Blank (Not applicable as no discretionary mandate / power of representation)	Blank (Not applicable as no discretionary mandate / power of representation)	Blank (Not applicable as no discretionary mandate / power of representation)
16	Seller identification code	{LEI} {MIC} {NATIONAL_ID} 'INTC'	LEI of the Central counterparty for the Trading Venue	LEI of the market counterparty / executing broker	LEI of the market counterparty / executing broker
21	Seller decision maker code	{LEI} {NATIONAL_ID}	Blank (Not applicable as no discretionary mandate / power of representation)	Blank (Not applicable as no discretionary mandate / power of representation)	Blank (Not applicable as no discretionary mandate / power of representation)
25	Transmission of order indicator	'true' 'false'	false	false	True (because conditions for transmission specified in Article 4 are not satisfied)
26	Transmitting firm identification code for the buyer	{LEI}	Blank (Not applicable as conditions for transmission specified in Article 4 are not satisfied)	Blank (Not applicable as conditions for transmission specified in Article 4 are not satisfied)	Blank (Not applicable as conditions for transmission specified in Article 4 are not satisfied)
27	Transmitting identification code for the seller	{LEI}	Blank (Not applicable as conditions for transmission specified in Article 4 are not satisfied)	Blank (Not applicable as conditions for transmission specified in Article 4 are not satisfied)	Blank (Not applicable as conditions for transmission specified in Article 4 are not satisfied)
28	Trading date time	{DATE_TIME_FORMAT} to the required granularity	11:05 (to the required granularity)	Time executed with the client on or after 11:05 (to the required granularity) Same time as 3.3	Time executed with the client on or after 11:05 (to the required granularity) Same time as 3.2
29	Trading capacity	'DEAL' - Dealing on own account 'MTCH' - Matched principal 'AOTC' - Any other trading capacity	DEAL	DEAL	AOTC
30	Quantity	{DECIMAL-18/17} in case the quantity is expressed as number of units {DECIMAL-18/5} in case the quantity is expressed as monetary or nominal value	1000	1000	1000
33	Price	{DECIMAL-18/13} in case the price is expressed as monetary value {DECIMAL-11/10} in case the price is expressed as percentage or yield 'PNDG' in case the price is not available	9.5	9.5	9.5
36	Venue	{MIC}	Segment MIC of the Trading Venue	XOFF	XOFF
57	Investment decision within firm	{NATIONAL_ID} - Natural persons {ALPHANUMERICAL-50} - Algorithms	National ID of the Trader in the Market Counterparty / Executing Broker because dealing on own account or Algo ID	National ID of the Trader in the Market Counterparty / Executing Broker because dealing on own account or Algo ID	Field is blank because the investment firm is not dealing on account and doesn't have discretionary mandate
59	Execution within firm	{NATIONAL_ID} - Natural persons {ALPHANUMERICAL-50} - Algorithms	National ID of the Trader in the Market Counterparty / Executing Broker or Algo ID	National ID of the Trader in the Market Counterparty / Executing Broker or Algo ID	National ID of the Trader in the Investment Firm (subject to firms individual interpretation) or Algo ID

## Scenario 4 - Single client and single fill, both Investment Firm and Client A dealing on own account



Order from Client A to the Investment Firm to buy 1000 Units

Type of product?

Transferable Security / Listed Derivatives

New, Amend or Cancel?

New

Single or multiple fills?

Order was filled by the Investment Firm on the Venue in 1 fill  
1000 at Ccy 9.50 at 11:05

Under what capacity?

The Investment Firm is Dealing on own account

Client A is dealing on own account

Single or multiple clients?

Client A is a single client of the investment firm

Client B is the single client of Client A

Conditions for transmission specified in Article 4 satisfied?

No

Discretionary Mandate?

No

MiFID II investment firm?

Investment firm has a MiFID II Transaction Reporting obligation

Client A has a MiFID II Transaction Reporting obligation

Client B does not have a MiFID II Transaction Reporting obligation

Party executing on the Venue is a MiFID II Investment firm and therefore the Venue does not have an obligation to report.

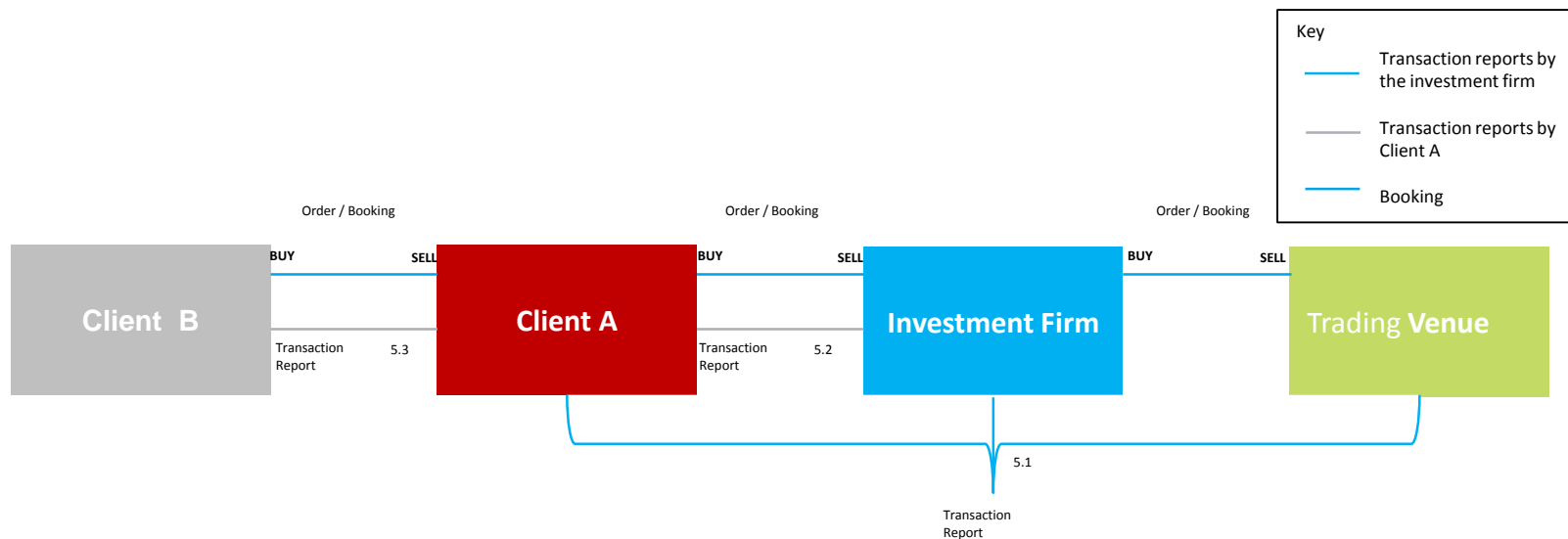
Notes

The investment firm is executing a single market executions for a single client

Client A is executing a single market transaction to satisfy a single clients

N	Transaction Reporting fields	FORMAT AND STANDARDS TO BE USED FOR REPORTING	4.1	4.2	4.3	4.4
4	Executing entity identification code	{LEI}	LEI of the Investment Firm	LEI of the Investment Firm	LEI of Client A	LEI of Client A
6	Submitting entity identification code	{LEI}	LEI of the ARM that the investment firm is using	LEI of the ARM that the investment firm is using	the LEI of the ARM that Client A is using	the LEI of the ARM that Client A is using
7	Buyer identification code	{LEI} {MIC} {NATIONAL_ID} 'INTC'	LEI of the Investment Firm	LEI of Client A	LEI of Client A	LEI if Client B
12	Buyer decision maker code	{LEI} {NATIONAL_ID}	Blank (Not applicable as no discretionary mandate / power of representation)	Blank (Not applicable as no discretionary mandate / power of representation)	Blank (Not applicable as no discretionary mandate / power of representation)	Blank (Not applicable as no discretionary mandate / power of representation)
16	Seller identification code	{LEI} {MIC} {NATIONAL_ID} 'INTC'	LEI of the Central counterparty for the Trading Venue	LEI of the Investment Firm	LEI of the investment firm	LEI of Client A
21	Seller decision maker code	{LEI} {NATIONAL_ID}	Blank (Not applicable as no discretionary mandate / power of representation)	Blank (Not applicable as no discretionary mandate / power of representation)	Blank (Not applicable as no discretionary mandate / power of representation)	Blank (Not applicable as no discretionary mandate / power of representation)
25	Transmission of order indicator	'true' 'false'	false	false	false	false
26	Transmitting firm identification code for the buyer	{LEI}	Blank (Not applicable as conditions for transmission specified in Article 4 are not satisfied)	Blank (Not applicable as conditions for transmission specified in Article 4 are not satisfied)	Blank (Not applicable as conditions for transmission specified in Article 4 are not satisfied)	Blank (Not applicable as conditions for transmission specified in Article 4 are not satisfied)
27	Transmitting identification code for the seller	{LEI}	Blank (Not applicable as conditions for transmission specified in Article 4 are not satisfied)	Blank (Not applicable as conditions for transmission specified in Article 4 are not satisfied)	Blank (Not applicable as conditions for transmission specified in Article 4 are not satisfied)	Blank (Not applicable as conditions for transmission specified in Article 4 are not satisfied)
28	Trading date time	{DATE_TIME_FORMAT} to the required granularity	11:05 (to the required granularity)	Time executed with the client on or after 11:05 (to the required granularity) Same as 4.3	Time executed with the client on or after 11:05 (to the required granularity) Same as 4.2	Time executed with the client on or after 11:05 (to the required granularity) Can be later than 11:05 as Dealing on own account.
29	Trading capacity	'DEAL' - Dealing on own account 'MTCH' - Matched principal 'AOTC' - Any other trading capacity	DEAL	DEAL	DEAL	DEAL
30	Quantity	{DECIMAL-18/17} in case the quantity is expressed as number of units {DECIMAL-18/5} in case the quantity is expressed as monetary or nominal value	1000	1000	1000	1000
33	Price	{DECIMAL-18/13} in case the price is expressed as monetary value {DECIMAL-11/10} in case the price is expressed as percentage or yield 'PNDG' in case the price is not available	9.5	9.5 (price agreed with client)	9.5 (price agreed with client)	9.5
36	Venue	{MIC}	Segment MIC of the Trading Venue	XOFF	XOFF	XOFF
57	Investment decision within firm	{NATIONAL_ID} - Natural persons {ALPHANUMERICAL-50} - Algorithms	National ID of the Trader in the Investment Firm (subject to firms individual interpretation) because IF is dealing on own act	National ID of the Trader in the Investment Firm (subject to firms individual interpretation) because IF is dealing on own act	National ID of the Trader in Client A because dealing on own account (subject to firms individual interpretation)	National ID of the Trader in Client A because dealing on own account (subject to firms individual interpretation)
59	Execution within firm	{NATIONAL_ID} - Natural persons {ALPHANUMERICAL-50} - Algorithms	National ID of the Trader in the Investment Firm (subject to firms individual interpretation) or Algo ID	National ID of the Trader in the Investment Firm (subject to firms individual interpretation) or Algo ID	National ID of the Trader in Client A (subject to individual firms interpretation) or Algo ID	National ID of the Trader in Client A (subject to individual firms interpretation) or Algo ID

## Scenario 5 - Single client and single fill, Investment Firm is trading matched principal or agency, Client A is Dealing on own account



Order from Client A to the Investment Firm to buy 1000 Units

Type of product?

Transferable Security / Listed Derivatives

New, Amend or Cancel?

New

Single or multiple fills?

Order was filled by the Investment Firm on the Venue in 1 fill  
1000 at Ccy 9.50 at 11:05

Under what trading capacity?

The Investment Firm is dealing either matched principal or agency  
Client A is dealing on own account

Single or multiple clients?

Client A is the single client of the investment firm  
Client B is the single client of Client A

Conditions for transmission specified in Article 4 satisfied?

No

Discretionary Mandate?

No

MiFID II investment firm?

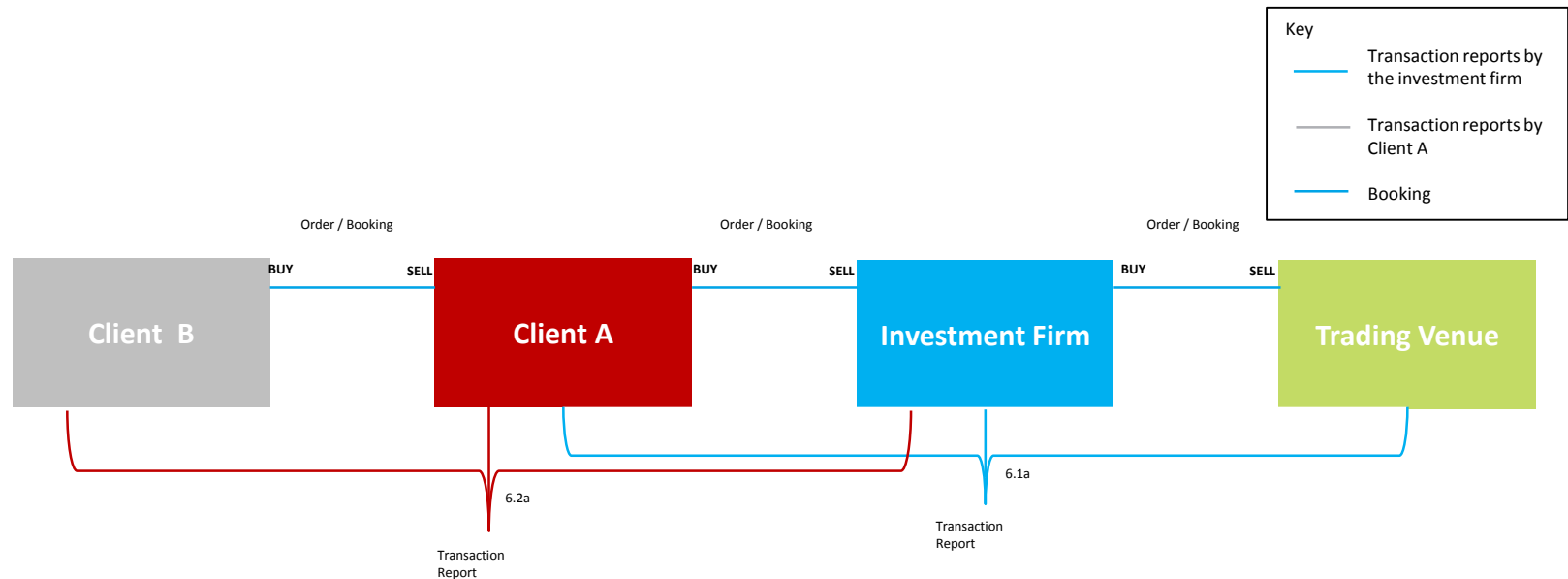
Investment firm has a MiFID II Transaction Reporting obligation  
Client A has a MiFID II Transaction Reporting obligation  
Client B does not have a MiFID II Transaction Reporting obligation  
Party executing on the Venue is a MiFID II Investment firm and therefore the  
Venue does not have an obligation to report.

Notes

The investment firm is executing a single market executions for a single client  
Client A is executing a single market transaction to satisfy a single clients Client B  
does not have a reporting requirement

N	Transaction Reporting fields	FORMAT AND STANDARDS TO BE USED FOR REPORTING	5.1	5.2	5.3
4	Executing entity identification code	{LEI}	LEI of the investment firm	LEI of Client A	LEI of Client A
6	Submitting entity identification code	{LEI}	LEI of the ARM that the investment firm is using	the LEI of the ARM that Client A is using	the LEI of the ARM that Client A is using
7	Buyer identification code	{LEI} {MIC} {NATIONAL_ID} 'INTC'	LEI of Client A	LEI of Client A	LEI if Client B
12	Buyer decision maker code	{LEI} {NATIONAL_ID}	Blank (Not applicable as no discretionary mandate / power of representation)	Blank (Not applicable as no discretionary mandate / power of representation)	Blank (Not applicable as no discretionary mandate / power of representation)
16	Seller identification code	{LEI} {MIC} {NATIONAL_ID} 'INTC'	LEI of the central counterparty of the Trading Venue	LEI of the investment firm	LEI of Client A
21	Seller decision maker code	{LEI} {NATIONAL_ID}	Blank (Not applicable as no discretionary mandate / power of representation)	Blank (Not applicable as no discretionary mandate / power of representation)	Blank (Not applicable as no discretionary mandate / power of representation)
25	Transmission of order indicator	'true' 'false'	false	false	false
26	Transmitting firm identification code for the buyer	{LEI}	Blank (Not applicable as conditions for transmission specified in Article 4 are not satisfied)	Blank (Not applicable as conditions for transmission specified in Article 4 are not satisfied)	Blank (Not applicable as conditions for transmission specified in Article 4 are not satisfied)
27	Transmitting identification code for the seller	{LEI}	Blank (Not applicable as conditions for transmission specified in Article 4 are not satisfied)	Blank (Not applicable as conditions for transmission specified in Article 4 are not satisfied)	Blank (Not applicable as conditions for transmission specified in Article 4 are not satisfied)
28	Trading date time	{DATE_TIME_FORMAT} to the required granularity	11:05 (to the required granularity) Same as 5.2	11:05 (to the required granularity) Same as 5.1	Time executed with the client on or after 11:05 (to the required granularity)
29	Trading capacity	'DEAL' - Dealing on own account 'MTCH' - Matched principal 'AOTC' - Any other trading capacity	MTCH/AOTC	DEAL	DEAL
30	Quantity	{DECIMAL-18/17} in case the quantity is expressed as number of units {DECIMAL-18/5} in case the quantity is expressed as monetary or nominal value	1000	1000	1000
33	Price	{DECIMAL-18/13} in case the price is expressed as monetary value {DECIMAL-11/10} in case the price is expressed as percentage or yield 'PNDG' in case the price is not available	9.5	9.5	9.5
36	Venue	{MIC}	Segment MIC of the Trading Venue	XOFF	XOFF
57	Investment decision within firm	{NATIONAL_ID} - Natural persons {ALPHANUMERICAL-50} - Algorithms	Field is blank because the investment firm is not dealing on account and doesn't have discretionary mandate	National ID of the Trader in Client A (subject to individual firms interpretation) because dealing on own account	National ID of the Trader in Client A (subject to individual firms interpretation) because dealing on own account
59	Execution within firm	{NATIONAL_ID} - Natural persons {ALPHANUMERICAL-50} - Algorithms	National ID of the Trader in the Investment Firm (subject to firms individual interpretation) or Algo ID	National ID of the Trader in Client A (subject to individual firms interpretation) or Algo ID	National ID of the Trader in Client A (subject to individual firms interpretation) or Algo ID

## Scenario 6a - Single client and single fill, Investment Firm trading matched principal or any other capacity and Client A trading any other capacity



Order from Client A to the Investment Firm to buy 1000 Units

Type of product?

Transferable Security / Listed Derivatives

New, Amend or Cancel?

New

Single or multiple fills?

Order was filled by the Investment Firm on the Venue in 1 fill  
1000 at Ccy 9.50 at 11:05

Trading Capacity?

The Investment Firm is dealing any other capacity or matched principal  
Client A is also dealing any other capacity

Single or multiple clients?

Client A is the single client of the Investment firm  
Client B is the single client of Client A

Conditions for transmission specified in Article 4 satisfied?

No

Discretionary mandate?

There is no discretionary mandate

MiFID II investment firm?

Investment firm has a MiFID II Transaction Reporting obligation

Client A has a MiFID II Transaction Reporting obligation

Client B does not have a MiFID II Transaction Reporting obligation

Party executing on the Venue is a MiFID II Investment firm and therefore the Venue does not have an obligation to report.

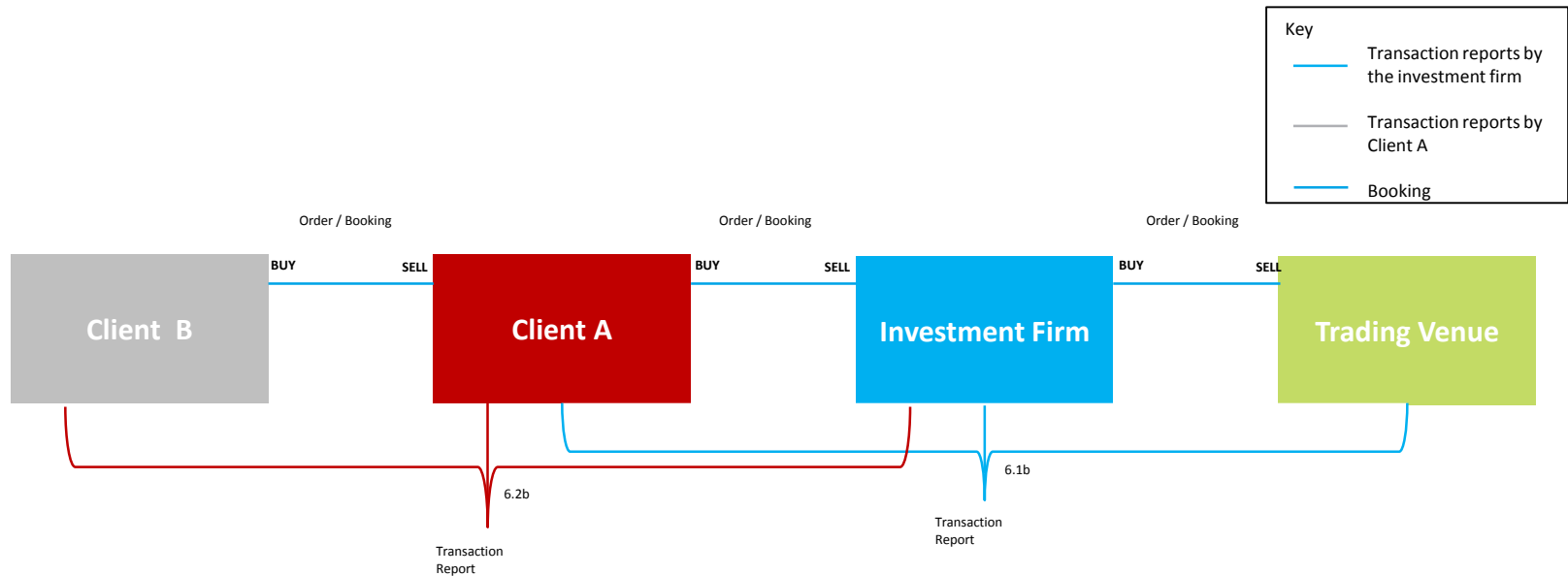
Notes

The investment firm is executing a single market executions for a single client  
Client A is executing a single market executions for a single client  
Client B does not have a reporting requirement

N	Transaction Reporting fields	FORMAT AND STANDARDS TO BE USED FOR REPORTING	6.1a	6.2a
4	Executing entity identification code	{LEI}	LEI of the investment firm	LEI of Client A
6	Submitting entity identification code	{LEI}	LEI of the ARM that the investment firm is using	LEI of the ARM that Client A is using
7	Buyer identification code	{LEI} {MIC} {NATIONAL_ID} 'INTC'	LEI of Client A	LEI of Client B
12	Buyer decision maker code	{LEI} {NATIONAL_ID}	Blank (Not applicable as no discretionary mandate / power of representation)	Blank (Not applicable as no discretionary mandate / power of representation)
16	Seller identification code	{LEI} {MIC} {NATIONAL_ID} 'INTC'	LEI of the central counterparty of the Trading Venue	LEI of Investment firm
21	Seller decision maker code	{LEI} {NATIONAL_ID}	Blank (Not applicable as no discretionary mandate / power of representation)	Blank (Not applicable as no discretionary mandate / power of representation)
25	Transmission of order indicator	'true' 'false'	false	True (because conditions for transmission specified in Article 4 are not satisfied)
26	Transmitting firm identification code for the buyer	{LEI}	Blank (Not applicable as conditions for transmission specified in Article 4 are not satisfied)	Blank (Not applicable as conditions for transmission specified in Article 4 are not satisfied)
27	Transmitting identification code for the seller	{LEI}	Blank (Not applicable as conditions for transmission specified in Article 4 are not satisfied)	Blank (Not applicable as conditions for transmission specified in Article 4 are not satisfied)
28	Trading date time	{DATE_TIME_FORMAT} to the required granularity	11:05 (to the required granularity) same time as 6.2a	11:05 (to the required granularity) same as 6.1a
29	Trading capacity	'DEAL' - Dealing on own account 'MTCH' - Matched principal 'AOTC' - Any other trading capacity	AOTC / MTCH	AOTC
30	Quantity	{DECIMAL-18/17} in case the quantity is expressed as number of units {DECIMAL-18/5} in case the quantity is expressed as monetary or nominal value	1000	1000
33	Price	{DECIMAL-18/13} in case the price is expressed as monetary value {DECIMAL-11/10} in case the price is expressed as percentage or yield 'PNDG' in case the price is not available	9.5	9.5
36	Venue	{MIC}	Segment MIC of the Trading Venue	XOFF
57	Investment decision within firm	{NATIONAL_ID} - Natural persons {ALPHANUMERICAL-50} - Algorithms	Field is blank because the investment firm firm is not dealing on account and doesn't have discretionary mandate	Field is blank because the investment firm is not dealing on account and doesn't have discretionary mandate
59	Execution within firm	{NATIONAL_ID} - Natural persons {ALPHANUMERICAL-50} - Algorithms	National ID of the Trader in the Investment Firm (subject to firms individual interpretation) or Algo ID	National ID of the Trader in Client A (subject to firms individual interpretation) or Algo ID



## Scenario 6b - Single client and single fill, Investment Firm trading matched principal or any other capacity and Client A trading matched principal



Order from Client A to the Investment Firm to buy 1000 Units

Type of product?

Transferable Security / Listed Derivatives

New, Amend or Cancel?

New

Single or multiple fills?

Order was filled by the Investment Firm on the Venue in 1 fill  
1000 at Ccy 9.50 at 11:05

Trading Capacity?

The Investment Firm is dealing matched principal or any other capacity  
Client A is also dealing matched principal

Single or multiple clients?

Client A is the single client of the Investment firm  
Client B is the single client of Client A

Conditions for transmission specified in Article 4 satisfied?

No

Discretionary mandate?

There is no discretionary mandate

MiFID II investment firm?

Investment firm has a MiFID II Transaction Reporting obligation

Client A has a MiFID II Transaction Reporting obligation

Client B does not have a MiFID II Transaction Reporting obligation

Party executing on the Venue is a MiFID II Investment firm and therefore the Venue does not have an obligation to report.

Notes

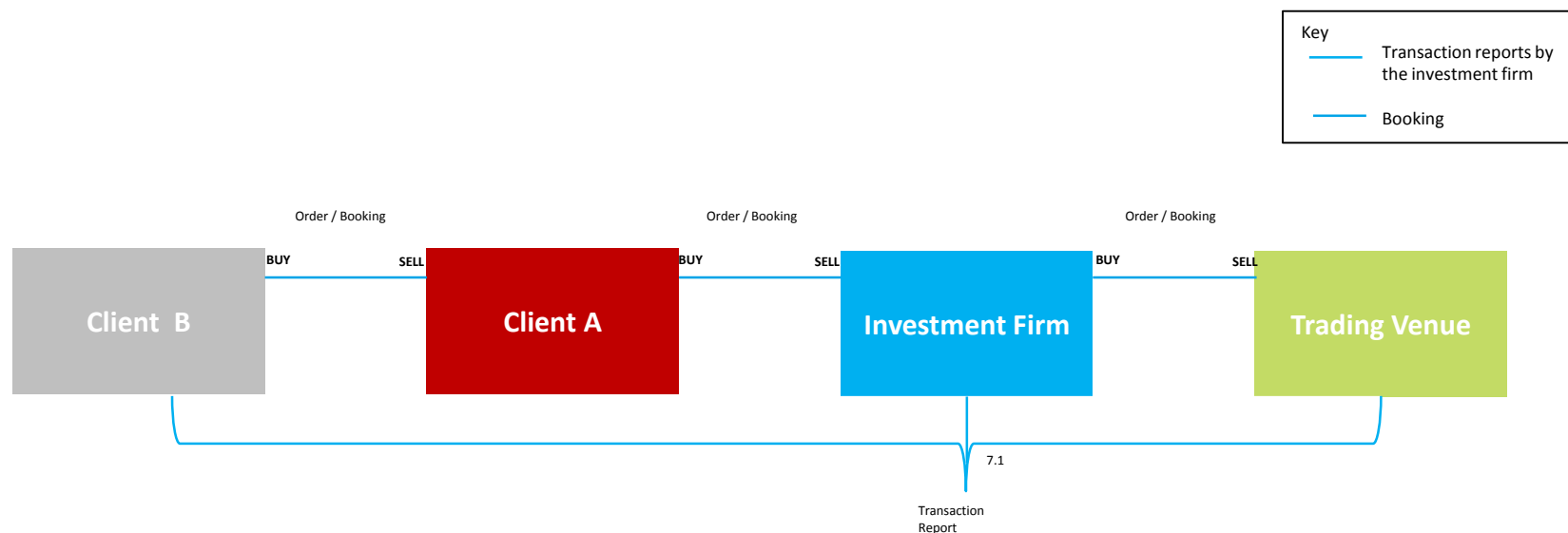
The investment firm is executing a single market executions for a single client

Client A is executing a single market executions for a single client

Client B does not have a reporting requirement

N	Transaction Reporting fields	FORMAT AND STANDARDS TO BE USED FOR REPORTING	6.1b	6.2b
4	Executing entity identification code	{LEI}	LEI of the investment firm	LEI of Client A
6	Submitting entity identification code	{LEI}	LEI of the ARM that the investment firm is using	LEI of the ARM that Client A is using
7	Buyer identification code	{LEI} {MIC} {NATIONAL_ID} 'INTC'	LEI of Client A	LEI of Client B
12	Buyer decision maker code	{LEI} {NATIONAL_ID}	Blank (Not applicable as no discretionary mandate / power of representation)	Blank (Not applicable as no discretionary mandate / power of representation)
16	Seller identification code	{LEI} {MIC} {NATIONAL_ID} 'INTC'	LEI of the central counterparty of the Trading Venue	LEI of Investment firm
21	Seller decision maker code	{LEI} {NATIONAL_ID}	Blank (Not applicable as no discretionary mandate / power of representation)	Blank (Not applicable as no discretionary mandate / power of representation)
25	Transmission of order indicator	'true' 'false'	false	false
26	Transmitting firm identification code for the buyer	{LEI}	Blank (Not applicable as conditions for transmission specified in Article 4 are not satisfied)	Blank (Not applicable as conditions for transmission specified in Article 4 are not satisfied)
27	Transmitting identification code for the seller	{LEI}	Blank (Not applicable as conditions for transmission specified in Article 4 are not satisfied)	Blank (Not applicable as conditions for transmission specified in Article 4 are not satisfied)
28	Trading date time	{DATE_TIME_FORMAT} to the required granularity	11:05 (to the required granularity) same as 6.2b	11:05 (to the required granularity) same as 6.1b
29	Trading capacity	'DEAL' - Dealing on own account 'MTCH' - Matched principal 'AOTC' - Any other trading capacity	MTCH / AOTC	MTCH
30	Quantity	{DECIMAL-18/17} in case the quantity is expressed as number of units {DECIMAL-18/5} in case the quantity is expressed as monetary or nominal value	1000	1000
33	Price	{DECIMAL-18/13} in case the price is expressed as monetary value {DECIMAL-11/10} in case the price is expressed as percentage or yield 'PNDG' in case the price is not available	9.5	9.5
36	Venue	{MIC}	Segment MIC of the Trading Venue	XOFF
57	Investment decision within firm	{NATIONAL_ID} - Natural persons {ALPHANUMERICAL-50} - Algorithms	Field is blank because the investment firm firm is not dealing on account and doesn't have discretionary mandate or Algo ID	Field is blank because the investment firm firm is not dealing on account and doesn't have discretionary mandate
59	Execution within firm	{NATIONAL_ID} - Natural persons {ALPHANUMERICAL-50} - Algorithms	National ID of the Trader in the Investment Firm (subject to firms individual interpretation) or Algo ID	National ID of the Trader in Client A (subject to firms individual interpretation) or Algo ID

Scenario 7 - Single client and single fill, Investment Firm is trading either matched principal or any other capacity. Conditions for transmission specified in Article 4 are satisfied.



Order from Client A to the Investment Firm to buy 1000 Units

Type of product?

Transferable Security / Listed Derivatives

New, Amend or Cancel?

New

Single or multiple fills?

Order was filled by the Investment Firm on the Venue in 1 fill  
1000 at Ccy 9.50 at 11:05

Under what trading capacity?

The Investment Firm is dealing either matched principal or any other  
Client A is dealing as agent

Single or multiple clients?

Client A is the single client of the investment firm  
Client B is the single client of Client A

Conditions for transmission specified in Article 4 satisfied?

Yes

Discretionary Mandate?

No

MiFID II investment firm?

Investment firm has a MiFID II Transaction Reporting obligation  
Client A has a MiFID II Transaction Reporting obligation  
Client B does not have a MiFID II Transaction Reporting obligation  
Party executing on the Venue is a MiFID II Investment firm and therefore the  
Venue does not have an obligation to report.

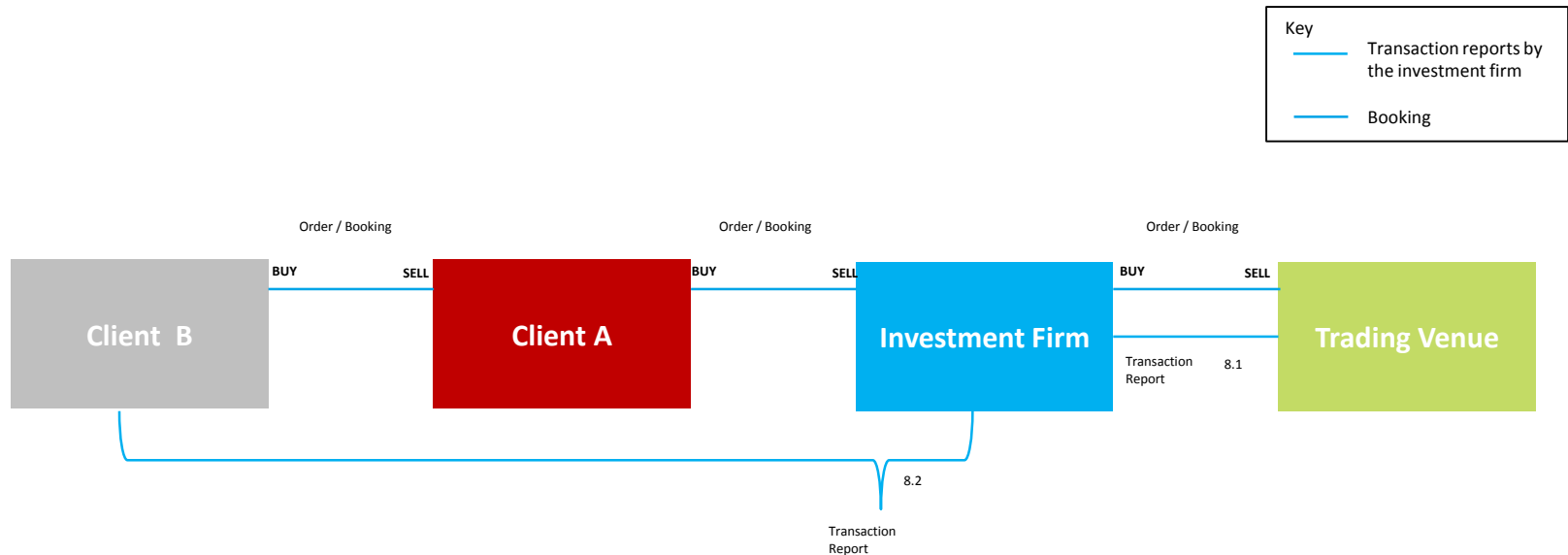
Notes

The investment firm is executing a single market executions for a single client  
Conditions for transmission specified in Article 4 are satisfied so Client A does not  
need to transaction report  
Client B does not have a reporting requirement



N	Transaction Reporting fields	FORMAT AND STANDARDS TO BE USED FOR REPORTING	7.1
4	Executing entity identification code	{LEI}	LEI of the investment firm
6	Submitting entity identification code	{LEI}	LEI of the ARM that the investment firm is using
7	Buyer identification code	{LEI} {MIC} {NATIONAL_ID} 'INTC'	LEI of Client B (Info provided by Client A)
12	Buyer decision maker code	{LEI} {NATIONAL_ID}	Not applicable as there is no discretionary mandate (Info provided by Client A)
16	Seller identification code	{LEI} {MIC} {NATIONAL_ID} 'INTC'	LEI of the central counterparty of the Trading Venue
21	Seller decision maker code	{LEI} {NATIONAL_ID}	Blank (Not applicable as there is no discretionary mandate)
25	Transmission of order indicator	'true' 'false'	False (because conditions for transmission specified in Article 4 are satisfied)
26	Transmitting firm identification code for the buyer	{LEI}	LEI of Client A (Info provided by Client A)
27	Transmitting identification code for the seller	{LEI}	Blank (Not applicable as the client is buying)
28	Trading date time	{DATE_TIME_FORMAT} to the required granularity	11:05 (to the required granularity)
29	Trading capacity	'DEAL' - Dealing on own account 'MTCH' - Matched principal 'AOTC' - Any other trading capacity	AOTC / MTCH (The investment firm inputs it's own trading capacity on the transaction report)
30	Quantity	{DECIMAL-18/17} in case the quantity is expressed as number of units {DECIMAL-18/5} in case the quantity is expressed as monetary or nominal value	1000
33	Price	{DECIMAL-18/13} in case the price is expressed as monetary value {DECIMAL-11/10} in case the price is expressed as percentage or yield 'PNDG' in case the price is not available	9.5
36	Venue	{MIC}	Segment MIC of the Trading Venue
57	Investment decision within firm	{NATIONAL_ID} - Natural persons {ALPHANUMERICAL-50} - Algorithms	Info provided by Client A
59	Execution within firm	{NATIONAL_ID} - Natural persons {ALPHANUMERICAL-50} - Algorithms	National ID of the Trader in the Investment Firm (subject to firms individual interpretation) or Algo ID

## Scenario 8 - Single client and single fill, Investment Firm is trading on own account, conditions for transmission specified in Article 4 are satisfied.



Order from Client A to the Investment Firm to buy 1000 Units

Type of product?  
Transferable Security / Listed Derivatives

New, Amend or Cancel?  
New

Single or multiple fills?  
Order was filled by the Investment Firm on the Venue in 1 fill  
1000 at Ccy 9.50 at 11:05

Under what trading capacity?  
The Investment Firm is dealing on own account  
Client A is dealing as agent

Single or multiple clients?  
Client A is the single client of the investment firm  
Client B is the single client of Client A

Conditions for transmission specified in Article 4 satisfied?  
Yes

Discretionary Mandate?  
No

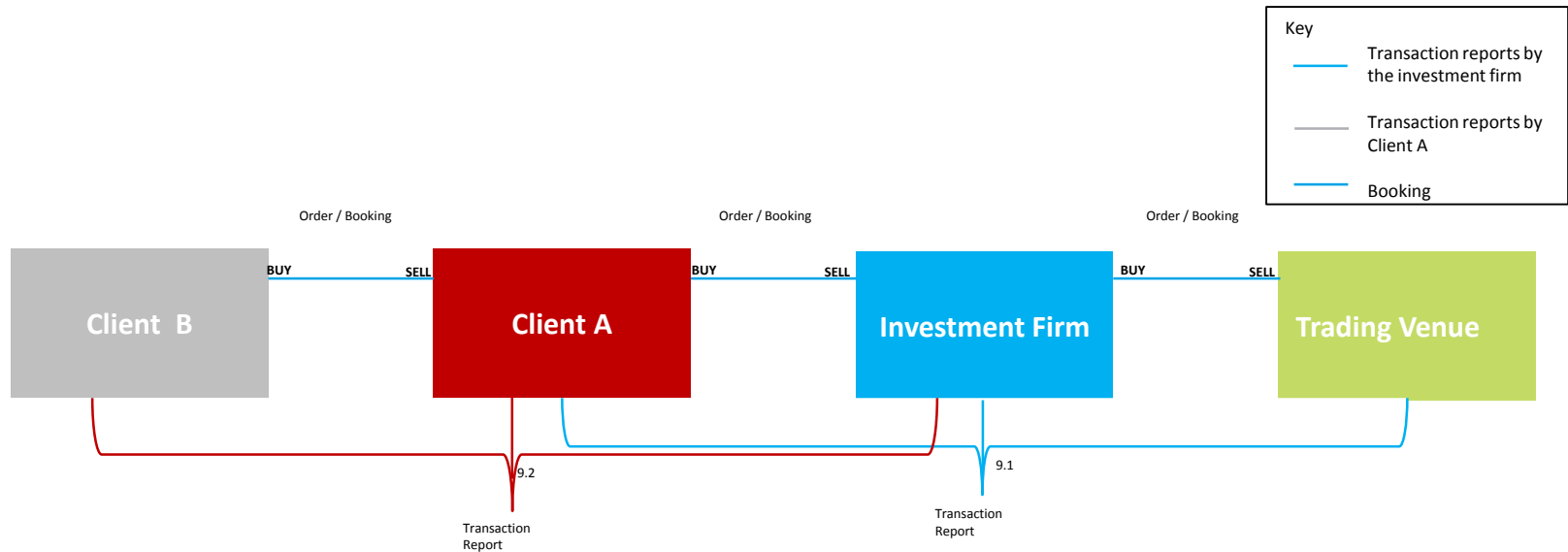
MiFID II investment firm?  
Investment firm has a MiFID II Transaction Reporting obligation  
Client A has a MiFID II Transaction Reporting obligation  
Client B does not have a MiFID II Transaction Reporting obligation  
Party executing on the Venue is a MiFID II Investment firm and therefore the  
Venue does not have an obligation to report.

Notes  
The investment firm is executing a single market executions for a single client  
Conditions for transmission specified in Article 4 are satisfied so Client A does not  
need to transaction report  
Client B does not have a reporting requirement



N	Transaction Reporting fields	FORMAT AND STANDARDS TO BE USED FOR REPORTING	8.1	8.2
4	Executing entity identification code	{LEI}	LEI of the Investment Firm	LEI of the Investment Firm
6	Submitting entity identification code	{LEI}	LEI of the ARM that the investment firm is using	LEI of the ARM that the investment firm is using
7	Buyer identification code	{LEI} {MIC} {NATIONAL_ID} 'INTC'	LEI of the Investment Firm	LEI of Client B provided by Client A
12	Buyer decision maker code	{LEI} {NATIONAL_ID}	Blank (Not applicable as no discretionary mandate / power of representation)	Blank (Not applicable as no discretionary mandate / power of representation)
16	Seller identification code	{LEI} {MIC} {NATIONAL_ID} 'INTC'	LEI of the Central counterparty for the Trading Venue	LEI of the Investment Firm
21	Seller decision maker code	{LEI} {NATIONAL_ID}	Blank (Not applicable as no discretionary mandate / power of representation)	Blank (Not applicable as no discretionary mandate / power of representation)
25	Transmission of order indicator	'true' 'false'	false	false
26	Transmitting firm identification code for the buyer	{LEI}	Blank (Not applicable as conditions for transmission specified in Article 4 are not satisfied)	LEI of Client A
27	Transmitting identification code for the seller	{LEI}	Blank (Not applicable as conditions for transmission specified in Article 4 are not satisfied)	Not applicable as the client is buying
28	Trading date time	{DATE_TIME_FORMAT} to the required granularity	11:05 (to the required granularity)	Last market fill or the time of allocation to the Client A
29	Trading capacity	'DEAL' - Dealing on own account 'MTCH' - Matched principal 'AOTC' - Any other trading capacity	DEAL	DEAL
30	Quantity	{DECIMAL-18/17} in case the quantity is expressed as number of units {DECIMAL-18/5} in case the quantity is expressed as monetary or nominal value	1000	1000
33	Price	{DECIMAL-18/13} in case the price is expressed as monetary value {DECIMAL-11/10} in case the price is expressed as percentage or yield 'PNDG' in case the price is not available	9.5	9.5 (price agreed with Client A)
36	Venue	{MIC}	Segment MIC of the Trading Venue	XOFF
57	Investment decision within firm	{NATIONAL_ID} - Natural persons {ALPHANUMERICAL-50} - Algorithms	National ID of the Trader in the Investment Firm (subject to firms individual interpretation - because IF is dealing on own a/c or Algo ID)	Information provided by Client A
59	Execution within firm	{NATIONAL_ID} - Natural persons {ALPHANUMERICAL-50} - Algorithms	National ID of the Trader in the Investment Firm (subject to firms individual interpretation) or Algo ID	National ID of the Trader in the Investment Firm (subject to firms individual interpretation) or Algo ID

Scenario 9 - Single client and single fill - Investment Firm is trading either matched principal or any other capacity. Conditions for transmission specified in Article 4 are not satisfied as Client A has not provided order details.



Order from Client A to the Investment Firm to buy 1000 Units

Type of product?  
Transferable Security / Listed Derivatives

New, Amend or Cancel?  
New

Single or multiple fills?  
Order was filled by the Investment Firm on the Venue in 1 fill  
1000 at Ccy 9.50 at 11:05

Under what trading capacity?  
The Investment Firm is dealing either matched principal or Other  
Client A is dealing as agent

Single or multiple clients?  
Client A is the single client of the investment firm  
Client B is the single client of Client A

Conditions for transmission specified in Article 4 satisfied?

No. (Conditions for transmission specified in Article 4 are not satisfied as Client A has not provided order details)

Discretionary Mandate?  
No

MiFID II investment firm?  
Investment firm has a MiFID II Transaction Reporting obligation  
Client A has a MiFID II Transaction Reporting obligation  
Client B does not have a MiFID II Transaction Reporting obligation  
Party executing on the Venue is a MiFID II Investment firm and therefore the Venue does not have an obligation to report.

