

10 Jan 2018

Table 1 - Execution Venue

As Of (1S08601)	Venue	LEI	Country of Authority	Mkt Segment	Mkt Segment Identifier	Outage Nature	Outages	Avg. Outage Duration	Sched. Auction Nature	Sched. Auction	Sched. Auction Duration	Fail. Transactions Nature	Fail. Transactions	Fail. Transactions %
2018-01-10	Amiux Limited	213800C1JRHXHO5QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Description	Instrument	Underlying	Multiplier	Currency	Notional Type
Producer Accumulator AD 100000.00 USD lots	AD	Producer Accumulator	100000	USD	lots

Table 3 - Price Information

Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Producer Accumulator		1			0.78	15:10:00	15981000.00	RFQ		Im	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Producer Accumulator	0.78	0.78	0.78	0.78

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Producer Accumulator	468.98	0	0	0.00	<a href="http://www.amius.com">http://www.amius.com</a>		0.003

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Value Executed	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers
Producer Accumulator	0	1	15981000.00	0	1	15981000.00	0

Table 9 - Timings

Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)
Producer Accumulator	8580	180	12870.00	270.00

31 Jan 2018

Table 1 - Execution Venue

As Of (ISO8601)	Venue	LEI	Country of Authority	Mkt Segment	Mkt Segment Identifier	Outage Nature	Outages	Avg. Outage Duration	Sched. Auction Nature	Sched. Auction	Sched. Auction Duration	Fail. Transactions Nature	Fail. Transactions	Fail. Transactions %
2018-01-31	Amius Limited	213800C1LJRHXH05QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Description	Instrument	Underlying	Multiplier	Currency	Notional Type
Consumer Accumulator AD 100000.00 USD lots	Consumer Accumulator	AD	100000	USD	lots

Table 3 - Price Information

Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Consumer Accumulator		1			0.81	14:44:00	13698000.00	RFQ		Im	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Consumer Accumulator	0.81	0.81	0.81	0.81

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Consumer Accumulator	284.03	0	0	0.00	<a href="http://www.amius.com">http://www.amius.com</a>		0.003

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Value Executed	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers
Consumer Accumulator	0	1	13698000.00	0	1	13698000.00	0

Table 9 - Timings

Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)
Consumer Accumulator	13560	1260	20340.00	1890.00









CC 01 Jan 2018 - 31 Mar 2018

03 Jan 2018

Table 1 - Execution Venue

As Of (ISO8601)	Venue	LEI	Country of Authority	Mkt Segment	Mkt Segment Identifier	Outage Nature	Outages	Avg. Outage Duration	Sched. Auction Nature	Sched. Auction	Sched. Auction Duration	Fail. Transactions Nature	Fail. Transactions	Fail. Transactions %
2018-01-03	Amius Limited	213800C1LJRHXHO5QC19	United Kingdom				0	0		0			0	0

Table 2 - Type of Financial Instrument

Description	Instrument	Underlying	Multiplier	Currency	Notional Type
Producer Accumulator CC 10.00 USD lots	Producer Accumulator	CC		10	USD
lots					

Table 3 - Price Information

Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Producer Accumulator		1			1914.00	13:26:04	4488000.00	RFQ		Im	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Producer Accumulator	1914.00		1914.00	1914.00

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Producer Accumulator	421.26	0	0	0.00	http://www.amius.com		0.014

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Value Executed	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers
Producer Accumulator	1	1	4488000.00	0	1	4488000.00	0

Table 9 - Timings

Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)
Producer Accumulator	352	120	528.00	180.00

04 Jan 2018

Table 1 - Execution Venue

As Of (ISO8601)	Venue	LEI	Country of Authority	Mkt Segment	Mkt Segment Identifier	Outage Nature	Outages	Avg. Outage Duration	Sched. Auction Nature	Sched. Auction	Sched. Auction Duration	Fail. Transactions Nature	Fail. Transactions	Fail. Transactions %
2018-01-04	Amius Limited	213800C1LJRHXHO5QC19	United Kingdom				0	0		0			0	0

Table 2 - Type of Financial Instrument

Description	Instrument	Underlying	Multiplier	Currency	Notional Type
Producer Accumulator CC 10.00 USD lots	Producer Accumulator	CC		10	USD
lots					

Table 3 - Price Information

Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Producer Accumulator		1			1899.00	16:29:51	4284000.00	RFQ		Im	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Producer Accumulator	1899.00		1899.00	1899.00

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Producer Accumulator	301.64	0	0	0.00	http://www.amius.com		0.014

