

Timing	Continuous	Pre-Trade (Continuous)			ASATP	< 15min	ASATP < 30min	30min	<21.00 CET	< T+1	T+2 / 4wk	Quarterly	Annual			
Data Capture	Costs and Charges	Indicative Quote	Firm Quote	Pre-Trade Mid	All Trade Details (US)	Price, Time and Volume (EU)			Instrument Data	All Trade Details (EU)						
REPORT																
Dossier	MiFID 2 Art 24 DA Apr16 Art 50	MiFIR Art 18 RTS 2			DFA Part 23	DFA Part 43	MiFIR Art 21 RTS 2	DFA Part 45	DFA Part 43	MiFID Art 27 RTS 23	MiFIR Art 26 RTS 22	EMIR Art 9	MiFID 2 Art 25 DA Apr16 Art 59	MiFIR Art 21 RTS 2	MiFID 2 Art 27 RTS 27	MiFID 2 Art 27 RTS 28
L2 (MiFID/R)	Investor Protection (1)	Pre-Trade	Pre-Trade	Pre-Trade	Disclosures of Material Information	Real-Time Public Reporting	Post Trade	Swap Data Reporting	Real-Time Public Reporting	Reference Data	Transaction Report	Trade Report	Investor Protection (2)	Post Trade	Best Ex	Best Ex
Name/Scope		Liquid <SSTI	Liquid <SSTI Art 18(5)	Illiquid < SSTI Art 18(2)	* All NDFs, NDOs and exotic options * Fwds and swaps: if cpty agrees, and real time pricing is available, it only applies to fwds and swaps in BIS top 31 ccys >1yr * Vanilla options: if cpty agrees, and real time pricing is available, it only applies to vanilla options in BIS top 31 ccys >6mnths	NDF and options <block size	If no deferral granted		NDF and options >block size					If granted deferral		
Scope/Notes																
Recipient	Client	Public via RM/APA/proprietary means	Other clients	Clients (on request)	Counterparty (only when cpty is not SD, MSP, SBSB or MSBSP)	Public via TR	Public via APA	TR	Public via TR	NCA	NCA	TR	Client	Public via APA	Public via website	Public via website
Content	Costs and Charges (incl information on investment and ancillary services, the cost of advice, the cost of the financial instrument and how the client may pay for it, and any third party payments)	Firm Quote (Fields TBD)	Firm Quote (Fields TBD)	Firm Quote (Fields TBD)	Pre-Trade Mid	Transaction and Pricing Data	Price, Time and Volume	Confirmation Data and PET	Transaction and Pricing Data	All Instruments Traded/Admitted to Trading (incl. Quotes and Orders)	Trade Details (65 Fields)	Trade Details (85 Fields)	Details concerning the order	Price and Time OR Aggregated Data	Best Ex Venues, Instruments, Price, Cost, Likelihood of Execution, Extra RFQ Information	Top 5 Venues
Price/Quote	N/A	Yes (All in)	Yes (All in)	Yes (All in)	Mid Mark (Trader)	Yes (All in)	Yes (All in)	Yes (All in)	Yes (All in)		Yes (All in)	Yes (All in)	Yes	Yes (All in)	Yes (All in)	N/A
Currency		?	?	?		Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes/Yes	Yes	
Notional		?	?	?		Yes, rounded	Yes	Yes	Yes, capped	Yes	Yes	Yes	Yes	No/Aggregated	Yes	Yes - % of Total
Reporter ID							?	Yes			Yes	Yes	Yes	?	Yes	Yes
Cpty ID								Yes			Yes	Yes	Yes		Yes	Yes
Product ID		?	?	?		Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes/Yes	Yes	Yes
Buy/Sell								Yes			Yes	Yes	Yes			
Timestamp						Yes	Yes	Yes	Yes		Yes	Yes	Yes	Yes/No	Yes	