Notes

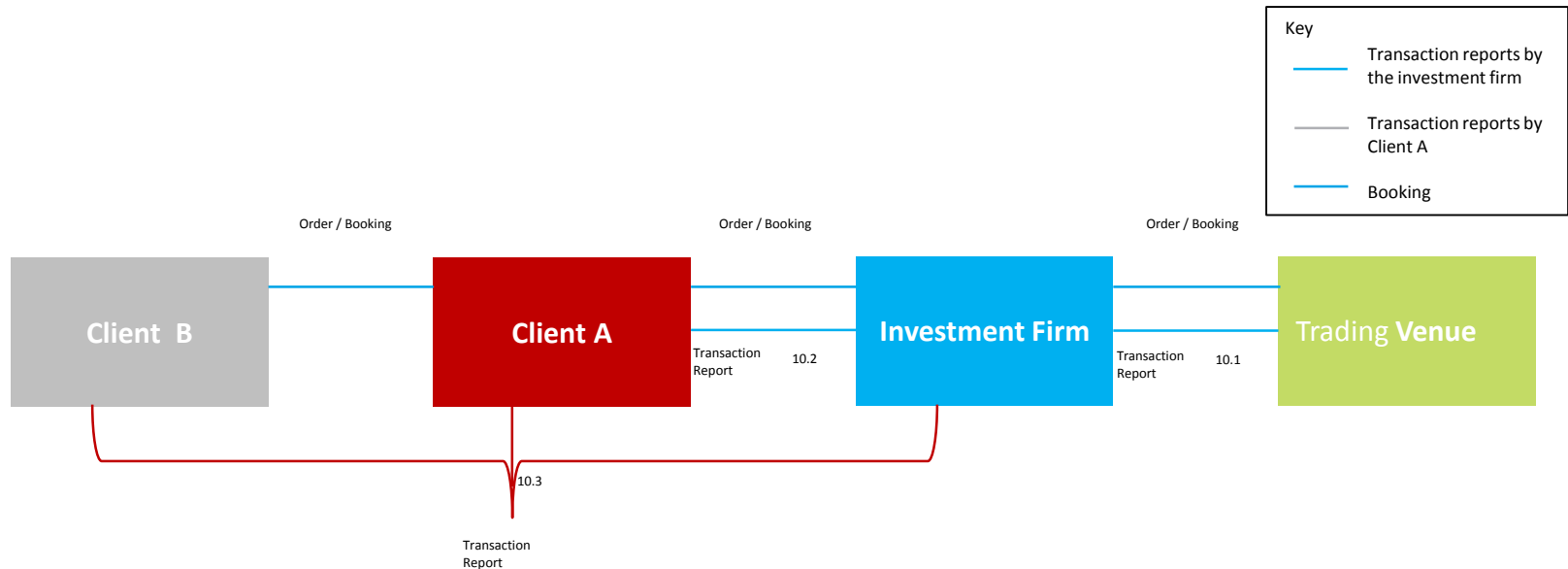
The investment firm is executing a single market executions for a single client  
Conditions for transmission specified in Article 4 are not satisfied as Client A has not provided order details  
Client B does not have a reporting requirement



N	Transaction Reporting fields	FORMAT AND STANDARDS TO BE USED FOR REPORTING	9.1	9.2
4	Executing entity identification code	{LEI}	LEI of the investment firm	LEI of Client A
6	Submitting entity identification code	{LEI}	LEI of the ARM that the investment firm is using	LEI of the ARM that Client A is using
7	Buyer identification code	{LEI} {MIC} {NATIONAL_ID} 'INTC'	LEI of Client A	LEI of Client B
12	Buyer decision maker code	{LEI} {NATIONAL_ID}	Blank (Not applicable as no discretionary mandate / power of representation)	Blank (Not applicable as no discretionary mandate / power of representation)
16	Seller identification code	{LEI} {MIC} {NATIONAL_ID} 'INTC'	LEI of the central counterparty of the Trading Venue	LEI of Investment firm
21	Seller decision maker code	{LEI} {NATIONAL_ID}	Blank (Not applicable as no discretionary mandate / power of representation)	Blank (Not applicable as no discretionary mandate / power of representation)
25	Transmission of order indicator	'true' 'false'	false	True (because conditions for transmission specified in Article 4 are not satisfied)
26	Transmitting firm identification code for the buyer	{LEI}	Blank (Not applicable as conditions for transmission specified in Article 4 are not satisfied)	Blank (Not applicable as conditions for transmission specified in Article 4 are not satisfied)
27	Transmitting identification code for the seller	{LEI}	Blank (Not applicable as conditions for transmission specified in Article 4 are not satisfied)	Blank (Not applicable as conditions for transmission specified in Article 4 are not satisfied)
28	Trading date time	{DATE_TIME_FORMAT} to the required granularity	11:05 (to the required granularity)	11:05 (to the required granularity)
29	Trading capacity	'DEAL' - Dealing on own account 'MTCH' - Matched principal 'AOTC' - Any other trading capacity	AOTC / MTCH	AOTC
30	Quantity	{DECIMAL-18/17} in case the quantity is expressed as number of units {DECIMAL-18/5} in case the quantity is expressed as monetary or nominal value	1000	1000
33	Price	{DECIMAL-18/13} in case the price is expressed as monetary value {DECIMAL-11/10} in case the price is expressed as percentage or yield 'PNDG' in case the price is not available	9.5	9.5
36	Venue	{MIC}	Segment MIC of the Trading Venue	XOFF
57	Investment decision within firm	{NATIONAL_ID} - Natural persons {ALPHANUMERICAL-50} - Algorithms	blank because investment firm is not dealing on own account and there is no discretion	Field is blank because the Client A is not dealing on own account and doesn't have discretionary mandate
59	Execution within firm	{NATIONAL_ID} - Natural persons {ALPHANUMERICAL-50} - Algorithms	National ID of the Trader in the Investment Firm (subject to firms individual interpretation) or Algo ID	National ID of the Trader in Client A (subject to firms individual interpretation) or Algo ID



Scenario 10 - Single client and single fill - Investment Firm is dealing on own account. Conditions for transmission specified in Article 4 are not satisfied as Client A has not provided order details.



Order from Client A to the Investment Firm to buy 1000 Units

Type of product?  
Transferable Security / Listed Derivatives

New, Amend or Cancel?  
New

Single or multiple fills?  
Order was filled by the Investment Firm on the Venue in 1 fill  
1000 at Ccy 9.50 at 11:05

Under what trading capacity?  
The Investment Firm is dealing on own account  
Client A is dealing agent

Single or multiple clients?  
Client A is the single client of the investment firm  
Client B is the single client of Client A

Conditions for transmission specified in Article 4 satisfied?  
No. (Conditions for transmission specified in Article 4 are not satisfied as Client A has not provided order details)

Discretionary Mandate?  
No

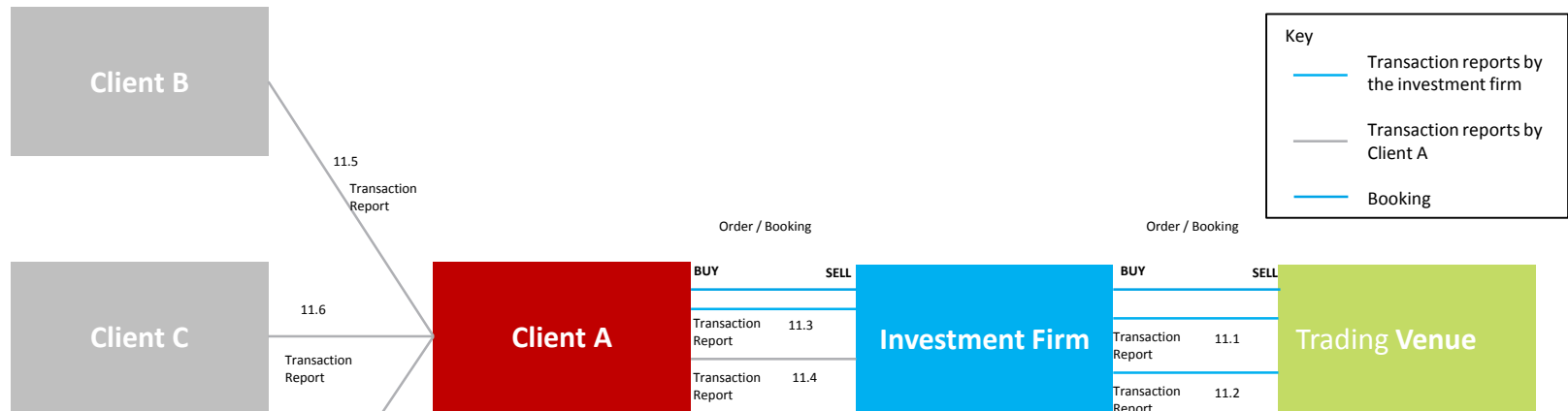
MiFID II investment firm?  
Investment firm has a MiFID II Transaction Reporting obligation  
Client A has a MiFID II Transaction Reporting obligation  
Client B does not have a MiFID II Transaction Reporting obligation  
Party executing on the Venue is a MiFID II Investment firm and therefore the Venue does not have an obligation to report.

Notes  
The investment firm is executing a single market executions for a single client  
Conditions for transmission specified in Article 4 are not satisfied as Client A has not provided order details  
Client B does not have a reporting requirement



N	Transaction Reporting fields	FORMAT AND STANDARDS TO BE USED FOR REPORTING	10.1	10.2	10.3
4	Executing entity identification code	{LEI}	LEI of the Investment Firm	LEI of the Investment Firm	LEI of Client A
6	Submitting entity identification code	{LEI}	LEI of the ARM that the investment firm is using	LEI of the ARM that the investment firm is using	LEI of the ARM that Client A is using
7	Buyer identification code	{LEI} {MIC} {NATIONAL_ID} 'INTC'	LEI of the Investment Firm	LEI of Client A	LEI of Client B
12	Buyer decision maker code	{LEI} {NATIONAL_ID}	Blank (Not applicable as no discretionary mandate / power of representation)	Blank (Not applicable as no discretionary mandate / power of representation)	Blank (Not applicable as no discretionary mandate / power of representation)
16	Seller identification code	{LEI} {MIC} {NATIONAL_ID} 'INTC'	LEI of the Central counterparty for the Trading Venue	LEI of the Investment Firm	LEI of Investment firm
21	Seller decision maker code	{LEI} {NATIONAL_ID}	Blank (Not applicable as no discretionary mandate / power of representation)	Blank (Not applicable as no discretionary mandate / power of representation)	Blank (Not applicable as no discretionary mandate / power of representation)
25	Transmission of order indicator	'true' 'false'	false	false	True (because conditions for transmission specified in Article 4 are not satisfied)
26	Transmitting firm identification code for the buyer	{LEI}	Blank (Not applicable as conditions for transmission specified in Article 4 are not satisfied)	Blank (conditions for transmission specified in Article 4 are not satisfied)	Blank (conditions for transmission specified in Article 4 are not satisfied)
27	Transmitting identification code for the seller	{LEI}	Blank (Not applicable as conditions for transmission specified in Article 4 are not satisfied)	Blank (conditions for transmission specified in Article 4 are not satisfied)	Blank (conditions for transmission specified in Article 4 are not satisfied)
28	Trading date time	{DATE_TIME_FORMAT} to the required granularity	11:05 (to the required granularity)	Last fill time (11:05 (to the required granularity))	11:05 (to the required granularity)
29	Trading capacity	'DEAL' - Dealing on own account 'MTCH' - Matched principal 'AOTC' - Any other capacity	DEAL	DEAL	AOTC
30	Quantity	{DECIMAL-18/17} in case the quantity is expressed as number of units {DECIMAL-18/5} in case the quantity is expressed as monetary or nominal value	1000	1000	1000
33	Price	{DECIMAL-18/13} in case the price is expressed as monetary value {DECIMAL-11/10} in case the price is expressed as percentage or yield 'PNDG' in case the price is not available	9.5	9.5 (price agreed with Client A	9.5 (price agreed with Inv. Firm
36	Venue	{MIC}	Segment MIC of the Trading Venue	XOFF	XOFF
57	Investment decision within firm	{NATIONAL_ID} - Natural persons {ALPHANUMERICAL-50} - Algorithms	National ID of the Trader in the Investment Firm (subject to firms individual interpretation) - because IF is dealing on own acc. Or Algo ID	National ID of the Trader in the Investment Firm (subject to firms individual interpretation - because IF is dealing on own acc. Or Algo ID	Field is blank because the Client A is not dealing on own account and doesn't have discretionary mandate
59	Execution within firm	{NATIONAL_ID} - Natural persons {ALPHANUMERICAL-50} - Algorithms	National ID of the Trader in the Investment Firm (subject to firms individual interpretation) or Algo ID	National ID of the Trader in the Investment Firm (subject to firms individual interpretation) or Algo ID	National ID of the Trader in Client A (subject to firms individual interpretation) or Algo ID

## Scenario 11 - Multiple clients and multiple fills, Investment Firm and Client A are both dealing on own account. Client wishes to receive an average price.



Order from Client A to the Investment Firm to buy 1000 Units

Type of product?  
Transferable Security / Listed Derivatives

New, Amend or Cancel?  
New

Single or multiple fills?  
Order was filled by the Investment Firm on the Venue in 2 fills  
1) 600 at Ccy 9.50 at 11:00  
2) 400 at Ccy 10 at 11:05

Under what trading capacity?  
The Investment Firm is dealing on own account  
Client A is dealing on own account

Single or multiple clients?  
Client A's allocations are split across 3 Clients  
Client B = 100  
Client C = 700  
Client D = 200

Conditions for transmission specified in Article 4 satisfied?  
No

Discretionary mandate?  
Investment Firm – No  
Client A has discretion over clients B, C and D

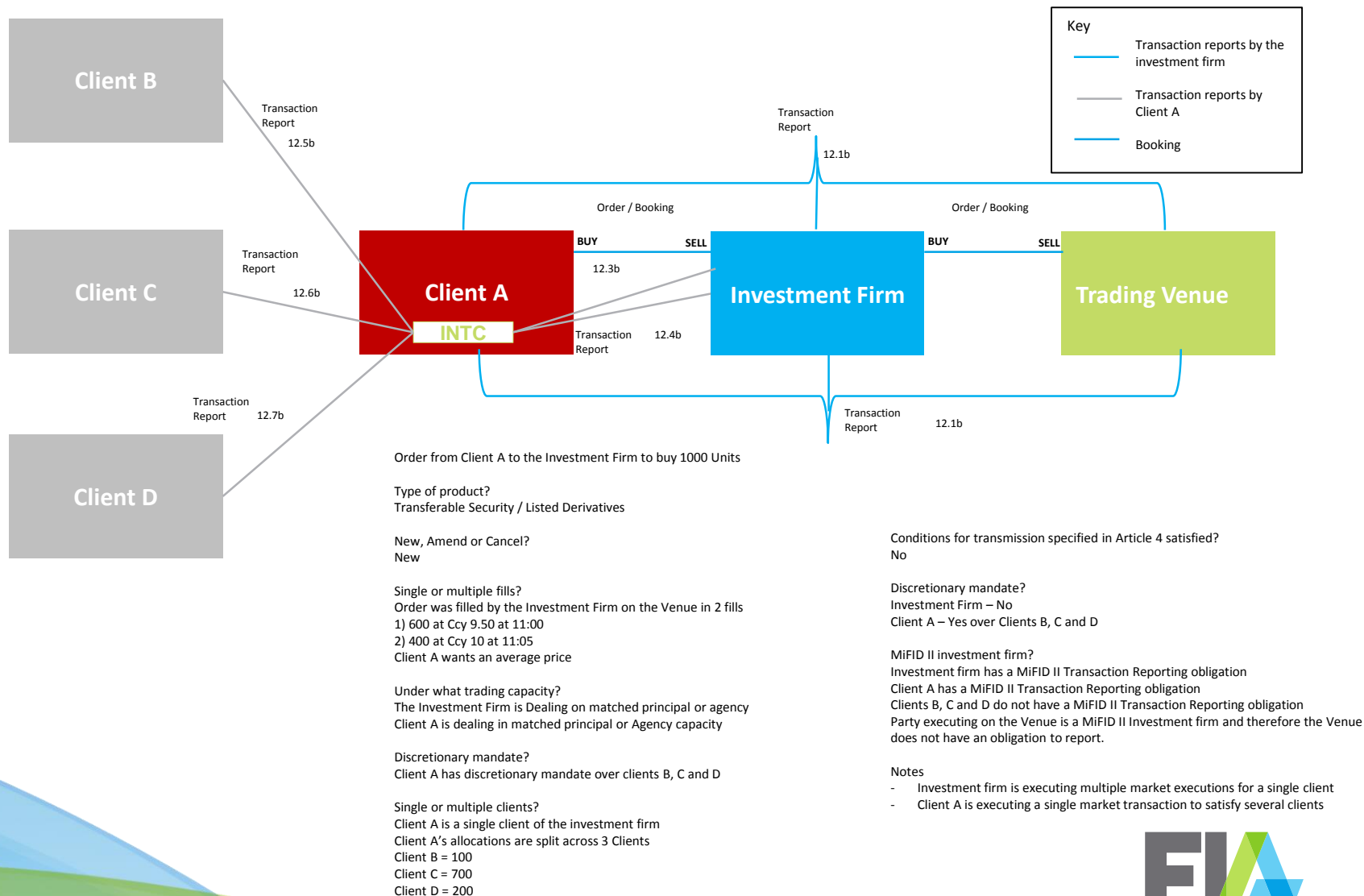
MiFID II investment firm?  
Investment firm has a MiFID II Transaction Reporting obligation  
Client A has a MiFID II Transaction Reporting obligation  
Clients B, C and D do not have a MiFID II Transaction Reporting obligation  
Party executing on the Venue is a MiFID II Investment firm and therefore the Venue does not have an obligation to report.

Notes  
The investment firm is executing multiple market executions for a single client  
Client A is executing a single market transaction to satisfy several clients



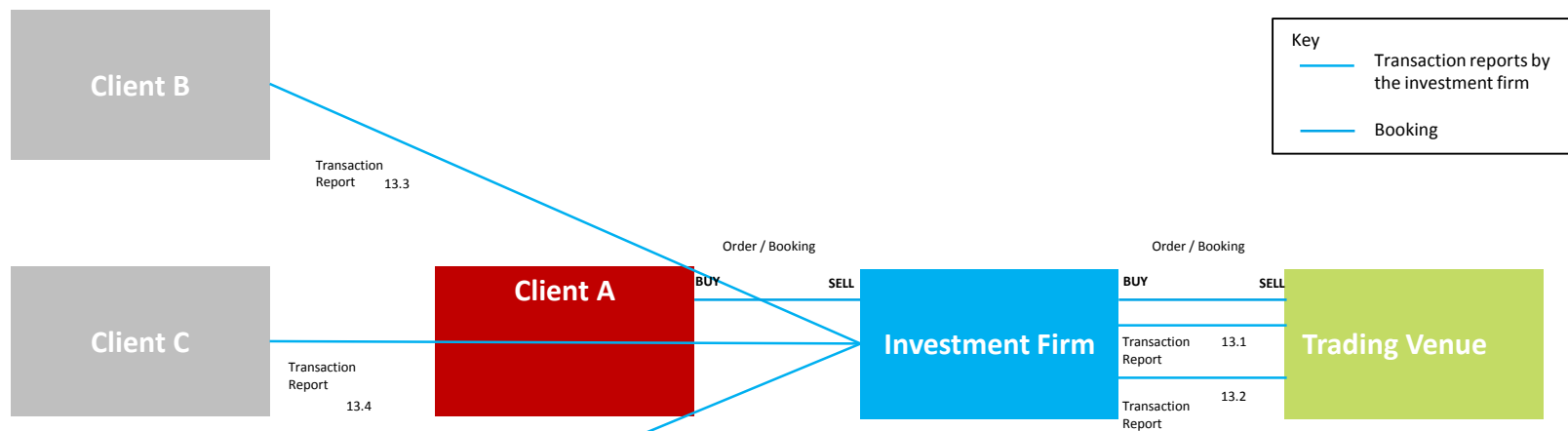
N	Transaction Reporting fields	FORMAT AND STANDARDS TO BE USED FOR REPORTING	11.1	11.2	11.3	11.4	11.5	11.6	11.7
4	Executing entity identification code	{LEI}	LEI of the Investment Firm	LEI of the Investment Firm	LEI of the Investment Firm	LEI of Client A	LEI of Client A	LEI of Client A	LEI of Client A
6	Submitting entity identification code	{LEI}	LEI of the ARM that the investment firm is using	LEI of the ARM that the investment firm is using	LEI of the ARM that the investment firm is using	LEI or the ARM used by Client A	LEI or the ARM used by Client A	LEI or the ARM used by Client A	LEI or the ARM used by Client A
7	Buyer identification code	{LEI} {MIC} {NATIONAL_ID} 'INTC'	LEI of the Investment Firm	LEI of the Investment Firm	LEI of Client A	LEI of Client A	LEI of Client B	LEI of Client C	LEI of Client D
12	Buyer decision maker code	{LEI} {NATIONAL_ID}	Blank (Not applicable as no discretionary mandate / power of representation)	Blank (Not applicable as no discretionary mandate / power of representation)	Blank (Not applicable as no discretionary mandate / power of representation)	Blank (Not applicable as no discretionary mandate / power of representation)	LEI of Client A	LEI of Client A	LEI of Client A
16	Seller identification code	{LEI} {MIC} {NATIONAL_ID} 'INTC'	LEI of the Central counterparty for the Trading Venue	LEI of the Central counterparty for the Trading Venue	LEI of the Investment Firm	LEI of the investment firm	the LEI of Client A	the LEI of Client A	the LEI of Client A
21	Seller decision maker code	{LEI} {NATIONAL_ID}	Blank (Not applicable as no discretionary mandate / power of representation)	Blank (Not applicable as no discretionary mandate / power of representation)	Blank (Not applicable as no discretionary mandate / power of representation)	Blank (Not applicable as no discretionary mandate / power of representation)	Blank (n/a as the client is the buyer)	Blank (n/a as the client is the buyer)	Blank (n/a as the client is the buyer)
25	Transmission of order indicator	'true' 'false'	false	false	false	false	false	false	false
26	Transmitting firm identification code for the buyer	{LEI}	Blank (Not applicable as conditions for transmission specified in Article 4 are not satisfied)	Blank (Not applicable as conditions for transmission specified in Article 4 are not satisfied)	Blank (Not applicable as conditions for transmission specified in Article 4 are not satisfied)	Blank (Not applicable as conditions for transmission specified in Article 4 are not satisfied)	Blank (Not applicable as conditions for transmission specified in Article 4 are not satisfied)	Blank (Not applicable as conditions for transmission specified in Article 4 are not satisfied)	Blank (Not applicable as conditions for transmission specified in Article 4 are not satisfied)
27	Transmitting identification code for the seller	{LEI}	Blank (Not applicable as conditions for transmission specified in Article 4 are not satisfied)	Blank (Not applicable as conditions for transmission specified in Article 4 are not satisfied)	Blank (Not applicable as conditions for transmission specified in Article 4 are not satisfied)	Blank (Not applicable as conditions for transmission specified in Article 4 are not satisfied)	Blank (Not applicable as conditions for transmission specified in Article 4 are not satisfied)	Blank (Not applicable as conditions for transmission specified in Article 4 are not satisfied)	Blank (Not applicable as conditions for transmission specified in Article 4 are not satisfied)
28	Trading date time	{DATE_TIME_FORMAT} to the required granularity	11:00 (to the required granularity)	11:05 (to the required granularity)	11:00 (to the required granularity)	Time of the last fill or the time of allocation to client A	Time of the last fill or the time of allocation to client B	Time of the last fill or the time of allocation to client C	Time of the last fill or the time of allocation to client D
29	Trading capacity	'DEAL' - Dealing on own account 'MTCH' - Matched principal 'AOTC' - Any other trading capacity	DEAL	DEAL	DEAL	DEAL	DEAL	DEAL	DEAL
30	Quantity	{DECIMAL-18/17} in case the quantity is expressed as number of units {DECIMAL-18/5} in case the quantity is expressed as monetary or nominal value	600	400	1000	1000	100	700	200
33	Price	{DECIMAL-18/13} in case the price is expressed as monetary value {DECIMAL-11/10} in case the price is expressed as percentage or yield 'PNDG' in case the price is not available	9.5	10	9.7	9.7	Information provided by Client	Information provided by Client	Information provided by Client
36	Venue	{MIC}	Segment MIC of the Trading Venue	Segment MIC of the Trading Venue	XOFF	XOFF	XOFF	XOFF	XOFF
57	Investment decision within firm	{NATIONAL_ID} - Natural persons {ALPHANUMERICAL-50} - Algorithms	National ID of the Trader in the Investment Firm (subject to firms individual interpretation - because IF is dealing on own acc. Or Algo ID	National ID of the Trader in the Investment Firm (subject to firms individual interpretation - because IF is dealing on own acc. Or Algo ID	National ID of the Trader in the Investment Firm (subject to firms individual interpretation - because IF is dealing on own acc. Or Algo ID	National ID of the Trader in Client A (subject to individual firms interpretation) because dealing on own acc. Or Algo ID	National ID of the Trader in Client A (subject to individual firms interpretation) because dealing on own acc. Or Algo ID	National ID of the Trader in Client A (subject to individual firms interpretation) because dealing on own acc. Or Algo ID	National ID of the Trader in Client A (subject to individual firms interpretation) because dealing on own acc. Or Algo ID
59	Execution within firm	{NATIONAL_ID} - Natural persons {ALPHANUMERICAL-50} - Algorithms	National ID of the Trader in the Investment Firm (subject to firms individual interpretation) or Algo ID	National ID of the Trader in the Investment Firm (subject to firms individual interpretation) or Algo ID	National ID of the Trader in the Investment Firm (subject to firms individual interpretation) or Algo ID	National ID of the Trader in Client A (subject to firms individual interpretation) or Algo ID	National ID of the Trader in Client A (subject to firms individual interpretation) or Algo ID	National ID of the Trader in Client A (subject to firms individual interpretation) or Algo ID	National ID of the Trader in Client A (subject to firms individual interpretation) or Algo ID

## Scenario 12 - Multiple clients and multiple fills, Investment Firm is matched principal or agency and Client A is acting in an Agency or matched principal capacity with discretion over the clients accounts B,C and D



[illegible]

Scenario 13 - Multiple clients and multiple fills, Investment Firm is Dealing on own account. Client A is acting in an Agency capacity and has discretion over the clients B,C and D accounts. Conditions for transmission specified in Article 4 are satisfied.



Conditions for transmission specified in Article 4 satisfied?  
Yes

Discretionary mandate?  
Client A has discretionary mandate over B, C and D

MiFID II investment firm?  
Investment firm has a MiFID II Transaction Reporting obligation  
Client A has a MiFID II Transaction Reporting obligation  
Clients B, C and D do not have a MiFID II Transaction Reporting obligation  
Party executing on the Venue is a MiFID II Investment firm and therefore the Venue does not have an obligation to report.

Notes  
The investment firm is executing multiple market executions for a single client  
Client A is executing a single market transaction to satisfy several clients  
Clients B, C, D do not have a reporting requirement

Order from Client A to the Investment Firm to buy 1000 Units

Type of product?  
Transferable Security / Listed Derivatives

New, Amend or Cancel?  
New

Single or multiple fills?  
Order was filled by the Investment Firm on the Venue in 2 fills  
14.1) 600 at Ccy 9.50 at 11:00  
14.2) 400 at Ccy 10 at 11:05  
Client A wants an average price

Under what trading capacity?  
The Investment Firm is Dealing on own account  
Client A is acting in an agency capacity

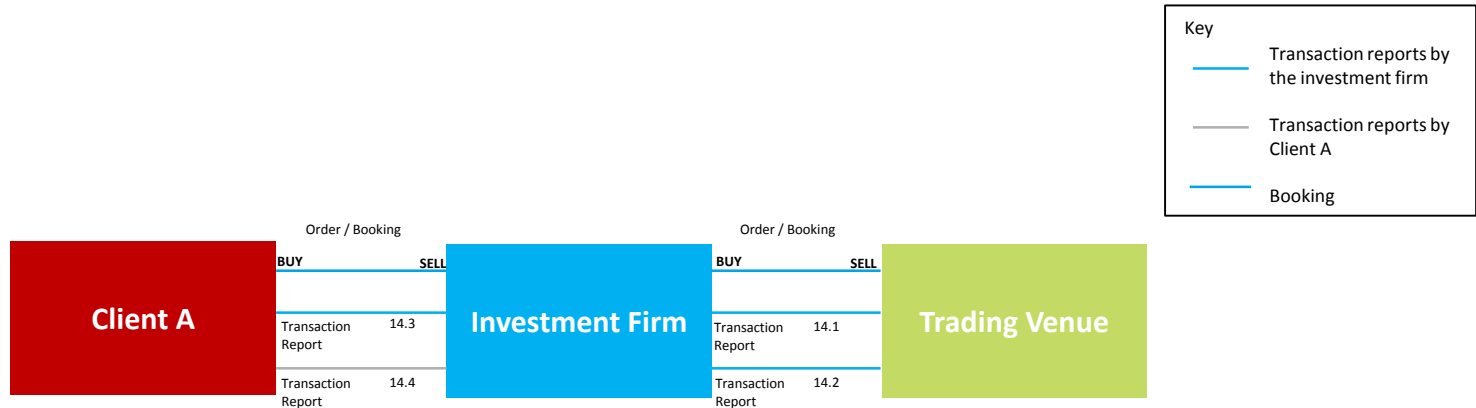
Single or multiple clients?  
Client A's allocations are split across 3 Clients  
Client B = 100  
Client C = 700  
Client D = 200



N	Transaction Reporting fields	FORMAT AND STANDARDS TO BE USED FOR REPORTING	13.1	13.2	13.3	13.4	13.5
4	Executing entity identification code	{LEI}	LEI of the Investment Firm	LEI of the Investment Firm	LEI of the Investment Firm	LEI of the Investment Firm	LEI of the Investment Firm
6	Submitting entity identification code	{LEI}	LEI of the ARM that the investment firm is using	LEI of the ARM that the investment firm is using	LEI of the ARM that the investment firm is using	LEI of the ARM that the investment firm is using	LEI of the ARM that the investment firm is using
7	Buyer identification code	{LEI} {MIC} {NATIONAL_ID} 'INTC'	LEI of the Investment Firm	LEI of the Investment Firm	LEI of Client B provided by Client A	LEI of Client C provided by Client A	LEI of Client D provided by Client A
12	Buyer decision maker code	{LEI} {NATIONAL_ID}	Blank (Not applicable as no discretionary mandate / power of representation)	Blank (Not applicable as no discretionary mandate / power of representation)	LEI of Client A	LEI of Client A	LEI of Client A
16	Seller identification code	{LEI} {MIC} {NATIONAL_ID} 'INTC'	LEI of the Central counterparty for the Trading Venue	LEI of the Central counterparty for the Trading Venue	LEI of the Investment Firm	LEI of the Investment Firm	LEI of the Investment Firm
21	Seller decision maker code	{LEI} {NATIONAL_ID}	Blank (Not applicable as no discretionary mandate / power of representation)	Blank (Not applicable as no discretionary mandate / power of representation)	Blank (Not applicable as no discretionary mandate / power of representation)	Blank (Not applicable as no discretionary mandate / power of representation)	Blank (Not applicable as no discretionary mandate / power of representation)
25	Transmission of order indicator	'true' 'false'	false	false	false	false	false
26	Transmitting firm identification code for the buyer	{LEI}	Blank (Not applicable as conditions for transmission specified in Article 4 are not satisfied)	Blank (Not applicable as conditions for transmission specified in Article 4 are not satisfied)	LEI of Client A	LEI of Client A	LEI of Client A
27	Transmitting identification code for the seller	{LEI}	Blank (Not applicable as conditions for transmission specified in Article 4 are not satisfied)	Blank (Not applicable as conditions for transmission specified in Article 4 are not satisfied)	Not applicable as the client is buying	Not applicable as the client is buying	Not applicable as the client is buying
28	Trading date time	{DATE_TIME_FORMAT} to the required granularity	11:00 (to the required granularity)	11:05 (to the required granularity)	last market execution time 11:05 or time allocated	last market execution time 11:05 or time allocated	last market execution time 11:05 or time allocated
29	Trading capacity	'DEAL' - Dealing on own account 'MTCH' - Matched principal 'AOTC' - Any other trading capacity	DEAL	DEAL	DEAL	DEAL	DEAL
30	Quantity	{DECIMAL-18/17} in case the quantity is expressed as number of units {DECIMAL-18/5} in case the quantity is expressed as monetary or nominal value	600	400	100	700	200
33	Price	{DECIMAL-18/13} in case the price is expressed as monetary value {DECIMAL-11/10} in case the price is expressed as percentage or yield 'PNDG' in case the price is not available	9.5	10	Average Price	Average Price	Average Price
36	Venue	{MIC}	Segment MIC of the Trading Venue	Segment MIC of the Trading Venue	XOFF	XOFF	XOFF
57	Investment decision within firm	{NATIONAL_ID} - Natural persons {ALPHANUMERICAL-50} - Algorithms	National ID of the Trader in the Investment Firm (subject to firms individual interpretation - because IF is dealing on own ac	National ID of the Trader in the Investment Firm (subject to firms individual interpretation - because IF is dealing on own ac	Info provided by Client A	Info provided by Client A	Info provided by Client A
59	Execution within firm	{NATIONAL_ID} - Natural persons {ALPHANUMERICAL-50} - Algorithms	National ID of the Trader in the Investment Firm (subject to firms individual interpretation) or Algo ID	National ID of the Trader in the Investment Firm (subject to firms individual interpretation) or Algo ID	National ID of the Trader in the Investment Firm (subject to firms individual interpretation) or Algo ID	National ID of the Trader in the Investment Firm (subject to firms individual interpretation) or Algo ID	National ID of the Trader in the Investment Firm (subject to firms individual interpretation) or Algo ID



## Scenario 14 – Single client and multiple fills, Investment Firm and Client A are both Dealing on own account. Client wants an average price.



Order from Client A to the Investment Firm to buy 1000 Units

Type of product?

Listed Derivatives

New, Amend or Cancel?

New

Single or multiple fills?

Order was filled by the Investment Firm on the Venue in 2 fills

600 at Ccy 9.50 at 11:00

400 at Ccy 10 at 11:05

Under what trading capacity?

The Investment Firm is Dealing on own account

Client A is dealing on own account

Single client?

Client A dealing on own account

Conditions for transmission specified in RTS22 Article 4 satisfied?

No

Discretionary mandate?

No

MiFID II investment firm?

Investment firm has a MiFID II Transaction Reporting obligation

Client A has a MiFID II Transaction Reporting obligation

Party executing on the Venue is a MiFID II Investment firm and therefore the Venue does not have an obligation to report.

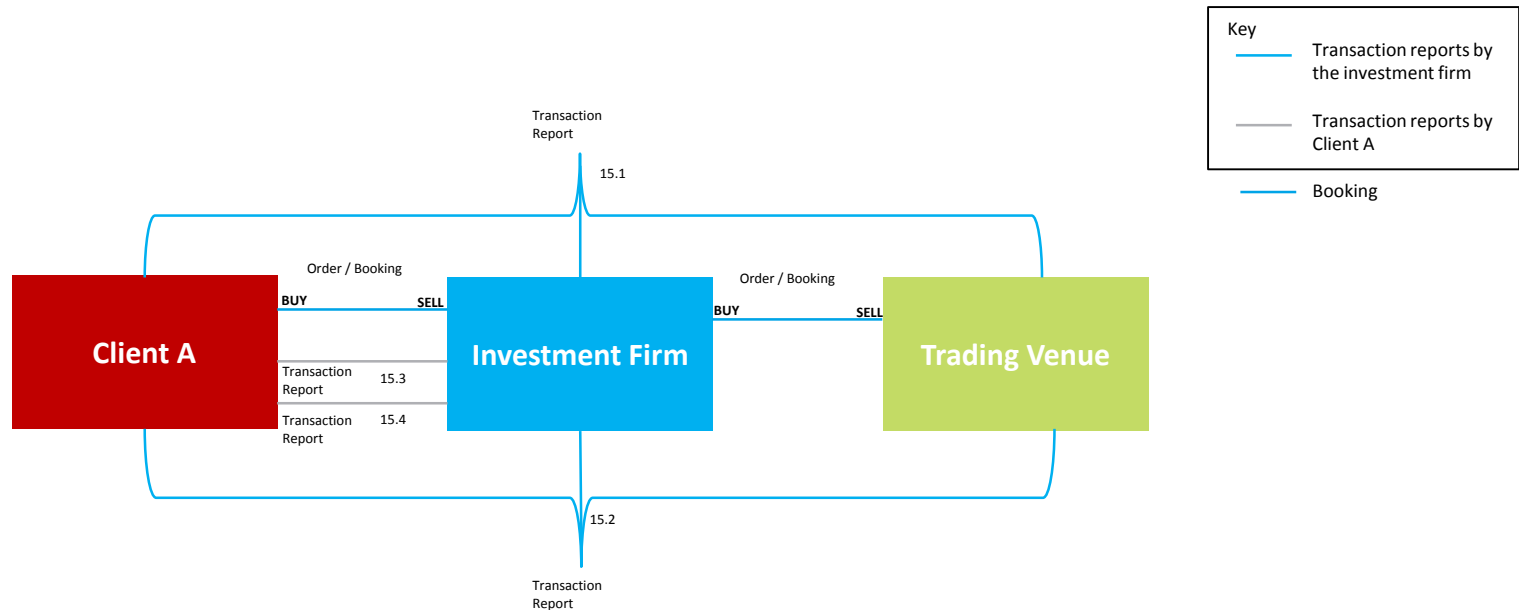
Notes

The investment firm is executing multiple market executions for a single client

Client A is dealing on own account

N	Transaction Reporting fields	FORMAT AND STANDARDS TO BE USED FOR REPORTING	14.1	14.2	14.3	14.4
4	Executing entity identification code	{LEI}	LEI of the Investment Firm	LEI of the Investment Firm	LEI of the Investment Firm	LEI of Client A
6	Submitting entity identification code	{LEI}	LEI of the ARM that the investment firm is using	LEI of the ARM that the investment firm is using	LEI of the ARM that the investment firm is using	LEI or the ARM used by Client A
7	Buyer identification code	{LEI} {MIC} {NATIONAL_ID} 'INTC'	LEI of the Investment Firm	LEI of the Investment Firm	LEI of Client A	LEI of Client A
12	Buyer decision maker code	{LEI} {NATIONAL_ID}	Blank (Not applicable as no discretionary mandate / power of representation)	Blank (Not applicable as no discretionary mandate / power of representation)	Blank (Not applicable as no discretionary mandate / power of representation)	Blank (Not applicable as no discretionary mandate / power of representation)
16	Seller identification code	{LEI} {MIC} {NATIONAL_ID} 'INTC'	LEI of the Central counterparty for the Trading Venue	LEI of the Central counterparty for the Trading venue	LEI of the Investment Firm	LEI of the investment firm
21	Seller decision maker code	{LEI} {NATIONAL_ID}	Blank (Not applicable as no discretionary mandate / power of representation)	Blank (Not applicable as no discretionary mandate / power of representation)	Blank (Not applicable as no discretionary mandate / power of representation)	Blank (Not applicable as no discretionary mandate / power of representation)
25	Transmission of order indicator	'true' 'false'	false	false	false	false
26	Transmitting firm identification code for the buyer	{LEI}	Blank (Not applicable as conditions for transmission specified in Article 4 are not satisfied)	Blank (Not applicable as conditions for transmission specified in Article 4 are not satisfied)	Blank (Not applicable as conditions for transmission specified in Article 4 are not satisfied)	Blank (Not applicable as conditions for transmission specified in Article 4 are not satisfied)
27	Transmitting identification code for the seller	{LEI}	Blank (Not applicable as conditions for transmission specified in Article 4 are not satisfied)	Blank (Not applicable as conditions for transmission specified in Article 4 are not satisfied)	Blank (Not applicable as conditions for transmission specified in Article 4 are not satisfied)	Blank (Not applicable as conditions for transmission specified in Article 4 are not satisfied)
28	Trading date time	{DATE_TIME_FORMAT} to the required granularity	11:00 (to the required granularity)	11:05 (to the required granularity)	11:05 or later (to the required granularity)	11:05 or later (to the required granularity)
29	Trading capacity	'DEAL' - Dealing on own account 'MTCH' - Matched principal 'AOTC' - Any other trading capacity	DEAL	DEAL	DEAL	DEAL
30	Quantity	{DECIMAL-18/17} in case the quantity is expressed as number of units {DECIMAL-18/5} in case the quantity is expressed as monetary or nominal value	600	400	1000	1000
33	Price	{DECIMAL-18/13} in case the price is expressed as monetary value {DECIMAL-11/10} in case the price is expressed as percentage or yield 'PNDG' in case the price is not available	9.5	10	9.7	9.7
36	Venue	{MIC}	Segment MIC of the Trading Venue	Segment MIC of the Trading Venue	XOFF	XOFF
57	Investment decision within firm	{NATIONAL_ID} - Natural persons {ALPHANUMERICAL-50} - Algorithms	National ID of the Trader, or Algo ID in the Investment Firm (subject to firms individual interpretation - because IF is dealing on own ac	National ID of the Trader, or Algo ID in the Investment Firm (subject to firms individual interpretation - because IF is dealing on own ac	National ID of the Trader, or Algo ID in the Investment Firm (subject to firms individual interpretation - because IF is dealing on own ac	National ID of the Trader, or Algo ID in Client A (subject to individual firms interpretation) because dealing on own account
59	Execution within firm	{NATIONAL_ID} - Natural persons {ALPHANUMERICAL-50} - Algorithms	National ID of the Trader, or Algo ID in the Investment Firm (subject to firms individual interpretation)	National ID of the Trader, or Algo ID in the Investment Firm (subject to firms individual interpretation)	National ID of the Trader, or Algo ID in the Investment Firm (subject to firms individual interpretation)	National ID of the Trader, or Algo ID in Client A (subject to firms individual interpretation)

## Scenario 15 - Single client and multiple fills, Investment Firm is dealing as matched principal or any other capacity and Client A is dealing on own account



Order from Client A to the Investment Firm to buy 1000 Units

Type of product?  
Listed Derivatives

New, Amend or Cancel?  
New

Single or multiple fills?  
Order was filled by the Investment Firm on the Venue in 2 fills  
600 at Ccy 9.50 at 11:00  
400 at Ccy 10 at 11:05

Under what trading capacity?  
The Investment Firm is dealing as either AOTC (or matched principal)  
Client A is dealing on own account

Single or multiple clients?  
Client A is dealing on own account

Conditions for transmission specified in RTS22 Article 4 satisfied?  
No

Discretionary mandate?  
No

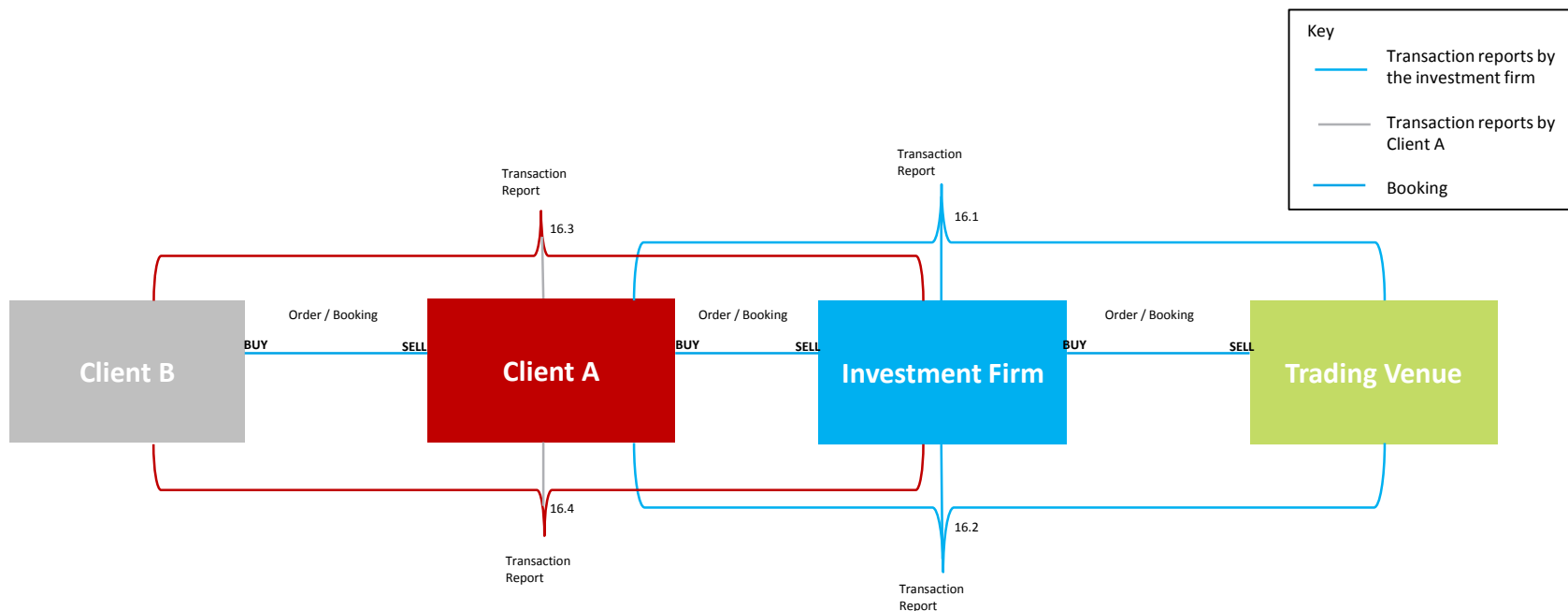
MiFID II investment firm?  
Investment firm has a MiFID II Transaction Reporting obligation  
Client A has a MiFID II Transaction Reporting obligation  
Party executing on the Venue is a MiFID II Investment firm and therefore the Venue does not have an obligation to report.

Notes  
The investment firm is executing multiple market executions for a single client  
Client A is dealing on own account



N	Transaction Reporting fields	FORMAT AND STANDARDS TO BE USED FOR REPORTING	15.1	15.2	15.3	15.4
4	Executing entity identification code	{LEI}	LEI of the investment firm	LEI of the investment firm	LEI of Client A	LEI of Client A
6	Submitting entity identification code	{LEI}	LEI of the ARM that the investment firm is using	LEI of the ARM that the investment firm is using	LEI or the ARM used by Client A	LEI or the ARM used by Client A
7	Buyer identification code	{LEI} {MIC} {NATIONAL_ID} 'INTC'	LEI of Client A	LEI of Client A	LEI of Client A	LEI of Client A
12	Buyer decision maker code	{LEI} {NATIONAL_ID}	Blank (Not applicable as no discretionary mandate / power of representation)	Blank (Not applicable as no discretionary mandate / power of representation)	Blank (Not applicable as no discretionary mandate / power of representation)	Blank (Not applicable as no discretionary mandate / power of representation)
16	Seller identification code	{LEI} {MIC} {NATIONAL_ID} 'INTC'	LEI of the central counterparty of the Trading Venue	LEI of the central counterparty of the Trading Venue	LEI of the investment firm	LEI of the investment firm
21	Seller decision maker code	{LEI} {NATIONAL_ID}	Blank (Not applicable as no discretionary mandate / power of representation)	Blank (Not applicable as no discretionary mandate / power of representation)	Blank (Not applicable as no discretionary mandate / power of representation)	Blank (Not applicable as no discretionary mandate / power of representation)
25	Transmission of order indicator	'true' 'false'	false	false	false	false
26	Transmitting firm identification code for the buyer	{LEI}	Blank (Not applicable as conditions for transmission specified in Article 4 are not satisfied)	Blank (Not applicable as conditions for transmission specified in Article 4 are not satisfied)	Blank (Not applicable as conditions for transmission specified in Article 4 are not satisfied)	Blank (Not applicable as conditions for transmission specified in Article 4 are not satisfied)
27	Transmitting identification code for the seller	{LEI}	Blank (Not applicable as conditions for transmission specified in Article 4 are not satisfied)	Blank (Not applicable as conditions for transmission specified in Article 4 are not satisfied)	Blank (Not applicable as conditions for transmission specified in Article 4 are not satisfied)	Blank (Not applicable as conditions for transmission specified in Article 4 are not satisfied)
28	Trading date time	{DATE_TIME_FORMAT} to the required granularity	11:00 (to the required granularity)	11:05 (to the required granularity)	11:00 (to the required granularity) Same as report 15.1	11:05 (to the required granularity) Same as report 15.2
29	Trading capacity	'DEAL' - Dealing on own account 'MTCH' - Matched principal 'AOTC' - Any other trading capacity	AOTC / MTCH	AOTC / MTCH	DEAL	DEAL
30	Quantity	{DECIMAL-18/17} in case the quantity is expressed as number of units {DECIMAL-18/5} in case the quantity is expressed as monetary or nominal value	600	400	600	400
33	Price	{DECIMAL-18/13} in case the investment firm expressed as monetary value {DECIMAL-11/10} in case the price is expressed as percentage or yield 'PNDG' in case the price is not available	9.5	10	9.5	10
36	Venue	{MIC}	Segment MIC of the Trading Venue	Segment MIC of the Trading Venue	XOFF	XOFF
57	Investment decision within firm	{NATIONAL_ID} - Natural persons {ALPHANUMERICAL-50} - Algorithms	Field is blank because the investment firm firm is not dealing on account and doesn't have discretionary mandate	Field is blank because the investment firm firm is not dealing on account and doesn't have discretionary mandate	National ID of the Trader, or Algo ID in Client A (subject to individual firms interpretation) because dealing on own account	National ID of the Trader, or Algo ID in Client A (subject to individual firms interpretation) because dealing on own account
59	Execution within firm	{NATIONAL_ID} - Natural persons {ALPHANUMERICAL-50} - Algorithms	National ID of the Trader, or Algo ID in the Investment Firm (subject to firms individual interpretation)	National ID of the Trader, or Algo ID in the Investment Firm (subject to firms individual interpretation)	National ID of Trader, or Algo ID in Client A (subject to firms individual interpretation)	National ID of Trader, or Algo ID in Client A (subject to firms individual interpretation)

## Scenario 16 - Single client and multiple fills - Investment Firm dealing as matched principal or any other capacity and Client A is dealing in any other trading capacity.