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Value Executed	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers
Producer Accumulator	1	1	4284000.00	0	1	4284000.00	0

Table 9 - Timings

Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)
Producer Accumulator	6	1854	9.00	2781.00

11 Jan 2018

Table 1 - Execution Venue

As Of (ISO8601)	Venue	LEI	Country of Authority	Mkt Segment	Mkt Segment Identifier	Outage Nature	Outages	Avg. Outage Duration	Sched. Auction Nature	Sched. Auction	Sched. Auction Duration	Fail. Transactions Nature	Fail. Transactions	Fail. Transactions %
2018-01-11	Amius Limited	213800C1LJRHXHO5QC19	United Kingdom				0	0		0			0	0

Table 2 - Type of Financial Instrument

Description	Instrument	Underlying	Multiplier	Currency	Notional Type
Producer Accumulator CC 10.00 USD lots	Producer Accumulator	CC		10	USD
lots					

Table 3 - Price Information

Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Producer Accumulator		1			1937.00	14:44:04	652800.00	RFQ		Im	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Producer Accumulator	1937.00		1937.00	1937.00

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Producer Accumulator	60.82	0	0	0.00	http://www.amius.com		0.014

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Value Executed	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers
Producer Accumulator	1	1	652800.00	0	1	652800.00	0

Table 9 - Timings

Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)
Producer Accumulator	6312	513	9468.00	769.50

18 Jan 2018

Table 1 - Execution Venue

As Of (ISO8601)	Venue	LEI	Country of Authority	Mkt Segment	Mkt Segment Identifier	Outage Nature	Outages	Avg. Outage Duration	Sched. Auction Nature	Sched. Auction	Sched. Auction Duration	Fail. Transactions Nature	Fail. Transactions	Fail. Transactions %
2018-01-18	Amius Limited	213800C1LJRHXHO5QC19	United Kingdom				0	0		0			0	0

Table 2 - Type of Financial Instrument

Description	Instrument	Underlying	Multiplier	Currency	Notional Type
Producer Accumulator CC 10.00 USD lots	Producer Accumulator	CC		10	USD
lots					

Table 3 - Price Information

Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Producer Accumulator		1			2006.00	09:57:00	280500.00	RFQ		Im	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Producer Accumulator	2006.00		2006.00	2006.00

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Producer Accumulator	38.08	0	0	0.00	http://www.amius.com		0.014

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Value Executed	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers
Producer Accumulator	1	1	280500.00	0	1	280500.00	0

Table 9 - Timings

Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)
Producer Accumulator	120	300	180.00	450.00

19 Jan 2018

Table 1 - Execution Venue

As Of (ISO8601)	Venue	LEI	Country of Authority	Mkt Segment	Mkt Segment Identifier	Outage Nature	Outages	Avg. Outage Duration	Sched. Auction Nature	Sched. Auction	Sched. Auction Duration	Fail. Transactions Nature	Fail. Transactions	Fail. Transactions %
2018-01-19	Amius Limited	213800C1LJRHXHO5QC19	United Kingdom				0	0		0			0	0

Table 2 - Type of Financial Instrument

Description	Instrument	Underlying	Multiplier	Currency	Notional Type
Consumer Accumulator CC 10.00 USD lots	Consumer Accumulator	CC		10	USD
lots					

Table 3 - Price Information

Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Consumer Accumulator		1			-16.00	17:08:00	3304800.00	RFQ		Im	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Consumer Accumulator	-16.00		-16.00	-16.00

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Consumer Accumulator	717.50	0	0	0.00	http://www.amius.com		0.014

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Value Executed	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers
Consumer Accumulator	0	1	3304800.00	0	1	3304800.00	0

Table 9 - Timings

Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)
Consumer Accumulator	15840	540	23760.00	810.00

31 Jan 2018

Table 1 - Execution Venue

As Of (ISO8601)	Venue	LEI	Country of Authority	Mkt Segment	Mkt Segment Identifier	Outage Nature	Outages	Avg. Outage Duration	Sched. Auction Nature	Sched. Auction	Sched. Auction Duration	Fail. Transactions Nature	Fail. Transactions	Fail. Transactions %
2018-01-31	Amius Limited	213800C1LJRHXHO5QC19	United Kingdom				0	0		0			0	0

Table 2 - Type of Financial Instrument

Description	Instrument	Underlying	Multiplier	Currency	Notional Type
Producer Accumulator CC 10.00 USD lots	Producer Accumulator	CC		10	USD
lots					

