

APPENDIX A – RECORD KEEPING

Table 1

Fields		A	B	C
Name or other client identification element		YES	YES	NO
Name or other identification element of a third party, acting on behalf of a client		YES	NO	NO
Order nature, if other than buy or sell		YES	YES	NO
Order type		YES	NO	NO
Exact date and time of order receipt by the Bank, or of the Bank's decision for deal conclusion		YES	NO	NO
Natural person, who has executed the order or is responsible for its execution		NO	YES	NO
Total price, meaning the product of unit price and quantity		NO	YES	NO
Any other detail, condition or specific client instruction, indicating the order execution manner		YES	NO	NO
Buy / sell indicator	Identifies whether the transaction is a buy or sell one from the Bank's perspective or, in case of a disclosure to a client - from the client's perspective	YES	YES	NO
Instrument identification	<input type="checkbox"/> a unique code, determined by the competent reporting authority (if any), the report to which shall identify the financial instrument, subject of the transaction <input type="checkbox"/> if the financial instrument in question does not have a unique identification code, the report shall include the instrument's name or, in the case of a derivative contract, the contract's characteristics	YES	YES	NO
Unit price	The price per security or derivative contract excluding commission and (where relevant) accrued interest. In the case of a debt instrument, the price may be expressed either in terms of currency, or as a percentage	YES	YES	NO
Price notation	The currency in which the price is expressed. If, in the case of a bond or other form of securitised debt, the price is expressed as a percentage, that percentage shall be included	YES	YES	NO
Quantity	The number of units of financial instruments, the nominal value of bonds, or the number of derivative contracts, included in the transaction	YES	YES	NO
Quantity notation	An indication as to whether the quantity is the number of units of financial instruments, the nominal value of bonds or the number of derivative contracts	YES	YES	NO
Counterparty	Identification element of the counterparty to the transaction. The identification element: <input type="checkbox"/> where the counterparty is an investment firm, is a unique code of that firm, determined by the competent authority (if any) to which the report is made,	NO	YES	NO

	<input type="checkbox"/> where the counterparty is a regulated market or MTF or an entity, acting as a central counterparty, the unique harmonised identification code for that market, MTF or entity, acting as a central counterparty, as specified in the list, published by the competent authority <input type="checkbox"/> where the counterparty is not an investment firm, a regulated market, an MTF or an entity, acting as a central counterparty, it should be identified as 'customer/client' of the investment firm, which executes the transaction			
Venue identification	Identification of the venue, where the transaction was executed. That identification shall consist of: <input type="checkbox"/> where the venue is a trading venue: its unique harmonised identification code, <input type="checkbox"/> In all other cases: the 'OTC' code	NO	YES	NO
Trading day	The trading day on which the transaction was executed	NO	YES	NO
Trading time	The time at which the transaction was executed, reported in the local time of the competent reporting authority, and the reason for the transaction's reporting, expressed as Coordinated Universal Time (UTC) +/- hours.	NO	YES	NO
Name or other identification element of the person, who's order has been transmitted		NO	NO	YES
Name or other identification element of the person, receiving the order		NO	NO	YES
Terms of the transmitted order		NO	NO	YES
Date and exact time of transmission		NO	NO	YES

APPENDIX B - ORDERS LARGE IN SCALE, COMPARED WITH NORMAL MARKET SIZE (€)

Class in terms of average daily turnover (ADT)	ADT < 500 000	500 000 ≤ ADT < 1 000 000	1 000 000 ≤ ADT < 25 000 000	25 000 000 ≤ ADT < 50 000 000	ADT ≥ 50 000 000
Minimum size of an order qualifying as large in scale, compared with normal market size	50 000	100 000	250 000	400 000	500 000