Order from Client A to the Investment Firm to buy 1000 Units

Type of product?  
Listed Derivatives

New, Amend or Cancel?  
New

Single or multiple fills?  
Order was filled by the Investment Firm on the Venue in 2 fills  
600 at Ccy 9.50 at 11:00  
400 at Ccy 10 at 11:05

Under what trading capacity?  
The Investment Firm is dealing as either matched principal or any other trading capacity  
Client A is dealing as any other trading capacity

Single or multiple clients?  
Client A is dealing as either matched principal or any other capacity

Conditions for transmission specified in RTS22 Article 4 satisfied?  
No

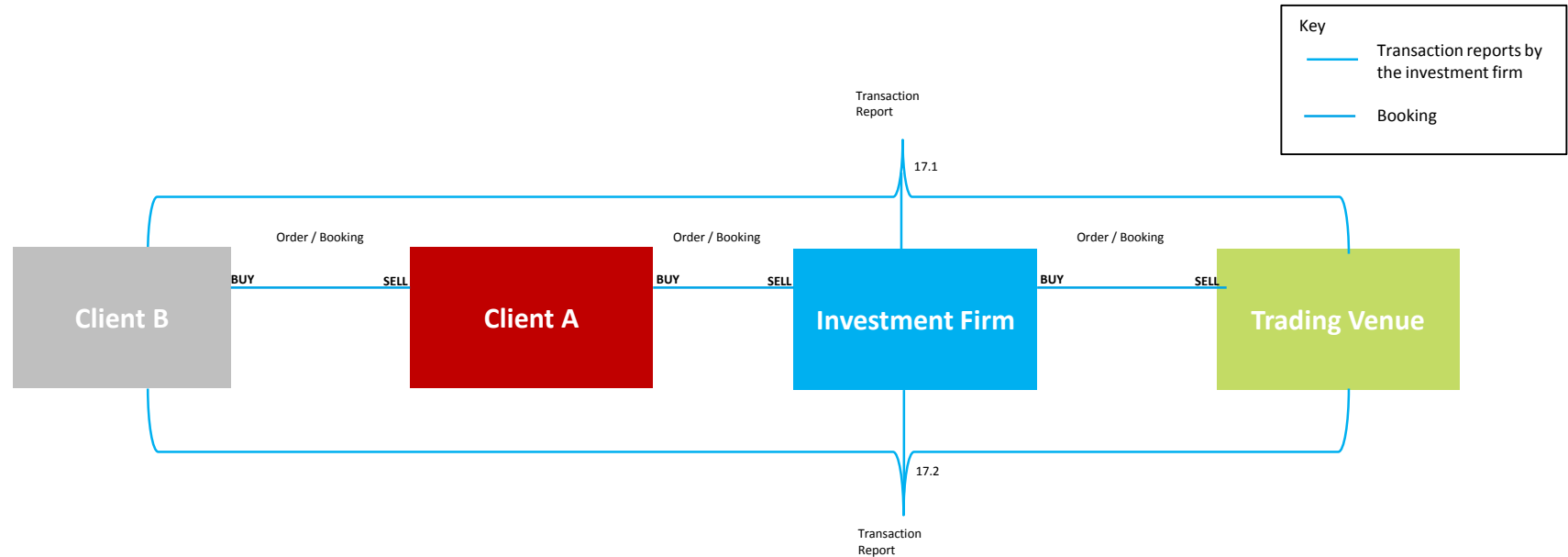
Discretionary mandate?  
No

MiFID II investment firm?  
Investment firm has a MiFID II Transaction Reporting obligation  
Client A has a MiFID II Transaction Reporting obligation  
Client B does not have a MiFID II Transaction Reporting obligation  
Party executing on the Venue is a MiFID II Investment firm and therefore the Venue does not have an obligation to report.

Notes  
The investment firm is executing multiple market executions for a single client  
Client A is dealing in any other trading capacity

N	Transaction Reporting	FORMAT AND STANDARDS	16.1	16.2	16.3	16.4
4	Executing entity identification code	{LEI}	LEI of the investment firm	LEI of the investment firm	LEI of Client A	LEI of Client A
6	Submitting entity identification code	{LEI}	LEI of the ARM that the investment firm is using	LEI of the ARM that the investment firm is using	LEI or the ARM used by Client A	LEI or the ARM used by Client A
7	Buyer identification code	{LEI} {MIC} {NATIONAL_ID} 'INTC'	LEI of Client A	LEI of Client A	LEI of Client B	LEI of Client B
12	Buyer decision maker code	{LEI} {NATIONAL_ID}	Blank (Not applicable as no discretionary mandate / power of representation)	Blank (Not applicable as no discretionary mandate / power of representation)	Blank (Not applicable as no discretionary mandate / power of representation)	Blank (Not applicable as no discretionary mandate / power of representation)
16	Seller identification code	{LEI} {MIC} {NATIONAL_ID} 'INTC'	LEI of the central counterparty of the Trading Venue	LEI of the central counterparty of the Trading Venue	LEI of the Investment Firm	LEI of the Investment Firm
21	Seller decision maker code	{LEI} {NATIONAL_ID}	Blank (Not applicable as no discretionary mandate / power of representation)	Blank (Not applicable as no discretionary mandate / power of representation)	Blank (Not applicable as no discretionary mandate / power of representation)	Blank (Not applicable as no discretionary mandate / power of representation)
25	Transmission of order indicator	'true' 'false'	false	false	True	True
26	Transmitting firm identification code for the buyer	{LEI}	Blank (Not applicable as conditions for transmission specified in Article 4 are not satisfied)	Blank (Not applicable as conditions for transmission specified in Article 4 are not satisfied)	Blank (Not applicable as conditions for transmission specified in Article 4 are not satisfied)	Blank (Not applicable as conditions for transmission specified in Article 4 are not satisfied)
27	Transmitting identification code for the seller	{LEI}	Blank (Not applicable as conditions for transmission specified in Article 4 are not satisfied)	Blank (Not applicable as conditions for transmission specified in Article 4 are not satisfied)	Blank (Not applicable as conditions for transmission specified in Article 4 are not satisfied)	Blank (Not applicable as conditions for transmission specified in Article 4 are not satisfied)
28	Trading date time	{DATE_TIME_FORMAT} to the required granularity	11:00 (to the required granularity)	11:05 (to the required granularity)	11:00 (to the required granularity) same as report 16.1	11:05 (to the required granularity) Same as report 16.2
29	Trading capacity	'DEAL' - Dealing on own account 'MTCH' - Matched principal 'AOTC' - Any other trading capacity	AOTC / MTCH	AOTC / MTCH	AOTC	AOTC
30	Quantity	{DECIMAL-18/17} in case the quantity is expressed as number of units {DECIMAL-18/5} in case the quantity is expressed as monetary or nominal value	600	400	600	400
33	Price	{DECIMAL-18/13} price is expressed as monetary value {DECIMAL-11/10} in case the price is expressed as percentage or yield 'PNDG' in case the price is not available	9.5	10	9.5	10
36	Venue	{MIC}	Segment MIC of the Trading Venue	Segment MIC of the Trading Venue	XOFF	XOFF
57	Investment decision within firm	{NATIONAL_ID} - Natural persons {ALPHANUMERICAL-50} - Algorithms	Field is blank because the investment firm firm is not dealing on account and doesn't have discretionary mandate	Field is blank because the investment firm firm is not dealing on account and doesn't have discretionary mandate	Field is blank because Client A is not dealing on account and doesn't have discretionary mandate	Field is blank because Client A is not dealing on account and doesn't have discretionary mandate
59	Execution within firm	{NATIONAL_ID} - Natural persons {ALPHANUMERICAL-50} - Algorithms	National ID of the Trader, or Algo ID in the Investment Firm (subject to firms individual interpretation)	National ID of the Trader, or Algo ID in the Investment Firm (subject to firms individual interpretation)	National ID of the Trader, or Algo ID in Client A (subject to individual firms interpretation)	National ID of the Trader, or Algo ID in Client A (subject to individual firms interpretation)

# Scenario 17 - Single client and multiple fills - Investment Firm is dealing on matched principal or any other trading capacity. Conditions for transmission specified in RTS 22 Article 4 are satisfied.



Order from Client A to the Investment Firm to buy 1000 Units

Type of product?

Listed Derivatives

New, Amend or Cancel?

New

Single or multiple fills?

Order was filled by the Investment Firm on the Venue in 2 fills

12) 600 at Ccy 9.50 at 11:00

13) 400 at Ccy 10 at 11:05

Under what trading capacity?

The Investment Firm is dealing as either matched principal or any other trading capacity

Client A is dealing in any other trading capacity

Single or multiple clients?

Client A is dealing in any other trading capacity

Conditions for transmission specified in RTS22 Article 4 satisfied?

Yes

Discretionary mandate?

No

MiFID II investment firm?

Investment firm has a MiFID II Transaction Reporting obligation

Client A has a MiFID II Transaction Reporting obligation

Client B does not have a MiFID II Transaction Reporting obligation

Party executing on the Venue is a MiFID II Investment firm and therefore the Venue does not have an obligation to report.

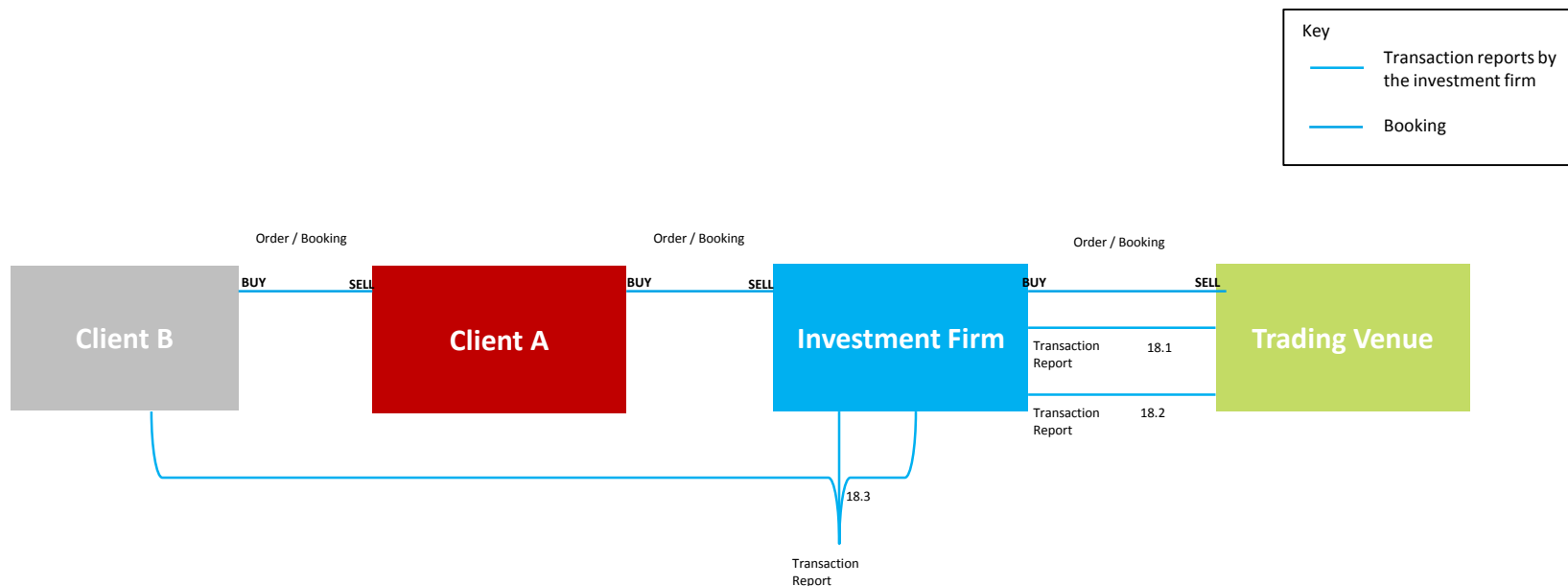
Notes

The investment firm is executing multiple market executions for a single client Conditions for transmission specified in Article 4 are satisfied so Client A does not need to transaction report

N	Transaction Reporting	FORMAT AND STANDARDS	17.1	17.2
4	Executing entity identification code	{LEI}	LEI of the investment firm	LEI of the investment firm
6	Submitting entity identification code	{LEI}	LEI of the ARM that the investment firm is using	LEI of the ARM that the investment firm is using
7	Buyer identification code	{LEI} {MIC} {NATIONAL_ID} 'INTC'	LEI of client B	LEI of client B
12	Buyer decision maker code	{LEI} {NATIONAL_ID}	Info provided by client A	Info provided by client A
16	Seller identification code	{LEI} {MIC} {NATIONAL_ID} 'INTC'	LEI of the central counterparty of the Trading Venue	LEI of the central counterparty of the Trading Venue
21	Seller decision maker code	{LEI} {NATIONAL_ID}	Blank (Not applicable as no discretionary mandate / power of representation)	Blank (Not applicable as no discretionary mandate / power of representation)
25	Transmission of order indicator	'true' 'false'	false	false
26	Transmitting firm identification code for the buyer	{LEI}	LEI of Client A	LEI of Client A
27	Transmitting identification code for the seller	{LEI}	Not applicable as the client is buying	Not applicable as the client is buying
28	Trading date time	{DATE_TIME_FORMAT} to the required granularity	11:00 (to the required granularity)	11:05 (to the required granularity)
29	Trading capacity	'DEAL' - Dealing on own account 'MTCH' - Matched principal 'AOTC' - Any other trading capacity	AOTC / MTCH	AOTC / MTCH
30	Quantity	{DECIMAL-18/17} in case the quantity is expressed as number of units {DECIMAL-18/5} in case the quantity is expressed as monetary or nominal value	600	400
33	Price	{DECIMAL-18/13} price is expressed as monetary value {DECIMAL-11/10} in case the price is expressed as percentage or yield 'PNDG' in case the price is not available	9.5	10
36	Venue	{MIC}	Segment MIC of the Trading Venue	Segment MIC of the Trading Venue
57	Investment decision within firm	{NATIONAL_ID} - Natural persons {ALPHANUMERICAL-50} - Algorithms	Info provided by client A	Info provided by client A
59	Execution within firm	{NATIONAL_ID} - Natural persons {ALPHANUMERICAL-50} - Algorithms	National ID of the Trader, or Algo ID in the Investment Firm (subject to firms individual interpretation)	National ID of the Trader, or Algo ID in the Investment Firm (subject to firms individual interpretation)



# Scenario 18 - Single client and multiple fills - Investment Firm is dealing on own account. Conditions for transmission specified in RTS22 Article 4 are satisfied.



Order from Client A to the Investment Firm to buy 1000 Units

Type of product?  
Listed Derivatives

New, Amend or Cancel?  
New

Single or multiple fills?  
Order was filled by the Investment Firm on the Venue in 2 fills  
12) 600 at Ccy 9.50 at 11:00  
13) 400 at Ccy 10 at 11:05

Under what trading capacity?  
The Investment Firm is dealing on own account  
Client A is dealing in any other trading capacity

Single or multiple clients?  
Client A is dealing in any other trading capacity

Conditions for transmission specified in RTS22 Article 4 satisfied?  
Yes

Discretionary mandate?  
No

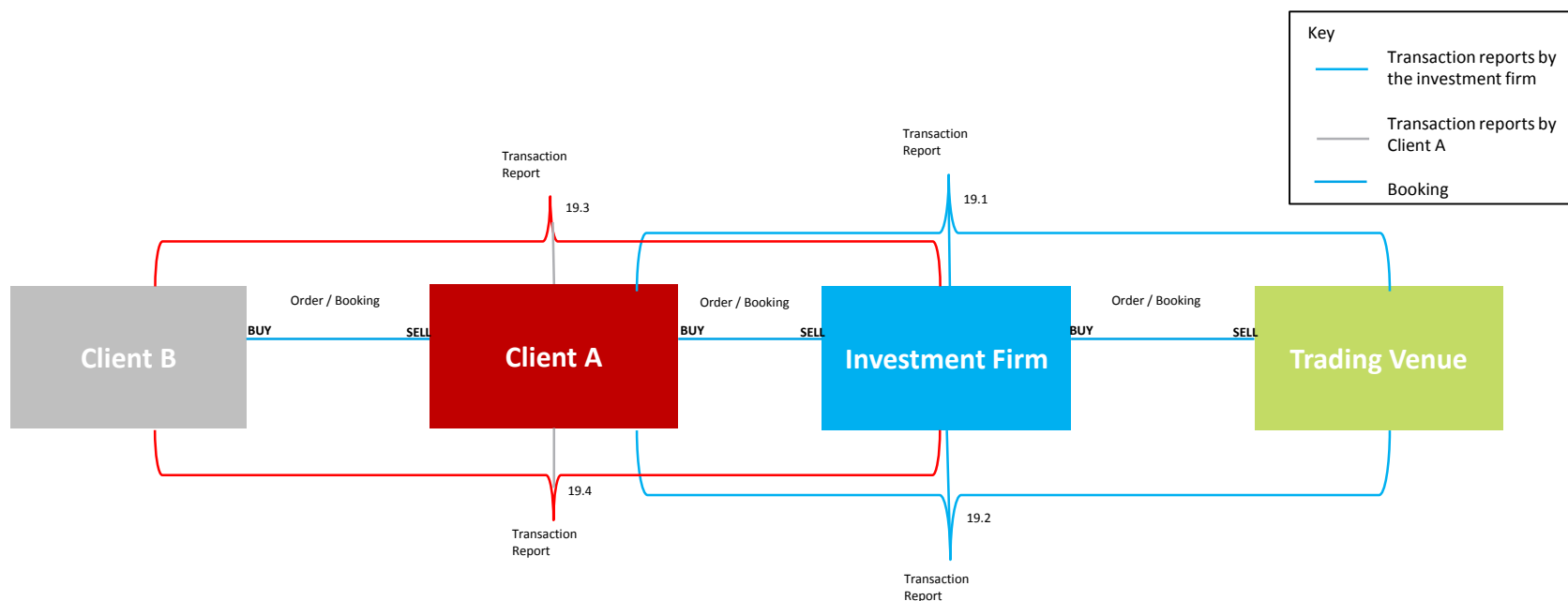
MiFID II investment firm?  
Investment firm has a MiFID II Transaction Reporting obligation  
Client A has a MiFID II Transaction Reporting obligation  
Client B does not have a MiFID II Transaction Reporting obligation  
Party executing on the Venue is a MiFID II Investment firm and therefore the Venue does not have an obligation to report.

Notes  
The investment firm is executing multiple market executions for a single client  
Conditions for transmission specified in Article 4 are satisfied so Client A does not need to transaction report



N	Transaction Reporting	FORMAT AND STANDARDS	18.1	18.2	18.3
4	Executing entity identification code	{LEI}	LEI of the Investment Firm	LEI of the Investment Firm	LEI of the Investment Firm
6	Submitting entity identification code	{LEI}	LEI of the ARM that the investment firm is using	LEI of the ARM that the investment firm is using	LEI of the ARM that the investment firm is using
7	Buyer identification code	{LEI} {MIC} {NATIONAL_ID} 'INTC'	LEI of the Investment Firm	LEI of the Investment Firm	LEI of client B
12	Buyer decision maker code	{LEI} {NATIONAL_ID}	Blank (Not applicable as no discretionary mandate / power of representation)	Blank (Not applicable as no discretionary mandate / power of representation)	Info provided by client A
16	Seller identification code	{LEI} {MIC} {NATIONAL_ID} 'INTC'	LEI of the Central counterparty for the Trading Venue	LEI of the Central counterparty for the Trading Venue	LEI of the Investment Firm
21	Seller decision maker code	{LEI} {NATIONAL_ID}	Blank (Not applicable as no discretionary mandate / power of representation)	Blank (Not applicable as no discretionary mandate / power of representation)	Blank (Not applicable as no discretionary mandate / power of representation)
25	Transmission of order indicator	'true' 'false'	false	false	false
26	Transmitting firm identification code for the buyer	{LEI}	Blank (Not applicable as conditions for transmission specified in Article 4 are not satisfied)	Blank (Not applicable as conditions for transmission specified in Article 4 are not satisfied)	LEI of Client A
27	Transmitting identification code for the seller	{LEI}	Blank (Not applicable as conditions for transmission specified in Article 4 are not satisfied)	Blank (Not applicable as conditions for transmission specified in Article 4 are not satisfied)	Not applicable as client is buying
28	Trading date time	{DATE_TIME_FORMAT} to the required granularity	11:00 (to the required granularity)	11:05 (to the required granularity)	The time allocated to the client 11:05 or later (to the required granularity)
29	Trading capacity	'DEAL' - Dealing on own account 'MTCH' - Matched principal 'AOTC' - Any other trading capacity	DEAL	DEAL	DEAL
30	Quantity	{DECIMAL-18/17} in case the quantity is expressed as number of units {DECIMAL-18/5} in case the quantity is expressed as monetary or nominal value	600	400	1000
33	Price	{DECIMAL-18/13} price is expressed as monetary value {DECIMAL-11/10} in case the price is expressed as percentage or yield 'PNDG' in case the price is not available	9.5	10	Average price
36	Venue	{MIC}	Segment MIC of the Trading Venue	Segment MIC of the Trading Venue	XOFF
57	Investment decision within firm	{NATIONAL_ID} - Natural persons {ALPHANUMERICAL-50} - Algorithms	National ID of the Trader, or Algo ID in the Investment Firm (subject to firms individual interpretation - because IF is dealing on own ac	National ID of the Trader, or Algo ID in the Investment Firm (subject to firms individual interpretation - because IF is dealing on own ac	Info provided by client A
59	Execution within firm	{NATIONAL_ID} - Natural persons {ALPHANUMERICAL-50} - Algorithms	National ID of the Trader, or Algo ID in the Investment Firm (subject to firms individual interpretation)	National ID of the Trader, or Algo ID in the Investment Firm (subject to firms individual interpretation)	National ID of the Trader, or Algo ID in the Investment Firm (subject to firms individual interpretation)

Scenario 19 - Single client and multiple fills - Investment Firm is trading either matched principal or any other trading capacity. Conditions for transmission specified in RTS22 Article 4 are not satisfied as Client A has not provided the order details.



Order from Client A to the Investment Firm to buy 1000 Units

Type of product?  
Listed Derivatives

New, Amend or Cancel?  
New

Single or multiple fills?  
Order was filled by the Investment Firm on the Venue in 2 fills  
37) 600 at Ccy 9.50 at 11:00  
38) 400 at Ccy 10 at 11:05

Under what trading capacity?  
The Investment Firm is dealing as either matched principal or any other trading capacity  
Client A is dealing as any other trading capacity

Single or multiple clients?  
Client A is dealing as either matched principal or any other trading capacity

Conditions for transmission specified in RTS22 Article 4 satisfied?

No (Conditions for transmission specified in Article 4 are not satisfied as Client A has not provided the order details)

Discretionary mandate?  
No

MiFID II investment firm?

Investment firm has a MiFID II Transaction Reporting obligation  
Client A has a MiFID II Transaction Reporting obligation  
Client B does not have a MiFID II Transaction Reporting obligation  
Party executing on the Venue is a MiFID II Investment firm and therefore the Venue does not have an obligation to report.

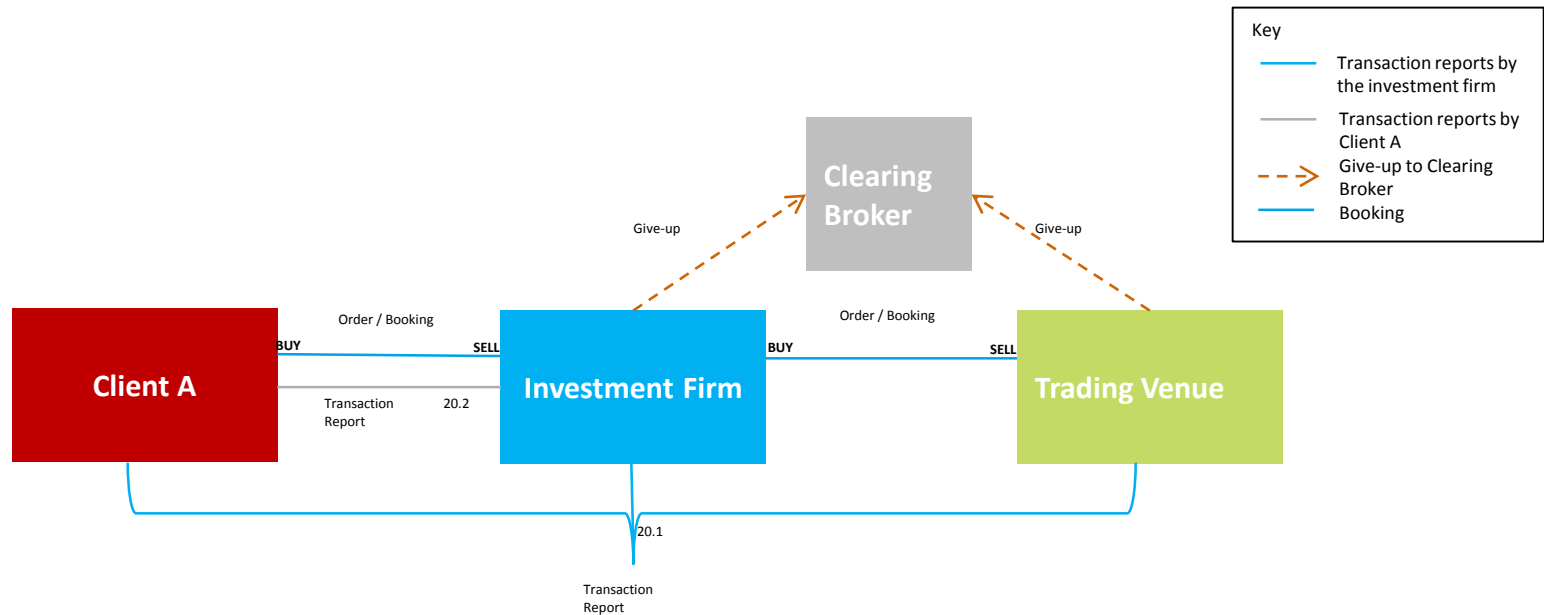
Notes

The investment firm is executing multiple market executions for a single client  
Client A is dealing in any other trading capacity



N	Transaction Reporting	FORMAT AND STANDARDS	19.1	19.2	19.3	19.4
4	Executing entity identification code	{LEI}	LEI of the investment firm	LEI of the investment firm	LEI of Client A	LEI of Client A
6	Submitting entity identification code	{LEI}	LEI of the ARM that the investment firm is using	LEI of the ARM that the investment firm is using	LEI or the ARM used by Client A	LEI or the ARM used by Client A
7	Buyer identification code	{LEI} {MIC} {NATIONAL_ID} 'INTC'	LEI of Client A	LEI of Client A	LEI of Client B	LEI of Client B
12	Buyer decision maker code	{LEI} {NATIONAL_ID}	Blank (Not applicable as no discretionary mandate / power of representation)	Blank (Not applicable as no discretionary mandate / power of representation)	Blank (Not applicable as no discretionary mandate / power of representation)	Blank (Not applicable as no discretionary mandate / power of representation)
16	Seller identification code	{LEI} {MIC} {NATIONAL_ID} 'INTC'	LEI of the Central counterparty for the Trading Venue	LEI of the Central counterparty for the Trading Venue	LEI of the Investment Firm	LEI of the Investment Firm
21	Seller decision maker code	{LEI} {NATIONAL_ID}	Blank (Not applicable as no discretionary mandate / power of representation)	Blank (Not applicable as no discretionary mandate / power of representation)	Blank (Not applicable as no discretionary mandate / power of representation)	Blank (Not applicable as no discretionary mandate / power of representation)
25	Transmission of order indicator	'true' 'false'	False	false	True (because conditions for transmission specified in Article 4 are not satisfied)	True (because conditions for transmission specified in Article 4 are not satisfied)
26	Transmitting firm identification code for the buyer	{LEI}	Blank (Not applicable as conditions for transmission specified in Article 4 are not satisfied)	Blank (Not applicable as conditions for transmission specified in Article 4 are not satisfied)	Blank (Not applicable as conditions for transmission specified in Article 4 are not satisfied)	Blank (Not applicable as conditions for transmission specified in Article 4 are not satisfied)
27	Transmitting identification code for the seller	{LEI}	Blank (Not applicable as conditions for transmission specified in Article 4 are not satisfied)	Blank (Not applicable as conditions for transmission specified in Article 4 are not satisfied)	Blank (Not applicable as conditions for transmission specified in Article 4 are not satisfied)	Blank (Not applicable as conditions for transmission specified in Article 4 are not satisfied)
28	Trading date time	{DATE_TIME_FORMAT} to the required granularity	11:00 (to the required granularity)	11:05 (to the required granularity)	11:00 (to the required granularity) Same as report 20.1	11:05 (to the required granularity) Same as report 20.2
29	Trading capacity	'DEAL' - Dealing on own account 'MTCH' - Matched principal 'AOTC' - Any other trading capacity	AOTC / MTCH	AOTC / MTCH	AOTC	AOTC
30	Quantity	{DECIMAL-18/17} in case the quantity is expressed as number of units {DECIMAL-18/5} in case the quantity is expressed as monetary or nominal value	600	400	600	400
33	Price	{DECIMAL-18/13} price is expressed as monetary value {DECIMAL-11/10} in case the price is expressed as percentage or yield 'PNDG' in case the price is not available	9.5	10	9.5	10
36	Venue	{MIC}	Segment MIC of the Trading Venue	Segment MIC of the Trading Venue	XOFF	XOFF
57	Investment decision within firm	{NATIONAL_ID} - Natural persons {ALPHANUMERICAL-50} - Algorithms	Field is blank because the investment firm firm is not dealing on account and doesn't have discretionary mandate	Field is blank because the investment firm firm is not dealing on account and doesn't have discretionary mandate	Field is blank because Client A is not dealing on account and doesn't have discretionary mandate	Field is blank because Client A is not dealing on account and doesn't have discretionary mandate
59	Execution within firm	{NATIONAL_ID} - Natural persons {ALPHANUMERICAL-50} - Algorithms	National ID of the Trader, or Algo ID in the Investment Firm (subject to firms individual interpretation)	National ID of the Trader, or Algo ID in the Investment Firm (subject to firms individual interpretation)	National ID of the Trader, or Algo ID in Client A (subject to individual firms interpretation)	National ID of the Trader, or Algo ID in Client A (subject to individual firms interpretation)

## Scenario 20 - Give-up for clearing purposes



Order from Client A to the Investment Firm to buy 1000 Units. Post execution, client requests the investment firm to give-up the trade to the clearing broker to clear the trade.

Type of product?  
Listed Derivatives

New, Amend or Cancel?  
New

Single or multiple fills?  
Order was filled by the Investment Firm on the Venue in 1 fill  
1000 at Ccy 9.50 at 11:05

Under what trading capacity?  
The Investment Firm is dealing either matched principal or any other trading capacity  
Client A is dealing as on own account

Single of multiple clients?  
Client A is the single client of the investment firm

Conditions for transmission specified in RTS22 Article 4 satisfied?  
No

Discretionary Mandate?  
No

MiFID II investment firm?  
Investment firm has a MiFID II Transaction Reporting obligation  
Client A has a MiFID II Transaction Reporting obligation  
The Clearing Broker is not executing so does not have a MiFID II Transaction Reporting obligation  
Party executing on the Venue is a MiFID II Investment firm and therefore the Venue does not have an obligation to report.

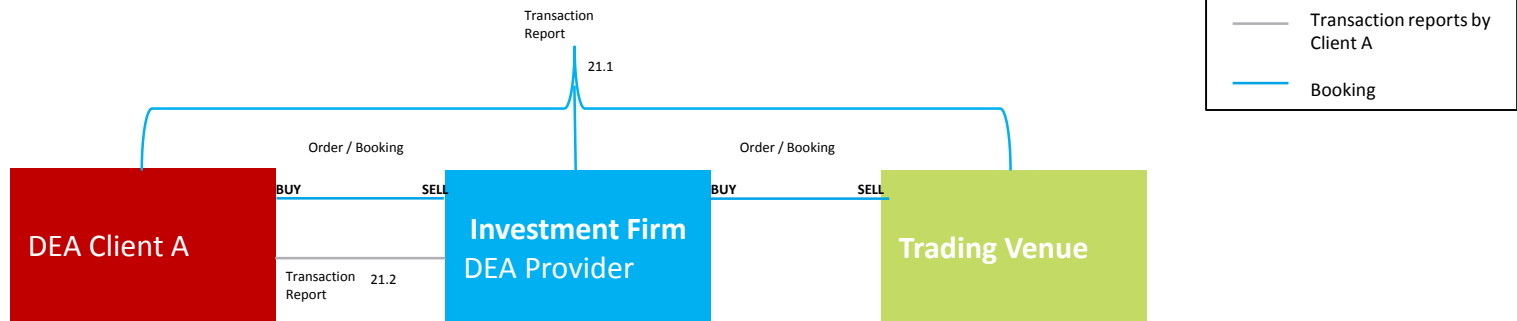
Notes  
The investment firm is executing a single market executions for a single client  
Client A is dealing on own account

N	Transaction Reporting fields	FORMAT AND STANDARDS TO BE USED FOR REPORTING	20.1	20.2
4	Executing entity identification code	{LEI}	LEI of the investment firm	LEI of Client A
6	Submitting entity identification code	{LEI}	LEI of the ARM that the investment firm is using	LEI or the ARM used by Client A
7	Buyer identification code	{LEI} {MIC} {NATIONAL_ID} 'INTC'	LEI of Client A	LEI of Client A
12	Buyer decision maker code	{LEI} {NATIONAL_ID}	Blank (Not applicable as no discretionary mandate / power of representation)	Blank (Not applicable as no discretionary mandate / power of representation)
16	Seller identification code	{LEI} {MIC} {NATIONAL_ID} 'INTC'	LEI of the Central counterparty for the Trading Venue	LEI of the Investment Firm
21	Seller decision maker code	{LEI} {NATIONAL_ID}	Blank (Not applicable as no discretionary mandate / power of representation)	Blank (Not applicable as no discretionary mandate / power of representation)
25	Transmission of order indicator	'true' 'false'	false	false
26	Transmitting firm identification code for the buyer	{LEI}	Blank (Not applicable as conditions for transmission specified in Article 4 are not satisfied)	Blank (Not applicable as conditions for transmission specified in Article 4 are not satisfied)
27	Transmitting identification code for the seller	{LEI}	Blank (Not applicable as conditions for transmission specified in Article 4 are not satisfied)	Blank (Not applicable as conditions for transmission specified in Article 4 are not satisfied)
28	Trading date time	{DATE_TIME_FORMAT} to the required granularity	11:05 (to the required granularity)	11:05 (to the required granularity)
29	Trading capacity	'DEAL' - Dealing on own account 'MTCH' - Matched principal 'AOTC' - Any other trading capacity	AOTC / MTCH	DEAL
30	Quantity	{DECIMAL-18/17} in case the quantity is expressed as number of units {DECIMAL-18/5} in case the quantity is expressed as monetary or nominal value	1000	1000
33	Price	{DECIMAL-18/13} in case the price is expressed as monetary value {DECIMAL-11/10} in case the price is expressed as percentage or yield 'PNDG' in case the price is not available	9.5	9.5
36	Venue	{MIC}	Segment MIC of the Trading Venue	XOFF
57	Investment decision within firm	{NATIONAL_ID} - Natural persons {ALPHANUMERICAL-50} - Algorithms	blank because investment firm is not dealing on own account and there is no discretion	National ID of the Trader, or Algo ID in Client A (subject to individual firms interpretation) because dealing on own account
59	Execution within firm	{NATIONAL_ID} - Natural persons {ALPHANUMERICAL-50} - Algorithms	National ID of the Trader, or Algo ID in the Investment Firm (subject to firms individual interpretation)	National ID of the Trader, or Algo ID in Client A (subject to individual firms interpretation)

## Scenario 21 - Client A acting as a DEA client (Direct Market Access). The decision about execution was made by the client.

### Direct Market Access (DMA)

With DMA, a member firm can allow a customer to submit orders to the trading system under the member firm's trading codes and via the member firm's order management systems.



DEA Client A places order to buy 1000 Units on a trading venue using the membership of the Investment Firm (DEA provider)

Type of product?

Transferable Security / Listed Derivatives

New, Amend or Cancel?

New

Single or multiple fills?

Single fill 1000 at Ccy 9.50 at 11:05

Under what trading capacity?

DEA provider is dealing any other trading capacity / matched principal

DEA client is dealing on own account

Single or multiple clients?

Single client

Conditions for transmission specified in Article 4 satisfied?

No

Discretionary mandate?

No

MiFID II investment firm?

Investment firm DEA provider has a MiFID II Transaction Reporting obligation

DEA Client A has a MiFID II Transaction Reporting obligation

Party executing on the Venue is a MiFID II Investment firm and therefore the Venue does not have an obligation to report.

Notes

Any DEA arrangement does not change the guidelines provided

Client A is dealing on own account

The client has instructed all details of the trade including the venue.

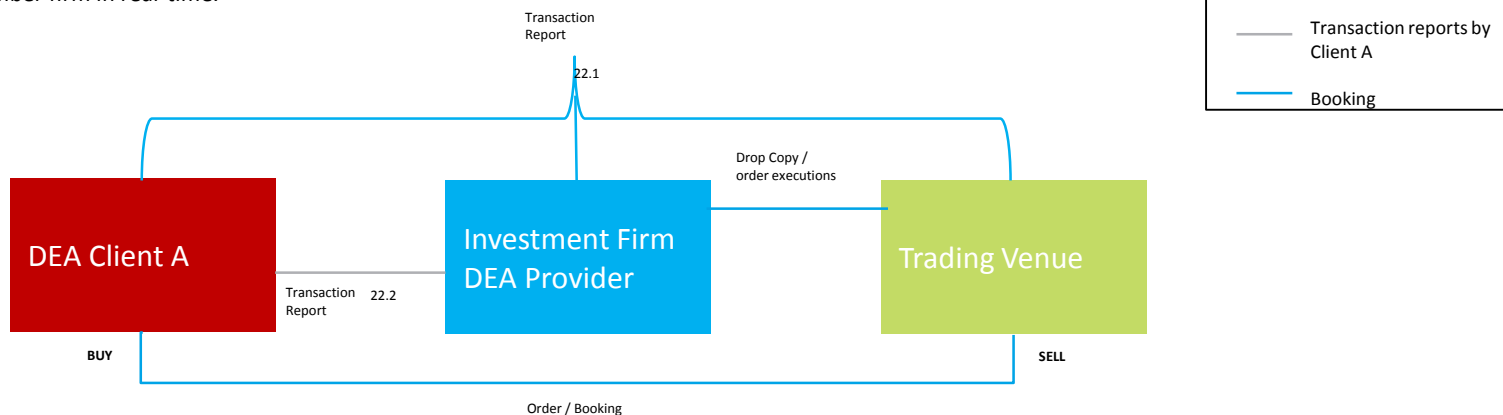
N	Transaction Reporting fields	FORMAT AND STANDARDS TO BE USED FOR REPORTING	21.1	21.2
4	Executing entity identification code	{LEI}	LEI of the Investment Firm DEA Provider	LEI of Client A
6	Submitting entity identification code	{LEI}	LEI of the ARM used by Investment Firm DEA Provider	LEI or the ARM used by Client A
7	Buyer identification code	{LEI} {MIC} {NATIONAL_ID} 'INTC'	LEI of Client A	LEI of Client A
12	Buyer decision maker code	{LEI} {NATIONAL_ID}	Blank (Not applicable as no discretionary mandate / power of representation)	Blank (Not applicable as no discretionary mandate / power of representation)
16	Seller identification code	{LEI} {MIC} {NATIONAL_ID} 'INTC'	LEI of the Central counterparty for the Trading Venue	LEI of the Investment Firm
21	Seller decision maker code	{LEI} {NATIONAL_ID}	Blank (Not applicable as no discretionary mandate / power of representation )	Blank (Not applicable as no discretionary mandate / power of representation )
25	Transmission of order indicator	'true' 'false'	false	false
26	Transmitting firm identification code for the buyer	{LEI}	Blank (Not applicable as conditions for transmission specified in Article 4 are not satisfied)	Blank (Not applicable as conditions for transmission specified in Article 4 are not satisfied)
27	Transmitting identification code for the seller	{LEI}	Blank (Not applicable as conditions for transmission specified in Article 4 are not satisfied)	Blank (Not applicable as conditions for transmission specified in Article 4 are not satisfied)
28	Trading date time	{DATE_TIME_FORMAT} to the required granularity	11:05 (to the required granularity)	(11:05 (to the required granularity))
29	Trading capacity	'DEAL' - Dealing on own account 'MTCH' - Matched principal 'AOTC' - Any other trading capacity	AOTC / MTCH	DEAL
30	Quantity	{DECIMAL-18/17} in case the quantity is expressed as number of units {DECIMAL-18/5} in case the quantity is expressed as monetary or nominal value	1000	1000
33	Price	{DECIMAL-18/13} in case the investment firm expressed as monetary value {DECIMAL-11/10} in case the price is expressed as percentage or yield 'PNDG' in case the price is not available	9.5	9.5
36	Venue	{MIC}	Segment MIC of the Trading Venue	XOFF
57	Investment decision within firm	{NATIONAL_ID} - Natural persons {ALPHANUMERICAL- 50} - Algorithms	Field is blank because the investment firm is not dealing on own account and doesn't have discretionary mandate	National ID of the Trader in Client A (subject to individual firms interpretation) or Algo ID because dealing on own account
59	Execution within firm	{NATIONAL_ID} - Natural persons {ALPHANUMERICAL- 50} - Algorithms	NORE	National ID of the Trader in Client A (subject to individual firms interpretation) or Algo ID



## Scenario 22 - Client A acting as a DEA client (Sponsored Access). The decision about execution was made by the client •

### Sponsored Access

Unlike DMA, Sponsored Access allows a Sponsored User to submit orders under a member firm's trading codes to the trading system without passing through a member firm's order management systems; instead their orders pass through a series of validation checks provided by the Exchange (the ELCs) and the orders are monitored by the member firm in real-time.



DEA Client A places order to buy 1000 Units on a trading venue using the membership of the Investment Firm (DEA provider)

Type of product?  
Transferable Security / Listed Derivatives

New, Amend or Cancel?  
New

Single or multiple fills?  
Single fill 1000 at Ccy 9.50 at 11:05

Under what trading capacity?  
DEA provider is dealing any other trading capacity / matched principal  
DEA client is dealing on own account

Single or multiple clients?  
Single client

Conditions for transmission specified in Article 4 satisfied?  
No

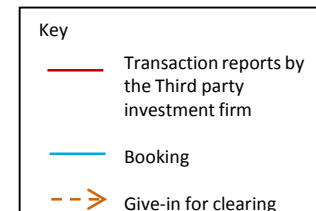
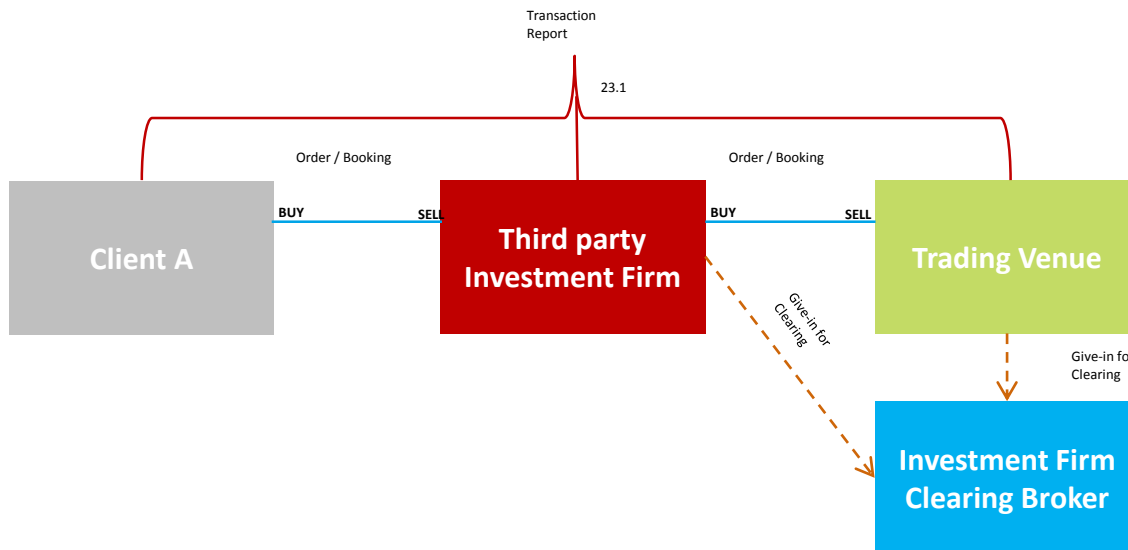
Discretionary mandate?  
No

MiFID II investment firm?  
Investment firm DEA provider has a MiFID II Transaction Reporting obligation  
DEA Client A has a MiFID II Transaction Reporting obligation  
Party executing on the Venue is a MiFID II Investment firm and therefore the Venue does not have an obligation to report.