Table 3 - Price Information

Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Producer Accumulator		1			2003.80	10:00:00	3753600.00	RFQ		Im	N/A
Producer Accumulator		1			2012.62	13:53:00	2815200.00	RFQ		Im	N/A
Producer Accumulator		1			2006.00	15:33:00	4692000.00	RFQ		Im	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Producer Accumulator	2012.86		2007.37	2003.80
				2029.00

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Producer Accumulator	1114.74	0	0	0.00	http://www.amius.com		0.014

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Value Executed	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers
Producer Accumulator	4	4	11495400.00	0	4	2873850.00	0

Table 9 - Timings

Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)
Producer Accumulator	325	0	270.00	0.00



13 Mar 2018

Table 1 - Execution Venue														
As Of (ISO8601)	Venue	LEI	Country of Authority	Mkt Segment	Mkt Segment Identifier	Outage Nature	Outages	Avg. Outage Duration	Sched. Auction Nature	Sched. Auction	Sched. Auction Duration	Fail. Transactions Nature	Fail. Transactions	Fail. Transactions %
2018-03-13	Amius Limited	213800C1LJRHXHO5QC19	United Kingdom				0	0		0			0	0

Table 2 - Type of Financial Instrument					
Description	Instrument	Underlying	Multiplier	Currency	Notional Type
Consumer Accumulator CC 10.00 USD lots	Consumer Accumulator	CC	10	USD	lots

Table 3 - Price Information											
Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Consumer Accumulator		1			2550.00	09:47:00	3060000.00	RFQ		Email	N/A

Table 4 - Price Information				
Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Consumer Accumulator	2550.00		2550.00	2550.00

Table 5 - Cost Information							
Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Consumer Accumulator	579.94	0	0	0.00	http://www.amius.com		0.014

Table 6 - Likelihood of Execution							
Instrument	Orders Received	Trans. Executed	Total Value Executed	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers
Consumer Accumulator	0	1	3060000.00	0	0	1	3060000.00

Table 9 - Timings				
Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)
Consumer Accumulator		2820	0	4230.00
				0.00

4 Mar 2018

Table 1 - Execution Venue														
As Of (ISO8601)	Venue	LEI	Country of Authority	Mkt Segment	Mkt Segment Identifier	Outage Nature	Outages	Avg. Outage Duration	Sched. Auction Nature	Sched. Auction	Sched. Auction Duration	Fail. Transactions Nature	Fail. Transactions	Fail. Transactions %
2018-03-14	Amius Limited	213800C1LJRHXHO5QC19	United Kingdom				0	0		0			0	0

Table 2 - Type of Financial Instrument					
Description	Instrument	Underlying	Multiplier	Currency	Notional Type
Consumer Accumulator CC 10.00 USD lots	Consumer Accumulator	CC	10	USD	lots

Table 3 - Price Information											
Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Consumer Accumulator		1			2558.00	15:23:00	4896000.00	RFQ		Email	N/A

Table 4 - Price Information				
Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Consumer Accumulator	2558.00		2558.00	2558.00

Table 5 - Cost Information							
Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Consumer Accumulator	927.84	0	0	0.00	http://www.amius.com		0.014

Table 6 - Likelihood of Execution							
Instrument	Orders Received	Trans. Executed	Total Value Executed	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers
Consumer Accumulator	0	1	4896000.00		0	1	4896000.00

Table 9 - Timings				
Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)
Consumer Accumulator		780		2791
			1170.00	4186.50

04 Jan 2018

Table 1 - Execution Venue

As Of (ISO8601)	Venue	LEI	Country of Authority	Mkt Segment	Mkt Segment Identifier	Outage Nature	Outages	Avg. Outage Duration	Sched. Auction Nature	Sched. Auction	Sched. Auction Duration	Fail. Transactions Nature	Fail. Transactions	Fail. Transactions %	
2018-01-04	Amis Limited	213800C1LRHXHO5QC19	United Kingdom				0	0		0			0	0	0

Table 2 - Type of Financial Instrument

Description	Instrument	Underlying	Multiplier	Currency	Notional Type
Consumer Accumulator CT 500.00 USD lots	Consumer Accumulator	CT	500	USD	lots

Table 3 - Price Information

Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Consumer Accumulator	1				78.70	18:23:00	3810560.00	RFQ		Voice	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Consumer Accumulator	78.70	78.70	78.70	78.70

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Uri	Rebates	Value of Costs (%)
Consumer Accumulator	0.00	0	0	0.00	<a href="http://www.amius.com">http://www.amius.com</a>		0.010