Notes  
Any DEA arrangement does not change the guidelines provided Client A is dealing on own account  
The client has instructed all details of the trade including the venue

N	Transaction Reporting fields	FORMAT AND STANDARDS TO BE USED FOR REPORTING	22.1	22.2
4	Executing entity identification code	{LEI}	LEI of the Investment Firm DEA Provider	LEI of DEA Client A
6	Submitting entity identification code	{LEI}	LEI of the ARM used by Investment Firm DEA Provider	LEI or the ARM used by Client A
7	Buyer identification code	{LEI} {MIC} {NATIONAL_ID} 'INTC'	LEI of DEA Client A	LEI of DEA Client A
12	Buyer decision maker code	{LEI} {NATIONAL_ID}	Blank (Not applicable as no discretionary mandate / power of representation)	Blank (Not applicable as no discretionary mandate / power of representation)
16	Seller identification code	{LEI} {MIC} {NATIONAL_ID} 'INTC'	LEI of the Central counterparty for the Trading Venue	LEI of the Investment Firm DEA Provider
21	Seller decision maker code	{LEI} {NATIONAL_ID}	Blank (Not applicable as no discretionary mandate / power of representation)	Blank (Not applicable as no discretionary mandate / power of representation)
25	Transmission of order indicator	'true' 'false'	false	false
26	Transmitting firm identification code for the buyer	{LEI}	Blank (Not applicable as conditions for transmission specified in Article 4 are not satisfied)	Blank (Not applicable as conditions for transmission specified in Article 4 are not satisfied)
27	Transmitting identification code for the seller	{LEI}	Blank (Not applicable as conditions for transmission specified in Article 4 are not satisfied)	Blank (Not applicable as conditions for transmission specified in Article 4 are not satisfied)
28	Trading date time	{DATE_TIME_FORMAT} to the required granularity	11:05 (to the required granularity)	11:05 (to the required granularity)
29	Trading capacity	'DEAL' - Dealing on own account 'MTCH' - Matched principal 'AOTC' - Any other trading capacity	AOTC / MTCH	DEAL
30	Quantity	{DECIMAL-18/17} in case the quantity is expressed as number of units {DECIMAL-18/5} in case the quantity is expressed as monetary or nominal value	1000	1000
33	Price	{DECIMAL-18/13} in case the investment firm expressed as monetary value {DECIMAL-11/10} in case the price is expressed as percentage or yield 'PNDG' in case the price is not available	9.5	9.5
36	Venue	{MIC}	Segment MIC of the Trading Venue	XOFF
57	Investment decision within firm	{NATIONAL_ID} - Natural persons {ALPHANUMERICAL-50} - Algorithms	Field is blank because the investment firm is not dealing on own account and doesn't have discretionary mandate	National ID of the Trader in Client A (subject to individual firms interpretation) or Algo ID because dealing on own account
59	Execution within firm	{NATIONAL_ID} - Natural persons {ALPHANUMERICAL-50} - Algorithms	NORE	National ID of the Trader in Client A (subject to individual firms interpretation) or Algo ID

## Scenario 23 – Give-in to investment firm for clearing from third party investment firm dealing in any other trading capacity or on matched principal basis directly on the trading venue



**No Transaction Report for the Investment Firm Clearing Broker**

Third party investment firm places order to buy 1000 Units with an executing broker

Type of product?  
Transferable Security / Listed Derivatives

New, Amend or Cancel?  
New

Single or multiple fills?  
Single fill 1000 at Ccy 9.50 at 11:05

Under what capacity?  
The third party investment firm is dealing on matched principal or any other trading capacity

Single or multiple clients?  
Single client

Conditions for transmission specified in Article 4 satisfied?  
No

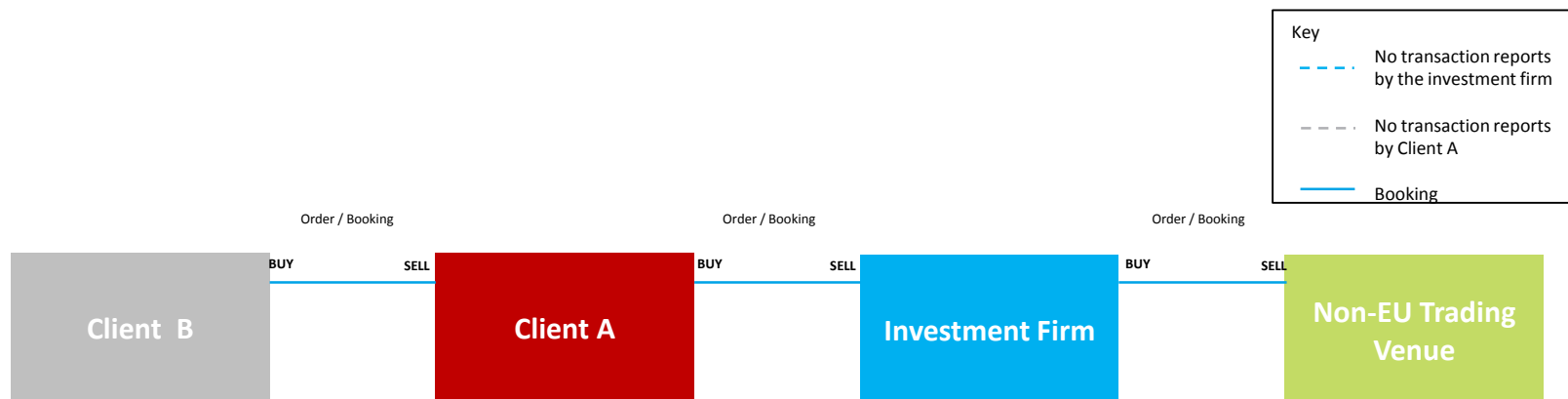
Discretionary Mandate?  
No

MiFID II investment firm?  
Investment firm is not executing (only clearing) so does not have a MiFID II Transaction Reporting obligation  
Client A does not have a MiFID II Transaction Reporting obligation  
The Third Party Investment Firm has a MiFID II Transaction Reporting obligation  
The Third Party Investment Firm executing on the Trading Venue is a MiFID II Investment firm and therefore the Trading Venue does not have an obligation to report.

Notes  
The third party investment firm is dealing on own account executing a single market execution

N	Transaction Reporting fields	FORMAT AND STANDARDS TO BE USED FOR REPORTING	23.1
4	Executing entity identification code	{LEI}	LEI of the Third Party Investment Firm
6	Submitting entity identification code	{LEI}	LEI of the ARM used by Third Party Investment Firm
7	Buyer identification code	{LEI} {MIC} {NATIONAL_ID} 'INTC'	LEI of Client A
12	Buyer decision maker code	{LEI} {NATIONAL_ID}	Blank (Not applicable as no discretionary mandate / power of representation )
16	Seller identification code	{LEI} {MIC} {NATIONAL_ID} 'INTC'	LEI of the Central counterparty for the Trading Venue
21	Seller decision maker code	{LEI} {NATIONAL_ID}	Blank (Not applicable as no discretionary mandate / power of representation )
25	Transmission of order indicator	'true' 'false'	false
26	Transmitting firm identification code for the buyer	{LEI}	Blank (Not applicable as conditions for transmission specified in Article 4 are not satisfied)
27	Transmitting identification code for the seller	{LEI}	Blank (Not applicable as conditions for transmission specified in Article 4 are not satisfied)
28	Trading date time	{DATE_TIME_FORMAT} to the required granularity	11:05 (to the required granularity)
29	Trading capacity	'DEAL' - Dealing on own account 'MTCH' - Matched principal 'AOTC' - Any other trading capacity	AOTC / MTCH
30	Quantity	{DECIMAL-18/17} in case the quantity is expressed as number of units {DECIMAL-18/5} in case the quantity is expressed as monetary or nominal value	1000
33	Price	{DECIMAL-18/13} in case the price is expressed as monetary value {DECIMAL-11/10} in case the price is expressed as percentage or yield 'PNDG' in case the price is not available	9.5
36	Venue	{MIC}	Segment MIC of the Trading Venue
57	Investment decision within firm	{NATIONAL_ID} - Natural persons {ALPHANUMERICAL-50} - Algorithms	Field is blank because the Third Party Investment Firm is not dealing on own account and doesn't have discretionary mandate
59	Execution within firm	{NATIONAL_ID} - Natural persons {ALPHANUMERICAL-50} - Algorithms	National ID of the Trader in the Third Party Investment Firm (subject to firms individual interpretation) or Algo ID

## Scenario 24 - Single client and single fill, Investment Firm and Client A trading matched principal or any other trading capacity in a non-MiFID II financial instrument on a non-EU trading venue



**No Transaction Report for the Investment Firm or Client A or the Venue because non MiFID Instrument**

Order from Client A to the Investment Firm to buy 1000 Units in a non-MiFID II financial instrument

Type of product?  
Non-MiFID II financial instrument

New, Amend or Cancel?  
New

Single or multiple fills?  
Order was filled by the Investment Firm on the non-EU Venue in 1 fill  
1000 at Ccy 9.50 at 11:05

Trading Capacity?  
The Investment Firm is dealing either matched principal or any other trading capacity  
Client A is also dealing Matched principal or other capacity

Single or multiple clients?  
Client A is the single client of the Investment firm  
Client B is the single client of Client A

Conditions for transmission specified in Article 4 satisfied?  
No

Discretionary mandate?  
There is no discretionary mandate

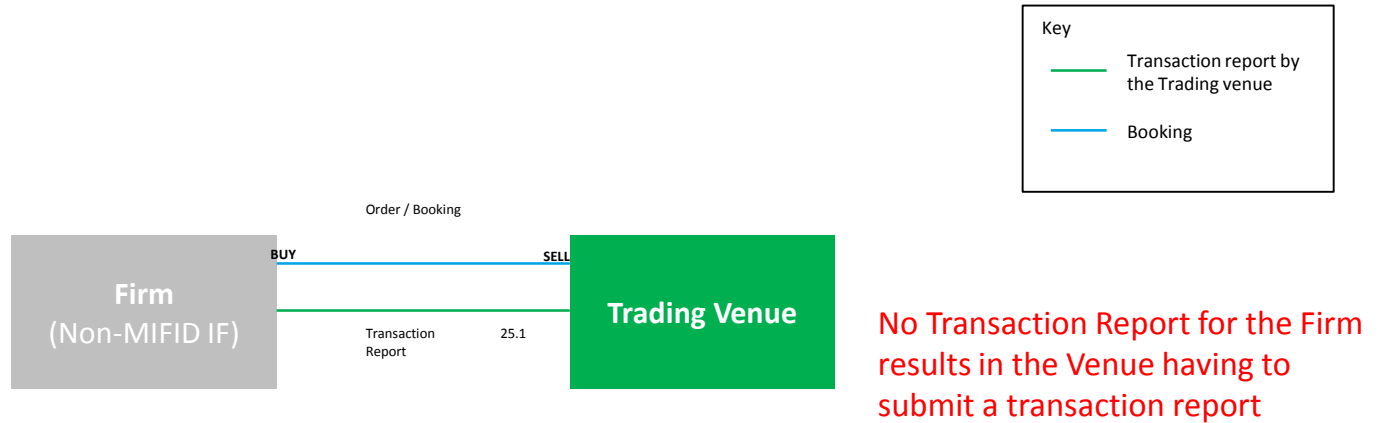
MiFID II investment firm?  
Investment firm has a MiFID II Transaction Reporting obligation however is executing in a not-MiFID II instrument so does not have a report to make  
Client A has a MiFID II Transaction Reporting obligation however is executing in a not-MiFID II instrument so does not have a report to make  
Client B does not have a MiFID II Transaction Reporting obligation.  
Party executing on the Venue is a MiFID II Investment firm and therefore the Venue does not have an obligation to report.

Notes  
The investment firm is executing a single market executions for a single client  
Client A is executing a single market executions for a single client  
No transaction report required by investment firm or client A as the financial instrument is not MiFID II eligible



N	Transaction Reporting fields	FORMAT AND STANDARDS TO BE USED FOR REPORTING	24.1	24.2
4	Executing entity identification code	{LEI}	No transaction report required for the investment firm	No transaction report required for Client A
6	Submitting entity identification code	{LEI}		
7	Buyer identification code	{LEI} {MIC} {NATIONAL_ID} 'INTC'		
12	Buyer decision maker code	{LEI} {NATIONAL_ID}		
16	Seller identification code	{LEI} {MIC} {NATIONAL_ID} 'INTC'		
21	Seller decision maker code	{LEI} {NATIONAL_ID}		
25	Transmission of order indicator	'true' 'false'		
26	Transmitting firm identification code for the buyer	{LEI}		
27	Transmitting identification code for the seller	{LEI}		
28	Trading date time	{DATE_TIME_FORMAT} to the required granularity		
29	Trading capacity	'DEAL' - Dealing on own account 'MTCH' - Matched principal 'AOTC' - Any other trading capacity		
30	Quantity	{DECIMAL-18/17} in case the quantity is expressed as number of units {DECIMAL-18/5} in case the quantity is expressed as monetary or nominal value		
33	Price	{DECIMAL-18/13} in case the price is expressed as monetary value {DECIMAL-11/10} in case the price is expressed as percentage or yield 'PNDG' in case the price is not available		
36	Venue	{MIC}		
57	Investment decision within firm	{NATIONAL_ID} - Natural persons {ALPHANUMERICAL-50} - Algorithms		
59	Execution within firm	{NATIONAL_ID} - Natural persons {ALPHANUMERICAL-50} - Algorithms		

## Scenario 25 – A Firm (Non-MIFID II Investment firm) dealing on own account on a trading venue



A Firm (Non-MiFID II Investment Firm) places order to buy 1000 Units

Type of product?  
Transferable Security / Listed Derivatives

New, Amend or Cancel?  
New

Single or multiple fills?  
Single fill 1000 at Ccy 9.50 at 11:05

Under what capacity?  
The Firm is dealing on own account

Single or multiple clients?  
N/A

Conditions for transmission specified in Article 4 satisfied?  
No

Discretionary Mandate?  
No

MiFID II investment firm?  
Firm does not have a MiFID II Transaction Reporting obligation.  
The party executing on the Venue is not a MiFID II Investment firm and therefore the Venue has an obligation to report.

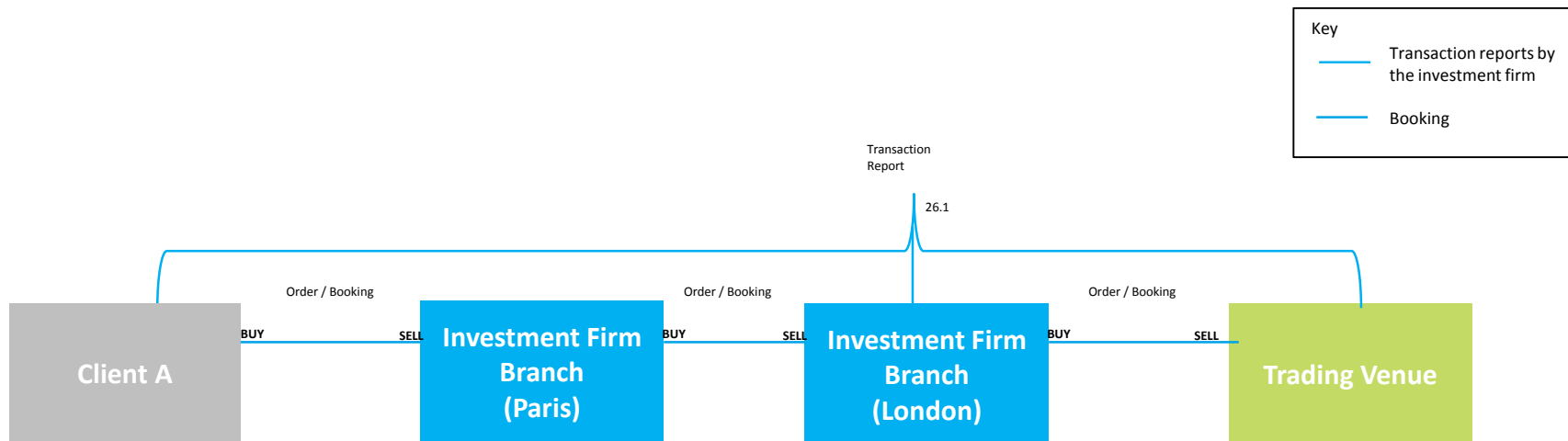
Notes  
The firm is dealing on own account executing a single market execution  
No transaction report required by firm  
Trading venue has an obligation to report the transaction with the non-MiFID investment firm

N	Transaction Reporting fields	FORMAT AND STANDARDS TO BE USED FOR REPORTING	25.1
4	Executing entity identification code	{LEI}	LEI of the Firm
6	Submitting entity identification code	{LEI}	LEI of the Trading Venue
7	Buyer identification code	{LEI} {MIC} {NATIONAL_ID} 'INTC'	LEI of the Firm
12	Buyer decision maker code	{LEI} {NATIONAL_ID}	Blank (Not applicable as no discretionary mandate / power of representation)
16	Seller identification code	{LEI} {MIC} {NATIONAL_ID} 'INTC'	LEI of CCP for Trading Venue
21	Seller decision maker code	{LEI} {NATIONAL_ID}	Blank (Not applicable as no discretionary mandate / power of representation)
25	Transmission of order indicator	'true' 'false'	false
26	Transmitting firm identification code for the buyer	{LEI}	Blank (Not applicable as conditions for transmission specified in Article 4 are not satisfied)
27	Transmitting identification code for the seller	{LEI}	Blank (Not applicable as conditions for transmission specified in Article 4 are not satisfied)
28	Trading date time	{DATE_TIME_FORMAT} to the required granularity	11:05 (to the required granularity)
29	Trading capacity	'DEAL' - Dealing on own account 'MTCH' - Matched principal 'AOTC' - Any other capacity	DEAL (from the perspective of the Firm)
30	Quantity	{DECIMAL-18/17} in case the quantity is expressed as number of units {DECIMAL-18/5} in case the quantity is expressed as monetary or nominal value	1000
33	Price	{DECIMAL-18/13} in case the price is expressed as monetary value {DECIMAL-11/10} in case the price is expressed as percentage or yield 'PNDG' in case the price is not available	9.5
36	Venue	{MIC}	Segment MIC of the Trading Venue
57	Investment decision within firm	{NATIONAL_ID} - Natural persons {ALPHANUMERICAL-50} - Algorithms	Firm to provide this information to the trading venue
59	Execution within firm	{NATIONAL_ID} - Natural persons {ALPHANUMERICAL-50} - Algorithms	Firm to provide this information to the trading venue

Section 5.3 of the Guidelines state the trading venue has to populate all of the details that the firm would have to report if it was an investment firm, including the trader, algorithms, waivers and indicators flags. Where the firm is dealing on own account these will be from the perspective of the firm. Where the firm is dealing for a client on a matched principal or 'any other capacity' basis the trading venue shall include the additional details in fields 8-15 or equivalent for the seller and the short selling indicator for the client and commodity derivative indicator, where relevant. The short selling and commodity derivative indicator will be populated from the perspective of the client.



## Scenario 26 - Single client and single fill – Order received from Branch of Investment Firm. Investment Firm is dealing on matched principal or any other trading capacity on behalf of a client.



Order from Client A to the Investment Firm to buy 1000 Units

Type of product?  
Transferable Security / Listed Derivatives

New, Amend or Cancel?  
New

Single or multiple fills?  
Order was filled by the Investment Firm on the Venue in single fill  
1) 1000 at Ccy 9.50 at 11:00

Under what trading capacity?  
The Investment Firm is dealing as either matched principal or any other trading capacity

Single or multiple clients?  
Single client

Conditions for transmission specified in Article 4 satisfied?  
NO

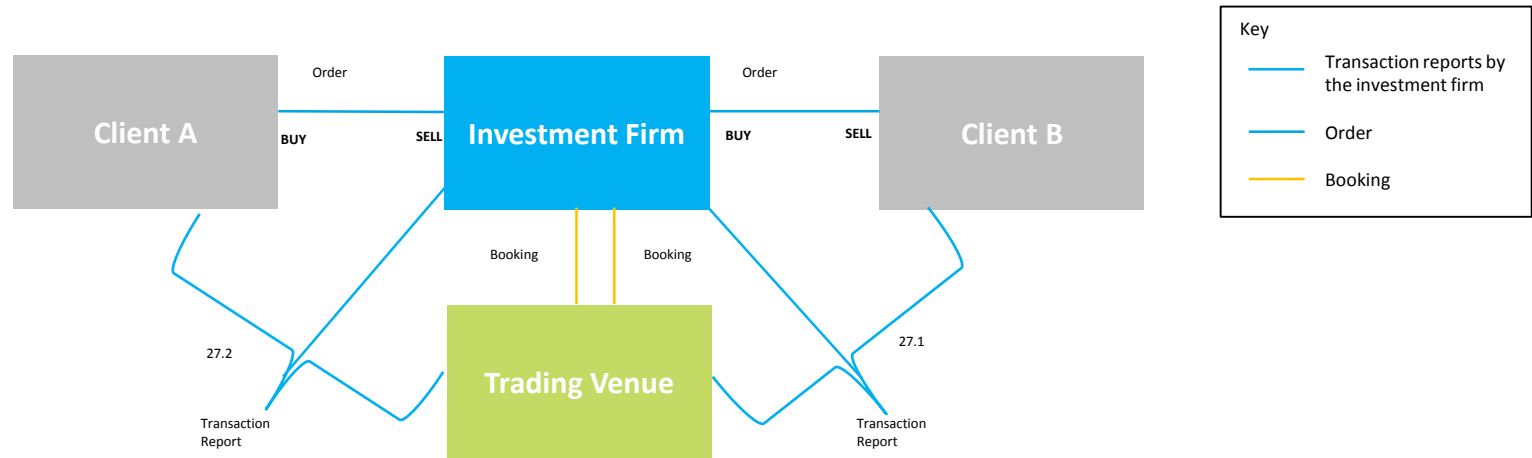
Discretionary mandate?  
No

MiFID II investment firm?  
MiFID II investment Firm has a MiFID II Transaction Reporting obligation.  
Client A does not have a MiFID II Transaction Reporting obligation  
Party executing on the Venue is a MiFID II Investment firm and therefore the Venue does not have an obligation to report.

Notes  
The investment firm is executing single market execution for a single client Client A is not a MiFID Investment Firm and does not have a reporting obligation  
The trader executing the transaction is supervised by the London head office of the investment firm.

N	Transaction Reporting	FORMAT AND STANDARDS	26.1
4	Executing entity identification code	{LEI}	LEI of the investment firm
6	Submitting entity identification code	{LEI}	LEI of the ARM that the investment firm is using
7	Buyer identification code	{LEI} {MIC} {NATIONAL_ID} 'INTC'	LEI of Client A
8	Country of the branch for the buyer	{COUNTRYCODE_2}	FR
12	Buyer decision maker code	{LEI} {NATIONAL_ID}	Blank (Not applicable as no discretionary mandate / power of representation )
16	Seller identification code	{LEI} {MIC} {NATIONAL_ID} 'INTC'	LEI of the Central counterparty for the Trading Venue
21	Seller decision maker code	{LEI} {NATIONAL_ID}	Blank (Not applicable as no discretionary mandate / power of representation )
25	Transmission of order indicator	'true' 'false'	false
26	Transmitting firm identification code for the buyer	{LEI}	Blank (Not applicable as conditions for transmission specified in Article 4 are not satisfied)
27	Transmitting identification code for the seller	{LEI}	Blank (Not applicable as conditions for transmission specified in Article 4 are not satisfied)
28	Trading date time	{DATE_TIME_FORMAT} to the required granularity	11:00 (to the required granularity)
29	Trading capacity	'DEAL' - Dealing on own account 'MTCH' - Matched principal 'AOTC' - Any other trading capacity	AOTC / MTCH
30	Quantity	{DECIMAL-18/17} in case the quantity is expressed as number of units {DECIMAL-18/5} in case the quantity is expressed as monetary or nominal value	1000
33	Price	{DECIMAL-18/13} price is expressed as monetary value {DECIMAL-11/10} in case the price is expressed as percentage or yield 'PNDG' in case the price is not available	9.5
36	Venue	{MIC}	Segment MIC of the Trading Venue
37	Country of the Branch membership	{COUNTRYCODE_2}	GB
57	Investment decision within firm	{NATIONAL_ID} - Natural persons {ALPHANUMERICAL-50} - Algorithms	Field is blank because the investment firm is not dealing on own account and doesn't have discretionary mandate
58	Country of the branch responsible for the person making the investment decision	{COUNTRYCODE_2}	Field is blank because the investment firm is not dealing on own account and doesn't have discretionary mandate
59	Execution within firm	{NATIONAL_ID} - Natural persons {ALPHANUMERICAL-50} - Algorithms	National ID of the Trader in the Investment Firm (subject to firms individual interpretation) or Algo ID
60	Country of the branch supervising the person responsible for the execution	{COUNTRYCODE_2}	GB

## Scenario 27 - Investment Firm acting over the counter to match two client orders and putting the orders on the trading venue as a cross



Client A places order to buy 1000 Units and Investment Firm matches the order to Client B who places an order to sell 1000 units and Investment Firm crosses the trade on the venue

Type of product?  
Transferable Security / Listed Derivatives

New, Amend or Cancel?  
New

Single or multiple fills?  
Single fill 1000 at Ccy 9.50 at 11:05

Under what capacity?  
The Investment Firm is dealing as either matched principal or any other trading capacity

Single or multiple clients?  
Single client

Conditions for transmission specified in Article 4 satisfied?  
No

Discretionary Mandate?  
No

MiFID II investment firm?  
MiFID II investment Firm has a MiFID II Transaction Reporting obligation.  
Client A does not have a MiFID II Transaction Reporting obligation  
Client B does not have a MiFID II Transaction Reporting obligation  
Party executing on the Venue is a MiFID II Investment firm and therefore the Venue does not have an obligation to report.

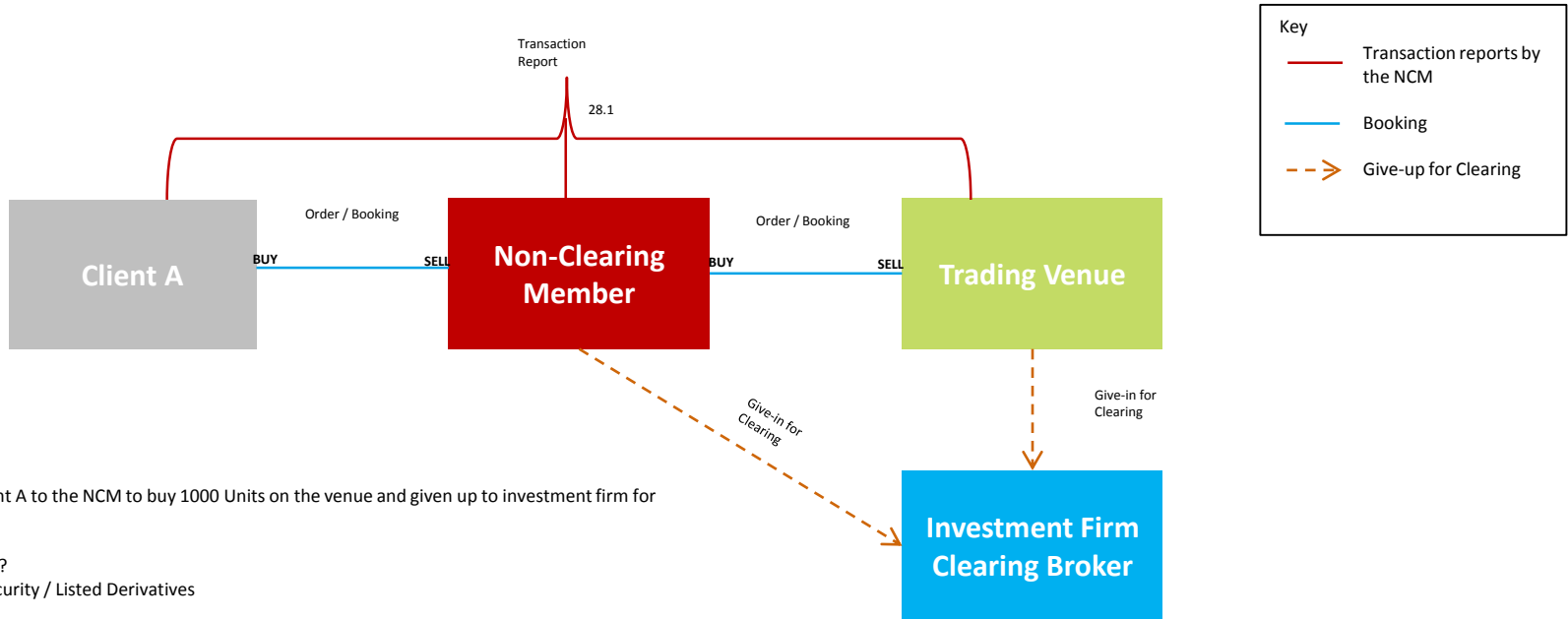
Notes  
Investment Firm has an obligation to report client A and B



N	Transaction Reporting fields	FORMAT AND STANDARDS TO BE USED FOR REPORTING	27.1	27.2
4	Executing entity identification code	{LEI}	LEI of the investment firm	LEI of the investment firm
6	Submitting entity identification code	{LEI}	LEI of the ARM that the investment firm is using	LEI of the ARM that the investment firm is using
7	Buyer identification code	{LEI} {MIC} {NATIONAL_ID} 'INTC'	LEI of Client A	LEI of the central counterparty of the Trading Venue
12	Buyer decision maker code	{LEI} {NATIONAL_ID}	Blank (Not applicable as no discretionary mandate / power of representation )	Blank (Not applicable as no discretionary mandate / power of representation)
16	Seller identification code	{LEI} {MIC} {NATIONAL_ID} 'INTC'	LEI of the Central counterparty for the venue	LEI of Client B
21	Seller decision maker code	{LEI} {NATIONAL_ID}	Blank (Not applicable as no discretionary mandate / power of representation )	Blank (Not applicable as no discretionary mandate / power of representation)
25	Transmission of order indicator	'true' 'false'	false	false
26	Transmitting firm identification code for the buyer	{LEI}	Blank (Not applicable as conditions for transmission specified in Article 4 are not satisfied)	Blank (Not applicable as conditions for transmission specified in Article 4 are not satisfied)
27	Transmitting identification code for the seller	{LEI}	Blank (Not applicable as conditions for transmission specified in Article 4 are not satisfied)	Blank (Not applicable as conditions for transmission specified in Article 4 are not satisfied)
28	Trading date time	{DATE_TIME_FORMAT} to the required granularity	11:05 (or the time the Block is registered)	11:05 (or the time the Block is registered)
29	Trading capacity	'DEAL' - Dealing on own account 'MTCH' - Matched principal 'AOTC' - Any other trading capacity	AOTC / MTCH	AOTC / MTCH
30	Quantity	{DECIMAL-18/17} in case the quantity is expressed as number of units {DECIMAL-18/5} in case the quantity is expressed as monetary or nominal value	1000	1000
33	Price	{DECIMAL-18/13} in case the price is expressed as monetary value {DECIMAL-11/10} in case the price is expressed as percentage or yield 'PNDG' in case the price is not available	9.5	9.5
36	Venue	{MIC}	Segment MIC of the Trading Venue	Segment MIC of the Trading Venue
57	Investment decision within firm	{NATIONAL_ID} - Natural persons {ALPHANUMERICAL-50} - Algorithms	Field is blank because the investment firm is not dealing on own account and doesn't have discretionary mandate	Field is blank because the investment firm is not dealing on own account and doesn't have discretionary mandate
59	Execution within firm	{NATIONAL_ID} - Natural persons {ALPHANUMERICAL-50} - Algorithms	National ID of the Trader in the Investment Firm (subject to firms individual interpretation)	National ID of the Trader in the Investment Firm (subject to firms individual interpretation)

Field 63 OTC post Trade Indicator would not be populated as the ESMA consultation paper validation rules states that Field 63 must not be populated if the value in field 36 is not XOFF or XXXX

## Scenario 28 - Single client and single fill – NCM dealing in Matched Principal or any other capacity on the trading venue and given up to the Investment Firm for clearing



Order from Client A to the NCM to buy 1000 Units on the venue and given up to investment firm for clearing via CCP

Type of product?  
Transferable Security / Listed Derivatives

New, Amend or Cancel?  
New

Single or multiple fills?  
Order was filled by the NCM on the Venue in single fill  
1) 1000 at Ccy 9.50 at 11:00

Under what trading capacity?  
The NCM is dealing as either matched principal or any other capacity

Single or multiple clients?  
Single client

Conditions for transmission specified in Article 4 satisfied?  
No

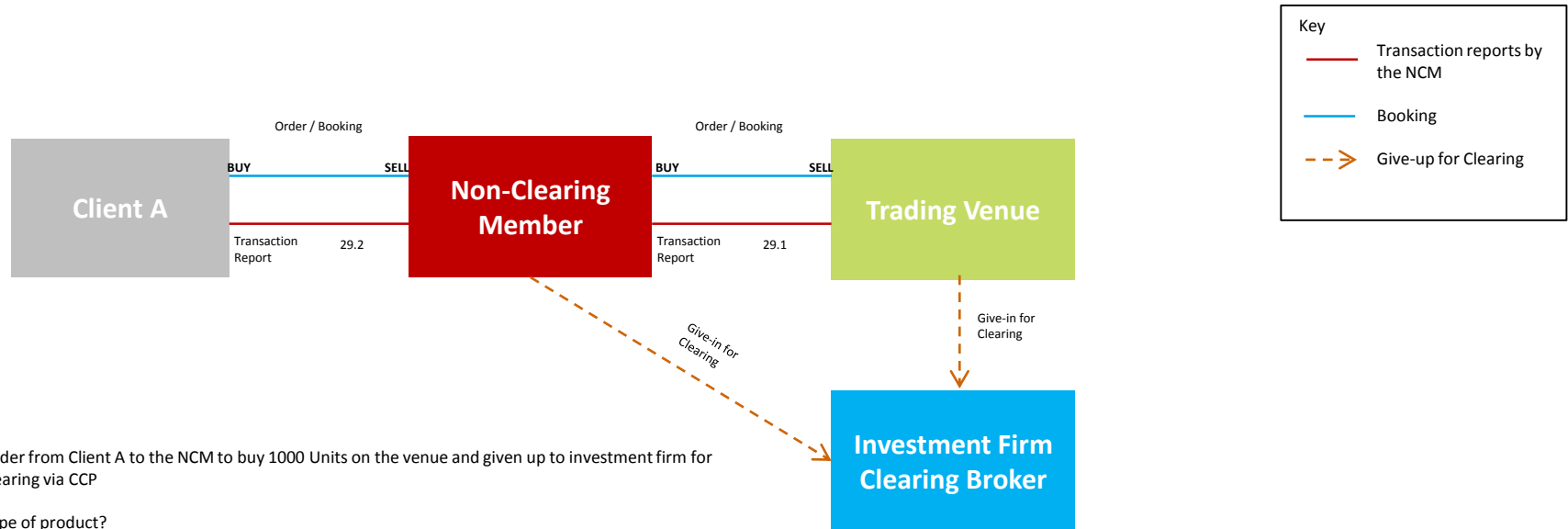
Discretionary mandate?  
No

MiFID II investment firm?  
Investment Firm Clearing Broker is not executing so does not have a MiFID II Transaction Reporting obligation.  
Non-Clearing Member is executing so has a MiFID II Transaction Reporting obligation  
Client A does not have a MiFID II Transaction Reporting obligation  
Party executing on the Venue is a MiFID II Investment firm and therefore the Venue does not have an obligation to report.

Notes  
The NCM is executing single market execution for a single client  
Client A is not a MiFID Investment Firm and does not have a reporting obligation  
Investment Firm does not have a reporting obligation as clearing only

N	Transaction Reporting fields	FORMAT AND STANDARDS TO BE USED FOR REPORTING	28.1
4	Executing entity identification code	{LEI}	LEI of the Non-clearing member
6	Submitting entity identification code	{LEI}	LEI of the ARM that the NCM is using
7	Buyer identification code	{LEI} {MIC} {NATIONAL_ID} 'INTC'	LEI of Client A
12	Buyer decision maker code	{LEI} {NATIONAL_ID}	Blank (Not applicable as no discretionary mandate / power of representation)
16	Seller identification code	{LEI} {MIC} {NATIONAL_ID} 'INTC'	LEI of the Central counterparty for the Trading Venue
21	Seller decision maker code	{LEI} {NATIONAL_ID}	Blank (Not applicable as no discretionary mandate / power of representation)
25	Transmission of order indicator	'true' 'false'	false
26	Transmitting firm identification code for the buyer	{LEI}	Blank (Not applicable as conditions for transmission specified in Article 4 are not satisfied)
27	Transmitting identification code for the seller	{LEI}	Blank (Not applicable as conditions for transmission specified in Article 4 are not satisfied)
28	Trading date time	{DATE_TIME_FORMAT} to the required granularity	11:00 (to the required granularity)
29	Trading capacity	'DEAL' - Dealing on own account 'MTCH' - Matched principal 'AOTC' - Any other trading capacity	AOTC / MTCH
30	Quantity	{DECIMAL-18/17} in case the quantity is expressed as number of units {DECIMAL-18/5} in case the quantity is expressed as monetary or nominal value	1000
33	Price	{DECIMAL-18/13} in case the price is expressed as monetary value {DECIMAL-11/10} in case the price is expressed as percentage or yield 'PNDG' in case the price is not available	9.5
36	Venue	{MIC}	Segment MIC of the Trading Venue
37	Country of the branch membership	{COUNTRYCODE_2}	Country code of NCM, or country code of the branch of the NCM
57	Investment decision within firm	{NATIONAL_ID} - Natural persons {ALPHANUMERICAL-50} - Algorithms	Field is blank because the NCM is not dealing on account and doesn't have discretionary mandate
59	Execution within firm	{NATIONAL_ID} - Natural persons {ALPHANUMERICAL-50} - Algorithms	National ID of the Trader in the NCM or Algo id

## Scenario 29 - Single client and single fill – NCM dealing on own account on the venue and given up to the Investment Firm for clearing



Order from Client A to the NCM to buy 1000 Units on the venue and given up to investment firm for clearing via CCP

Type of product?

Transferable Security / Listed Derivatives

New, Amend or Cancel?

New

Single or multiple fills?

Order was filled by the NCM on the Venue in single fill

1) 1000 at Ccy 9.50 at 11:00

Under what trading capacity?

The NCM is dealing on own account

Client A is not a MiFID Investment Firm

Single or multiple clients?

Single client

Conditions for transmission specified in Article 4 satisfied?

No

Discretionary mandate?

No

MiFID II investment firm?

Investment Firm Clearing Broker is not executing so does not have a MiFID II Transaction Reporting obligation.

Non-Clearing Member is executing so has a MiFID II Transaction Reporting obligation

Client A does not have a MiFID II Transaction Reporting obligation

Party executing on the Venue is a MiFID II Investment firm and therefore the Venue does not have an obligation to report.

Reporting

The NCM is executing single market execution for a single client

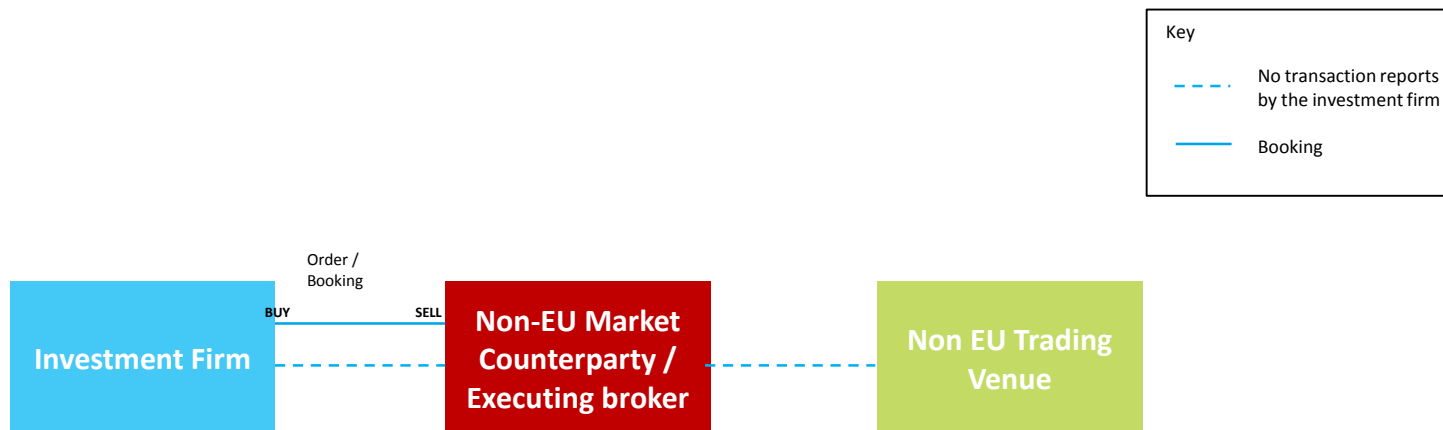
Client A does not have a reporting obligation

Investment Firm does not have a reporting obligation as clearing only

N	Transaction Reporting fields	FORMAT AND STANDARDS TO BE USED FOR REPORTING	29.1	29.2
4	Executing entity identification code	{LEI}	LEI of the Non-clearing member	LEI of the Non-clearing member
6	Submitting entity identification code	{LEI}	LEI of the ARM that the NCM is using	LEI of the ARM that the NCM is using
7	Buyer identification code	{LEI} {MIC} {NATIONAL_ID} 'INTC'	LEI of the Non-clearing member	LEI of Client A
12	Buyer decision maker code	{LEI} {NATIONAL_ID}	Blank (Not applicable as no discretionary mandate / power of representation)	Blank (Not applicable as no discretionary mandate / power of representation)
16	Seller identification code	{LEI} {MIC} {NATIONAL_ID} 'INTC'	LEI of the Central counterparty for the Trading Venue	LEI of the Non-clearing member
21	Seller decision maker code	{LEI} {NATIONAL_ID}	Blank (Not applicable as no discretionary mandate / power of representation)	Blank (Not applicable as no discretionary mandate / power of representation)
25	Transmission of order indicator	'true' 'false'	false	false
26	Transmitting firm identification code for the buyer	{LEI}	Blank (Not applicable as conditions for transmission specified in Article 4 are not satisfied)	Blank (Not applicable as conditions for transmission specified in Article 4 are not satisfied)
27	Transmitting identification code for the seller	{LEI}	Blank (Not applicable as conditions for transmission specified in Article 4 are not satisfied)	Blank (Not applicable as conditions for transmission specified in Article 4 are not satisfied)
28	Trading date time	{DATE_TIME_FORMAT} to the required granularity	11:00 (to the required granularity)	Time executed with the client on or after 11:00 (to the required granularity)
29	Trading capacity	'DEAL' - Dealing on own account 'MTCH' - Matched principal 'AOTC' - Any other trading capacity	DEAL	DEAL
30	Quantity	{DECIMAL-18/17} in case the quantity is expressed as number of units {DECIMAL-18/5} in case the quantity is expressed as monetary or nominal value	1000	1000
33	Price	{DECIMAL-18/13} in case the price is expressed as monetary value {DECIMAL-11/10} in case the price is expressed as percentage or yield 'PNDG' in case the price is not available	9.5	9.5
36	Venue	{MIC}	Segment MIC of the Trading Venue	XOFF
37	Country of the branch membership	{COUNTRYCODE_2}	Country code of NCM, or country code of the branch of the NCM	Blank (field only populated for the market side)
57	Investment decision within firm	{NATIONAL_ID} - Natural persons {ALPHANUMERICAL-50} - Algorithms	National ID of the Trader in the NCM because dealing on own account or algo id	National ID of the Trader in the NCM because dealing on own account or algo id
59	Execution within firm	{NATIONAL_ID} - Natural persons {ALPHANUMERICAL-50} - Algorithms	National ID of the Trader in the NCM or Algo id	National ID of the Trader in the NCM or Algo id



## Scenario 30 - Investment firm dealing on own account in a non-MiFID II financial instrument with a Firm acting as a market counterparty / executing broker rather than directly on the trading venue



Investment Firm places order to buy 1000 Units

Type of product?

Transferable Security / Listed Derivatives

New, Amend or Cancel?

New

Single or multiple fills?

Single fill 1000 at Ccy 9.50 at 11:05

Under what capacity?

The Investment Firm is Dealing on own account

Single or multiple clients?

N/A

Conditions for transmission specified in Article 4 satisfied?

No

Discretionary Mandate?

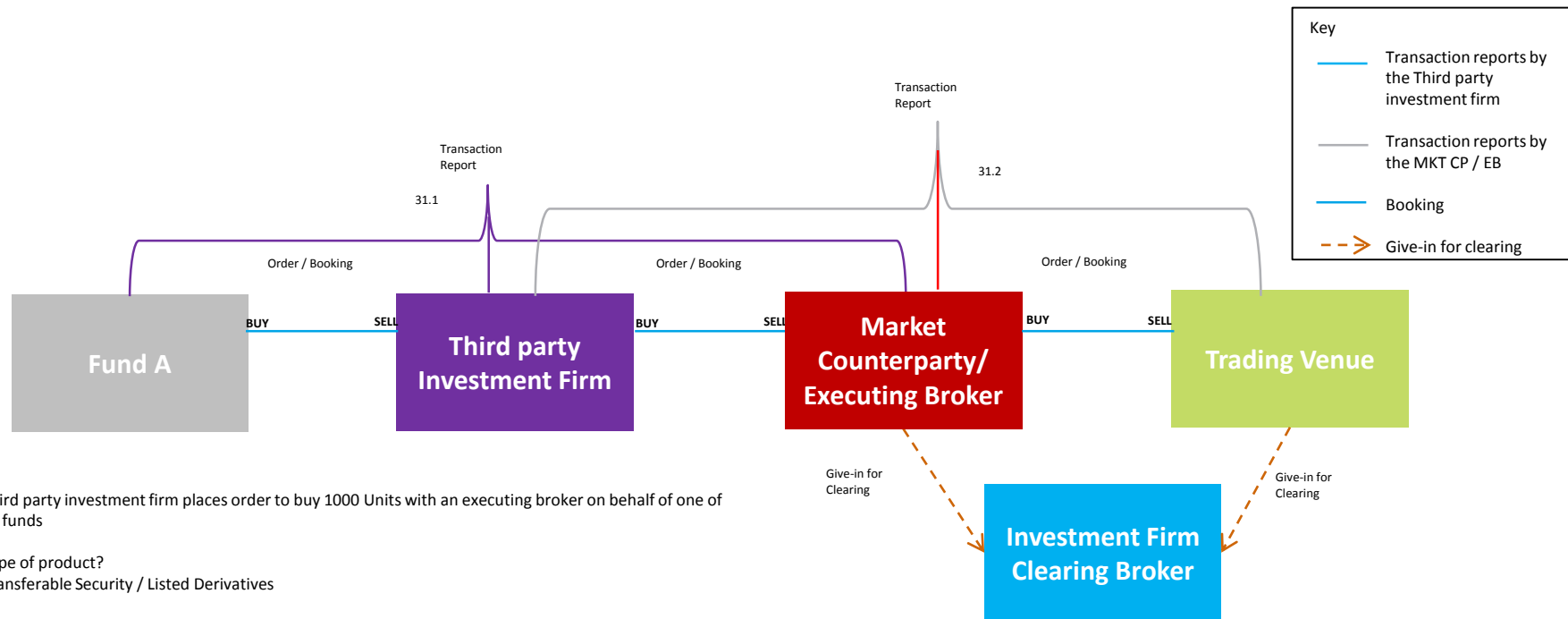
No

Notes

No transaction report required by investment firm as the financial instrument is not MiFID II eligible

N	Transaction Reporting fields	FORMAT AND STANDARDS TO BE USED FOR REPORTING	
4	Executing entity identification code	{LEI}	No transaction report required for the investment firm
6	Submitting entity identification code	{LEI}	
7	Buyer identification code	{LEI} {MIC} {NATIONAL_ID} 'INTC'	
12	Buyer decision maker code	{LEI} {NATIONAL_ID}	
16	Seller identification code	{LEI} {MIC} {NATIONAL_ID} 'INTC'	
21	Seller decision maker code	{LEI} {NATIONAL_ID}	
25	Transmission of order indicator	'true' 'false'	
26	Transmitting firm identification code for the buyer	{LEI}	
27	Transmitting identification code for the seller	{LEI}	
28	Trading date time	{DATE_TIME_FORMAT} to the required granularity	
29	Trading capacity	'DEAL' - Dealing on own account 'MTCH' - Matched principal 'AOTC' - Any other trading capacity	
30	Quantity	{DECIMAL-18/17} in case the quantity is expressed as number of units {DECIMAL-18/5} in case the quantity is expressed as monetary or nominal value	
33	Price	{DECIMAL-18/13} in case the price is expressed as monetary value {DECIMAL-11/10} in case the price is expressed as percentage or yield 'PNDG' in case the price is not available	
36	Venue	{MIC}	
57	Investment decision within firm	{NATIONAL_ID} - Natural persons {ALPHANUMERICAL-50} - Algorithms	
59	Execution within firm	{NATIONAL_ID} - Natural persons {ALPHANUMERICAL-50} - Algorithms	

## Scenario 31 – Give-in to investment firm for clearing from third party investment firm dealing through a market counterparty / executing broker for a single fund in agency capacity rather than directly on the trading venue



Third party investment firm places order to buy 1000 Units with an executing broker on behalf of one of its funds

Type of product?  
Transferable Security / Listed Derivatives

New, Amend or Cancel?  
New

Single or multiple fills?  
Single fill 1000 at Ccy 9.50 at 11:05

Under what capacity?  
The third party investment firm is dealing as any other capacity  
Market Counterparty/Executing Broker is dealing as either matched principal or any other capacity

Single or multiple clients?  
Single client

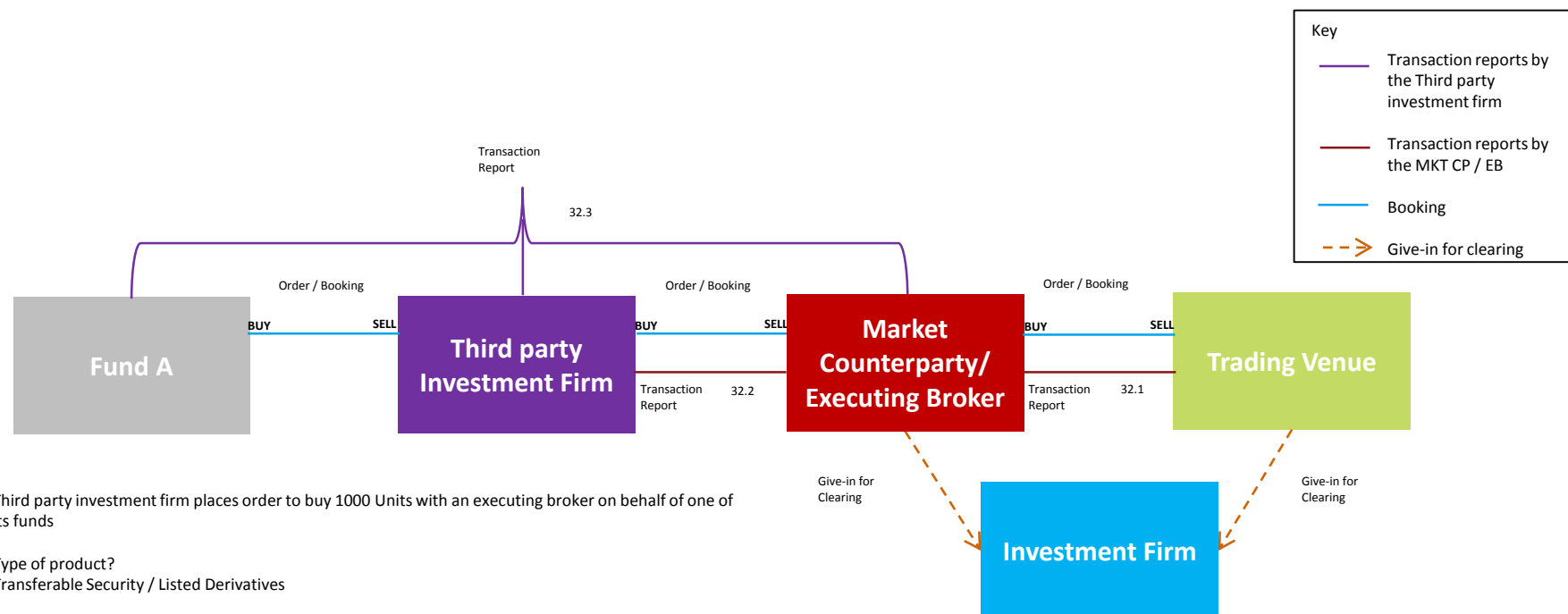
Conditions for transmission specified in Article 4 satisfied?  
No

Discretionary Mandate?  
Yes. Third party IF on behalf of Fund A

MiFID II investment firm?  
Investment Firm Clearing Broker is not executing so does not have a MiFID II Transaction Reporting obligation.  
Market counterparty / Executing Broker is executing so has a MiFID II Transaction Reporting obligation  
Third party investment firm has a MiFID II Transaction Reporting obligation  
Fund A does not have a MiFID II Transaction Reporting obligation  
Party executing on the Venue is a MiFID II Investment firm and therefore the Venue does not have an obligation to report.

N	Transaction Reporting fields	FORMAT AND STANDARDS TO BE USED FOR REPORTING		31.1	31.2
4	Executing entity identification code	{LEI}	No transaction report required for the investment firm	LEI of Third Party Investment Firm	LEI of the Market Counterparty/Executing Broker
6	Submitting entity identification code	{LEI}		LEI of the ARM that the Third Party Investment Firm is using	LEI of the ARM that the Market Counterparty/Executing Broker is using
7	Buyer identification code	{LEI} {MIC} {NATIONAL_ID} 'INTC'		LEI of Fund A	LEI of Third Party Investment Firm
12	Buyer decision maker code	{LEI} {NATIONAL_ID}		LEI of Third Party Investment Firm	Not applicable as there is no discretionary mandate
16	Seller identification code	{LEI} {MIC} {NATIONAL_ID} 'INTC'		LEI of the Market Counterparty/Executing Broker	LEI of the Central counterparty for the Trading Venue
21	Seller decision maker code	{LEI} {NATIONAL_ID}		Blank (Not applicable as no discretionary mandate / power of representation)	Blank (Not applicable as no discretionary mandate / power of representation)
25	Transmission of order indicator	'true' 'false'		True	false
26	Transmitting firm identification code for the buyer	{LEI}		Blank (Not applicable as conditions for transmission specified in Article 4 are not satisfied)	Blank (Not applicable as conditions for transmission specified in Article 4 are not satisfied)
27	Transmitting identification code for the seller	{LEI}		Blank (Not applicable as conditions for transmission specified in Article 4 are not satisfied)	Blank (Not applicable as conditions for transmission specified in Article 4 are not satisfied)
28	Trading date time	{DATE_TIME_FORMAT} to the required granularity		11:05 (to the required granularity)	11:05 (to the required granularity)
29	Trading capacity	'DEAL' - Dealing on own account 'MTCH' - Matched principal 'AOTC' - Any other capacity		AOTC	AOTC / MTCH
30	Quantity	{DECIMAL-18/17} in case the quantity is expressed as number of units {DECIMAL-18/5} in case the quantity is expressed as monetary or nominal value		1000	1000
33	Price	{DECIMAL-18/13} in case the price is expressed as monetary value {DECIMAL-11/10} in case the price is expressed as percentage or yield 'PNDG' in case the price is not available		9.5	9.5
36	Venue	{MIC}		XOFF	Segment MIC of the Trading Venue
57	Investment decision within firm	{NATIONAL_ID} - Natural persons {ALPHANUMERICAL-50} - Algorithms		National ID of the Trader in the Third Party Investment Firm (subject to firms individual interpretation) as there is a discretionary mandate in place, or algo id	Field is blank because the executing broker is not dealing on account and doesn't have discretionary mandate
59	Execution within firm	{NATIONAL_ID} - Natural persons {ALPHANUMERICAL-50} - Algorithms		National ID of the Trader in the Third Party Investment Firm (subject to firms individual interpretation), or Algo id	National ID of the Trader in the Market Counterparty/Executing Broker (subject to firms individual interpretation), or Algo id

## Scenario 32 – Give-in to investment firm for clearing from third party investment firm dealing through a market counterparty / executing broker for a single fund in agency capacity rather than directly on the trading venue



Third party investment firm places order to buy 1000 Units with an executing broker on behalf of one of its funds

Type of product?  
Transferable Security / Listed Derivatives

New, Amend or Cancel?  
New

Single or multiple fills?  
Single fill 1000 at Ccy 9.50 at 11:05

Under what capacity?  
The third party investment firm is dealing as **any other capacity**  
Market Counterparty/Executing Broker is dealing on own account

Single or multiple clients?  
Single client

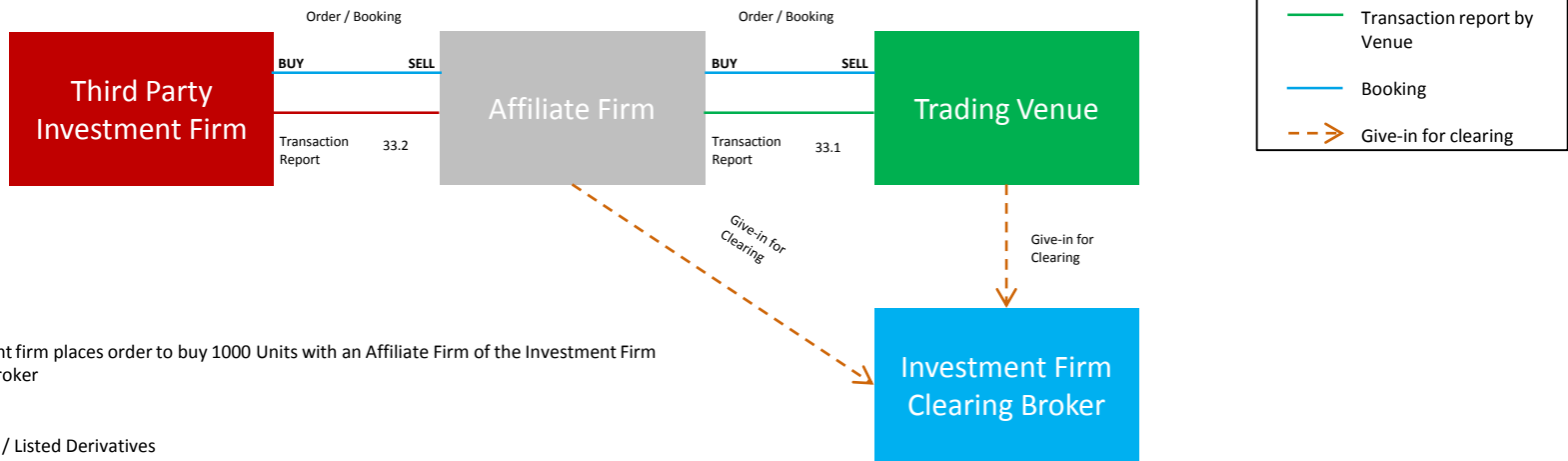
Conditions for transmission specified in Article 4 satisfied?  
No

Discretionary Mandate?  
Yes Third party investment firm has discretion over Fund A

MiFID II investment firm?  
Investment Firm Clearing Broker is not executing so does not have a MiFID II Transaction Reporting obligation.  
Market counterparty / Executing Broker is executing so has a MiFID II Transaction Reporting obligation  
Third party investment firm has a MiFID II Transaction Reporting obligation  
Fund A does not have a MiFID II Transaction Reporting obligation  
Party executing on the Venue is a MiFID II Investment firm and therefore the Venue does not have an obligation to report.

N	Transaction Reporting fields	FORMAT AND STANDARDS TO BE USED FOR REPORTING		32.1	32.2	32.3
4	Executing entity identification code	{LEI}	No transaction report required for the investment firm	LEI of the Market Counterparty/Executing Broker	LEI of the Market Counterparty/Executing Broker	LEI of Third Party Investment Firm
6	Submitting entity identification code	{LEI}		LEI of the ARM that the Market Counterparty/Executing Broker is using	LEI of the ARM that the Market Counterparty/Executing Broker is using	LEI of the ARM that the Third Party Investment Firm is using
7	Buyer identification code	{LEI} {MIC} {NATIONAL_ID} 'INTC'		LEI of the Market Counterparty/Executing Broker	LEI of Third Party Investment Firm	LEI of Fund A
12	Buyer decision maker code	{LEI} {NATIONAL_ID}		Blank (Not applicable as no discretionary mandate / power of representation)	Blank (Not applicable as no discretionary mandate / power of representation)	LEI of Third Party Investment Firm (because there is discretion)
16	Seller identification code	{LEI} {MIC} {NATIONAL_ID} 'INTC'		LEI of the Central counterparty for the Trading Venue	LEI of the Market Counterparty/Executing Broker	LEI of the Market Counterparty/Executing Broker
21	Seller decision maker code	{LEI} {NATIONAL_ID}		Blank (Not applicable as no discretionary mandate / power of representation)	Blank (Not applicable as no discretionary mandate / power of representation)	Blank (Not applicable as no discretionary mandate / power of representation)
25	Transmission of order indicator	'true' 'false'		false	false	true
26	Transmitting firm identification code for the buyer	{LEI}		Blank (Not applicable as conditions for transmission specified in Article 4 are not satisfied)	Blank (Not applicable as conditions for transmission specified in Article 4 are not satisfied)	Blank (Not applicable as conditions for transmission specified in Article 4 are not satisfied)
27	Transmitting identification code for the seller	{LEI}		Blank (Not applicable as conditions for transmission specified in Article 4 are not satisfied)	Blank (Not applicable as conditions for transmission specified in Article 4 are not satisfied)	Blank (Not applicable as conditions for transmission specified in Article 4 are not satisfied)
28	Trading date time	{DATE_TIME_FORMAT} to the required granularity		11:05 (to the required granularity)	Time allocated to the client on or after 11:05 (to the required granularity)	Time allocated to the client on or after 11:05 (to the required granularity) Same as report 38.2
29	Trading capacity	'DEAL' - Dealing on own account 'MTCH' - Matched principal 'AOTC' - Any other trading capacity		DEAL	DEAL	AOTC
30	Quantity	{DECIMAL-18/17} in case the quantity is expressed as number of units {DECIMAL-18/5} in case the quantity is expressed as monetary or nominal value		1000	1000	1000
33	Price	{DECIMAL-18/13} in case the price is expressed as monetary value {DECIMAL-11/10} in case the price is expressed as percentage or yield 'PNDG' in case the price is not available		9.5	9.5	9.5
36	Venue	{MIC}		Segment MIC of the Trading Venue	XOFF	XOFF
57	Investment decision within firm	{NATIONAL_ID} - Natural persons {ALPHANUMERICAL-50} - Algorithms		National ID of the Trader in the Market Counterparty/Executing Broker, or Algo id because dealing on own account	National ID of the Trader in the Market Counterparty/Executing Broker, or Algo id because dealing on own account	National ID of the Trader in the Third Party Investment Firm, or Algo id because there is discretion
59	Execution within firm	{NATIONAL_ID} - Natural persons {ALPHANUMERICAL-50} - Algorithms		National ID of the Trader in the Market Counterparty/Executing Broker, or Algo id	National ID of the Trader in the Market Counterparty/Executing Broker, or Algo id	National ID of the Trader in the Third Party Investment Firm, or Algo id

## Scenario 33 – Give-in to investment firm for clearing from Affiliate Firm acting for a third party investment firm client dealing on own account on the trading venue



Third party investment firm places order to buy 1000 Units with an Affiliate Firm of the Investment Firm acting as executing broker

Type of product?

Transferable Security / Listed Derivatives

New, Amend or Cancel?

New

Single or multiple fills?

Single fill 1000 at Ccy 9.50 at 11:05

Under what capacity?

The third party investment firm is dealing on own account

Single or multiple clients?

Single client

Conditions for transmission specified in Article 4 satisfied?

No

Discretionary Mandate?

No

MiFID II investment firm?

Investment Firm Clearing Broker is not executing so does not have a MiFID II Transaction Reporting obligation. The Affiliate Firm is a non MiFID II Investment Firm and does not have a MiFID II Transaction Reporting obligation

Third party investment firm has a MiFID II Transaction Reporting obligation

The Venue has a MiFID II Transaction Reporting obligation because a Firm is executing on the venue.

Notes

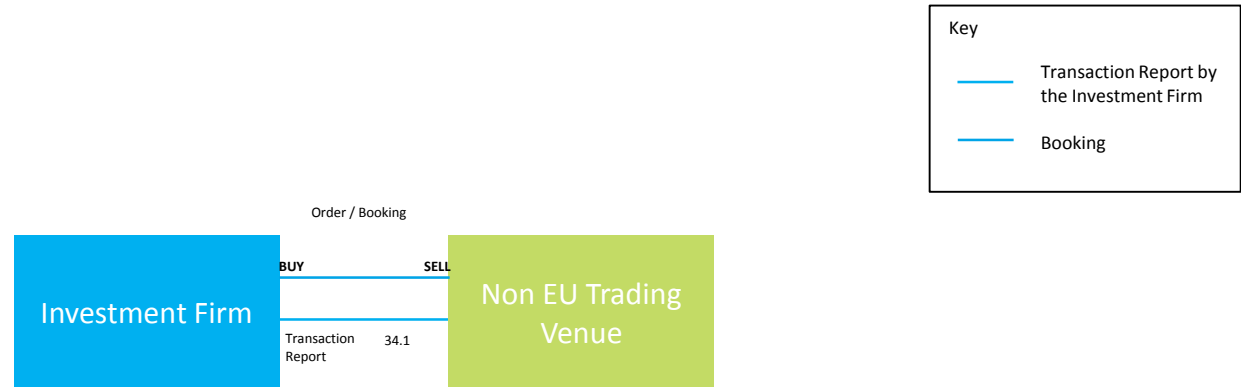
The third party investment firm and Affiliate Firm dealing on own account executing a single market execution

N	Transaction Reporting fields	FORMAT AND STANDARDS TO BE USED FOR REPORTING		33.1	33.2
4	Executing entity identification code	{LEI}	No transaction report required for the investment firm	LEI of the Affiliate Firm	LEI of Third Party Investment Firm
6	Submitting entity identification code	{LEI}		LEI of the Trading Venue	LEI of the ARM that the Third Party Investment Firm is using
7	Buyer identification code	{LEI} {MIC} {NATIONAL_ID} 'INTC'		LEI of the Affiliate Firm	LEI of Third Party Investment Firm
12	Buyer decision maker code	{LEI} {NATIONAL_ID}		Blank (Not applicable as no discretionary mandate / power of representation)	Blank (Not applicable as no discretionary mandate / power of representation)
16	Seller identification code	{LEI} {MIC} {NATIONAL_ID} 'INTC'		LEI of CCP for Trading Venue	LEI of Affiliate Firm
21	Seller decision maker code	{LEI} {NATIONAL_ID}		Blank (Not applicable as no discretionary mandate / power of representation)	Blank (Not applicable as no discretionary mandate / power of representation)
25	Transmission of order indicator	'true' 'false'		False	false
26	Transmitting firm identification code for the buyer	{LEI}		Blank (Not applicable as conditions for transmission specified in Article 4 are not satisfied)	Blank (Not applicable as conditions for transmission specified in Article 4 are not satisfied)
27	Transmitting identification code for the seller	{LEI}		Blank (Not applicable as conditions for transmission specified in Article 4 are not satisfied)	Blank (Not applicable as conditions for transmission specified in Article 4 are not satisfied)
28	Trading date time	{DATE_TIME_FORMAT} to the required granularity		11:05 (to the required granularity)	Time that the Affiliate firm allocates to the client
29	Trading capacity	'DEAL' - Dealing on own account 'MTCH' - Matched principal 'AOTC' - Any other trading capacity		DEAL(from the perspective of the Affiliate firm)	DEAL
30	Quantity	{DECIMAL-18/17} in case the quantity is expressed as number of units {DECIMAL-18/5} in case the quantity is expressed as monetary or nominal value		1000	1000
33	Price	{DECIMAL-18/13} in case the price is expressed as monetary value {DECIMAL-11/10} in case the price is expressed as percentage or yield 'PNDG' in case the price is not available		9.5	9.5
36	Venue	{MIC}		Segment MIC of the Trading Venue	XOFF
57	Investment decision within firm	{NATIONAL_ID} - Natural persons {ALPHANUMERICAL-50} - Algorithms		Affiliate firm to provide this information to the venue	National ID of the Trader in the Third Party Investment Firm because dealing on own account or Algo ID
59	Execution within firm	{NATIONAL_ID} - Natural persons {ALPHANUMERICAL-50} - Algorithms		Affiliate firm to provide this information to the venue	National ID of the Trader in the Third Party Investment Firm or Algo ID

Guidelines 5.3 - The trading venue has to populate all of the details that the firm would have to report if it was an investment firm, including the trader, algorithms, waivers and indicators flags. Where the firm is dealing on own account these will be from the perspective of the firm. Where the firm is dealing for a client on a matched principal or 'any other capacity' basis the trading venue shall include the additional details in fields 8-15 or equivalent for the seller and the short selling indicator for the client and commodity derivative indicator, where relevant. The short selling and commodity derivative indicator will be populated from the perspective of the client.



## Scenario 34 - Investment firm dealing on own account in a non-MiFID II financial instrument with a MiFID II financial instrument underlying directly on the trading venue



Investment Firm places order to buy 1000 Units

Type of product?  
Transferable Security / Listed Derivatives

New, Amend or Cancel?  
New

Single or multiple fills?  
Single fill 1000 at Ccy 9.50 at 11:05

Under what capacity?  
The Investment Firm is Dealing on own account

Single or multiple clients?  
N/A

Conditions for transmission specified in Article 4 satisfied?  
No

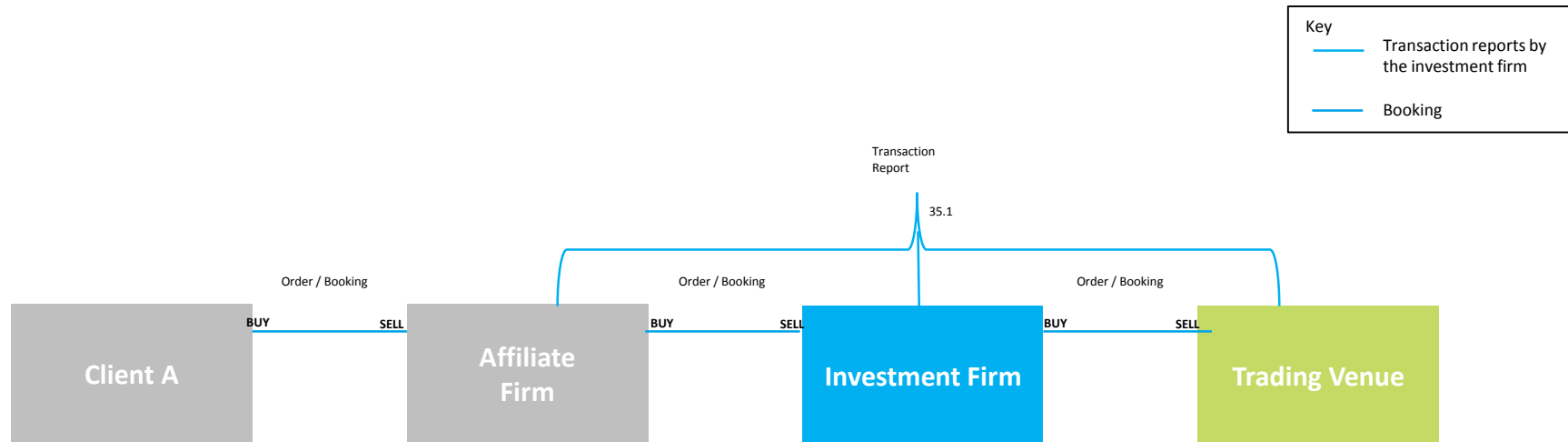
Discretionary Mandate?  
No

MiFID II investment firm?  
Investment Firm has a MiFID II Transaction Reporting obligation.  
Party executing on the Venue is a MiFID II Investment firm and therefore the Venue does not have an obligation to report.

Notes  
Investment firm is dealing on own account and has a reporting obligation as the underlying of the non MiFID II instrument is a MiFID II financial instrument  
No other party has a reporting obligation  
Fields 42-56 to be populated as applicable with underlying

N	Transaction Reporting fields	FORMAT AND STANDARDS TO BE USED FOR REPORTING	34.1
4	Executing entity identification code	{LEI}	LEI of the Investment Firm
6	Submitting entity identification code	{LEI}	LEI of the ARM that the investment firm is using
7	Buyer identification code	{LEI} {MIC} {NATIONAL_ID} 'INTC'	LEI of the Investment Firm
12	Buyer decision maker code	{LEI} {NATIONAL_ID}	Blank (Not applicable as no discretionary mandate / power of representation)
16	Seller identification code	{LEI} {MIC} {NATIONAL_ID} 'INTC'	LEI of the Central counterparty for the Trading Venue
21	Seller decision maker code	{LEI} {NATIONAL_ID}	Blank (Not applicable as no discretionary mandate / power of representation)
25	Transmission of order indicator	'true' 'false'	false
26	Transmitting firm identification code for the buyer	{LEI}	Blank (Not applicable as conditions for transmission specified in Article 4 are not satisfied)
27	Transmitting identification code for the seller	{LEI}	Blank (Not applicable as conditions for transmission specified in Article 4 are not satisfied)
28	Trading date time	{DATE_TIME_FORMAT} to the required granularity	11:05 (to the required granularity)
29	Trading capacity	'DEAL' - Dealing on own account 'MTCH' - Matched principal 'AOTC' - Any other trading capacity	DEAL
30	Quantity	{DECIMAL-18/17} in case the quantity is expressed as number of units {DECIMAL-18/5} in case the quantity is expressed as monetary or nominal value	1000
33	Price	{DECIMAL-18/13} in case the price is expressed as monetary value {DECIMAL-11/10} in case the price is expressed as percentage or yield 'PNDG' in case the price is not available	9.5
36	Venue	{MIC}	Segment MIC of the Trading Venue
57	Investment decision within firm	{NATIONAL_ID} - Natural persons {ALPHANUMERICAL-50} - Algorithms	National ID of the Trader in the Investment Firm (subject to firms individual interpretation), or algo id - because IF is dealing on own ac
59	Execution within firm	{NATIONAL_ID} - Natural persons {ALPHANUMERICAL-50} - Algorithms	National ID of the Trader in the Investment Firm (subject to firms individual interpretation), or Algo id
42-56	Fields 42 – 56 would also need to be populated if instrument does not have an ISIN		

## Scenario 35 - Single client of Affiliate Firm and single fill, Investment Firm dealing matched principal or on any other trading capacity



Order from Client to the Investment Firm via Affiliate Firm to buy 1000 Units

Type of product?  
Transferable Security / Listed Derivatives

New, Amend or Cancel?  
New

Single or multiple fills?  
Order was filled by the Investment Firm on the Venue in 1 fill  
1000 at Ccy 9.50 at 11:05

Under what capacity?  
The Investment Firm is Dealing on Agency capacity or matched principal  
No reporting obligation for the Affiliate Firm or its client

Single or multiple clients?  
Affiliate is a separate legal entity and is acting on behalf of its non investment firm client

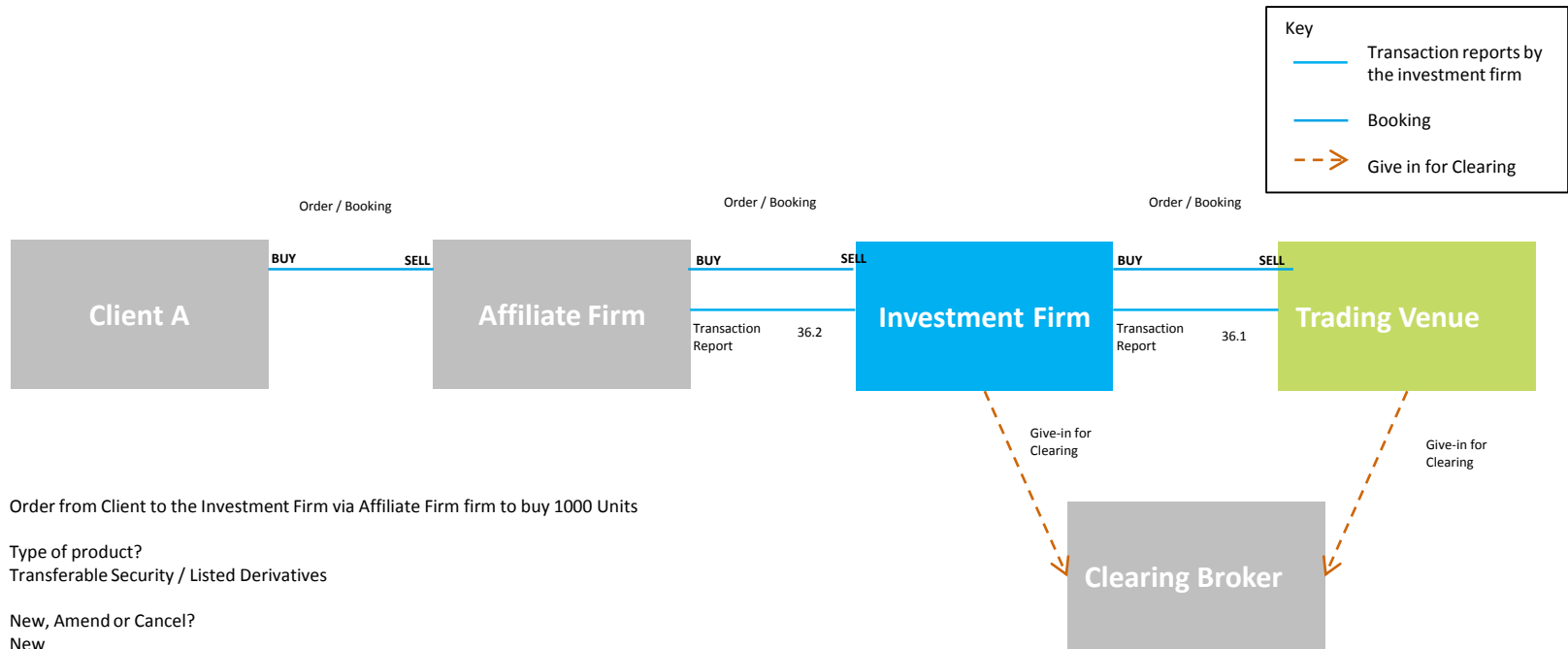
Conditions for transmission specified in Article 4 satisfied?  
No

Discretionary Mandate?  
No

MiFID II investment firm?  
Investment Firm has a MiFID II Transaction Reporting Obligation.  
Affiliate is not a MiFID II investment firm and therefore does not have a MiFID II Transaction Reporting Obligation  
Client A is not a MiFID II Investment firm and therefore does not have a MiFID II Transaction Reporting Obligation  
Party executing on the Venue is a MiFID II Investment firm and therefore the Venue does not have an obligation to report.

N	Transaction Reporting fields	FORMAT AND STANDARDS TO BE USED FOR REPORTING	35.1
4	Executing entity identification code	{LEI}	LEI of the Investment Firm
6	Submitting entity identification code	{LEI}	LEI of the ARM that the investment firm is using
7	Buyer identification code	{LEI} {MIC} {NATIONAL_ID} 'INTC'	LEI of the Affiliate Firm
12	Buyer decision maker code	{LEI} {NATIONAL_ID}	Blank (Not applicable as no discretionary mandate / power of representation)
16	Seller identification code	{LEI} {MIC} {NATIONAL_ID} 'INTC'	LEI of the Central counterparty for the Trading Venue
21	Seller decision maker code	{LEI} {NATIONAL_ID}	Blank (Not applicable as no discretionary mandate / power of representation)
25	Transmission of order indicator	'true' 'false'	false
26	Transmitting firm identification code for the buyer	{LEI}	Blank (Not applicable as conditions for transmission specified in Article 4 are not satisfied)
27	Transmitting identification code for the seller	{LEI}	Blank (Not applicable as conditions for transmission specified in Article 4 are not satisfied)
28	Trading date time	{DATE_TIME_FORMAT} to the required granularity	11:05 (to the required granularity)
29	Trading capacity	'DEAL' - Dealing on own account 'MTCH' - Matched principal 'AOTC' - Any other trading capacity	AOTC/MTCH
30	Quantity	{DECIMAL-18/17} in case the quantity is expressed as number of units {DECIMAL-18/5} in case the quantity is expressed as monetary or nominal value	1000
33	Price	{DECIMAL-18/13} in case the price is expressed as monetary value {DECIMAL-11/10} in case the price is expressed as percentage or yield 'PNDG' in case the price is not available	9.5
36	Venue	{MIC}	Segment MIC of the Trading Venue
57	Investment decision within firm	{NATIONAL_ID} - Natural persons {ALPHANUMERICAL-50} - Algorithms	Blank as firm is not dealing on own account and does not have discretion
59	Execution within firm	{NATIONAL_ID} - Natural persons {ALPHANUMERICAL-50} - Algorithms	National ID of the Trader in the Investment Firm, or Algo id (subject to firms individual interpretation)

## Scenario 36 - Single client of Affiliate Firm and single fill, Investment Firm dealing as executing broker give up to clients Clearing Broker



Order from Client to the Investment Firm via Affiliate Firm firm to buy 1000 Units

Type of product?

Transferable Security / Listed Derivatives

New, Amend or Cancel?

New

Single or multiple fills?

Order was filled by the Investment Firm on the Venue in 1 fill  
1000 at Ccy 9.50 at 11:05

Under what capacity?

The Investment Firm is dealing on own account

No reporting obligation for the Affiliate Firm or its client or its Clearing Broker

Single or multiple clients?

Affiliate is a separate legal entity and is acting on behalf of its non investment firm client

Conditions for transmission specified in Article 4 satisfied?

No

Discretionary Mandate?

No

MiFID II investment firm?

Investment Firm has a MiFID II Transaction Reporting Obligation.

Affiliate Firm is not a MiFID II investment firm and therefore does not have a MiFID II Transaction Reporting Obligation

Client A is not a MiFID II Investment firm and therefore does not have a MiFID II Transaction Reporting Obligation

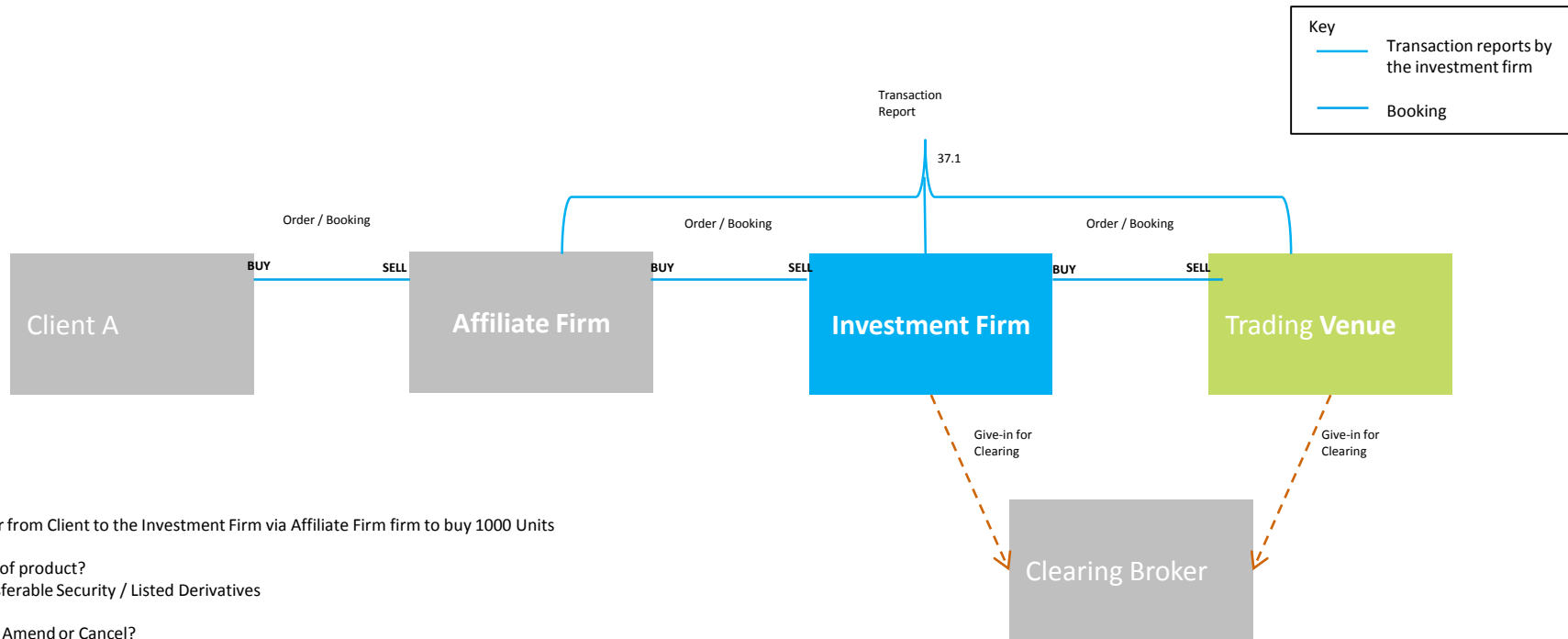
The Clearing Broker is not executing so does not have a MiFID II Transaction Reporting obligation

Party executing on the Venue is a MiFID II Investment firm and therefore the Venue does not have an obligation to report.



N	Transaction Reporting fields	FORMAT AND STANDARDS TO BE USED FOR REPORTING	36.1	36.2
4	Executing entity identification code	{LEI}	LEI of the Investment Firm	LEI of the Investment Firm
6	Submitting entity identification code	{LEI}	LEI of the ARM that the investment firm is using	LEI of the ARM that the investment firm is using
7	Buyer identification code	{LEI} {MIC} {NATIONAL_ID} 'INTC'	LEI of the Investment Firm	LEI of the Affiliate Firm
12	Buyer decision maker code	{LEI} {NATIONAL_ID}	Blank (Not applicable as no discretionary mandate / power of representation)	Blank (Not applicable as no discretionary mandate / power of representation)
16	Seller identification code	{LEI} {MIC} {NATIONAL_ID} 'INTC'	LEI of the Central counterparty for the Trading Venue	LEI of the Investment Firm
21	Seller decision maker code	{LEI} {NATIONAL_ID}	Blank (Not applicable as no discretionary mandate / power of representation)	Blank (Not applicable as no discretionary mandate / power of representation)
25	Transmission of order indicator	'true' 'false'	false	false
26	Transmitting firm identification code for the buyer	{LEI}	Blank (Not applicable as conditions for transmission specified in Article 4 are not satisfied)	Blank (Not applicable as conditions for transmission specified in Article 4 are not satisfied)
27	Transmitting identification code for the seller	{LEI}	Blank (Not applicable as conditions for transmission specified in Article 4 are not satisfied)	Blank (Not applicable as conditions for transmission specified in Article 4 are not satisfied)
28	Trading date time	{DATE_TIME_FORMAT} to the required granularity	11:05 (to the required granularity)	The time that the trade is allocated to the client or the last fill time (11:05 (to the required granularity))
29	Trading capacity	'DEAL' - Dealing on own account 'MTCH' - Matched principal 'AOTC' - Any other trading capacity	DEAL	DEAL
30	Quantity	{DECIMAL-18/17} in case the quantity is expressed as number of units {DECIMAL-18/5} in case the quantity is expressed as monetary or nominal value	1000	1000
33	Price	{DECIMAL-18/13} in case the price is expressed as monetary value {DECIMAL-11/10} in case the price is expressed as percentage or yield 'PNDG' in case the price is not available	9.5	9.5
36	Venue	{MIC}	Segment MIC of the Trading Venue	XOFF
57	Investment decision within firm	{NATIONAL_ID} - Natural persons {ALPHANUMERICAL-50} - Algorithms	National ID of the Trader in the Investment Firm, or Algo id (subject to firms individual interpretation - because IF is dealing on own ac)	National ID of the Trader in the Investment Firm (subject to firms individual interpretation - because IF is dealing on own ac) or Algo ID
59	Execution within firm	{NATIONAL_ID} - Natural persons {ALPHANUMERICAL-50} - Algorithms	National ID of the Trader in the Investment Firm, or Algo id (subject to firms individual interpretation)	National ID of the Trader in the Investment Firm (subject to firms individual interpretation) or Algo id

## Scenario 37 - Single client of Affiliate Firm and single fill, Investment Firm dealing as executing broker give up to clients Clearing Broker



Order from Client to the Investment Firm via Affiliate Firm firm to buy 1000 Units

Type of product?  
Transferable Security / Listed Derivatives

New, Amend or Cancel?  
New

Single or multiple fills?  
Order was filled by the Investment Firm on the Venue in 1 fill  
1000 at Ccy 9.50 at 11:05

Under what capacity?  
The Investment Firm is dealing in Agency capacity

Single or multiple clients?  
Affiliate is a separate legal entity and is acting on behalf of its non investment firm client

Conditions for transmission specified in Article 4 satisfied?  
No

Discretionary Mandate?  
No

MiFID II investment firm?  
Investment Firm has a MiFID II Transaction Reporting Obligation.  
Affiliate Firm is not a MiFID II investment firm and therefore does not have a MiFID II Transaction Reporting Obligation  
Client A is not a MiFID II Investment firm and therefore does not have a MiFID II Transaction Reporting Obligation  
The Clearing Broker is not executing so does not have a MiFID II Transaction Reporting obligation  
Party executing on the Venue is a MiFID II Investment firm and therefore the Venue does not have an obligation to report.

N	Transaction Reporting fields	FORMAT AND STANDARDS TO BE USED FOR REPORTING	37.1
4	Executing entity identification code	{LEI}	LEI of the Investment Firm
6	Submitting entity identification code	{LEI}	LEI of the ARM that the investment firm is using
7	Buyer identification code	{LEI} {MIC} {NATIONAL_ID} 'INTC'	LEI of the non-MIFID II affiliate
12	Buyer decision maker code	{LEI} {NATIONAL_ID}	Blank (Not applicable as no discretionary mandate / power of representation)
16	Seller identification code	{LEI} {MIC} {NATIONAL_ID} 'INTC'	LEI of the Central counterparty for the Trading Venue
21	Seller decision maker code	{LEI} {NATIONAL_ID}	Blank (Not applicable as no discretionary mandate / power of representation)
25	Transmission of order indicator	'true' 'false'	false
26	Transmitting firm identification code for the buyer	{LEI}	Blank (Not applicable as conditions for transmission specified in Article 4 are not satisfied)
27	Transmitting identification code for the seller	{LEI}	Blank (Not applicable as conditions for transmission specified in Article 4 are not satisfied)
28	Trading date time	{DATE_TIME_FORMAT} to the required granularity	11:05 (to the required granularity)
29	Trading capacity	'DEAL' - Dealing on own account 'MTCH' - Matched principal 'AOTC' - Any other trading capacity	AOTC
30	Quantity	{DECIMAL-18/17} in case the quantity is expressed as number of units {DECIMAL-18/5} in case the quantity is expressed as monetary or nominal value	1000
33	Price	{DECIMAL-18/13} in case the price is expressed as monetary value {DECIMAL-11/10} in case the price is expressed as percentage or yield 'PNDG' in case the price is not available	9.5
36	Venue	{MIC}	Segment MIC of the Trading Venue
57	Investment decision within firm	{NATIONAL_ID} - Natural persons {ALPHANUMERICAL-50} - Algorithms	Blank as the Investment firm is not dealing on own account and there is no discretion
59	Execution within firm	{NATIONAL_ID} - Natural persons {ALPHANUMERICAL-50} - Algorithms	National ID of the Trader in the Investment Firm (subject to firms individual interpretation) or Algo ID



## Scenario 38 – Investment Firm dealing on own account for an affiliate investment firm order, completed in a single fill



Order from MiFID II Affiliate to the Investment Firm to buy 1000 Units

Type of product?  
Transferable Security / Listed Derivatives

New, Amend or Cancel?  
New

Single or multiple fills?  
Order was filled by the Investment Firm on the Venue in 1 fill  
1000 at Ccy 9.50 at 11:05  
It was executed with the Affiliate at 11:06

Under what capacity?  
The Investment Firm is dealing on own account  
Affiliate investment firm is dealing on own account

Single or multiple clients?  
Affiliate is a separate legal entity and is acting on own account

Conditions for transmission specified in Article 4 satisfied?  
No

Discretionary Mandate?  
No

MiFID II investment firm?  
Investment Firm has a MiFID II Transaction Reporting Obligation.  
Affiliate is a MiFID II investment firm and therefore has a MiFID II Transaction Reporting Obligation  
Party executing on the Venue is a MiFID II Investment firm and therefore the Venue does not have an obligation to report.

N	Transaction Reporting fields	FORMAT AND STANDARDS TO BE USED FOR REPORTING	38.1	38.2	38.3
4	Executing entity identification code	{LEI}	LEI of the Investment Firm	LEI of the Investment Firm	LEI of the Affiliate
6	Submitting entity identification code	{LEI}	LEI of the ARM that the investment firm is using	LEI of the ARM that the investment firm is using	LEI of the ARM that the Affiliate is using
7	Buyer identification code	{LEI} {MIC} {NATIONAL_ID} 'INTC'	LEI of the Investment Firm	LEI of the Affiliate	LEI of the Affiliate
12	Buyer decision maker code	{LEI} {NATIONAL_ID}	Blank (Not applicable as no discretionary mandate / power of representation)	Blank (Not applicable as no discretionary mandate / power of representation)	Blank (Not applicable as no discretionary mandate / power of representation)
16	Seller identification code	{LEI} {MIC} {NATIONAL_ID} 'INTC'	LEI of the Central counterparty for the Trading Venue	LEI of the Investment Firm	LEI of the Investment Firm
21	Seller decision maker code	{LEI} {NATIONAL_ID}	Blank (Not applicable as no discretionary mandate / power of representation)	Blank (Not applicable as no discretionary mandate / power of representation)	Blank (Not applicable as no discretionary mandate / power of representation)
25	Transmission of order indicator	'true' 'false'	false	false	false
26	Transmitting firm identification code for the buyer	{LEI}	Blank (Not applicable as conditions for transmission specified in Article 4 are not satisfied)	Blank (Not applicable as conditions for transmission specified in Article 4 are not satisfied)	Blank (Not applicable as conditions for transmission specified in Article 4 are not satisfied)
27	Transmitting identification code for the seller	{LEI}	Blank (Not applicable as conditions for transmission specified in Article 4 are not satisfied)	Blank (Not applicable as conditions for transmission specified in Article 4 are not satisfied)	Blank (Not applicable as conditions for transmission specified in Article 4 are not satisfied)
28	Trading date time	{DATE_TIME_FORMAT} to the required granularity	11:05 (to the required granularity)	11:06 (to the required granularity)	11:06 (to the required granularity)
29	Trading capacity	'DEAL' - Dealing on own account 'MTCH' - Matched principal 'AOTC' - Any other capacity	DEAL	DEAL	DEAL
30	Quantity	{DECIMAL-18/17} in case the quantity is expressed as number of units {DECIMAL-18/5} in case the quantity is expressed as monetary or nominal value	1000	1000	1000
33	Price	{DECIMAL-18/13} in case the price is expressed as monetary value {DECIMAL-11/10} in case the price is expressed as percentage or yield 'PNDG' in case the price is not available	9.5	9.5	9.5
36	Venue	{MIC}	Segment MIC of the Trading Venue	XOFF	XOFF
57	Investment decision within firm	{NATIONAL_ID} - Natural persons {ALPHANUMERICAL-50} - Algorithms	National ID of the Trader in the Investment Firm (subject to firms individual interpretation - because IF is dealing on own ac), or algo id	National ID of the Trader in the Investment Firm (subject to firms individual interpretation - because IF is dealing on own ac), or algo id	National ID of the Trader in the Affiliate because dealing on own account, or algo id
59	Execution within firm	{NATIONAL_ID} - Natural persons {ALPHANUMERICAL-50} - Algorithms	National ID of the Trader in the Investment Firm (subject to firms individual interpretation), or algo id	National ID of the Trader in the Investment Firm (subject to firms individual interpretation), or algo id	National ID of the Trader in the Affiliate (subject to firms individual interpretation), or algo id

## Scenario 39 - Single Investment Firm client of Affiliate Firm and single fill, Investment Firm dealing on own account



Order from client to the Investment Firm via Affiliate Firm firm to buy 1000 Units

Type of product?

Transferable Security / Listed Derivatives

New, Amend or Cancel?

New

Single or multiple fills?

Order was filled by the Investment Firm on the Venue in 1 fill

1000 at Ccy 9.50 at 11:05

Executed with the Affiliate at 11:06

Affiliate executed with Client A at 11:07

Under what capacity?

The Investment Firm is dealing on own account

Client A is dealing on own account

Single or multiple clients?

Affiliate is a separate legal entity and is acting on behalf of its investment firm client

Conditions for transmission specified in Article 4 satisfied?

No

Discretionary Mandate?

No

MiFID II investment firm?

Investment Firm has a MiFID II Transaction Reporting Obligation.