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Value Executed	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers
Consumer Accumulator	0	1	3810560.00	0	1	3810560.00	0

Table 9 - Timings

Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)
Consumer Accumulator	120	7680	180.00	11520.00

05 Jan 2018

Table 1 - Execution Venue

As Of (ISO8601)	Venue	LEI	Country of Authority	Mkt Segment	Mkt Segment Identifier	Outage Nature	Outages	Avg. Outage Duration	Sched. Auction Nature	Sched. Auction	Sched. Auction Duration	Fail. Transactions Nature	Fail. Transactions	Fail. Transactions %
2018-01-05	Amiue Limited	213800C1LJRHXHO5QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Description	Instrument	Underlying	Multiplier	Currency	Notional Type
Consumer Accumulator CT 500.00 USD lots	Consumer Accumulator	CT	500	USD	lots

Table 3 - Price Information

Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Consumer Accumulator	1				79.36	19:51:00	916000.00	RFQ		Email	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Consumer Accumulator	78.78	78.43	78.20	79.36

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Consumer Accumulator	258.32	0	0	0.00	<a href="http://www.amius.com">http://www.amius.com</a>		0.010

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Value Executed	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers
Consumer Accumulator	1	2	4580000.00	0	2	2290000.00	0

Table 9 - Timings

Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)
Consumer Accumulator	300	-39870	450.00	-80640.00

08 Jan 2018

Table 1 - Execution Venue

As Of (ISO8601)	Venue	LEI	Country of Authority	Mkt Segment	Mkt Segment Identifier	Outage Nature	Outages	Avg. Outage Duration	Sched. Auction Nature	Sched. Auction	Sched. Auction Duration	Fail. Transactions Nature	Fail. Transactions	Fail. Transactions %
2018-01-08	Amiuss Limited	213800C1LJRXH05HQ5C19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Description	Instrument	Underlying	Multiplier	Currency	Notional Type
Consumer Accumulator CT 500.00 USD lots	Consumer Accumulator	CT	500	USD	lots

Table 3 - Price Information

Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Consumer Accumulator		1			78.48	20:08:00	1758720.00	RFQ		Email	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Consumer Accumulator	78.48	78.48	78.48	78.48

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Consumer Accumulator	132.27	0	0	0.00	<a href="http://www.amius.com">http://www.amius.com</a>		0.010

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Value Executed	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers
Consumer Accumulator	0	1	1758720.00	0	1	1758720.00	0

Table 9 - Timings

Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)
Consumer Accumulator	2100	1920	3150.0	2880.00



02 Jan 2018

Table 1 - Execution Venue

As Of (ISO8601)	Venue	LEI	Country of Authority	Mkt Segment	Mkt Segment Identifier	Outage Nature	Outages	Avg. Outage Duration	Sched. Auction Nature	Sched. Auction	Sched. Auction Duration	Fail. Transactions Nature	Fail. Transactions	Fail. Transactions %
2018-01-02	Amius Limited	213800C1LJRHXHO5QC19	United Kingdom				0	0		0			0	0

Table 2 - Type of Financial Instrument

Description	Instrument	Underlying	Multiplier	Currency	Notional Type
Producer Accumulator KC 375.00 USD lots	Producer Accumulator	KC		375	USD lots

Table 3 - Price Information

Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Producer Accumulator		1			134.10	17:04:31	382650.00	RFQ		Im	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Producer Accumulator	134.06		134.08	134.00

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Producer Accumulator	51.72	0	0	0.00	http://www.amius.com		0.006

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Value Executed	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers
Producer Accumulator	4	4	1147950.00		0	4	286987.50

Table 9 - Timings

Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)
Producer Accumulator		58		68

03 Jan 2018

Table 1 - Execution Venue

As Of (ISO8601)	Venue	LEI	Country of Authority	Mkt Segment	Mkt Segment Identifier	Outage Nature	Outages	Avg. Outage Duration	Sched. Auction Nature	Sched. Auction	Sched. Auction Duration	Fail. Transactions Nature	Fail. Transactions	Fail. Transactions %
2018-01-03	Amius Limited	213800C1LJRHXHO5QC19	United Kingdom				0	0		0			0	0

Table 2 - Type of Financial Instrument

Description	Instrument	Underlying	Multiplier	Currency	Notional Type
Producer Accumulator KC 375.00 USD lots	Producer Accumulator	KC		375	USD lots

Table 3 - Price Information

Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Producer Accumulator		1			134.10	16:10:06	478312.50	RFQ		Im	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Producer Accumulator	134.10		134.10	134.10