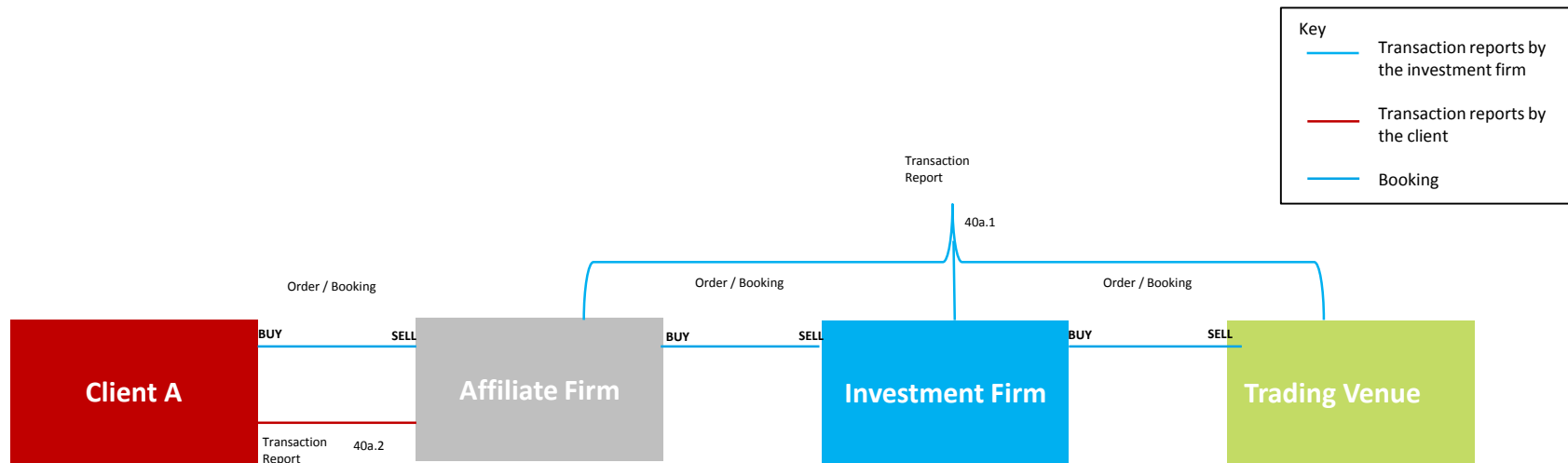
Affiliate is not a MiFID II investment firm and therefore does not have a MiFID II Transaction Reporting Obligation

Client A is a MiFID II investment firm and therefore has a MiFID II Transaction Reporting obligation

Party executing on the Venue is a MiFID II Investment firm and therefore the Venue does not have an obligation to report.

N	Transaction Reporting fields	FORMAT AND STANDARDS TO BE USED FOR REPORTING	39.1	39.2	39.3
4	Executing entity identification code	{LEI}	LEI of the Investment Firm	LEI of the Investment Firm	LEI of the Client
6	Submitting entity identification code	{LEI}	LEI of the ARM that the investment firm is using	LEI of the ARM that the investment firm is using	LEI of the ARM that the third party investment firm is using
7	Buyer identification code	{LEI} {MIC} {NATIONAL_ID} 'INTC'	LEI of the Investment Firm	LEI of the Affiliate Firm	LEI of the Client
12	Buyer decision maker code	{LEI} {NATIONAL_ID}	Blank (Not applicable as no discretionary mandate / power of representation)	Blank (Not applicable as no discretionary mandate / power of representation)	Blank (Not applicable as no discretionary mandate / power of representation)
16	Seller identification code	{LEI} {MIC} {NATIONAL_ID} 'INTC'	LEI of the Central counterparty for the Trading Venue	LEI of the Investment Firm	LEI of the Affiliate Firm
21	Seller decision maker code	{LEI} {NATIONAL_ID}	Blank (Not applicable as no discretionary mandate / power of representation)	Blank (Not applicable as no discretionary mandate / power of representation)	Blank (Not applicable as no discretionary mandate / power of representation)
25	Transmission of order indicator	'true' 'false'	false	false	false
26	Transmitting firm identification code for the buyer	{LEI}	Blank (Not applicable as conditions for transmission specified in Article 4 are not satisfied)	Blank (Not applicable as conditions for transmission specified in Article 4 are not satisfied)	Blank (Not applicable as conditions for transmission specified in Article 4 are not satisfied)
27	Transmitting identification code for the seller	{LEI}	Blank (Not applicable as conditions for transmission specified in Article 4 are not satisfied)	Blank (Not applicable as conditions for transmission specified in Article 4 are not satisfied)	Blank (Not applicable as conditions for transmission specified in Article 4 are not satisfied)
28	Trading date time	{DATE_TIME_FORMAT} to the required granularity	11:05 (to the required granularity)	11:06 (to the required granularity)	11:06(to the required granularity) or the time allocated to affiliate
29	Trading capacity	'DEAL' - Dealing on own account 'MTCH' - Matched principal 'AOTC' - Any other trading capacity	DEAL	DEAL	DEAL
30	Quantity	{DECIMAL-18/17} in case the quantity is expressed as number of units {DECIMAL-18/5} in case the quantity is expressed as monetary or nominal value	1000	1000	1000
33	Price	{DECIMAL-18/13} in case the price is expressed as monetary value {DECIMAL-11/10} in case the price is expressed as percentage or yield 'PNDG' in case the price is not available	9.5	9.5	9.5
36	Venue	{MIC}	Segment MIC of the Trading Venue	XOFF	XOFF
57	Investment decision within firm	{NATIONAL_ID} - Natural persons {ALPHANUMERICAL-50} - Algorithms	National ID of the Trader in the Investment Firm (subject to firms individual interpretation - because IF is dealing on own ac), or Algo id	National ID of the Trader in the Investment Firm (subject to firms individual interpretation - because IF is dealing on own ac), or Algo id	National ID of the Trader in the Client because dealing on own account, or Algo id
59	Execution within firm	{NATIONAL_ID} - Natural persons {ALPHANUMERICAL-50} - Algorithms	National ID of the Trader in the Investment Firm (subject to firms individual interpretation), or Algo id	National ID of the Trader in the Investment Firm (subject to firms individual interpretation), or Algo id	National ID of the Trader in the Client (subject to firms individual interpretation), or Algo id

## Scenario 40a - Single Investment Firm client of Affiliate Firm and single fill, Investment Firm dealing matched principal or in any other trading capacity



Order from client investment firm to the Investment Firm via Affiliate Firm firm to buy 1000 Units

Type of product?

Transferable Security / Listed Derivatives

New, Amend or Cancel?

New

Single or multiple fills?

Order was filled by the Investment Firm on the Venue in 1 fill  
1000 at Ccy 9.50 at 11:05

Under what capacity?

The Investment Firm is dealing on matched principal or in any other trading capacity  
Client A is dealing on own account

Single or multiple clients?

Affiliate is a separate legal entity and is acting on behalf of its investment firm client

Conditions for transmission specified in Article 4 satisfied?

No

Discretionary Mandate?

No

MiFID II investment firm?

Investment Firm has a MiFID II Transaction Reporting Obligation.

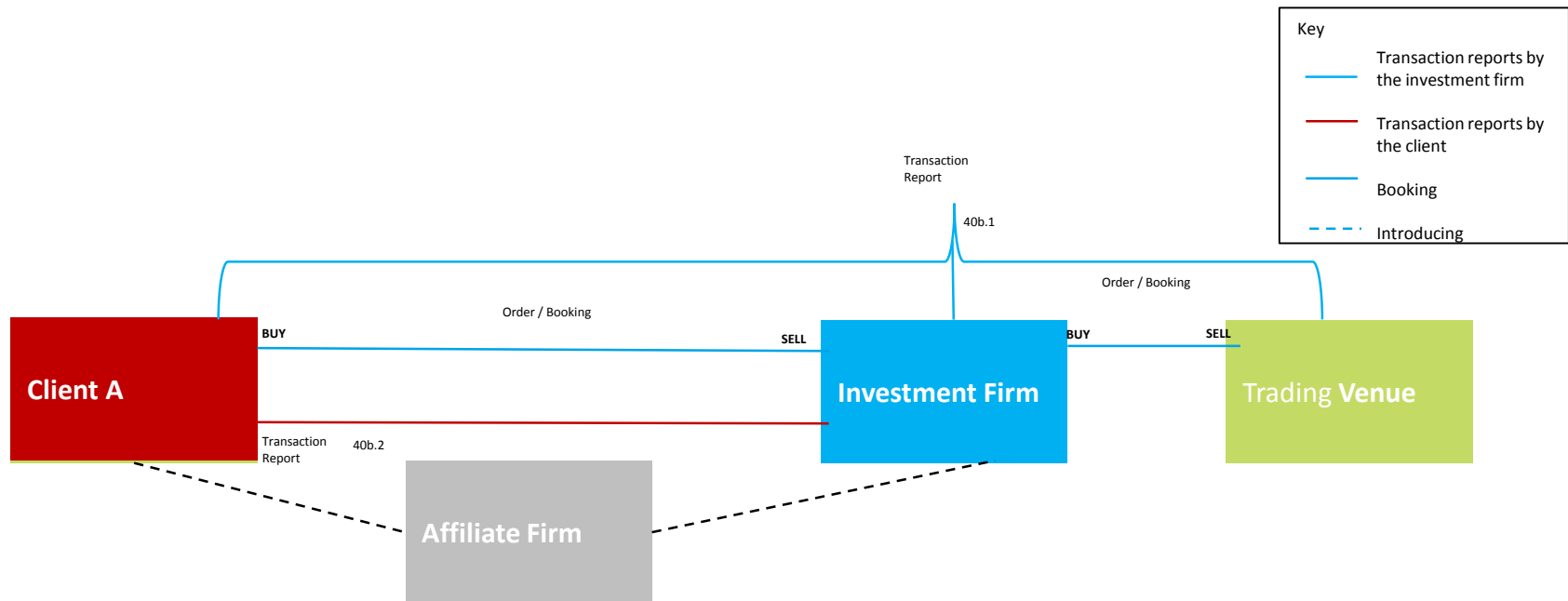
Affiliate is not a MiFID II investment firm and therefore does not have a MiFID II Transaction Reporting Obligation

Client A is a MiFID II investment firm and therefore has a MiFID II Transaction Reporting obligation

Party executing on the Venue is a MiFID II Investment firm and therefore the Venue does not have an obligation to report.

N	Transaction Reporting fields	FORMAT AND STANDARDS TO BE USED FOR REPORTING	40a.1	40a.2
4	Executing entity identification code	{LEI}	LEI of the Investment Firm	LEI of the Client
6	Submitting entity identification code	{LEI}	LEI of the ARM that the investment firm is using	LEI of the ARM that the third party investment firm is using
7	Buyer identification code	{LEI} {MIC} {NATIONAL_ID} 'INTC'	LEI of the Affiliate Firm	LEI of the Client
12	Buyer decision maker code	{LEI} {NATIONAL_ID}	Blank (Not applicable as no discretionary mandate / power of representation)	Blank (Not applicable as no discretionary mandate / power of representation)
16	Seller identification code	{LEI} {MIC} {NATIONAL_ID} 'INTC'	LEI of the Central counterparty for the Trading Venue	LEI of the Affiliate Firm
21	Seller decision maker code	{LEI} {NATIONAL_ID}	Blank (Not applicable as no discretionary mandate / power of representation)	Blank (Not applicable as no discretionary mandate / power of representation)
25	Transmission of order indicator	'true' 'false'	false	false
26	Transmitting firm identification code for the buyer	{LEI}	Blank (Not applicable as conditions for transmission specified in Article 4 are not satisfied)	Blank (Not applicable as conditions for transmission specified in Article 4 are not satisfied)
27	Transmitting identification code for the seller	{LEI}	Blank (Not applicable as conditions for transmission specified in Article 4 are not satisfied)	Blank (Not applicable as conditions for transmission specified in Article 4 are not satisfied)
28	Trading date time	{DATE_TIME_FORMAT} to the required granularity	11:05 (to the required granularity)	Time the affiliate allocates the trade with the client
29	Trading capacity	'DEAL' - Dealing on own account 'MTCH' - Matched principal 'AOTC' - Any other trading capacity	AOTC/MTCH	DEAL
30	Quantity	{DECIMAL-18/17} in case the quantity is expressed as number of units {DECIMAL-18/5} in case the quantity is expressed as monetary or nominal value	1000	1000
33	Price	{DECIMAL-18/13} in case the price is expressed as monetary value {DECIMAL-11/10} in case the price is expressed as percentage or yield 'PNDG' in case the price is not available	9.5	9.5
36	Venue	{MIC}	Segment MIC of the Trading Venue	XOFF
57	Investment decision within firm	{NATIONAL_ID} - Natural persons {ALPHANUMERICAL-50} - Algorithms	Blank because the firm is not dealing on own account and there is no discretion	National ID of the Trader in the Client because dealing on own account, or algo id
59	Execution within firm	{NATIONAL_ID} - Natural persons {ALPHANUMERICAL-50} - Algorithms	National ID of the Trader in the Investment Firm (subject to firms individual interpretation), or Algo id	National ID of the Trader in the Client A (subject to firms individual interpretation), or Algo id

## Scenario 40b - Single Investment Firm client introduced by Affiliate Firm who does not interpose. A single fill, Investment Firm dealing matched principal or in any other trading capacity



Order from client investment firm to the Investment Firm via Affiliate Firm to buy 1000 Units. Affiliate Firm introduces but does not interpose.

Type of product?  
Transferable Security / Listed Derivatives

New, Amend or Cancel?  
New

Single or multiple fills?  
Order was filled by the Investment Firm on the Venue in 1 fill  
1000 at Ccy 9.50 at 11:05

Under what capacity?  
The Investment Firm is dealing on any other trading capacity or matched principal  
Client A is dealing on own account

Single or multiple clients?  
Affiliate is a separate legal entity and is introducing its investment firm client but does not interpose.

Conditions for transmission specified in Article 4 satisfied?  
No

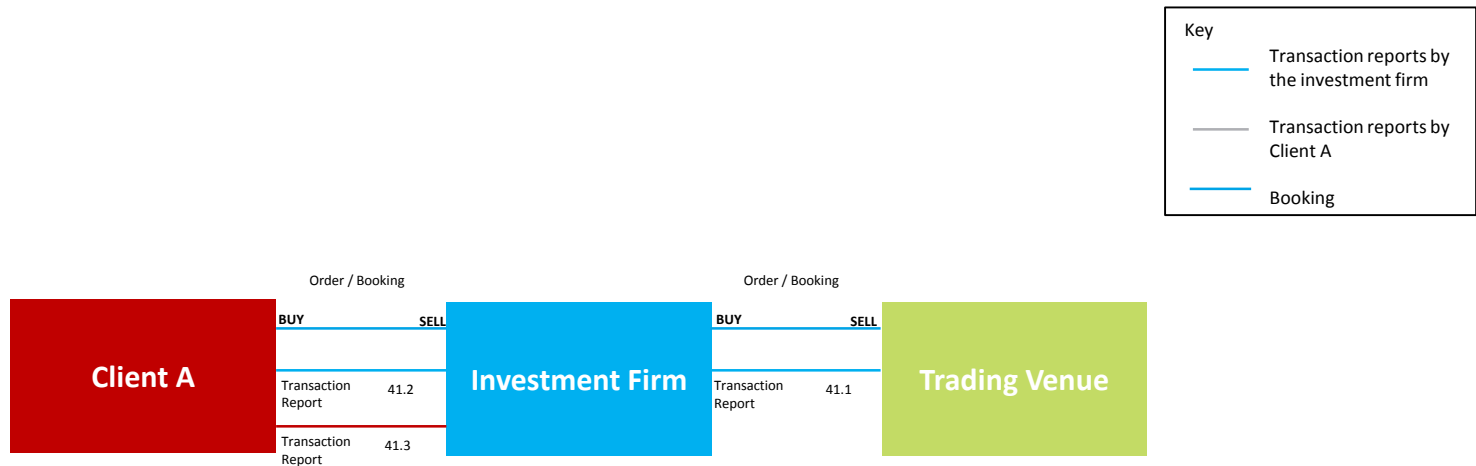
Discretionary Mandate?  
No

MiFID II investment firm?  
Investment Firm has a MiFID II Transaction Reporting Obligation.  
Affiliate is not a MiFID II investment firm and therefore does not have a MiFID II Transaction Reporting Obligation  
Client A is a MiFID II investment firm and therefore has a MiFID II Transaction Reporting obligation  
Party executing on the Venue is a MiFID II Investment firm and therefore the Venue does not have an obligation to report.

N	Transaction Reporting fields	FORMAT AND STANDARDS TO BE USED FOR REPORTING	40b.1	40b.2
4	Executing entity identification code	{LEI}	LEI of the Investment Firm	LEI of the Client
6	Submitting entity identification code	{LEI}	LEI of the ARM that the investment firm is using	LEI of the ARM that the third party investment firm is using
7	Buyer identification code	{LEI} {MIC} {NATIONAL_ID} 'INTC'	LEI of the Client	LEI of the Client
12	Buyer decision maker code	{LEI} {NATIONAL_ID}	Blank (Not applicable as no discretionary mandate / power of representation)	Blank (Not applicable as no discretionary mandate / power of representation)
16	Seller identification code	{LEI} {MIC} {NATIONAL_ID} 'INTC'	LEI of the Central counterparty for the Trading Venue	LEI of the Investment Firm
21	Seller decision maker code	{LEI} {NATIONAL_ID}	Blank (Not applicable as no discretionary mandate / power of representation)	Blank (Not applicable as no discretionary mandate / power of representation)
25	Transmission of order indicator	'true' 'false'	false	false
26	Transmitting firm identification code for the buyer	{LEI}	Blank (Not applicable as conditions for transmission specified in Article 4 are not satisfied)	Blank (Not applicable as conditions for transmission specified in Article 4 are not satisfied)
27	Transmitting identification code for the seller	{LEI}	Blank (Not applicable as conditions for transmission specified in Article 4 are not satisfied)	Blank (Not applicable as conditions for transmission specified in Article 4 are not satisfied)
28	Trading date time	{DATE_TIME_FORMAT} to the required granularity	11:05 (to the required granularity)	11:05 (to the required granularity)
29	Trading capacity	'DEAL' - Dealing on own account 'MTCH' - Matched principal 'AOTC' - Any other trading capacity	AOTC/MTCH	DEAL
30	Quantity	{DECIMAL-18/17} in case the quantity is expressed as number of units {DECIMAL-18/5} in case the quantity is expressed as monetary or nominal value	1000	1000
33	Price	{DECIMAL-18/13} in case the price is expressed as monetary value {DECIMAL-11/10} in case the price is expressed as percentage or yield 'PNDG' in case the price is not available	9.5	9.5
36	Venue	{MIC}	Segment MIC of the Trading Venue	XOFF
57	Investment decision within firm	{NATIONAL_ID} - Natural persons {ALPHANUMERICAL-50} - Algorithms	Blank because the firm is not dealing on own account and there is no discretion	National ID of the Trader in the Client because dealing on own account, or Algo id
59	Execution within firm	{NATIONAL_ID} - Natural persons {ALPHANUMERICAL-50} - Algorithms	National ID of the Trader in the Investment Firm (subject to firms individual interpretation), or Algo id	National ID of the Trader in the Client A (subject to firms individual interpretation), or Algo id



## Scenario 41 – Single client being given a block fill, the Investment Firm and Client A are both dealing on own account.



Order from Client A to the Investment Firm to buy 1000 Units

Type of product?

Transferable Security / Listed Derivatives

New, Amend or Cancel?

New

Single or multiple fills?

Order price was provided by the Investment Firm and registered on the venue as a block trade.

Under what trading capacity?

The Investment Firm is dealing on own account  
Client A is dealing on own account

Single client?

Client A dealing on own account and is a MiFID II investment firm

Conditions for transmission specified in Article 4 satisfied?

No

Discretionary mandate?

No

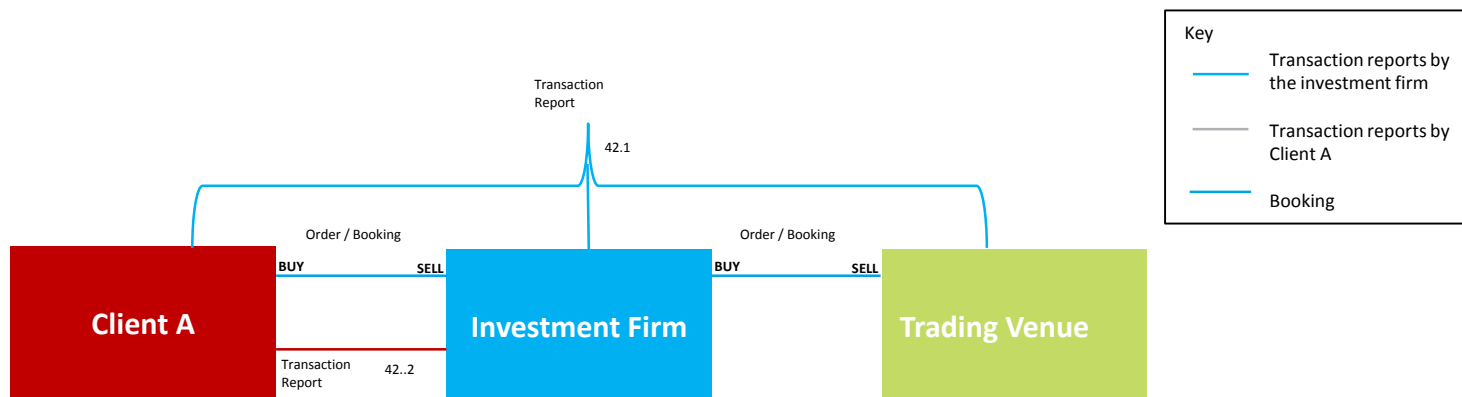
MiFID II investment firm?

Investment Firm has a MiFID II Transaction Reporting Obligation.  
Client A is a MiFID II investment firm and therefore has a MiFID II Transaction Reporting obligation

Party executing on the Venue is a MiFID II Investment firm and therefore the Venue does not have an obligation to report.

N	Transaction Reporting fields	FORMAT AND STANDARDS TO BE USED FOR REPORTING	41.1	41.2	41.3
4	Executing entity identification code	{LEI}	LEI of the Investment Firm	LEI of the Investment Firm	LEI of Client A
6	Submitting entity identification code	{LEI}	LEI of the ARM that the investment firm is using	LEI of the ARM that the investment firm is using	LEI of the ARM that Client A is using
7	Buyer identification code	{LEI} {MIC} {NATIONAL_ID} 'INTC'	LEI of the Investment Firm	LEI of Client A	LEI of Client A
12	Buyer decision maker code	{LEI} {NATIONAL_ID}	Blank (Not applicable as no discretionary mandate / power of representation)	Blank (Not applicable as no discretionary mandate / power of representation)	Blank (Not applicable as no discretionary mandate / power of representation)
16	Seller identification code	{LEI} {MIC} {NATIONAL_ID} 'INTC'	LEI of the Central counterparty for the Trading Venue	LEI of the Investment Firm	LEI of the Investment Firm
21	Seller decision maker code	{LEI} {NATIONAL_ID}	Blank (Not applicable as no discretionary mandate / power of representation)	Blank (Not applicable as no discretionary mandate / power of representation)	Blank (Not applicable as no discretionary mandate / power of representation)
25	Transmission of order indicator	'true' 'false'	false	false	false
26	Transmitting firm identification code for the buyer	{LEI}	Blank (Not applicable as conditions for transmission specified in Article 4 are not satisfied)	Blank (Not applicable as conditions for transmission specified in Article 4 are not satisfied)	Blank (Not applicable as conditions for transmission specified in Article 4 are not satisfied)
27	Transmitting identification code for the seller	{LEI}	Blank (Not applicable as conditions for transmission specified in Article 4 are not satisfied)	Blank (Not applicable as conditions for transmission specified in Article 4 are not satisfied)	Blank (Not applicable as conditions for transmission specified in Article 4 are not satisfied)
28	Trading date time	{DATE_TIME_FORMAT} to the required granularity	Time the block is registered	Time the block is registered	Time the block is registered
29	Trading capacity	'DEAL' - Dealing on own account 'MTCH' - Matched principal 'AOTC' - Any other trading capacity	DEAL	DEAL	DEAL
30	Quantity	{DECIMAL-18/17} in case the quantity is expressed as number of units {DECIMAL-18/5} in case the quantity is expressed as monetary or nominal value	1000	1000	1000
33	Price	{DECIMAL-18/13} in case the price is expressed as monetary value {DECIMAL-11/10} in case the price is expressed as percentage or yield 'PNDG' in case the price is not available	9.5	9.5 (price agreed with client)	9.5 (price agreed with client)
36	Venue	{MIC}	Segment MIC of the Trading Venue	XOFF	XOFF
57	Investment decision within firm	{NATIONAL_ID} - Natural persons {ALPHANUMERICAL-50} - Algorithms	National ID of the Trader in the Investment Firm (subject to firms individual interpretation - because IF is dealing on own ac or Algo ID	National ID of the Trader in the Investment Firm (subject to firms individual interpretation - because IF is dealing on own ac or Algo ID	National ID of the Trader in Client A (subject to individual firms interpretation) because dealing on own account or Algo ID
59	Execution within firm	{NATIONAL_ID} - Natural persons {ALPHANUMERICAL-50} - Algorithms	National ID of the Trader in the Investment Firm (subject to firms individual interpretation) or Algo ID	National ID of the Trader in the Investment Firm (subject to firms individual interpretation) or Algo ID	National ID of the Trader in Client A (subject to individual firms interpretation) or Algo ID

## Scenario 42 – Single client being given a block fill, the Investment Firm dealing matched principal or in AOTC and Client A is Dealing on own account.



Order from Client A to the Investment Firm to buy 1000 Units

Type of product?

Transferable Security / Listed Derivatives

New, Amend or Cancel?

New

Single or multiple fills?

Order price was provided by the Investment Firm and registered on the venue as a block trade.

Under what trading capacity?

The Investment Firm is dealing any other capacity or matched principal  
Client A is dealing on own account

Single client?

Client A dealing on own account and is an investment firm

Execution was in compliance with the terms laid down under Article 4 of RTS 22

No

Discretionary mandate?

No

MiFID II investment firm?

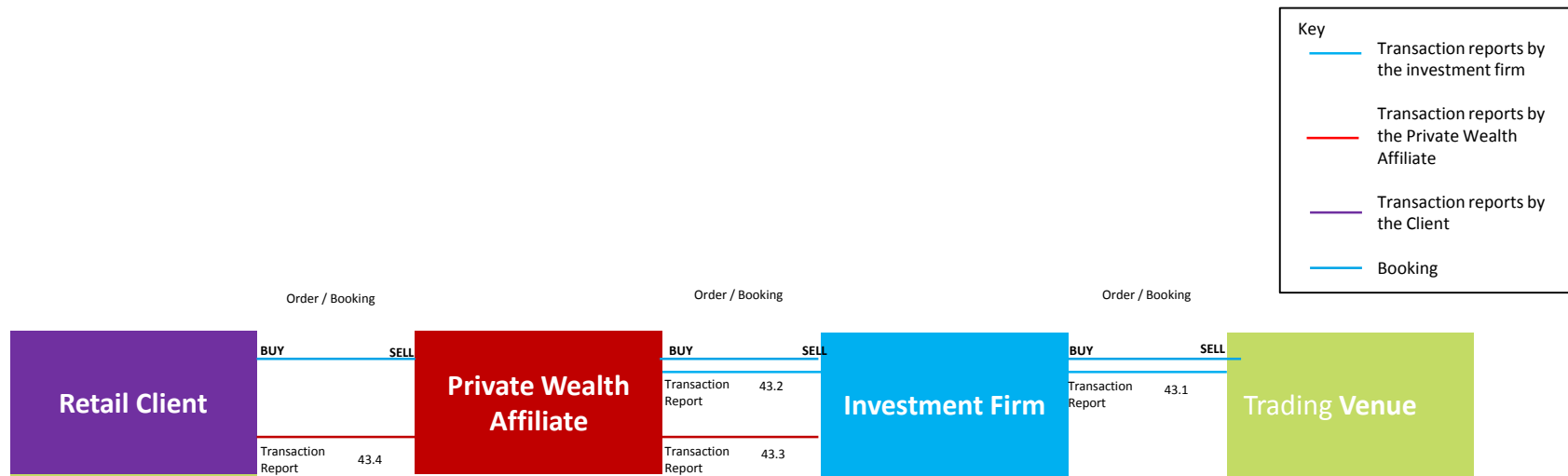
Investment Firm has a MiFID II Transaction Reporting Obligation.

Client A is a MiFID II investment firm and therefore has a MiFID II Transaction Reporting obligation

Party executing on the Trading Venue is a MiFID II Investment firm and therefore the Trading Venue does not have an obligation to report.

N	Transaction Reporting fields	FORMAT AND STANDARDS TO BE USED FOR REPORTING	42.1	42.2
4	Executing entity identification code	{LEI}	LEI of the Investment Firm	LEI of Client A
6	Submitting entity identification code	{LEI}	LEI of the ARM that the investment firm is using	LEI of the ARM that Client A is using
7	Buyer identification code	{LEI} {MIC} {NATIONAL_ID} 'INTC'	LEI of Client A	LEI of Client A
12	Buyer decision maker code	{LEI} {NATIONAL_ID}	Blank (Not applicable as no discretionary mandate / power of representation)	Blank (Not applicable as no discretionary mandate / power of representation)
16	Seller identification code	{LEI} {MIC} {NATIONAL_ID} 'INTC'	LEI of the Central counterparty for the Trading Venue	LEI of the Investment Firm
21	Seller decision maker code	{LEI} {NATIONAL_ID}	Blank (Not applicable as no discretionary mandate / power of representation)	Blank (Not applicable as no discretionary mandate / power of representation)
25	Transmission of order indicator	'true' 'false'	false	false
26	Transmitting firm identification code for the buyer	{LEI}	Blank (Not applicable as conditions for transmission specified in Article 4 are not satisfied)	Blank (Not applicable as conditions for transmission specified in Article 4 are not satisfied)
27	Transmitting identification code for the seller	{LEI}	Blank (Not applicable as conditions for transmission specified in Article 4 are not satisfied)	Blank (Not applicable as conditions for transmission specified in Article 4 are not satisfied)
28	Trading date time	{DATE_TIME_FORMAT} to the required granularity	Time the block is registered	Time the block is registered
29	Trading capacity	'DEAL' - Dealing on own account 'MTCH' - Matched principal 'AOTC' - Any other capacity	AOTC/MTCH	DEAL
30	Quantity	{DECIMAL-18/17} in case the quantity is expressed as number of units {DECIMAL-18/5} in case the quantity is expressed as monetary or nominal value	1000	1000
33	Price	{DECIMAL-18/13} in case the price is expressed as monetary value {DECIMAL-11/10} in case the price is expressed as percentage or yield 'PNDG' in case the price is not available	9.5	9.5
36	Venue	{MIC}	Segment MIC of the Trading Venue	XOFF
57	Investment decision within firm	{NATIONAL_ID} - Natural persons {ALPHANUMERICAL-50} - Algorithms	Blank because the firm is not dealing on own account and there is no discretion	National ID of the Trader in Client A (subject to individual firms interpretation) because dealing on own account or Algo id
59	Execution within firm	{NATIONAL_ID} - Natural persons {ALPHANUMERICAL-50} - Algorithms	National ID of the Trader in the Investment Firm (subject to firms individual interpretation) or Algo id	National ID of the Trader in Client A (subject to individual firms interpretation) or Algo id

## Scenario 43 - Single Investment Firm client of Private Wealth Affiliate investment firm and single fill, Investment Firm dealing on own account



Order from retail client to the Investment Firm via Private Wealth affiliate investment firm to buy 1000 Units

Type of product?  
Transferable Security / Listed Derivatives

New, Amend or Cancel?  
New

Single or multiple fills?  
Order was filled by the Investment Firm on the Venue in 1 fill  
1000 at Ccy 9.50 at 11:05  
Trade was executed as 11:06 between IF and PW Affiliate  
Trade was executed as 11:07 between PW affiliate and Client

Under what capacity?  
The Investment Firm is dealing on own account  
Affiliate is dealing on own account  
Client is dealing on own account

Single or multiple clients?  
Affiliate is a separate legal entity and is acting on behalf of its investment firm client

Execution was in compliance with the terms laid down under Article 4 of RTS 22  
No

Discretionary Mandate?  
No

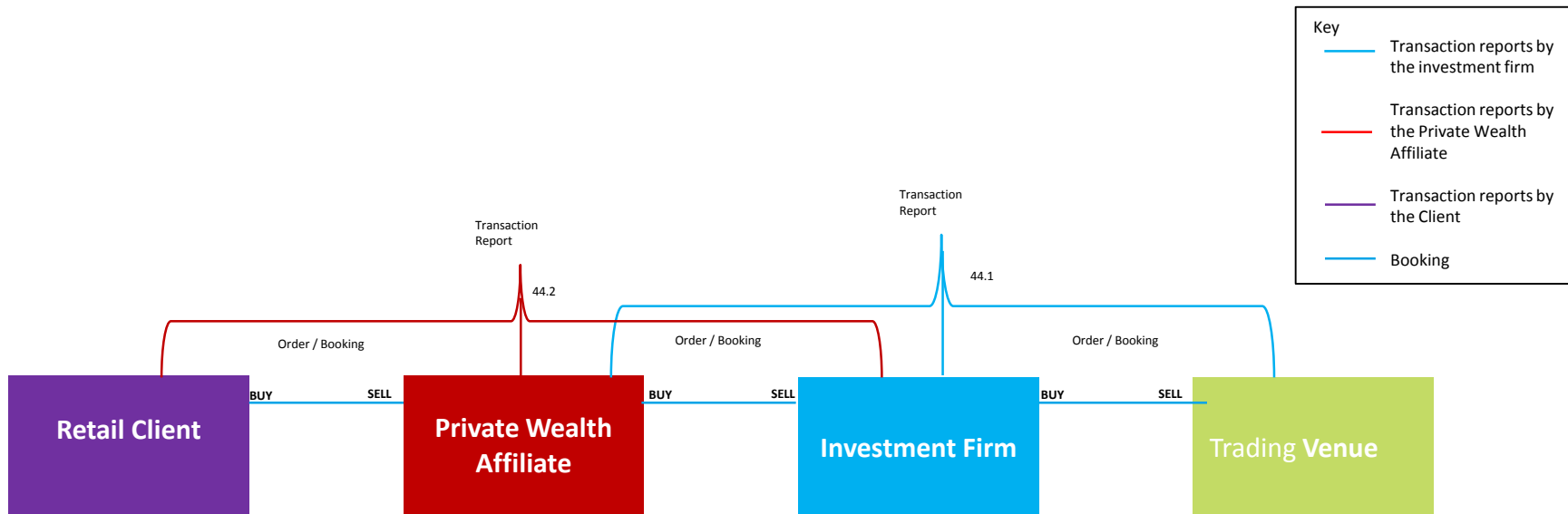
MiFID II investment firm?  
Investment Firm has a MiFID II Transaction Reporting Obligation.  
Private Wealth Affiliate has a MiFID II Transaction Reporting Obligation  
Retail Client is not a MiFID II investment firm and therefore does not have a Transaction Reporting obligation  
Party executing on the Trading Venue is a MiFID II Investment firm and therefore the Trading Venue does not have an obligation to report.

Retail Client – Is a Natural person having no reporting requirement



N	Transaction Reporting fields	FORMAT AND STANDARDS TO BE USED FOR REPORTING	43.1	43.2	43.3	43.4
4	Executing entity identification code	{LEI}	LEI of the Investment Firm	LEI of the Investment Firm	LEI of the Private Wealth Affiliate	LEI of the Private Wealth Affiliate
6	Submitting entity identification code	{LEI}	LEI of the ARM that the investment firm is using	LEI of the ARM that the investment firm is using	LEI of the ARM that the Private Wealth Affiliate is using	LEI of the ARM that the Private Wealth Affiliate is using
7	Buyer identification code	{LEI} {MIC} {NATIONAL_ID} 'INTC'	LEI of the Investment Firm	LEI of the Private Wealth Affiliate	LEI of the Private Wealth Affiliate	National ID of the Client
9-11	Buyer First Name/ Last Name/ DOB					Client First Name/ Last Name/ DOB
12	Buyer decision maker code	{LEI} {NATIONAL_ID}	Blank (Not applicable as no discretionary mandate / power of representation)	Blank (Not applicable as no discretionary mandate / power of representation)	Blank (Not applicable as no discretionary mandate / power of representation)	Blank (Not applicable as no discretionary mandate / power of representation)
16	Seller identification code	{LEI} {MIC} {NATIONAL_ID} 'INTC'	LEI of the Central counterparty for the Trading Venue	LEI of the Investment Firm	LEI of the Investment Firm	LEI of the Private Wealth Affiliate
21	Seller decision maker code	{LEI} {NATIONAL_ID}	Blank (Not applicable as no discretionary mandate / power of representation)	Blank (Not applicable as no discretionary mandate / power of representation)	Blank (Not applicable as no discretionary mandate / power of representation)	Blank (Not applicable as no discretionary mandate / power of representation)
25	Transmission of order indicator	'true' 'false'	false	false	false	false
26	Transmitting firm identification code for the buyer	{LEI}	Blank (Not applicable as conditions for transmission specified in Article 4 are not satisfied)	Blank (Not applicable as conditions for transmission specified in Article 4 are not satisfied)	Blank (Not applicable as conditions for transmission specified in Article 4 are not satisfied)	Blank (Not applicable as conditions for transmission specified in Article 4 are not satisfied)
27	Transmitting identification code for the seller	{LEI}	Blank (Not applicable as conditions for transmission specified in Article 4 are not satisfied)	Blank (Not applicable as conditions for transmission specified in Article 4 are not satisfied)	Blank (Not applicable as conditions for transmission specified in Article 4 are not satisfied)	Blank (Not applicable as conditions for transmission specified in Article 4 are not satisfied)
28	Trading date time	{DATE_TIME_FORMAT} to the required granularity	11:05 (to the required granularity)	11:06 (to the required granularity)	11:06 (to the required granularity)	11:06 (to the required granularity)
29	Trading capacity	'DEAL' - Dealing on own account 'MTCH' - Matched principal 'AOTC' - Any other trading capacity	DEAL	DEAL	DEAL	DEAL
30	Quantity	{DECIMAL-18/17} in case the quantity is expressed as number of units {DECIMAL-18/5} in case the quantity is expressed as monetary or nominal value	1000	1000	1000	1000
33	Price	{DECIMAL-18/13} in case the price is expressed as monetary value {DECIMAL-11/10} in case the price is expressed as percentage or yield 'PNDG' in case the price is not available	9.5	9.5 (price agreed with client)	9.5 (price agreed with client)	9.5 (price agreed with client)
36	Venue	{MIC}	Segment MIC of the Trading Venue	XOFF	XOFF	XOFF
57	Investment decision within firm	{NATIONAL_ID} - Natural persons {ALPHANUMERICAL-50} - Algorithms	National ID of the Trader in the Investment Firm (subject to firms individual interpretation - because IF is dealing on own ac or Algo id	National ID of the Trader in the Investment Firm (subject to firms individual interpretation - because IF is dealing on own ac or Algo id	National ID of the Trader in the Private Wealth Affiliate because dealing on own account or Algo id	National ID of the Trader in the Private Wealth Affiliate because dealing on own account or Algo id
59	Execution within firm	{NATIONAL_ID} - Natural persons {ALPHANUMERICAL-50} - Algorithms	National ID of the Trader in the Investment Firm (subject to firms individual interpretation) or Algo id	National ID of the Trader in the Investment Firm (subject to firms individual interpretation) or Algo id	National ID of the Trader in the Private Wealth Affiliate (subject to firms individual interpretation) or Algo id	National ID of the Trader in the Private Wealth Affiliate (subject to firms individual interpretation) or Algo id

## Scenario 44 - Single Investment Firm client of Private Wealth Affiliate firm and single fill, Investment Firm and Private Wealth Affiliate dealing matched principal or in any other capacity



Order from client investment firm to the Investment Firm via Private Wealth affiliate firm to buy 1000 Units

Type of product?  
Transferable Security / Listed Derivatives

New, Amend or Cancel?  
New

Single or multiple fills?  
Order was filled by the Investment Firm on the Venue in 1 fill  
1000 at Ccy 9.50 at 11:05

Under what capacity?  
The Investment Firm is dealing on Agency or matched principal capacity  
The Private wealth affiliate is also dealing on Agency or matched principal capacity  
The Client is dealing on own capacity

Single or multiple clients?  
Affiliate is a separate legal entity and is acting on behalf of its investment firm client

Execution was in compliance with the terms laid down under Article 4 of RTS 22  
No

Discretionary Mandate?  
No

MiFID II investment firm?  
Investment Firm has a MiFID II Transaction Reporting Obligation.  
Private Wealth Affiliate has a MiFID II Transaction Reporting Obligation  
The Retail Client is not a MiFID II investment firm and therefore has no MiFID II Transaction Reporting obligation  
Party executing on the Trading Venue is a MiFID II Investment firm and therefore the Trading Venue does not have an obligation to report.

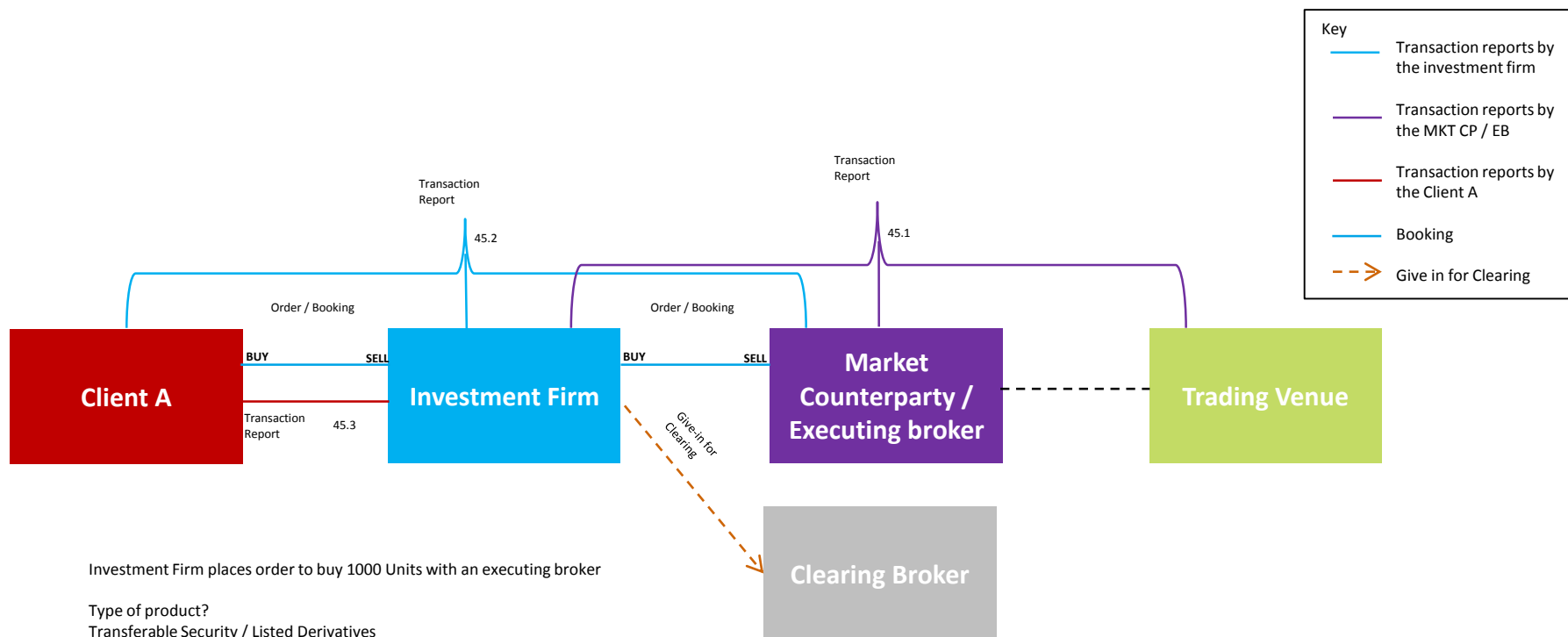
Retail Client – Is a Natural person having no reporting requirement



N	Transaction Reporting fields	FORMAT AND STANDARDS TO BE USED FOR REPORTING	44.1	44.2
4	Executing entity identification code	{LEI}	LEI of the Investment Firm	LEI of the Private Wealth Affiliate
6	Submitting entity identification code	{LEI}	LEI of the ARM that the investment firm is using	LEI of the ARM that the Private Wealth Affiliate is using
7	Buyer identification code	{LEI} {MIC} {NATIONAL_ID} 'INTC'	LEI of the Private Wealth Affiliate	National ID of the Client
9-11	Buyer First Name/ Last Name/ DOB			Client First Name/ Last Name/ DOB
12	Buyer decision maker code	{LEI} {NATIONAL_ID}	Blank (Not applicable as no discretionary mandate / power of representation)	Blank (Not applicable as no discretionary mandate / power of representation)
16	Seller identification code	{LEI} {MIC} {NATIONAL_ID} 'INTC'	LEI of the Central counterparty for the Trading Venue	LEI of the Investment Firm
21	Seller decision maker code	{LEI} {NATIONAL_ID}	Blank (Not applicable as no discretionary mandate / power of representation)	Blank (Not applicable as no discretionary mandate / power of representation)
25	Transmission of order indicator	'true' 'false'	false	false
26	Transmitting firm identification code for the buyer	{LEI}	Blank (Not applicable as conditions for transmission specified in Article 4 are not satisfied)	Blank (Not applicable as conditions for transmission specified in Article 4 are not satisfied)
27	Transmitting identification code for the seller	{LEI}	Blank (Not applicable as conditions for transmission specified in Article 4 are not satisfied)	Blank (Not applicable as conditions for transmission specified in Article 4 are not satisfied)
28	Trading date time	{DATE_TIME_FORMAT} to the required granularity	11:05 (to the required granularity)	11.05(to the required granularity)
29	Trading capacity	'DEAL' - Dealing on own account 'MTCH' - Matched principal 'AOTC' - Any other trading capacity	AOTC/MTCH	AOTC/MTCH
30	Quantity	{DECIMAL-18/17} in case the quantity is expressed as number of units {DECIMAL-18/5} in case the quantity is expressed as monetary or nominal value	1000	1000
33	Price	{DECIMAL-18/13} in case the price is expressed as monetary value {DECIMAL-11/10} in case the price is expressed as percentage or yield 'PNDG' in case the price is not available	9.5	9.5
36	Venue	{MIC}	Segment MIC of the Trading Venue	XOFF
57	Investment decision within firm	{NATIONAL_ID} - Natural persons {ALPHANUMERICAL-50} - Algorithms	Blank because not dealing on own account and no discretion	Blank because not dealing on own account and no discretion
59	Execution within firm	{NATIONAL_ID} - Natural persons {ALPHANUMERICAL-50} - Algorithms	National ID of the Trader in the Investment Firm (subject to firms individual interpretation) or Algo id	National ID of the Trader in the Private Wealth Affiliate or Algo id

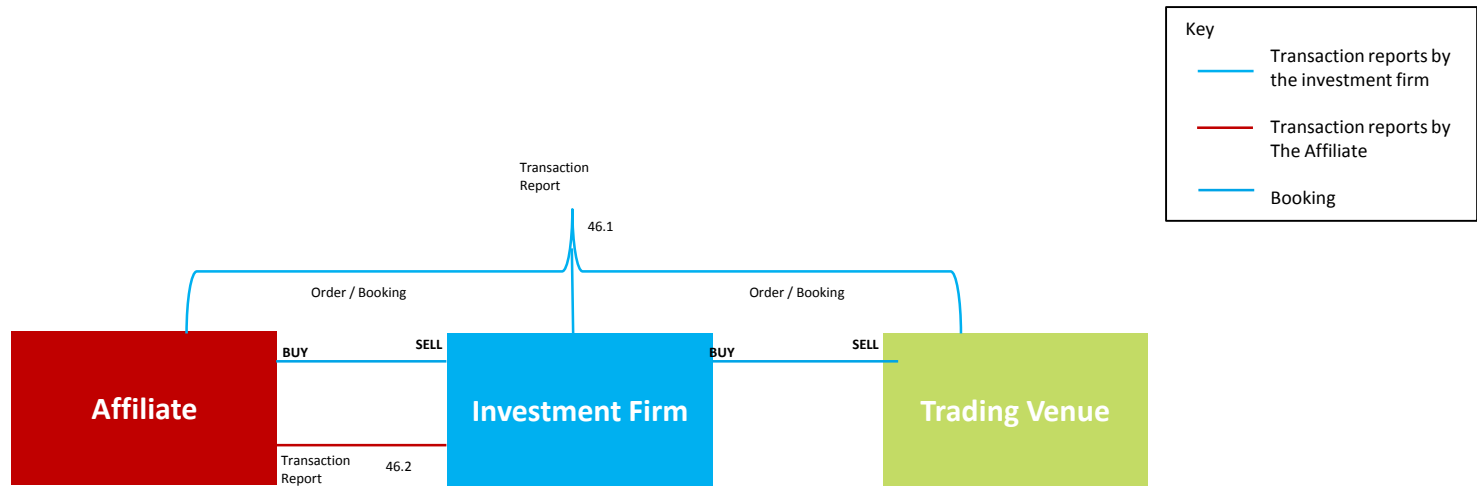


## Scenario 45 - Investment firm dealing as agent or on matched principal basis with a executing broker rather than directly on the trading venue giving up to client's Clearing Broker



N	Transaction Reporting fields	FORMAT AND STANDARDS TO BE USED FOR REPORTING	45.1	45.2	45.3
4	Executing entity identification code	{LEI}	LEI of the market counterparty / executing broker	LEI of the Investment Firm	LEI of Client A
6	Submitting entity identification code	{LEI}	LEI of the ARM of the market counterparty / executing broker	LEI of the ARM that the investment firm is using	LEI of the ARM of Client A
7	Buyer identification code	{LEI} {MIC} {NATIONAL_ID} 'INTC'	LEI of the Investment Firm	LEI of Client A	LEI of Client A
12	Buyer decision maker code	{LEI} {NATIONAL_ID}	Not applicable as no discretionary mandate	Not applicable as no discretionary mandate	Not applicable as no discretionary mandate
16	Seller identification code	{LEI} {MIC} {NATIONAL_ID} 'INTC'	LEI of the Central counterparty for the Trading Venue	LEI of the market counterparty / executing broker	LEI of the Investment Firm
21	Seller decision maker code	{LEI} {NATIONAL_ID}	Blank (Not applicable as no discretionary mandate / power of representation)	Blank (Not applicable as no discretionary mandate / power of representation)	Blank (Not applicable as no discretionary mandate / power of representation)
25	Transmission of order indicator	'true' 'false'	false	false	false
26	Transmitting firm identification code for the buyer	{LEI}	Blank (Not applicable as conditions for transmission specified in Article 4 are not satisfied)	Blank (Not applicable as conditions for transmission specified in Article 4 are not satisfied)	Blank (Not applicable as conditions for transmission specified in Article 4 are not satisfied)
27	Transmitting identification code for the seller	{LEI}	Blank (Not applicable as conditions for transmission specified in Article 4 are not satisfied)	Blank (Not applicable as conditions for transmission specified in Article 4 are not satisfied)	Blank (Not applicable as conditions for transmission specified in Article 4 are not satisfied)
28	Trading date time	{DATE_TIME_FORMAT} to the required granularity	11:05 (to the required granularity)	11:05 (to the required granularity)	11:05 (to the required granularity)
29	Trading capacity	'DEAL' - Dealing on own account 'MTCH' - Matched principal 'AOTC' - Any other trading capacity	AOTC or MTCH	AOTC or MTCH	DEAL
30	Quantity	{DECIMAL-18/17} in case the quantity is expressed as number of units {DECIMAL-18/5} in case the quantity is expressed as monetary or nominal value	1000	1000	1000
33	Price	{DECIMAL-18/13} in case the price is expressed as monetary value {DECIMAL-11/10} in case the price is expressed as percentage or yield 'PNDG' in case the price is not available	9.5	9.5	9.5
36	Venue	{MIC}	Segment MIC of the Trading Venue	XOFF	XOFF
57	Investment decision within firm	{NATIONAL_ID} - Natural persons {ALPHANUMERICAL-50} - Algorithms	Field is blank because the investment firm is not dealing on account and doesn't have discretionary mandate	Field is blank because the investment firm is not dealing on account and doesn't have discretionary mandate	National ID of the Trader in Client A (subject to individual firms interpretation) because dealing on own account or Algo id
59	Execution within firm	{NATIONAL_ID} - Natural persons {ALPHANUMERICAL-50} - Algorithms	National ID of the Trader in the market counterparty / executing broker or Algo id	National ID of the Trader in the Investment Firm (subject to firms individual interpretation) or Algo id	National ID of the Trader in Client A (subject to individual firms interpretation) or Algo id

## Scenario 46 – Investment Firm dealing on any other trading capacity or matched principal for an affiliate investment firm order, completed in a single fill



Order from MiFID II Affiliate to the Investment Firm to buy 1000 Units

Type of product?