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Producer Accumulator	45.78	0	0	0.00	http://www.amius.com		0.006

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Value Executed	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers
Producer Accumulator	2	2	717468.75		0	2	358734.38

Table 9 - Timings

Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)
Producer Accumulator		384		295

10 Jan 2018

Table 1 - Execution Venue

As Of (ISO8601)	Venue	LEI	Country of Authority	Mkt Segment	Mkt Segment Identifier	Outage Nature	Outages	Avg. Outage Duration	Sched. Auction Nature	Sched. Auction	Sched. Auction Duration	Fail. Transactions Nature	Fail. Transactions	Fail. Transactions %
2018-01-10	Amius Limited	213800C1LJRHXHO5QC19	United Kingdom				0	0		0			0	0

Table 2 - Type of Financial Instrument

Description	Instrument	Underlying	Multiplier	Currency	Notional Type
Consumer Accumulator KC 375.00 USD lots	Consumer Accumulator	KC		375	USD lots
Producer Accumulator KC 375.00 USD lots	Producer Accumulator	KC		375	USD lots

Table 3 - Price Information

Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Consumer Accumulator		1			128.45	18:06:07	478312.50	RFQ		Im	N/A
Producer Accumulator		1			125.70	18:26:04	239156.25	RFQ		Im	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Consumer Accumulator	128.45		128.45	128.45
Producer Accumulator	125.70		125.70	125.70

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Consumer Accumulator	39.66	0	0	0.00	http://www.amius.com		0.006
Producer Accumulator	15.15	0	0	0.00	http://www.amius.com		0.006

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Value Executed	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers
Consumer Accumulator	2	2	956625.00		0	2	478312.50
Producer Accumulator	1	1	239156.25		0	1	239156.25

Table 9 - Timings

Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)
Consumer Accumulator		567		248
Producer Accumulator		277		96

16 Jan 2018

Table 1 - Execution Venue

As Of (ISO8601)	Venue	LEI	Country of Authority	Mkt Segment	Mkt Segment Identifier	Outage Nature	Outages	Avg. Outage Duration	Sched. Auction Nature	Sched. Auction	Sched. Auction Duration	Fail. Transactions Nature	Fail. Transactions	Fail. Transactions %
2018-01-16	Amius Limited	213800C1LJRHXHO5QC19	United Kingdom				0	0		0			0	0

Table 2 - Type of Financial Instrument

Description	Instrument	Underlying	Multiplier	Currency	Notional Type
Exotic KC 375.00 USD lots	Exotic	KC		375	USD lots

Table 3 - Price Information

Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Exotic		1			127.80	16:56:14	11957812.50	RFQ		Voice	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Exotic	125.25		125.25	122.70

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Exotic	417.58	0	0	0.00	http://www.amius.com		0.006

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Value Executed	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers
Exotic	2	2	23915625.00		0	2	11957812.50

Table 9 - Timings

Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)
Exotic		2504		241

17 Jan 2018

Table 1 - Execution Venue

As Of (ISO8601)	Venue	LEI	Country of Authority	Mkt Segment	Mkt Segment Identifier	Outage Nature	Outages	Avg. Outage Duration	Sched. Auction Nature	Sched. Auction	Sched. Auction Duration	Fail. Transactions Nature	Fail. Transactions	Fail. Transactions %
2018-01-17	Amius Limited	213800C1LJRHXHO5QC19	United Kingdom				0	0		0			0	0

Table 2 - Type of Financial Instrument

Description	Instrument	Underlying	Multiplier	Currency	Notional Type
Producer Accumulator KC 375.00 USD lots	Producer Accumulator	KC		375	USD lots

Table 3 - Price Information

Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Producer Accumulator		1			127.00	15:22:07	478312.50	RFQ		Im	N/A
Producer Accumulator		1			125.25	17:10:35	239156.25	RFQ		Im	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Producer Accumulator	126.42		126.65	125.25

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Producer Accumulator	110.67	0	0	0.00	http://www.amius.com		0.006

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Value Executed	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers
Producer Accumulator	6	6	2391562.50		0	6	398593.75

Table 9 - Timings

Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)
Producer Accumulator		226		436

23 Jan 2018

Table 1 - Execution Venue

As Of (ISO8601)	Venue	LEI	Country of Authority	Mkt Segment	Mkt Segment Identifier	Outage Nature	Outages	Avg. Outage Duration	Sched. Auction Nature	Sched. Auction	Sched. Auction Duration	Fail. Transactions Nature	Fail. Transactions	Fail. Transactions %
2018-01-23	Amius Limited	213800C1LJRHXHO5QC19	United Kingdom				0	0		0			0	0