Transferable Security / Listed Derivatives

New, Amend or Cancel?

New

Single or multiple fills?

Order was filled by the Investment Firm on the Venue in 1 fill  
1000 at Ccy 9.50 at 11:05

Under what capacity?

The Investment Firm is dealing on agency or matched principal capacity  
Affiliate investment firm is dealing on own account

Single or multiple clients?

Affiliate is a separate legal entity and is acting on own account

Execution was in compliance with the terms laid down under Article 4 of RTS 22  
No

Discretionary Mandate?

No

MiFID II investment firm?

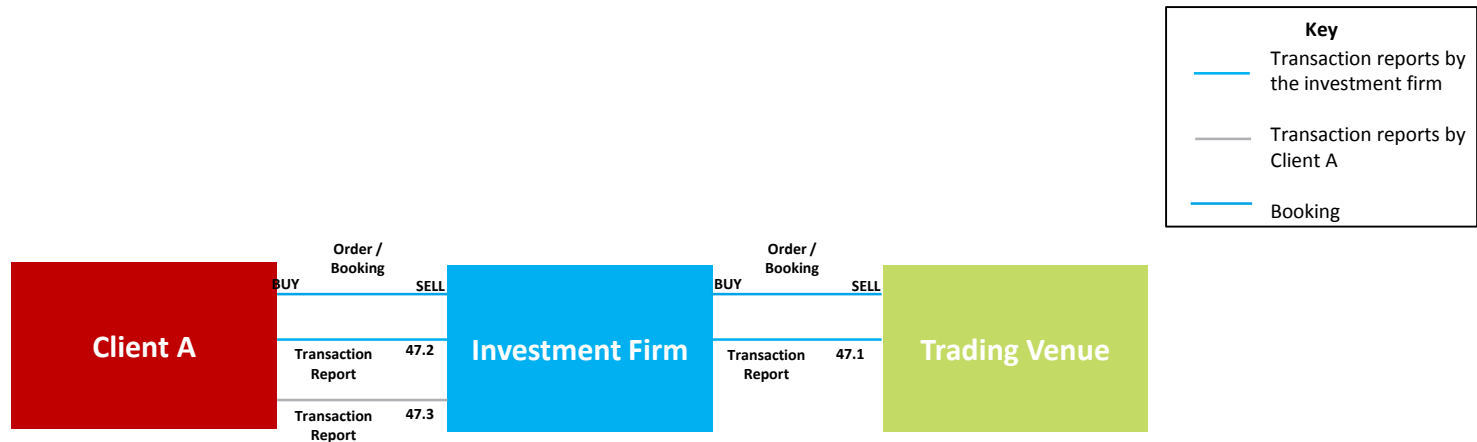
Investment Firm has a MiFID II Transaction Reporting Obligation.

Affiliate has a MiFID II Transaction Reporting Obligation

Party executing on the Trading Venue is a MiFID II Investment firm and therefore the Trading Venue does not have an obligation to report.

N	Transaction Reporting fields	FORMAT AND STANDARDS TO BE USED FOR REPORTING	46.1	46.2
4	Executing entity identification code	{LEI}	LEI of the Investment Firm	LEI of the Affiliate
6	Submitting entity identification code	{LEI}	LEI of the ARM that the investment firm is using	LEI of the ARM that the Affiliate is using
7	Buyer identification code	{LEI} {MIC} {NATIONAL_ID} 'INTC'	LEI of the Affiliate	LEI of the Affiliate
12	Buyer decision maker code	{LEI} {NATIONAL_ID}	Blank (Not applicable as no discretionary mandate / power of representation)	Blank (Not applicable as no discretionary mandate / power of representation)
16	Seller identification code	{LEI} {MIC} {NATIONAL_ID} 'INTC'	LEI of the Central counterparty for the Trading Venue	LEI of the Investment Firm
21	Seller decision maker code	{LEI} {NATIONAL_ID}	Blank (Not applicable as no discretionary mandate / power of representation)	Blank (Not applicable as no discretionary mandate / power of representation)
25	Transmission of order indicator	'true' 'false'	false	false
26	Transmitting firm identification code for the buyer	{LEI}	Blank (Not applicable as conditions for transmission specified in Article 4 are not satisfied)	Blank (Not applicable as conditions for transmission specified in Article 4 are not satisfied)
27	Transmitting identification code for the seller	{LEI}	Blank (Not applicable as conditions for transmission specified in Article 4 are not satisfied)	Blank (Not applicable as conditions for transmission specified in Article 4 are not satisfied)
28	Trading date time	{DATE_TIME_FORMAT} to the required granularity	11:05 (to the required granularity)	11:05
29	Trading capacity	'DEAL' - Dealing on own account 'MTCH' - Matched principal 'AOTC' - Any other trading capacity	AOTC or MTCH	DEAL
30	Quantity	{DECIMAL-18/17} in case the quantity is expressed as number of units {DECIMAL-18/5} in case the quantity is expressed as monetary or nominal value	1000	1000
33	Price	{DECIMAL-18/13} in case the price is expressed as monetary value {DECIMAL-11/10} in case the price is expressed as percentage or yield 'PNDG' in case the price is not available	9.5	9.5
36	Venue	{MIC}	Segment MIC of the Trading Venue	XOFF
57	Investment decision within firm	{NATIONAL_ID} - Natural persons {ALPHANUMERICAL-50} - Algorithms	Field is blank because the investment firm is not dealing on account and doesn't have discretionary mandate	National ID of the Trader in the Affiliate because dealing on own account or Algo id
59	Execution within firm	{NATIONAL_ID} - Natural persons {ALPHANUMERICAL-50} - Algorithms	National ID of the Trader in the Investment Firm (subject to firms individual interpretation) or Algo id	National ID of the Trader in the Affiliate or Algo id

## Scenario 47 – Single client and single fill, Investment Firm and Client A are both Dealing on own account (Closing Price or Trade at Settlement (TAS))



**Order from Client A to the Investment Firm to buy 1000 Units at closing price**

### Type of product?

Transferable Security / Listed Derivatives

### New, Amend or Cancel?

New

### Single or multiple fills?

Order was filled by the Investment Firm on the Venue in 1 fill  
1000 at 11:00

### Under what trading capacity?

The Investment Firm is Dealing on own account  
Client A is dealing on own account

### Single client?

Client A dealing on own account

### Conditions for transmission specified in RTS 22 Article 4 satisfied?

No

### Discretionary mandate?

No

### MiFID II investment firm?

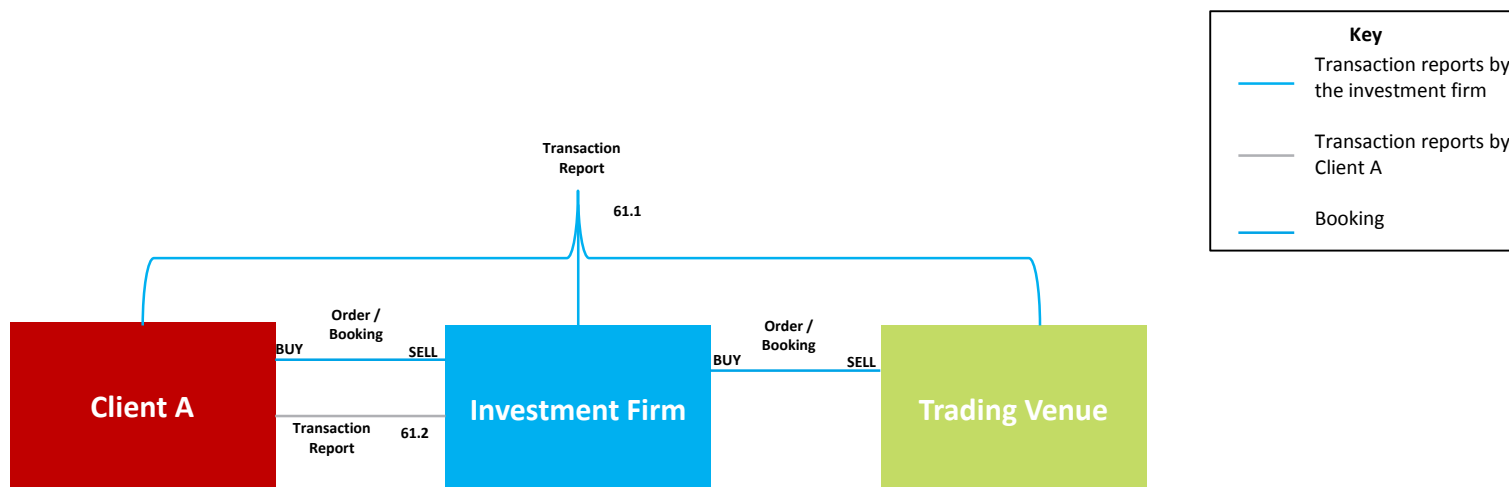
Investment firm has a MiFID II Transaction Reporting obligation  
Client A has a MiFID II Transaction Reporting obligation  
Party executing on the Venue is a MiFID II Investment firm and therefore the Venue does not have an obligation to report.

### Notes

- The investment firm is executing single market execution for a single client
- Client A is dealing on own account
- Price is pending closing price. Client will receive End of Day Settlement Price (EDSP) published by the Trading venue End of the Day.
- n.b. This trade is represented as being reported in real time therefore the original report will be cancelled and replaced with a report showing the real/final trade price. See scenarios 59&60 for trades reported on t+1 with final price

N	Transaction Reporting fields	FORMAT AND STANDARDS TO BE USED FOR REPORTING	47.1	47.2	47.3	47.4	47.5	47.6	47.7	47.8	47.9
1	Report status	'NEWT' - New 'CANC' - Cancellation	NEWT	NEWT	NEWT	CANC	CANC	CANC	NEWT	NEWT	NEWT
2	Transaction Reference Number	{ALPHANUM-52}	123456	789012	555123	123456	789012	555123	123456	789012	555123
3	Trading venue transaction identification code	{ALPHANUM-52}	ABC12345						ABC12345		
4	Executing entity identification code	{LEI}	LEI of the Investment Firm	LEI of the Investment Firm	LEI of Client A	LEI of the Investment Firm	LEI of the Investment Firm	LEI of Client A	LEI of the Investment Firm	LEI of the Investment Firm	LEI of Client A
6	Submitting entity identification code	{LEI}	LEI of the ARM that the investment firm is using	LEI of the ARM that the investment firm is using	LEI or the ARM used by Client A	LEI of the ARM that the investment firm is using	LEI of the ARM that the investment firm is using	LEI or the ARM used by Client A	LEI of the ARM that the investment firm is using	LEI of the ARM that the investment firm is using	LEI or the ARM used by Client A
7	Buyer identification code	{LEI} {MIC} {NATIONAL_ID} 'INTC'	LEI of the Investment Firm	LEI of Client A	LEI of Client A				LEI of the Investment Firm	LEI of Client A	LEI of Client A
16	Seller identification code	{LEI} {MIC} {NATIONAL_ID} 'INTC'	LEI of the Central counterparty for the Trading Venue	LEI of the Investment Firm	LEI of the investment firm				LEI of the Central counterparty for the Trading Venue	LEI of the Investment Firm	LEI of the investment firm
25	Transmission of order indicator	'true' 'false'	false	false	false				false	false	false
26	Transmitting firm identification code for the buyer	{LEI}	Blank (Not applicable as conditions for transmission specified in Article 4 are not satisfied)	Blank (Not applicable as conditions for transmission specified in Article 4 are not satisfied)	Blank (Not applicable as conditions for transmission specified in Article 4 are not satisfied)				Blank (Not applicable as conditions for transmission specified in Article 4 are not satisfied)	Blank (Not applicable as conditions for transmission specified in Article 4 are not satisfied)	Blank (Not applicable as conditions for transmission specified in Article 4 are not satisfied)
27	Transmitting identification code for the seller	{LEI}	Blank (Not applicable as conditions for transmission specified in Article 4 are not satisfied)	Blank (Not applicable as conditions for transmission specified in Article 4 are not satisfied)	Blank (Not applicable as conditions for transmission specified in Article 4 are not satisfied)				Blank (Not applicable as conditions for transmission specified in Article 4 are not satisfied)	Blank (Not applicable as conditions for transmission specified in Article 4 are not satisfied)	Blank (Not applicable as conditions for transmission specified in Article 4 are not satisfied)
28	Trading date time	{DATE_TIME_FORMAT} to the required granularity	11:00 (to the required granularity)	The time that the trade is booked to the client (11:00 or after (to the required granularity)) Same as report 47.3	The time that the trade is booked to the client (11:00 or after (to the required granularity)) Same as report 47.2				11:00 (to the required granularity)	The time that the trade is booked to the client (11:00 or after (to the required granularity)) Same as report 47.9	The time that the trade is booked to the client (11:00 or after (to the required granularity)) Same as report 47.8
29	Trading capacity	'DEAL' - Dealing on own account 'MTCH' - Matched principal 'AOTC' - Any other trading capacity	DEAL	DEAL	DEAL				DEAL	DEAL	DEAL
30	Quantity	{DECIMAL-18/17} in case the quantity is expressed as number of units {DECIMAL-18/5} in case the quantity is expressed as monetary or nominal value	1000	1000	1000				1000	1000	1000
33	Price	{DECIMAL-18/13} in case the price is expressed as monetary value {DECIMAL-11/10} in case the price is expressed as percentage or yield 'PNDG' in case the price is not available	PNDG	PNDG	PNDG				EDSP from TV	EDSP from TV	EDSP from TV
36	Venue	{MIC}	Segment MIC of the Trading Venue	XOFF	XOFF				Segment MIC of the Trading Venue	XOFF	XOFF
57	Investment decision within firm	{NATIONAL_ID} - Natural persons {ALPHANUMERICAL-50} - Algorithms	National ID of the Trader in the Investment Firm (subject to firms individual interpretation - because IF is dealing on own ac or Algo ID	National ID of the Trader in the Investment Firm (subject to firms individual interpretation - because IF is dealing on own ac or Algo ID	National ID of the Trader in Client A (subject to individual firms interpretation) because dealing on own account or Algo ID				National ID of the Trader in the Investment Firm (subject to firms individual interpretation - because IF is dealing on own ac or Algo ID	National ID of the Trader in the Investment Firm (subject to firms individual interpretation - because IF is dealing on own ac or Algo ID	National ID of the Trader in Client A (subject to individual firms interpretation) because dealing on own account or Algo ID
59	Execution within firm	{NATIONAL_ID} - Natural persons {ALPHANUMERICAL-50} - Algorithms	National ID of the Trader in the Investment Firm (subject to firms individual interpretation) or Algo ID	National ID of the Trader in the Investment Firm (subject to firms individual interpretation) or Algo ID	National ID of the Trader in Client A or Algo ID				National ID of the Trader in the Investment Firm (subject to firms individual interpretation) or Algo ID	National ID of the Trader in the Investment Firm (subject to firms individual interpretation) or Algo ID	National ID of the Trader in Client A or Algo ID

## Scenario 48 - Single client and single fill, Investment Firm is dealing as matched principal or any other Trading capacity and Client A is dealing on own account (Closing Price or Trade at Settlement (TAS))



**Order from Client A to the Investment Firm to buy 1000 Units at closing price**

### Type of product?

Transferable Security / Listed Derivatives

### New, Amend or Cancel?

New

### Single or multiple fills?

Order was filled by the Investment Firm on the Venue in 1 fill  
1000 at 11:00

Client A wants a closing price

### Under what trading capacity?

The Investment Firm is dealing as either AOTC (or matched principal)  
Client A is dealing on own account

### Single or multiple clients?

Client A is dealing on own account

**Conditions for transmission specified in RTS22 Article 4 satisfied?**

No

### Discretionary mandate?

No

### MiFID II investment firm?

Investment firm has a MiFID II Transaction Reporting obligation  
Client A has a MiFID II Transaction Reporting obligation  
Party executing on the Venue is a MiFID II Investment firm and therefore the Venue does not have an obligation to report.

### Notes

The investment firm is executing single market execution for a single client

Client A is dealing on own account

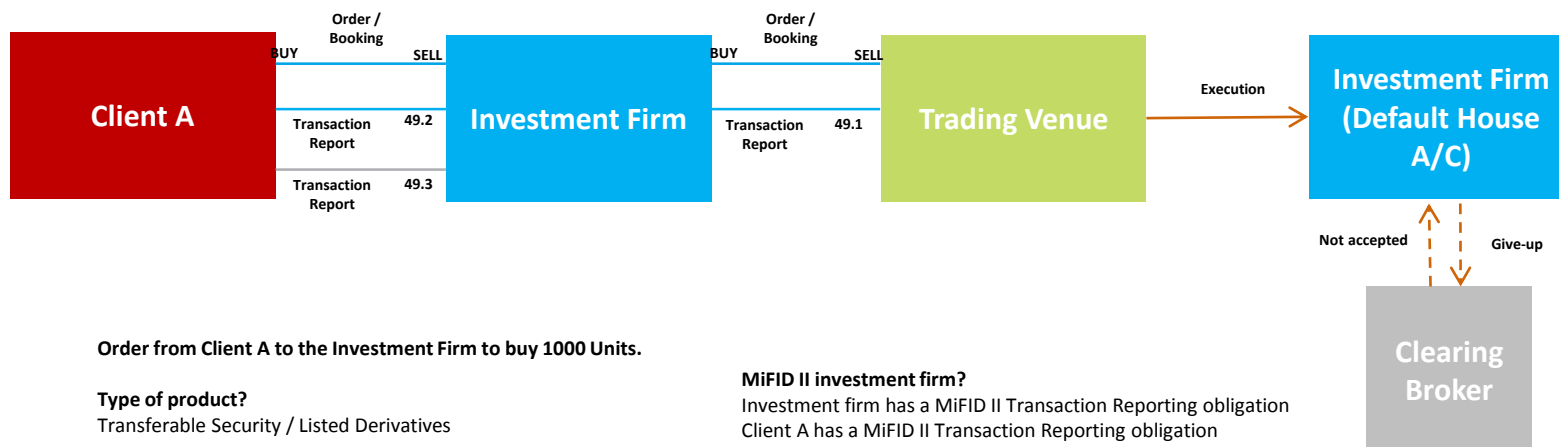
Price is pending closing price.

n.b. This trade is represented as being reported in real time therefore the original report will be cancelled and replaced with a report showing the real/final trade price. See scenarios 59&60 for trades reported on t+1 with final price

N	Transaction Reporting fields	FORMAT AND STANDARDS TO BE USED FOR REPORTING	48.1	48.2	48.3	48.4	48.5	48.6
1	Report status	'NEWT' - New 'CANC' - Cancellation	NEWT	NEWT	CANC	CANC	NEWT	NEWT
2	Transaction Reference Number	{ALPHANUM-52}	123456	555123	123456	555123	123456	555123
3	Trading venue transaction identification code	{ALPHANUM-52}	ABC12345				ABC12345	
4	Executing entity identification code	{LEI}	LEI of the Investment Firm	LEI of Client A	LEI of the Investment Firm	LEI of Client A	LEI of the Investment Firm	LEI of Client A
6	Submitting entity identification code	{LEI}	LEI of the ARM that the investment firm is using	LEI of the ARM used by Client A	LEI of the ARM that the investment firm is using	LEI or the ARM used by Client A	LEI of the ARM that the investment firm is using	LEI of the ARM used by Client A
7	Buyer identification code	{LEI} {MIC} {NATIONAL_ID} 'INTC'	LEI of Client A	LEI of Client A			LEI of Client A	LEI of Client A
16	Seller identification code	{LEI} {MIC} {NATIONAL_ID} 'INTC'	LEI of the Central counterparty for the Trading Venue	LEI of the investment firm			LEI of the Central counterparty for the Trading Venue	LEI of the investment firm
25	Transmission of order indicator	'true' 'false'	false	false			false	false
26	Transmitting firm identification code for the buyer	{LEI}	Blank (Not applicable as conditions for transmission specified in Article 4 are not satisfied)	Blank (Not applicable as conditions for transmission specified in Article 4 are not satisfied)			Blank (Not applicable as conditions for transmission specified in Article 4 are not satisfied)	Blank (Not applicable as conditions for transmission specified in Article 4 are not satisfied)
27	Transmitting identification code for the seller	{LEI}	Blank (Not applicable as conditions for transmission specified in Article 4 are not satisfied)	Blank (Not applicable as conditions for transmission specified in Article 4 are not satisfied)			Blank (Not applicable as conditions for transmission specified in Article 4 are not satisfied)	Blank (Not applicable as conditions for transmission specified in Article 4 are not satisfied)
28	Trading date time	{DATE_TIME_FORMAT} to the required granularity	11:00 (to the required granularity)	11:00 (to the required granularity)			11:00 (to the required granularity)	11:00 (to the required granularity)
29	Trading capacity	'DEAL' - Dealing on own account 'MTCH' - Matched principal 'AOTC' - Any other trading capacity	AOTC / MTCH	DEAL			AOTC / MTCH	DEAL
30	Quantity	{DECIMAL-18/17} in case the quantity is expressed as number of units {DECIMAL-18/5} in case the quantity is expressed as monetary or nominal value	1000	1000			1000	1000
33	Price	{DECIMAL-18/13} in case the price is expressed as monetary value {DECIMAL-11/10} in case the price is expressed as percentage or yield 'PNDG' in case the price is not available	PNDG	PNDG			EDSP from TV	EDSP from TV
36	Venue	{MIC}	Segment MIC of the Trading Venue	XOFF			Segment MIC of the Trading Venue	XOFF
57	Investment decision within firm	{NATIONAL_ID} - Natural persons {ALPHANUMERICAL-50} - Algorithms	Field is blank because the investment firm is not dealing on account and doesn't have discretionary mandate	National ID of the Trader in Client A (subject to individual firms interpretation) because dealing on own account			Field is blank because the investment firm is not dealing on account and doesn't have discretionary mandate	National ID of the Trader in Client A (subject to individual firms interpretation) because dealing on own account
59	Execution within firm	{NATIONAL_ID} - Natural persons {ALPHANUMERICAL-50} - Algorithms	National ID of the Trader in the Investment Firm (subject to firms individual interpretation) or Algo ID	National ID of the Trader in Client A or Algo ID			National ID of the Trader in the Investment Firm (subject to firms individual interpretation)	National ID of the Trader in Client A or Algo ID



## Scenario 49 – Single client and single fill, Investment Firm and Client A are both Dealing on own account – Suspense account



**Order from Client A to the Investment Firm to buy 1000 Units.**

### Type of product?

Transferable Security / Listed Derivatives

### New, Amend or Cancel?

New

### Single or multiple fills?

Order was filled by the Investment Firm on the Trading Venue in 1 fill  
1000 at 9.50 at 11:00

### Under what trading capacity?

The Investment Firm is Dealing on own account  
Client A is dealing on own account

### Single client?

Client A dealing on own account

**Conditions for transmission specified in RTS 22 Article 4 satisfied?**  
No

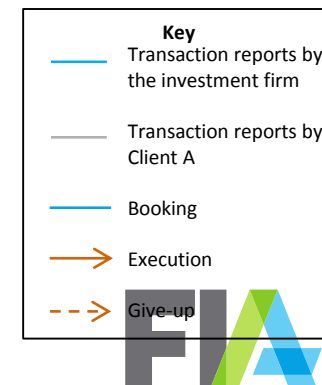
**Discretionary mandate?**  
No

### MiFID II investment firm?

Investment firm has a MiFID II Transaction Reporting obligation  
Client A has a MiFID II Transaction Reporting obligation  
Party executing on the Venue is a MiFID II Investment firm and therefore the Venue does not have an obligation to report.

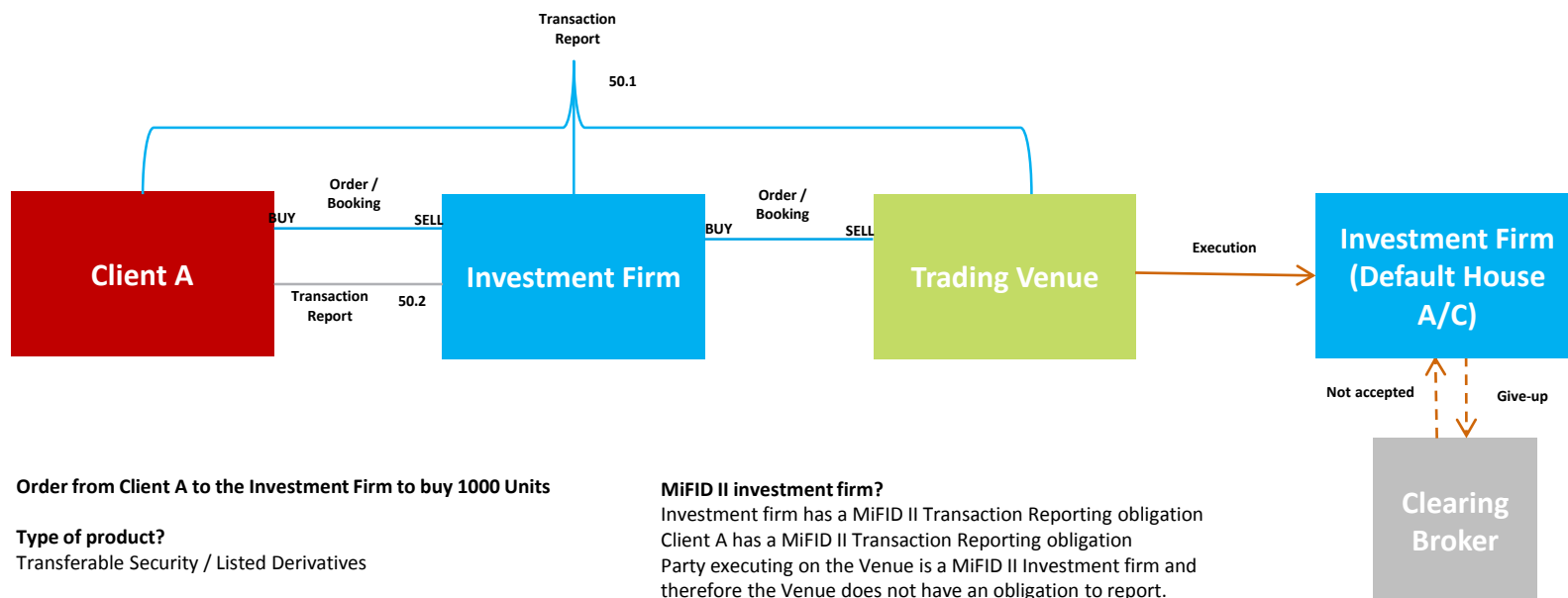
### Notes

The investment firm is executing single market execution for a single client  
Client A is dealing on own account  
Transaction is given up to a clearing broker on T per client request  
Transaction is not accepted by clearing Broker on T, so is booked to a default house account of executing broker on the CCP Post T when give up is accepted, transaction is allocated to client account  
Failed Give Up has no relevance to the Transaction Report.



N	Transaction Reporting fields	FORMAT AND STANDARDS TO BE USED FOR REPORTING	49.1	49.2	49.3
4	Executing entity identification code	{LEI}	LEI of the Investment Firm	LEI of the Investment Firm	LEI of Client A
6	Submitting entity identification code	{LEI}	LEI of the ARM that the investment firm is using	LEI of the ARM that the investment firm is using	LEI or the ARM used by Client A
7	Buyer identification code	{LEI} {MIC} {NATIONAL_ID} 'INTC'	LEI of the Investment Firm	LEI of Client A	LEI of Client A
12	Buyer decision maker code	{LEI} {NATIONAL_ID}	Blank (Not applicable as no discretionary mandate / power of representation)	Blank (Not applicable as no discretionary mandate / power of representation)	Blank (Not applicable as no discretionary mandate / power of representation)
16	Seller identification code	{LEI} {MIC} {NATIONAL_ID} 'INTC'	LEI of the Central counterparty for the Trading Venue	LEI of the Investment Firm	LEI of the investment firm
21	Seller decision maker code	{LEI} {NATIONAL_ID}	Blank (Not applicable as no discretionary mandate / power of representation)	Blank (Not applicable as no discretionary mandate / power of representation)	Blank (Not applicable as no discretionary mandate / power of representation)
25	Transmission of order indicator	'true' 'false'	false	false	false
26	Transmitting firm identification code for the buyer	{LEI}	Blank (Not applicable as conditions for transmission specified in Article 4 are not satisfied)	Blank (Not applicable as conditions for transmission specified in Article 4 are not satisfied)	Blank (Not applicable as conditions for transmission specified in Article 4 are not satisfied)
27	Transmitting identification code for the seller	{LEI}	Blank (Not applicable as conditions for transmission specified in Article 4 are not satisfied)	Blank (Not applicable as conditions for transmission specified in Article 4 are not satisfied)	Blank (Not applicable as conditions for transmission specified in Article 4 are not satisfied)
28	Trading date time	{DATE_TIME_FORMAT} to the required granularity	11:00 (to the required granularity)	The time that the trade is booked to the client or the last fill time (11:05 (to the required granularity))	The time that the trade is booked to the client or the last fill time (11:05 (to the required granularity))
29	Trading capacity	'DEAL' - Dealing on own account 'MTCH' - Matched principal 'AOTC' - Any other Trading capacity	DEAL	DEAL	DEAL
30	Quantity	{DECIMAL-18/17} in case the quantity is expressed as number of units {DECIMAL-18/5} in case the quantity is expressed as monetary or nominal value	1000	1000	1000
33	Price	{DECIMAL-18/13} in case the price is expressed as monetary value {DECIMAL-11/10} in case the price is expressed as percentage or yield 'PNDG' in case the price is not available	9.50	9.50	9.50
36	Venue	{MIC}	Segment MIC of the Trading Venue	XOFF	XOFF
57	Investment decision within firm	{NATIONAL_ID} - Natural persons {ALPHANUMERICAL-50} - Algorithms	National ID of the Trader in the Investment Firm (subject to firms individual interpretation - because IF is dealing on own ac	National ID of the Trader in the Investment Firm (subject to firms individual interpretation - because IF is dealing on own ac or Algo id	National ID of the Trader in Client A (subject to individual firms interpretation) because dealing on own account or Algo id
59	Execution within firm	{NATIONAL_ID} - Natural persons {ALPHANUMERICAL-50} - Algorithms	National ID of the Trader in the Investment Firm (subject to firms individual interpretation)	National ID of the Trader in the Investment Firm (subject to firms individual interpretation) or Algo id	National ID of the Trader in Client A or Algo id

# Scenario 50 - Single client and single fill, Investment Firm is dealing as matched principal or any other Trading capacity and Client A is dealing on own account – Suspense account



**Order from Client A to the Investment Firm to buy 1000 Units**

## Type of product?

Transferable Security / Listed Derivatives

## New, Amend or Cancel?

New

## Single or multiple fills?

Order was filled by the Investment Firm on the Trading Venue in 1 fill 1000 at 9.50 at 11:00

## Under what trading capacity?

The Investment Firm is dealing as either AOTC (or matched principal) Client A is dealing on own account

## Single or multiple clients?

Client A is dealing on own account

## Conditions for transmission specified in RTS 22 Article 4 satisfied?

No

## Discretionary mandate?

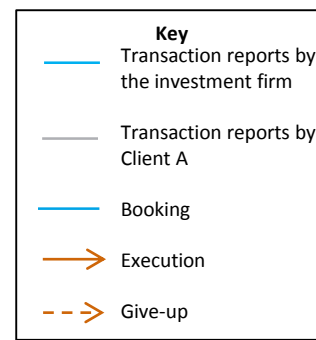
No

## MiFID II investment firm?

Investment firm has a MiFID II Transaction Reporting obligation  
Client A has a MiFID II Transaction Reporting obligation  
Party executing on the Venue is a MiFID II Investment firm and therefore the Venue does not have an obligation to report.

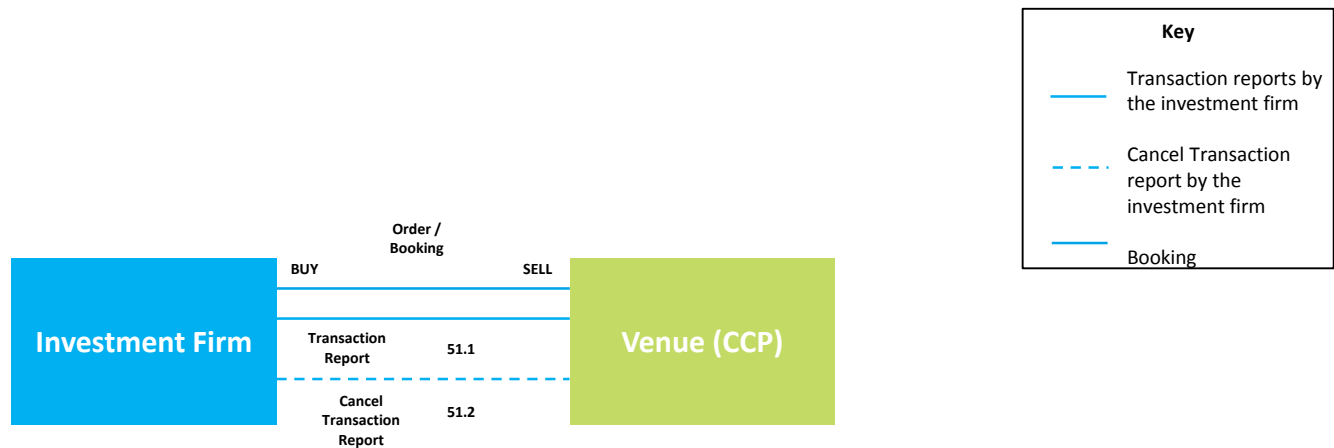
## Notes

The investment firm is executing single market execution for a single client  
Client A is dealing on own account  
Transaction is given up to a clearing broker on T per client request  
Transaction is not accepted by clearing Broker on T, so is booked to a default house account of executing broker on the CCP  
Post T when give up is accepted, transaction is allocated to client account  
Failed Give Up has no relevance to the Transaction Report.



N	Transaction Reporting fields	FORMAT AND STANDARDS TO BE USED FOR REPORTING	50.1	50.2
4	Executing entity identification code	{LEI}	LEI of the investment firm	LEI of Client A
6	Submitting entity identification code	{LEI}	LEI of the ARM that the investment firm is using	LEI or the ARM used by Client A
7	Buyer identification code	{LEI} {MIC} {NATIONAL_ID} 'INTC'	LEI of Client A	LEI of Client A
12	Buyer decision maker code	{LEI} {NATIONAL_ID}	Blank (Not applicable as no discretionary mandate / power of representation)	Blank (Not applicable as no discretionary mandate / power of representation)
16	Seller identification code	{LEI} {MIC} {NATIONAL_ID} 'INTC'	LEI of the central counterparty of the Trading Venue	LEI of the investment firm
21	Seller decision maker code	{LEI} {NATIONAL_ID}	Blank (Not applicable as no discretionary mandate / power of representation)	Blank (Not applicable as no discretionary mandate / power of representation)
25	Transmission of order indicator	'true' 'false'	false	false
26	Transmitting firm identification code for the buyer	{LEI}	Blank (Not applicable as conditions for transmission specified in Article 4 are not satisfied)	Blank (Not applicable as conditions for transmission specified in Article 4 are not satisfied)
27	Transmitting identification code for the seller	{LEI}	Blank (Not applicable as conditions for transmission specified in Article 4 are not satisfied)	Blank (Not applicable as conditions for transmission specified in Article 4 are not satisfied)
28	Trading date time	{DATE_TIME_FORMAT} to the required granularity	11:00 (to the required granularity)	11:00 (to the required granularity)
29	Trading capacity	'DEAL' - Dealing on own account 'MTCH' - Matched principal 'AOTC' - Any other trading capacity	AOTC / MTCH	DEAL
30	Quantity	{DECIMAL-18/17} in case the quantity is expressed as number of units {DECIMAL-18/5} in case the quantity is expressed as monetary or nominal value	1000	1000
33	Price	{DECIMAL-18/13} in case the investment firm expressed as monetary value {DECIMAL-11/10} in case the price is expressed as percentage or yield 'PNDG' in case the price is not available	9.50	9.50
36	Venue	{MIC}	Segment MIC of the Trading Venue	XOFF
57	Investment decision within firm	{NATIONAL_ID} - Natural persons {ALPHANUMERICAL-50} - Algorithms	Field is blank because the investment firm is not dealing on account and doesn't have discretionary mandate	National ID of the Trader in Client A (subject to individual firms interpretation) because dealing on own account
59	Execution within firm	{NATIONAL_ID} - Natural persons {ALPHANUMERICAL-50} - Algorithms	National ID of the Trader in the Investment Firm (subject to firms individual interpretation) or Algo ID	National ID of Trader in Client A (subject to firms individual interpretation) or Algo id

## Scenario 51 - Investment firm dealing on own account on a trading venue with CCP, Trade reversal



**Investment Firm places order to buy 1000 Units**

### Type of product?

Transferable Security / Listed Derivatives

### New, Amend or Cancel?

New & Cancel

### Single or multiple fills?

Single fill 1000 at Ccy 9.50 at 11:05

### Under what capacity?

The Investment Firm is dealing on own account books trade in error and busts the contract on exchange

### Single or multiple clients?

N/A

### Conditions for transmission specified in RTS 22 Article 4 satisfied?

No

### Discretionary Mandate?

No

### MiFID II investment firm?

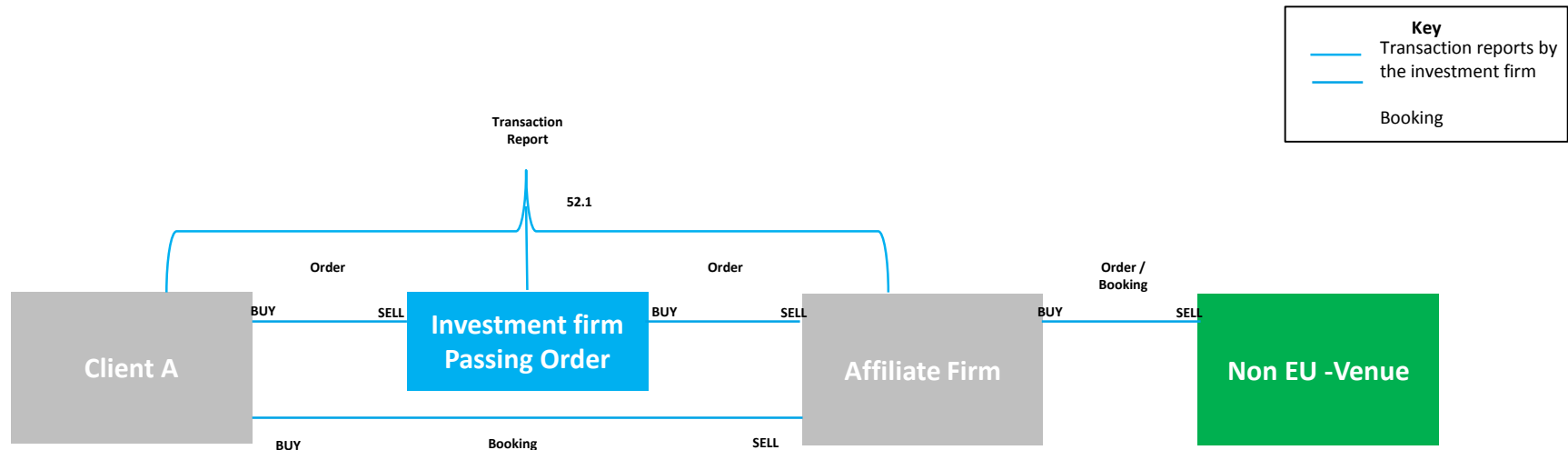
Investment firm has a MiFID II Transaction Reporting obligation  
Party executing on the Venue is a MiFID II Investment firm and therefore the Venue does not have an obligation to report.

### Notes

The investment firm is dealing on account executing a single market execution

N	Transaction Reporting fields	FORMAT AND STANDARDS TO BE USED FOR REPORTING	51.1	51.2
1	Report status	'NEWT' - New 'CANC' - Cancellation	NEWT	CANC
2	Transaction Reference Number	{ALPHANUM-52}	123456789	123456789
3	Trading venue transaction identification code	{ALPHANUM-52}	ABCD1234	Blank
4	Executing entity identification code	{LEI}	LEI of the Investment Firm	LEI of the Investment Firm
6	Submitting entity identification code	{LEI}	LEI of the ARM that the investment firm is using	LEI of the ARM that the investment firm is using
7	Buyer identification code	{LEI} {MIC} {NATIONAL_ID} 'INTC'	LEI of the Investment Firm	Blank for cancel
16	Seller identification code	{LEI} {MIC} {NATIONAL_ID} 'INTC'	LEI of the central counterparty for the venue	Blank for cancel
25	Transmission of order indicator	'true' 'false'	false	Blank for cancel
26	Transmitting firm identification code for the buyer	{LEI}	Blank (Not applicable as conditions for transmission specified in Article 4 are not satisfied)	Blank for cancel
27	Transmitting identification code for the seller	{LEI}	Blank (Not applicable as conditions for transmission specified in Article 4 are not satisfied)	Blank for cancel
28	Trading date time	{DATE_TIME_FORMAT} to the required granularity	11:05 (to the required granularity)	Blank for cancel
29	Trading capacity	'DEAL' - Dealing on own account 'MTCH' - Matched principal 'AOTC' - Any other trading capacity	DEAL	Blank for cancel
30	Quantity	{DECIMAL-18/17} in case the quantity is expressed as number of units {DECIMAL-18/5} in case the quantity is expressed as monetary or nominal value	1000	Blank for cancel
33	Price	{DECIMAL-18/13} in case the price is expressed as monetary value {DECIMAL-11/10} in case the price is expressed as percentage or yield 'PNDG' in case the price is not available	9.5	Blank for cancel
36	Venue	{MIC}	Segment MIC of the venue	Blank for cancel
57	Investment decision within firm	{NATIONAL_ID} - Natural persons {ALPHANUMERICAL-50} - Algorithms	National ID of the Trader in the Investment Firm (subject to firms individual interpretation , because dealing on own account) or Algo id	Blank for cancel
59	Execution within firm	{NATIONAL_ID} - Natural persons {ALPHANUMERICAL-50} - Algorithms	National ID of the Trader in the Investment Firm (subject to firms individual interpretation) or Algo id	Blank for cancel

## Scenario 52 - Single client of both Investment firm & Affiliate Firm, single fill, in a MiFID 2 eligible product, Investment Firm passing order to Affiliate Firm



**Order from Client to the Investment Firm via Affiliate Firm firm to buy 1000 Units**

### Type of product?

Transferable Security / Listed Derivatives

### New, Amend or Cancel?

New

### Single or multiple fills?

Order was filled by the by the Non MiFID 2 Affiliate on the Venue in 1 fill 1000 at Ccy 9.50 at 11:05

### Under what capacity?

No reporting obligation for the Affiliate Firm or its client  
Investment firm as it is not transmitting to another investment firm has a reporting obligation

### Single or multiple clients?

Affiliate is a separate legal entity

### Conditions for transmission specified in RTS 22 Article 4 satisfied?

No

### Discretionary Mandate?

No

### MiFID II investment firm?

Investment firm has a MiFID II Transaction Reporting Obligation.  
Affiliate Firm is not a MiFID II investment firm and therefore does not have a MiFID II Transaction Reporting Obligation  
Client A is not a MiFID II Investment firm and therefore does not have a MiFID II Transaction Reporting Obligation

### Notes

Investment firm is dealing on own account and has a reporting obligation as the underlying of the non MiFID II instrument is a MiFID II financial instrument

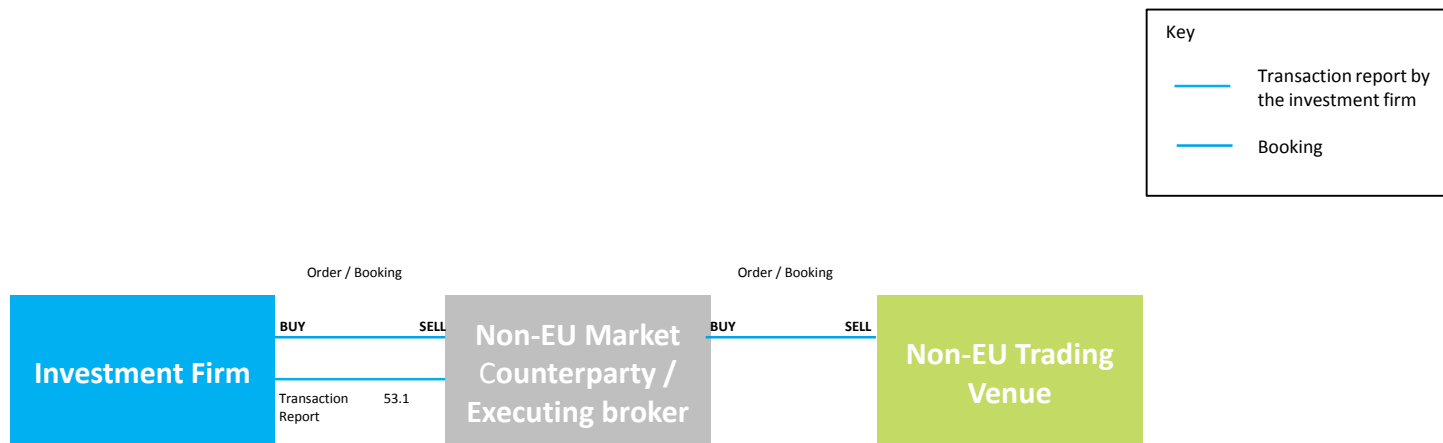
No other party has a reporting obligation

Fields 42-56 to be populated as applicable with underlying

N	Transaction Reporting fields	FORMAT AND STANDARDS TO BE USED FOR REPORTING	52.1
4	Executing entity identification code	{LEI}	LEI of the Investment firm
6	Submitting entity identification code	{LEI}	LEI of the ARM that the investment firm is using
7	Buyer identification code	{LEI} {MIC} {NATIONAL_ID} 'INTC'	LEI of the Client
12	Buyer decision maker code	{LEI} {NATIONAL_ID}	Blank (Not applicable as no discretionary mandate / power of representation)
16	Seller identification code	{LEI} {MIC} {NATIONAL_ID} 'INTC'	LEI of the Affiliate Firm
21	Seller decision maker code	{LEI} {NATIONAL_ID}	Blank (Not applicable as no discretionary mandate / power of representation)
25	Transmission of order indicator	'true' 'false'	False
26	Transmitting firm identification code for the buyer	{LEI}	Blank
27	Transmitting identification code for the seller	{LEI}	Blank
28	Trading date time	{DATE_TIME_FORMAT} to the required granularity	11:05 (to the required granularity)
29	Trading capacity	'DEAL' - Dealing on own account 'MTCH' - Matched principal 'AOTC' - Any other trading capacity	AOTC/MTCH
30	Quantity	{DECIMAL-18/17} in case the quantity is expressed as number of units {DECIMAL-18/5} in case the quantity is expressed as monetary or nominal value	1000
33	Price	{DECIMAL-18/13} in case the price is expressed as monetary value {DECIMAL-11/10} in case the price is expressed as percentage or yield 'PNDG' in case the price is not available	9.5
36	Venue	{MIC}	XOFF
57	Investment decision within firm	{NATIONAL_ID} - Natural persons {ALPHANUMERICAL-50} - Algorithms	Blank as firm is not dealing on own account and does not have discretion
59	Execution within firm	{NATIONAL_ID} - Natural persons {ALPHANUMERICAL-50} - Algorithms	National ID of the Trader in the Investment Firm (subject to firms individual interpretation) or Algo id
42-56	Fields 42 – 56 must be completed		



# Scenario 53 - Investment firm dealing on own account in a non-MiFID II financial instrument with a MiFID II financial instrument underlying through a Firm acting as a market counterparty / executing broker rather than directly on the trading venue



Investment Firm places order to buy 1000 Units

Type of product?