Table 2 - Type of Financial Instrument

Description	Instrument	Underlying	Multiplier	Currency	Notional Type
Producer Accumulator KC 375.00 USD lots	Producer Accumulator	KC		375	USD lots

Table 3 - Price Information

Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Producer Accumulator		1			128.10	17:04:30	717468.75	RFQ		Im	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Producer Accumulator	129.18		129.56	128.05

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Producer Accumulator	79.33	0	0	0.00	http://www.amius.com		0.006

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Value Executed	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers
Producer Accumulator	3	3	2152406.25		0	3	717468.75

Table 9 - Timings

Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)
Producer Accumulator		500		964

09 Feb 2018

Table 1 - Execution Venue

As Of (ISO8601)	Venue	LEI	Country of Authority	Mkt Segment	Mkt Segment Identifier	Outage Nature	Outages	Avg. Outage Duration	Sched. Auction Nature	Sched. Auction	Sched. Auction Duration	Fail. Transactions Nature	Fail. Transactions	Fail. Transactions %
2018-02-09	Amiut Limited	213800C1LRJRH0H05QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Description	Instrument	Underlying	Multiplier	Currency	Notional Type
Consumer Accumulator KC 375.00 USD lots	Consumer Accumulator	KC	375	USD	lots

### Table 3 - Price Information

Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Consumer Accumulator		1			125.00	13:03:00	2295900.00	RFQ		Im	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Consumer Accumulator	125.00	125.00	125.00	125.00

### Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Consumer Accumulator	74.62	0	0	0.00	<a href="http://www.amius.com">http://www.amius.com</a>		0.006

**Table 6 - Likelihood of Execution**

Instrument	Orders Received	Trans. Executed	Total Value Executed	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers
Consumer Accumulator	0	1	2295900.00	0	1	2295900.00	0

### Table 9 - Timings

Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)
Consumer Accumulator	1740	1080	2610.00	1620.00

21 Feb 2018

Table 1 - Execution Venue

As Of (ISO8601)	Venue	LEI	Country of Authority	Mkt Segment	Mkt Segment Identifier	Outage Nature	Outages	Avg. Outage Duration	Sched. Auction Nature	Sched. Auction	Sched. Auction Duration	Fail. Transactions Nature	Fail. Transactions	Fail. Transactions %
2018-02-21	Amius Limited	213800C1LJRHXXHO5QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Description	Instrument	Underlying	Multiplier	Currency	Notional Type
Producer Accumulator KC 375.00 USD lots	Producer Accumulator	KC	375	USD	lots

### Table 3 - Price Information

Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Producer Accumulator		1			121.40	11:42:00	478312.50	RFQ		Im	N/A

#### Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Producer Accumulator	121.40	121.40	121.40	121.40

### Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Producer Accumulator	22.07	0	0	0.00	<a href="http://www.amius.com">http://www.amius.com</a>		0.006

### Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Value Executed	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers
Producer Accumulator	1	1	478312.50	0	1	478312.50	0

### Table 9 - Timings

Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)
Producer Accumulator	180	58	270.00	87.00

23 Feb 2018

Table 1 - Execution Venue

As Of (ISO8601)	Venue	LEI	Country of Authority	Mkt Segment	Mkt Segment Identifier	Outage Nature	Outages	Avg. Outage Duration	Sched. Auction Nature	Sched. Auction	Sched. Auction Duration	Fail. Transactions Nature	Fail. Transactions	Fail. Transactions %
2018-02-23	Amius Limited	213800C1JLRHXHO5QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Description	Instrument	Underlying	Multiplier	Currency	Notional Type
Producer Accumulator KC 375.00 USD lots	Producer Accumulator	KC	375	USD	lots

### Table 3 - Price Information

Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Producer Accumulator		1			121.95	14:19:23	1674093.75	RFQ		Im	N/A

#### Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Producer Accumulator	123.05	122.86	121.95	123.70

### Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Producer Accumulator	71.15	0	0	0.00	<a href="http://www.amius.com">http://www.amius.com</a>		0.006

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Value Executed	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers
Producer Accumulator	3	3	3922162.50	0	3	1307387.50	0

### Table 9 - Timings

Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)
Producer Accumulator	132	173	181.50	148.50





C\_ 01 Jan 2018 - 31 Mar 2018

03 Jan 2018

Table 1 - Execution Venue

As Of (ISO8601)	Venue	LEI	Country of Authority	Mkt Segment	Mkt Segment Identifier	Outage Nature	Outages	Avg. Outage Duration	Sched. Auction Nature	Sched. Auction	Sched. Auction Duration	Fail. Transactions Nature	Fail. Transactions	Fail. Transactions %
2018-01-03	Amius Limited	213800C1LJRHXHO5QC19	United Kingdom				0	0		0			0	0

Table 2 - Type of Financial Instrument

Description	Instrument	Underlying	Multiplier	Currency	Notional Type	
Producer Accumulator C_ 50.00 USD lots	Producer Accumulator	C_		50	USD	lots

Table 3 - Price Information

Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Producer Accumulator		1			376.50	17:39:41	172375.00	RFQ		Im	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price	
Producer Accumulator	379.67		384.57	376.50	386.00

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Producer Accumulator	233.52	0	0	0.00	http://www.amius.com		0.017

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Value Executed	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers	
Producer Accumulator	2	3	2283968.75		0	3	761322.92	0

Table 9 - Timings

Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)			
Producer Accumulator		894		861	516.00		1638.00

05 Jan 2018

Table 1 - Execution Venue

As Of (ISO8601)	Venue	LEI	Country of Authority	Mkt Segment	Mkt Segment Identifier	Outage Nature	Outages	Avg. Outage Duration	Sched. Auction Nature	Sched. Auction	Sched. Auction Duration	Fail. Transactions Nature	Fail. Transactions	Fail. Transactions %
2018-01-05	Amius Limited	213800C1LJRHXHO5QC19	United Kingdom				0	0		0			0	0

Table 2 - Type of Financial Instrument

Description	Instrument	Underlying	Multiplier	Currency	Notional Type	
Producer Accumulator C_ 50.00 USD lots	Producer Accumulator	C_		50	USD	lots

Table 3 - Price Information

Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Producer Accumulator		1			383.00	17:05:53	956681.25	RFQ		Im	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price	
Producer Accumulator	383.00		383.00	383.00	383.00

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Producer Accumulator	89.01	0	0	0.00	http://www.amius.com		0.017

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Value Executed	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers	
Producer Accumulator	1	1	956681.25		0	1	956681.25	0

Table 9 - Timings

Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)			
Producer Accumulator		4065		154	6097.50		231.00

12 Jan 2018

Table 1 - Execution Venue

As Of (ISO8601)	Venue	LEI	Country of Authority	Mkt Segment	Mkt Segment Identifier	Outage Nature	Outages	Avg. Outage Duration	Sched. Auction Nature	Sched. Auction	Sched. Auction Duration	Fail. Transactions Nature	Fail. Transactions	Fail. Transactions %
2018-01-12	Amius Limited	213800C1LJRHXHO5QC19	United Kingdom				0	0		0			0	0

Table 2 - Type of Financial Instrument

Description	Instrument	Underlying	Multiplier	Currency	Notional Type	
Exotic C_ 50.00 USD lots	Exotic	C_		50	USD	lots
Producer Accumulator C_ 50.00 USD lots	Producer Accumulator	C_		50	USD	lots

Table 3 - Price Information

Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Exotic		1			372.75	17:01:00	517125.00	RFQ		Voice	N/A
Producer Accumulator		1			401.00	18:31:00	1568612.50	RFQ		Im	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price	
Exotic	377.75		379.00	372.75	382.75
Producer Accumulator	401.00		401.00	401.00	401.00

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Exotic	64.21	0	0	0.00	http://www.amius.com		0.017
Producer Accumulator	0.00	0	0	0.00	http://www.amius.com		0.017

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Value Executed	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers	
Exotic	1	2	1379000.00		0	2	689500.00	0
Producer Accumulator	0	1	1568612.50		0	1	1568612.50	0

Table 9 - Timings

Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)			
Producer Accumulator		3240		853	4860.00		1279.50

22 Jan 2018

Table 1 - Execution Venue

As Of (ISO8601)	Venue	LEI	Country of Authority	Mkt Segment	Mkt Segment Identifier	Outage Nature	Outages	Avg. Outage Duration	Sched. Auction Nature	Sched. Auction	Sched. Auction Duration	Fail. Transactions Nature	Fail. Transactions	Fail. Transactions %
2018-01-22	Amius Limited	213800C1LJRHXHO5QC19	United Kingdom				0	0		0			0	0