Transferable Security / Listed Derivatives

New, Amend or Cancel?

New

Single or multiple fills?

Single fill 1000 at Ccy 9.50 at 11:05

Under what capacity?

The Investment Firm is Dealing on own account

Single or multiple clients?

N/A

Conditions for transmission specified in Article 4 satisfied?

No

Discretionary Mandate?

No

MiFID II investment firm?

Investment Firm has a MiFID II Transaction Reporting obligation.

Non-EU Market Counterparty does not have a MiFID II Transaction Reporting Obligation

Non-EU Trading Venue does not have a MiFID II Transaction Reporting Obligation

Notes

Investment firm is dealing on own account and has a reporting obligation as the underlying of the non MiFID II instrument is a MiFID II financial instrument

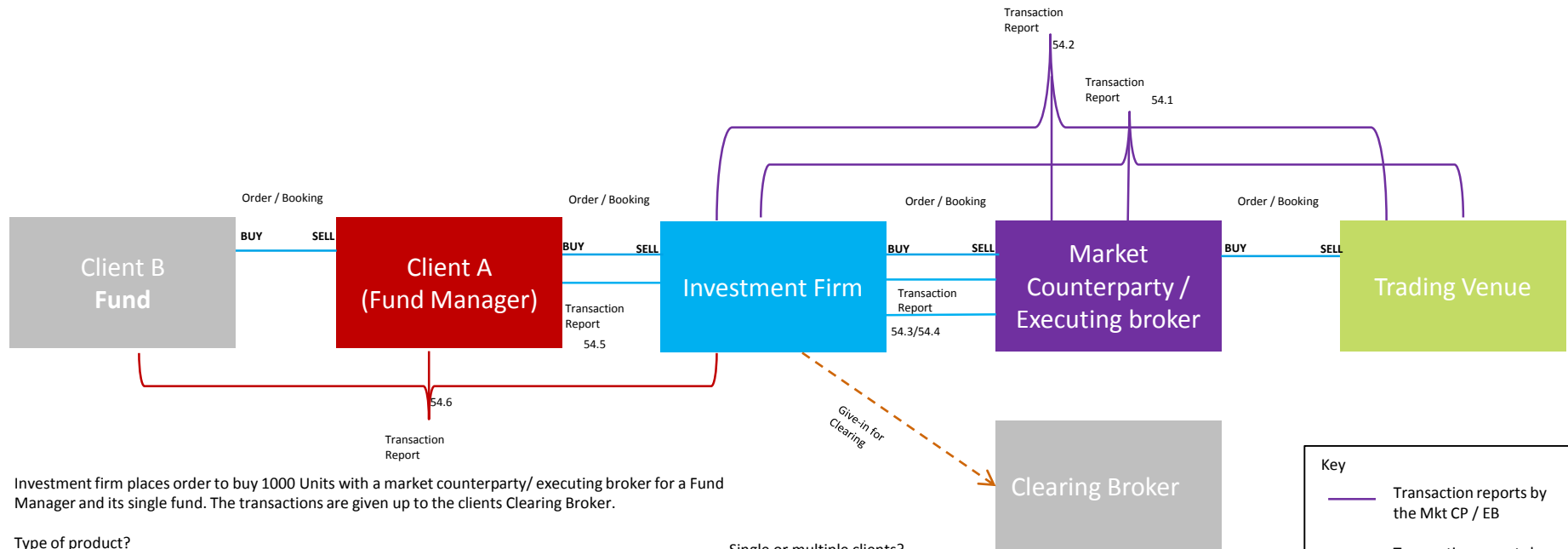
No other party has a reporting obligation

Fields 42-56 to be populated as applicable with underlying



N	Transaction Reporting fields	FORMAT AND STANDARDS TO BE USED FOR REPORTING	53.1
4	Executing entity identification code	{LEI}	LEI of the Investment Firm
6	Submitting entity identification code	{LEI}	LEI of the ARM that the investment firm is using
7	Buyer identification code	{LEI} {MIC} {NATIONAL_ID} 'INTC'	LEI of the Investment Firm
12	Buyer decision maker code	{LEI} {NATIONAL_ID}	Blank (Not applicable as no discretionary mandate / power of representation)
16	Seller identification code	{LEI} {MIC} {NATIONAL_ID} 'INTC'	LEI of the market counterparty / executing broker
21	Seller decision maker code	{LEI} {NATIONAL_ID}	Blank (Not applicable as no discretionary mandate / power of representation)
25	Transmission of order indicator	'true' 'false'	false
26	Transmitting firm identification code for the buyer	{LEI}	Blank (Not applicable as conditions for transmission specified in Article 4 are not satisfied)
27	Transmitting identification code for the seller	{LEI}	Blank (Not applicable as conditions for transmission specified in Article 4 are not satisfied)
28	Trading date time	{DATE_TIME_FORMAT} to the required granularity	11:05 (to the required granularity)
29	Trading capacity	'DEAL' - Dealing on own account 'MTCH' - Matched principal 'AOTC' - Any other trading capacity	DEAL
30	Quantity	{DECIMAL-18/17} in case the quantity is expressed as number of units {DECIMAL-18/5} in case the quantity is expressed as monetary or nominal value	1000
33	Price	{DECIMAL-18/13} in case the price is expressed as monetary value {DECIMAL-11/10} in case the price is expressed as percentage or yield 'PNDG' in case the price is not available	9.5
36	Venue	{MIC}	XOFF
57	Investment decision within firm	{NATIONAL_ID} - Natural persons {ALPHANUMERICAL-50} - Algorithms	National ID of the Trader in Investment Firm (subject to individual firms interpretation) or Algo ID because dealing on own account
59	Execution within firm	{NATIONAL_ID} - Natural persons {ALPHANUMERICAL-50} - Algorithms	National ID of the Trader in Investment Firm (subject to individual firms interpretation) or Algo ID
42-56	Fields 42 – 56 must be completed		

## Scenario 54 – Investment Firm executing an order at average price for a Fund Manager and its single fund dealing through a market counterparty / executing broker rather than directly on the trading venue



Investment firm places order to buy 1000 Units with a market counterparty/ executing broker for a Fund Manager and its single fund. The transactions are given up to the clients Clearing Broker.

Type of product?  
Transferable Security / Listed Derivatives

New, Amend or Cancel?  
New

Single or multiple fills?  
Multiple fill  
600 at Ccy 9.50 at 11:05  
400 at Ccy 9.00 at 11:06  
The investment firm executes with Client A at 11:07  
Average price = 1000 at Ccy 9.3

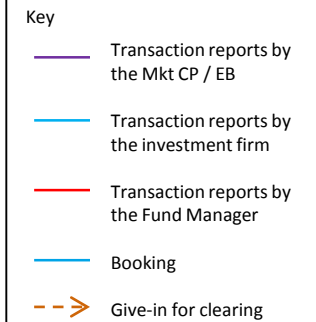
Under what capacity?  
Market Counterparty/Executing Broker dealing as either matched principal or any other trading capacity  
The investment firm is dealing on its own account  
Fund Manager dealing as any other trading capacity

Single or multiple clients?  
Single client

Conditions for transmission specified in Article 4 satisfied?  
No

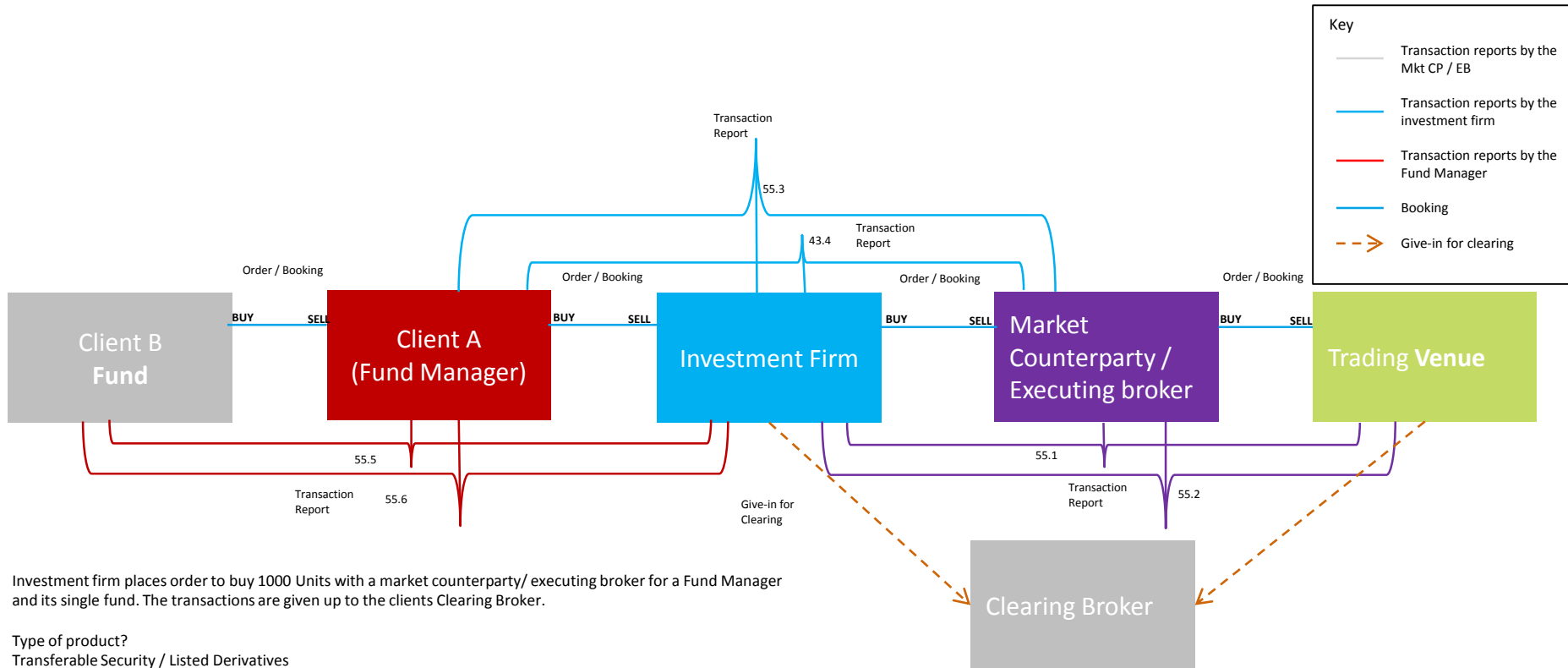
Discretionary Mandate?  
Client A Fund Manager has discretion over Client B Fund

MiFID II investment firm?  
Investment Firm has a MiFID II Transaction Reporting Obligation.  
Market Counterparty has a MiFID II Transaction Reporting Obligation  
Client A Fund Manager has a MiFID II Transaction Reporting Obligation  
Client B Fund does not have a MiFID II Transaction Reporting Obligation  
Clearing Broker is not executing, only Clearing so does not have a MiFID II Transaction Reporting Obligation  
Party executing on the Venue is a MiFID II Investment firm and therefore the Venue does not have an obligation to report.



N	Transaction Reporting fields	FORMAT AND STANDARDS TO BE USED FOR REPORTING	54.1	54.2	54.3	54.4	54.5	54.6
4	Executing entity identification code	{LEI}	LEI of the Market Counterparty/Executing Broker	LEI of the Market Counterparty/Executing Broker	LEI of Investment Firm	LEI of Investment Firm	LEI of Investment Firm	LEI of Client A
6	Submitting entity identification code	{LEI}	LEI of the ARM that the Market Counterparty/Executing Broker is using	LEI of the ARM that the Market Counterparty/Executing Broker is using	LEI of the ARM that the Investment Firm is using	LEI of the ARM that the Investment Firm is using	LEI of the ARM that the Investment Firm is using	LEI of the ARM that the Fund Manager is using
7	Buyer identification code	{LEI} {MIC} {NATIONAL_ID} 'INTC'	LEI of Investment Firm	LEI of Investment Firm	LEI of Investment Firm	LEI of Investment Firm	LEI of Client A	LEI of Client B (Fund)
12	Buyer decision maker code	{LEI} {NATIONAL_ID}	Blank (Not applicable as no discretionary mandate / power of representation)	Blank (Not applicable as no discretionary mandate / power of representation)	Blank (Not applicable as no discretionary mandate / power of representation)	Blank (Not applicable as no discretionary mandate / power of representation)	Blank (Not applicable as no discretionary mandate / power of representation)	LEI of Client A
16	Seller identification code	{LEI} {MIC} {NATIONAL_ID} 'INTC'	LEI of the Central counterparty for the Trading Venue	LEI of the Central counterparty for the Trading Venue	LEI of the Market Counterparty/Executing Broker	LEI of the Market Counterparty/Executing Broker	LEI of Investment Firm	LEI of Investment Firm
21	Seller decision maker code	{LEI} {NATIONAL_ID}	Blank (Not applicable as no discretionary mandate / power of representation)	Blank (Not applicable as no discretionary mandate / power of representation)	Blank (Not applicable as no discretionary mandate / power of representation)	Blank (Not applicable as no discretionary mandate / power of representation)	Blank (Not applicable as no discretionary mandate / power of representation)	Blank (Not applicable as no discretionary mandate / power of representation)
25	Transmission of order indicator	'true' 'false'	false	false	false	false	false	true
26	Transmitting firm identification code for the buyer	{LEI}	Blank (Not applicable as conditions for transmission specified in Article 4 are not satisfied)	Blank (Not applicable as conditions for transmission specified in Article 4 are not satisfied)	Blank (Not applicable as conditions for transmission specified in Article 4 are not satisfied)	Blank (Not applicable as conditions for transmission specified in Article 4 are not satisfied)	Blank (Not applicable as conditions for transmission specified in Article 4 are not satisfied)	Blank (Not applicable as conditions for transmission specified in Article 4 are not satisfied)
27	Transmitting identification code for the seller	{LEI}	Blank (Not applicable as conditions for transmission specified in Article 4 are not satisfied)	Blank (Not applicable as conditions for transmission specified in Article 4 are not satisfied)	Blank (Not applicable as conditions for transmission specified in Article 4 are not satisfied)	Blank (Not applicable as conditions for transmission specified in Article 4 are not satisfied)	Blank (Not applicable as conditions for transmission specified in Article 4 are not satisfied)	Blank (Not applicable as conditions for transmission specified in Article 4 are not satisfied)
28	Trading date time	{DATE_TIME_FORMAT} to the required granularity	11:05 (to the required granularity) same as report 42.3	11:06 (to the required granularity) Same as report 42.4	11:05 (to the required granularity) same as report 42.1	11:06 (to the required granularity) Same as report 42.2	11:07 (when booked to client) Same as report 42.6	11:07 (when booked to client) Same as report 42.5
29	Trading capacity	'DEAL' - Dealing on own account 'MTCH' - Matched principal 'AOTC' - Any other trading capacity	AOTC / MTCH	AOTC / MTCH	DEAL	DEAL	DEAL	AOTC
30	Quantity	{DECIMAL-18/17} in case the quantity is expressed as number of units {DECIMAL-18/5} in case the quantity is expressed as monetary or nominal value	600	400	600	400	1000	1000
33	Price	{DECIMAL-18/13} in case the price is expressed as monetary value {DECIMAL-11/10} in case the price is expressed as percentage or yield 'PNDG' in case the price is not available	9.5	9	9.5	9	9.3	9.3
36	Venue	{MIC}	Segment MIC of the Trading Venue	Segment MIC of the Trading Venue	XOFF	XOFF	XOFF	XOFF
57	Investment decision within firm	{NATIONAL_ID} - Natural persons {ALPHANUMERICAL-50} - Algorithms	Field is blank because the Market Counterparty/Executing Broker is not dealing on own account and doesn't have discretionary mandate	Field is blank because the Market Counterparty/Executing Broker is not dealing on own account and doesn't have discretionary mandate	National ID of the Trader in Investment Firm (subject to individual firms interpretation) or Algo ID because dealing on own account	National ID of the Trader in Investment Firm (subject to individual firms interpretation) or Algo ID because dealing on own account	National ID of the Trader in Investment Firm (subject to individual firms interpretation) or Algo ID because dealing on own account	National ID of the Trader in Client A (Reported as acting under Discretionary Mandate) or Algo ID
59	Execution within firm	{NATIONAL_ID} - Natural persons {ALPHANUMERICAL-50} - Algorithms	National ID of the Trader in Market Counterparty/Executing Broker (subject to individual firms interpretation) or Algo ID	National ID of the Trader in Market Counterparty/Executing Broker (subject to individual firms interpretation) or Algo ID	National ID of the Trader in Investment Firm (subject to individual firms interpretation) or Algo ID	National ID of the Trader in Investment Firm (subject to individual firms interpretation) or Algo ID	National ID of the Trader in Investment Firm (subject to individual firms interpretation) or Algo ID	National ID of the Trader in Client A (subject to individual firms interpretation) or Algo ID

## Scenario 55 – Investment Firm executing an order for a Fund Manager and its single fund dealing through a market counterparty / executing broker rather than directly on the trading venue giving up for clearing



Investment firm places order to buy 1000 Units with a market counterparty/ executing broker for a Fund Manager and its single fund. The transactions are given up to the clients Clearing Broker.

Type of product?  
Transferable Security / Listed Derivatives

New, Amend or Cancel?  
New

Single or multiple fills?  
Multiple fill  
600 at Ccy 9.50 at 11:05  
400 at Ccy 9.00 at 11:06

Under what capacity?  
The Fund Manager is dealing in any other trading capacity  
The Investment firm is dealing in any other trading capacity or matched principal  
The Market Counterparty/Executing Broker is dealing in any other trading capacity or matched principal

Single or multiple clients?  
Single client

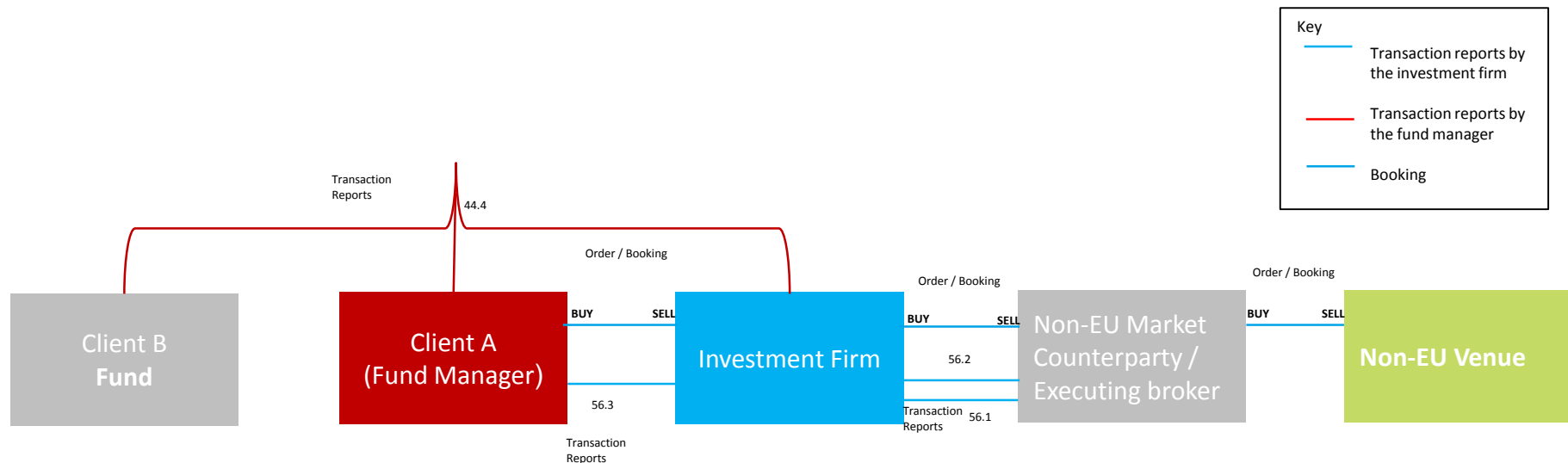
Conditions for transmission specified in Article 4 satisfied?  
No

Discretionary Mandate?  
Client A Fund Manager has discretion over Client B Fund

MiFID II investment firm?  
Investment Firm has a MiFID II Transaction Reporting Obligation.  
Market Counterparty has a MiFID II Transaction Reporting Obligation  
Client A Fund Manager has a MiFID II Transaction Reporting Obligation  
Client B Fund does not have a MiFID II Transaction Reporting Obligation  
Clt Broker is not executing, only Clearing so does not have a MiFID II Trans Reporting Obligation  
Party executing on the Venue is a MiFID II Inv firm and therefore the Venue does not have an obligation to report.

N	Transaction Reporting fields	FORMAT AND STANDARDS TO BE USED FOR REPORTING	55.1	55.2	55.3	55.4	55.5	55.6
4	Executing entity identification code	{LEI}	LEI of the Market Counterparty/Executing Broker	LEI of the Market Counterparty/Executing Broker	LEI of the Investment Firm	LEI of the Investment Firm	LEI of the Client A	LEI of the Client A
6	Submitting entity identification code	{LEI}	LEI of the ARM that the Market Counterparty/Executing Broker is using	LEI of the ARM that the Market Counterparty/Executing Broker is using	LEI of the ARM that the investment firm is using	LEI of the ARM that the investment firm is using	LEI of the ARM that the Client A is using	LEI of the ARM that the Client A is using
7	Buyer identification code	{LEI} {MIC} {NATIONAL_ID} 'INTC'	LEI of the Investment Firm	LEI of the Investment Firm	LEI of the Client A	LEI of the Client A	LEI of Client B	LEI of Client B
12	Buyer decision maker code	{LEI} {NATIONAL_ID}	Blank (Not applicable as no discretionary mandate / power of representation)	Blank (Not applicable as no discretionary mandate / power of representation)	Blank (Not applicable as no discretionary mandate / power of representation)	Blank (Not applicable as no discretionary mandate / power of representation)	LEI of Client A	LEI of Client A
16	Seller identification code	{LEI} {MIC} {NATIONAL_ID} 'INTC'	LEI of the CCP of the Trading Venue	LEI of the CCP of the Trading Venue	LEI of the market counterparty / executing broker	LEI of the market counterparty / executing broker	LEI of the Investment Firm	LEI of the Investment Firm
21	Seller decision maker code	{LEI} {NATIONAL_ID}	Blank (Not applicable as no discretionary mandate / power of representation)	Blank (Not applicable as no discretionary mandate / power of representation)	Blank (Not applicable as no discretionary mandate / power of representation)	Blank (Not applicable as no discretionary mandate / power of representation)	Blank (Not applicable as no discretionary mandate / power of representation)	Blank (Not applicable as no discretionary mandate / power of representation)
25	Transmission of order indicator	'true' 'false'	false	false	True (Field 29 = AOTC)/ False (Field 29 = MTCH)	True (Field 29 = AOTC)/ False (Field 29 = MTCH)	True	True
26	Transmitting firm identification code for the buyer	{LEI}	Blank (Not applicable as conditions for transmission specified in Article 4 are not satisfied)	Blank (Not applicable as conditions for transmission specified in Article 4 are not satisfied)	Blank (Not applicable as conditions for transmission specified in Article 4 are not satisfied)	Blank (Not applicable as conditions for transmission specified in Article 4 are not satisfied)	Blank (Not applicable as conditions for transmission specified in Article 4 are not satisfied)	Blank (Not applicable as conditions for transmission specified in Article 4 are not satisfied)
27	Transmitting identification code for the seller	{LEI}	Blank (Not applicable as conditions for transmission specified in Article 4 are not satisfied)	Blank (Not applicable as conditions for transmission specified in Article 4 are not satisfied)	Blank (Not applicable as conditions for transmission specified in Article 4 are not satisfied)	Blank (Not applicable as conditions for transmission specified in Article 4 are not satisfied)	Blank (Not applicable as conditions for transmission specified in Article 4 are not satisfied)	Blank (Not applicable as conditions for transmission specified in Article 4 are not satisfied)
28	Trading date time	{DATE_TIME_FORMAT} to the required granularity	11:05 (to the required granularity) same as report 55.3	11:06 (to the required granularity) same as report 55.4	11:05 (to the required granularity) same as report 55.1	11:06 (to the required granularity) same as report 55.2	11:05 (to the required granularity) same as report 55.3	11:06 (to the required granularity) same as report 55.4
29	Trading capacity	'DEAL' - Dealing on own account 'MTCH' - Matched principal 'AOTC' - Any other trading capacity	AOTC/MTCH	AOTC/MTCH	AOTC/MTCH	AOTC/MTCH	AOTC	AOTC
30	Quantity	{DECIMAL-18/17} in case the quantity is expressed as number of units {DECIMAL-18/5} in case the quantity is expressed as monetary or nominal value	600	400	600	400	600	400
33	Price	{DECIMAL-18/13} in case the price is expressed as monetary value {DECIMAL-11/10} in case the price is expressed as percentage or yield 'PNDG' in case the price is not available	9.5	9.0	9.5	9.0	9.5	9.0
36	Venue	{MIC}	Segment MIC of the Trading Venue	Segment MIC of the Trading Venue	XOFF	XOFF	XOFF	XOFF
57	Investment decision within firm	{NATIONAL_ID} - Natural persons {ALPHANUMERICAL-50} - Algorithms	Field is blank because the Market Counterparty/Executing Broker is not dealing on own account and doesn't have discretionary mandate	Field is blank because the Market Counterparty/Executing Broker is not dealing on own account and doesn't have discretionary mandate	Field is blank because the investment firm is not dealing on own account and doesn't have discretionary mandate	Field is blank because the investment firm is not dealing on own account and doesn't have discretionary mandate	National ID of the Trader in Client A (Reported as acting under Discretionary Mandate) or Algo ID	National ID of the Trader in Client A (Reported as acting under Discretionary Mandate) or Algo ID
59	Execution within firm	{NATIONAL_ID} - Natural persons {ALPHANUMERICAL-50} - Algorithms	National ID of the Trader in Market Counterparty/Executing Broker (subject to individual firms interpretation) or Algo ID	National ID of the Trader in Market Counterparty/Executing Broker (subject to individual firms interpretation) or Algo ID	National ID of the Trader in Investment Firm (subject to individual firms interpretation) or Algo ID	National ID of the Trader in Investment Firm (subject to individual firms interpretation) or Algo ID	National ID of the Trader in Client A (subject to individual firms interpretation) or Algo ID	National ID of the Trader in Client A (subject to individual firms interpretation) or Algo ID

# Scenario 56 – Investment Firm executing an order for a Fund Manager and its single fund dealing a non-MiFID II financial instrument with a MiFID II financial instrument underlying through a Firm acting as a market counterparty / executing broker rather than directly on the trading venue



Investment firm places order to buy 1000 Units with a non-EU market counterparty/ executing broker in a non-MiFID II financial instrument with a MiFID II financial instrument as underlying.

Type of product?

Transferable Security / Listed Derivatives

New, Amend or Cancel?

New

Single or multiple fills?

Multiple fill

600 at Ccy 9.50 at 11:05

400 at Ccy 9.00 at 11:06

Client would like an average price

Under what capacity?

The investment firm is dealing on its own account

The fund manager is dealing any other trading capacity

Single or multiple clients?

Single client

Conditions for transmission specified in Article 4 satisfied?

No

Discretionary Mandate?

Client A Fund Manager has discretion over Client B Fund

MiFID II investment firm?

Investment Firm has a MiFID II Transaction Reporting Obligation.

Non EU Market Counterparty does not have a MiFID II Transaction Reporting Obligation

Client A Fund Manager has a MiFID II Transaction Reporting Obligation

Client B Fund does not have a MiFID II Transaction Reporting Obligation

Venue does not have a MiFID II Transaction Reporting Obligation because it is outside of the EU.

Notes

The investment firm is dealing on its own account executing multiple market executions

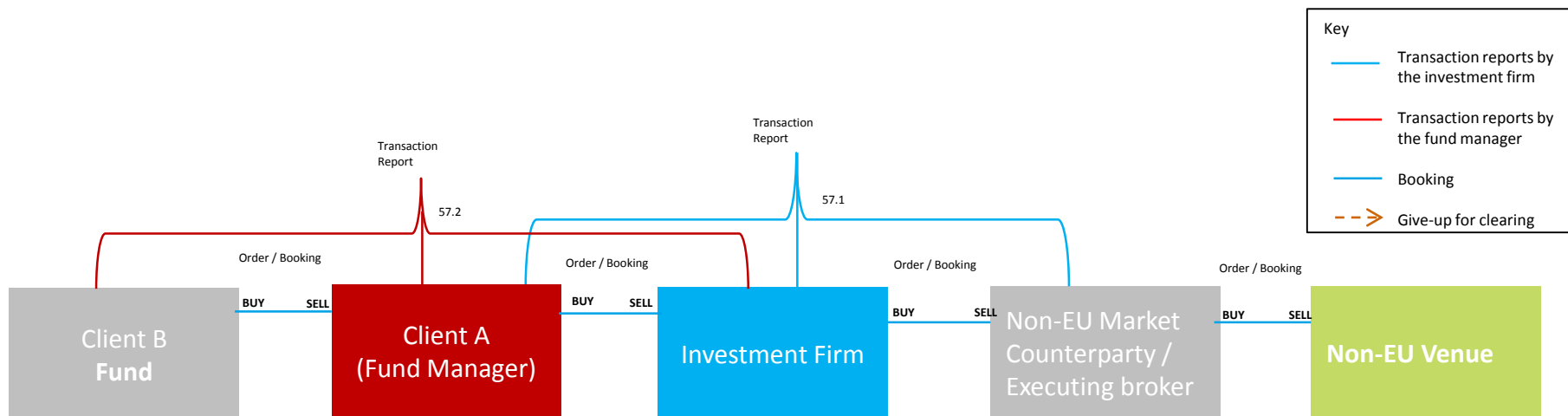
Investment firm does have an obligation to transaction report



N	Transaction Reporting fields	FORMAT AND STANDARDS TO BE USED FOR REPORTING	56.1	56.2	56.3	56.4
4	Executing entity identification code	{LEI}	LEI of the Investment Firm	LEI of the Investment Firm	LEI of the Investment Firm	LEI of the Client A
6	Submitting entity identification code	{LEI}	LEI of the ARM that the investment firm is using	LEI of the ARM that the investment firm is using	LEI of the ARM that the investment firm is using	LEI of the ARM that the Client A is using
7	Buyer identification code	{LEI} {MIC} {NATIONAL_ID} 'INTC'	LEI of the Investment Firm	LEI of the Investment Firm	LEI of the Client A	LEI of the Client B
12	Buyer decision maker code	{LEI} {NATIONAL_ID}	Blank (Not applicable as no discretionary mandate / power of representation)	Blank (Not applicable as no discretionary mandate / power of representation)	Blank (Not applicable as no discretionary mandate / power of representation)	LEI of Client A
16	Seller identification code	{LEI} {MIC} {NATIONAL_ID} 'INTC'	LEI of the non-EU market counterparty / executing broker	LEI of the non-EU market counterparty / executing broker	LEI of the Investment Firm	LEI of the Investment Firm
21	Seller decision maker code	{LEI} {NATIONAL_ID}	Blank (Not applicable as no discretionary mandate / power of representation)	Blank (Not applicable as no discretionary mandate / power of representation)	Blank (Not applicable as no discretionary mandate / power of representation)	Blank (Not applicable as no discretionary mandate / power of representation)
25	Transmission of order indicator	'true' 'false'	false	false	false	true
26	Transmitting firm identification code for the buyer	{LEI}	Blank (Not applicable as conditions for transmission specified in Article 4 are not satisfied)	Blank (Not applicable as conditions for transmission specified in Article 4 are not satisfied)	Blank (Not applicable as conditions for transmission specified in Article 4 are not satisfied)	Blank (Not applicable as conditions for transmission specified in Article 4 are not satisfied)
27	Transmitting identification code for the seller	{LEI}	Blank (Not applicable as conditions for transmission specified in Article 4 are not satisfied)	Blank (Not applicable as conditions for transmission specified in Article 4 are not satisfied)	Blank (Not applicable as conditions for transmission specified in Article 4 are not satisfied)	Blank (Not applicable as conditions for transmission specified in Article 4 are not satisfied)
28	Trading date time	{DATE_TIME_FORMAT} to the required granularity	11:05 (to the required granularity)	11:06 (to the required granularity)	11:06 or after (to the required granularity)	11:06 or after (to the required granularity)
29	Trading capacity	'DEAL' - Dealing on own account 'MTCH' - Matched principal 'AOTC' - Any other trading capacity	DEAL	DEAL	DEAL	AOTC
30	Quantity	{DECIMAL-18/17} in case the quantity is expressed as number of units {DECIMAL-18/5} in case the quantity is expressed as monetary or nominal value	600	400	1000	1000
33	Price	{DECIMAL-18/13} in case the price is expressed as monetary value {DECIMAL-11/10} in case the price is expressed as percentage or yield 'PNDG' in case the price is not available	9.5	9.0	9.3	9.3
36	Venue	{MIC}	XOFF	XOFF	XOFF	XOFF
57	Investment decision within firm	{NATIONAL_ID} - Natural persons {ALPHANUMERICAL-50} - Algorithms	National ID of the Trader in Investment Firm (subject to individual firms interpretation) or Algo ID because dealing on own account	National ID of the Trader in Investment Firm (subject to individual firms interpretation) or Algo ID because dealing on own account	National ID of the Trader in Investment Firm (subject to individual firms interpretation) or Algo ID because dealing on own account	National ID of the Trader in Client A (Reported as acting under Discretionary Mandate) or Algo ID
59	Execution within firm	{NATIONAL_ID} - Natural persons {ALPHANUMERICAL-50} - Algorithms	National ID of the Trader in Investment Firm (subject to individual firms interpretation) or Algo ID	National ID of the Trader in Investment Firm (subject to individual firms interpretation) or Algo ID	National ID of the Trader in Investment Firm (subject to individual firms interpretation) or Algo ID	National ID of the Trader in Client A (subject to individual firms interpretation) or Algo ID
42-56	Fields 42 – 56 will need to be populated					



# Scenario 57 – Investment Firm acting on behalf of a Fund Manager and its single fund dealing a non-MiFID II financial instrument with a MiFID II financial instrument underlying through a Firm acting as a market counterparty / executing broker rather than directly on the trading venue.



Investment firm places order to buy 600 Units with a non-EU market counterparty/ executing broker in a non-MiFID II financial instrument with a MiFID II financial instrument as underlying.

Type of product?

Transferable Security / Listed Derivatives

New, Amend or Cancel?

New

Single or multiple fills?

Single fill

600 at Ccy 9.50 at 11:05

Under what capacity?

The investment firm is dealing in any other trading capacity or matched principal capacity

The fund manager is dealing in any other trading capacity

Single or multiple clients?

Single client

Conditions for transmission specified in Article 4 satisfied?

No

Discretionary Mandate?

Client A Fund Manager has discretion over Client B Fund

MiFID II investment firm?

Investment Firm has a MiFID II Transaction Reporting Obligation.

Non EU Market Counterparty does not have a MiFID II Transaction Reporting Obligation

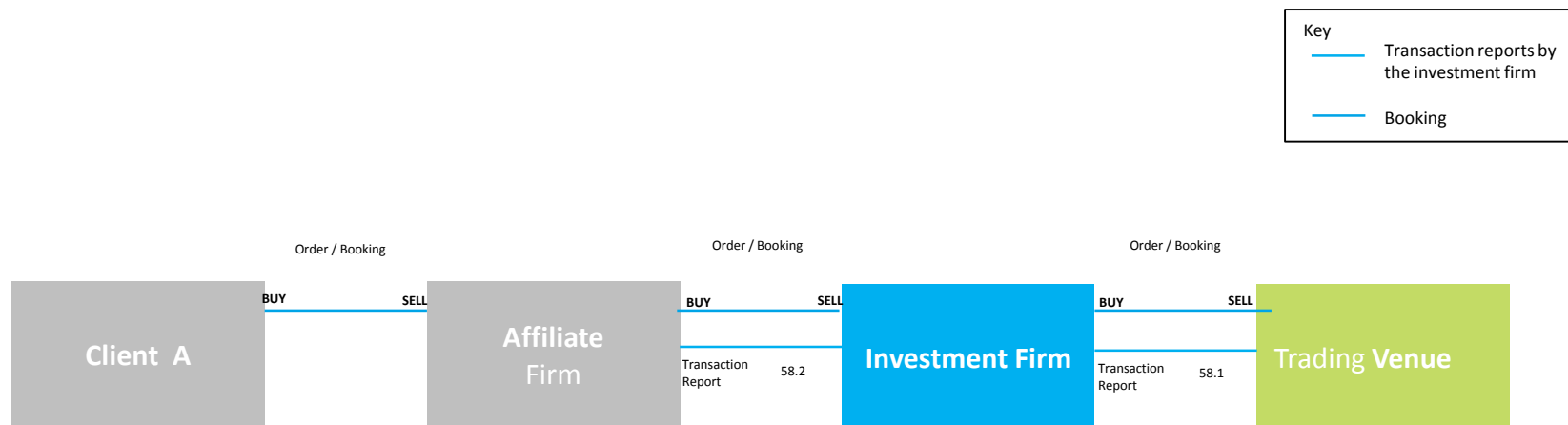
Client A Fund Manager has a MiFID II Transaction Reporting Obligation

Client B Fund does not have a MiFID II Transaction Reporting Obligation

Non EU Venue does not have a MiFID II Transaction Reporting Obligation because it is outside of the EU.

N	Transaction Reporting fields	FORMAT AND STANDARDS TO BE USED FOR REPORTING	57.1	57.2
4	Executing entity identification code	{LEI}	LEI of the Investment Firm	LEI of the Client A
6	Submitting entity identification code	{LEI}	LEI of the ARM that the investment firm is using	LEI of the ARM that the Client A is using
7	Buyer identification code	{LEI} {MIC} {NATIONAL_ID} 'INTC'	LEI of the Client A	LEI of Client B
12	Buyer decision maker code	{LEI} {NATIONAL_ID}	Blank (Not applicable as no discretionary mandate / power of representation)	LEI of Client A
16	Seller identification code	{LEI} {MIC} {NATIONAL_ID} 'INTC'	LEI of the non-EU market counterparty / executing broker	LEI of investment firm
21	Seller decision maker code	{LEI} {NATIONAL_ID}	Blank (Not applicable as no discretionary mandate / power of representation)	Blank (Not applicable as no discretionary mandate / power of representation)
25	Transmission of order indicator	'true' 'false'	false (because transmitting to a Non EU Broker)	True
26	Transmitting firm identification code for the buyer	{LEI}	Blank (Not applicable as conditions for transmission specified in Article 4 are not satisfied)	Blank (Not applicable as conditions for transmission specified in Article 4 are not satisfied)
27	Transmitting identification code for the seller	{LEI}	Blank (Not applicable as conditions for transmission specified in Article 4 are not satisfied)	Blank (Not applicable as conditions for transmission specified in Article 4 are not satisfied)
28	Trading date time	{DATE_TIME_FORMAT} to the required granularity	11:05 (to the required granularity) same as report 45.2	11:05 (to the required granularity) same as report 45.1
29	Trading capacity	'DEAL' - Dealing on own account 'MTCH' - Matched principal 'AOTC' - Any other trading capacity	AOTC/MTCH	AOTC
30	Quantity	{DECIMAL-18/17} in case the quantity is expressed as number of units {DECIMAL-18/5} in case the quantity is expressed as monetary or nominal value	600	600
33	Price	{DECIMAL-18/13} in case the price is expressed as monetary value {DECIMAL-11/10} in case the price is expressed as percentage or yield 'PNDG' in case the price is not available	9.5	9.5
36	Venue	{MIC}	XOFF	XOFF
57	Investment decision within firm	{NATIONAL_ID} - Natural persons {ALPHANUMERICAL-50} - Algorithms	Field is blank because the investment firm is not dealing on own account and doesn't have discretionary mandate	National ID of the Trader in Client A (Reported as acting under Discretionary Mandate) or Algo ID
59	Execution within firm	{NATIONAL_ID} - Natural persons {ALPHANUMERICAL-50} - Algorithms	National ID of the Trader in Investment Firm (subject to individual firms interpretation) or Algo ID	National ID of the Trader in Client A (subject to individual firms interpretation) or Algo ID
42-56	Fields 42 – 56 must be completed			

## Scenario 58 - Single client of Affiliate Firm and single fill, Investment Firm dealing on own account.



Order from Client to the Investment Firm via Affiliate Firm firm to buy 1000 Units

Type of product?

Transferable Security / Listed Derivatives

New, Amend or Cancel?

New

Single or multiple fills?

Order was filled by the Investment Firm on the Venue in 1 fill  
1000 at Ccy 9.50 at 11:05

Under what capacity?

The Investment Firm is dealing on own account  
The Affiliate Firm doesn't have a reporting obligation  
The Client A does not have a reporting obligation

Single or multiple clients?

Affiliate is a separate legal entity and is acting on behalf of its non investment firm client

Conditions for transmission specified in Article 4 satisfied?

No

Discretionary Mandate?

No

MiFID II investment firm?

Investment Firm has a MiFID II Transaction Reporting Obligation.

Affiliate Firm is not a MiFID II investment firm and therefore does not have a MiFID II Transaction Reporting Obligation

Client A is not a MiFID II Investment firm and therefore does not have a MiFID II Transaction Reporting Obligation

Party executing on the Venue is a MiFID II Investment firm and therefore the Venue does not have an obligation to report.

N	Transaction Reporting fields	FORMAT AND STANDARDS TO BE USED FOR REPORTING	58.1	58.2
4	Executing entity identification code	{LEI}	LEI of the Investment Firm	LEI of the Investment Firm
6	Submitting entity identification code	{LEI}	LEI of the ARM that the investment firm is using	LEI of the ARM that the investment firm is using
7	Buyer identification code	{LEI} {MIC} {NATIONAL_ID} 'INTC'	LEI of the Investment Firm	LEI of the Affiliate Firm
12	Buyer decision maker code	{LEI} {NATIONAL_ID}	Blank (Not applicable as no discretionary mandate / power of representation)	Blank (Not applicable as no discretionary mandate / power of representation)
16	Seller identification code	{LEI} {MIC} {NATIONAL_ID} 'INTC'	LEI of the Central counterparty for the Trading Venue	LEI of the Investment Firm
21	Seller decision maker code	{LEI} {NATIONAL_ID}	Blank (Not applicable as no discretionary mandate / power of representation)	Blank (Not applicable as no discretionary mandate / power of representation)
25	Transmission of order indicator	'true' 'false'	false	false
26	Transmitting firm identification code for the buyer	{LEI}	Blank (Not applicable as conditions for transmission specified in Article 4 are not satisfied)	Blank (Not applicable as conditions for transmission specified in Article 4 are not satisfied)
27	Transmitting identification code for the seller	{LEI}	Blank (Not applicable as conditions for transmission specified in Article 4 are not satisfied)	Blank (Not applicable as conditions for transmission specified in Article 4 are not satisfied)
28	Trading date time	{DATE_TIME_FORMAT} to the required granularity	11:05 (to the required granularity)	11:05 or after (to the required granularity)
29	Trading capacity	'DEAL' - Dealing on own account 'MTCH' - Matched principal 'AOTC' - Any other capacity	DEAL	DEAL
30	Quantity	{DECIMAL-18/17} in case the quantity is expressed as number of units {DECIMAL-18/5} in case the quantity is expressed as monetary or nominal value	1000	1000
33	Price	{DECIMAL-18/13} in case the price is expressed as monetary value {DECIMAL-11/10} in case the price is expressed as percentage or yield 'PNDG' in case the price is not available	9.5	9.5
36	Venue	{MIC}	Segment MIC of the Trading Venue	XOFF
57	Investment decision within firm	{NATIONAL_ID} - Natural persons {ALPHANUMERICAL-50} - Algorithms	National ID of the Trader in Investment Firm (subject to individual firms interpretation) or Algo ID because dealing on own account	National ID of the Trader in Investment Firm (subject to individual firms interpretation) or Algo ID because dealing on own account
59	Execution within firm	{NATIONAL_ID} - Natural persons {ALPHANUMERICAL-50} - Algorithms	National ID of the Trader in Investment Firm (subject to individual firms interpretation) or Algo ID	National ID of the Trader in Investment Firm (subject to individual firms interpretation) or Algo ID

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