Table 2 - Type of Financial Instrument

Description	Instrument	Underlying	Multiplier	Currency	Notional Type	
Producer Accumulator C_ 50.00 USD lots	Producer Accumulator	C_		50	USD	lots

Table 3 - Price Information

Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Producer Accumulator		1			378.25	12:48:03	275800.00	RFQ		Im	N/A
Producer Accumulator		1			375.75	16:16:58	275800.00	RFQ		Im	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price	
Producer Accumulator	377.00		377.00	375.75	378.25

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Producer Accumulator	46.24	0	0	0.00	http://www.amius.com		0.017

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Value Executed	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers	
Producer Accumulator	2	2	551600.00		0	2	275800.00	0

Table 9 - Timings

Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)			
Producer Accumulator		239		92	330.00		124.50

24 Jan 2018

Table 1 - Execution Venue

As Of (ISO8601)	Venue	LEI	Country of Authority	Mkt Segment	Mkt Segment Identifier	Outage Nature	Outages	Avg. Outage Duration	Sched. Auction Nature	Sched. Auction	Sched. Auction Duration	Fail. Transactions Nature	Fail. Transactions	Fail. Transactions %
2018-01-24	Amius Limited	213800C1LJRHXHO5QC19	United Kingdom				0	0		0			0	0

Table 2 - Type of Financial Instrument

Description	Instrument	Underlying	Multiplier	Currency	Notional Type	
Producer Accumulator C_ 50.00 USD lots	Producer Accumulator	C_		50	USD	lots

Table 3 - Price Information

Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Producer Accumulator		1			1007.75	17:50:09	332683.75	RFQ		Im	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price	
Producer Accumulator	1007.75		1007.75	1007.75	1007.75

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Producer Accumulator	34.96	0	0	0.00	http://www.amius.com		0.017

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Value Executed	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers	
Producer Accumulator	1	1	332683.75		0	1	332683.75	0

Table 9 - Timings

Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)			
Producer Accumulator		241		1019	361.50		1528.50

25 Jan 2018

Table 1 - Execution Venue

As Of (ISO8601)	Venue	LEI	Country of Authority	Mkt Segment	Mkt Segment Identifier	Outage Nature	Outages	Avg. Outage Duration	Sched. Auction Nature	Sched. Auction	Sched. Auction Duration	Fail. Transactions Nature	Fail. Transactions	Fail. Transactions %
2018-01-25	Amius Limited	213800C1LJRHXHO5QC19	United Kingdom				0	0		0			0	0

Table 2 - Type of Financial Instrument

Description	Instrument	Underlying	Multiplier	Currency	Notional Type	
Producer Accumulator C_ 50.00 USD lots	Producer Accumulator	C_		50	USD	lots

Table 3 - Price Information

Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Producer Accumulator		1			381.00	14:30:12	275800.00	RFQ		Im	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price	
Producer Accumulator	381.00		381.00	381.00	381.00

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Producer Accumulator	34.45	0	0	0.00	http://www.amius.com		0.017

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Value Executed	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers	
Producer Accumulator	1	1	275800.00		0	1	275800.00	0

Table 9 - Timings

Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)			
Producer Accumulator		2810		155	4215.00		232.50



29 Jan 2018

Table 1 - Execution Venue

As Of (ISO8601)	Venue	LEI	Country of Authority	Mkt Segment	Mkt Segment Identifier	Outage Nature	Outages	Avg. Outage Duration	Sched. Auction Nature	Sched. Auction	Sched. Auction Duration	Fail. Transactions Nature	Fail. Transactions	Fail. Transactions %
2018-01-29	Amius Limited	213800C1LJRHXHO5QC19	United Kingdom				0	0		0			0	0

Table 2 - Type of Financial Instrument

Description	Instrument	Underlying	Multiplier	Currency	Notional Type
Consumer Accumulator C_ 50.00 USD lots	Consumer Accumulator	C_	50	USD	lots
Producer Accumulator C_ 50.00 USD lots	Producer Accumulator	C_	50	USD	lots

Table 3 - Price Information

Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Consumer Accumulator		1			381.25	17:02:54	5033350.00	RFQ		Im	N/A
Producer Accumulator		1			381.25	17:02:54	5033350.00	RFQ		Im	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Consumer Accumulator	381.75		381.36	382.25
Producer Accumulator	381.75		381.36	382.25

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Consumer Accumulator	257.50	0	0	0.00	http://www.amius.com		0.017
Producer Accumulator	264.33	0	0	0.00	http://www.amius.com		0.017

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Value Executed	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers
Consumer Accumulator	2	2	5662518.75	0	2	2831259.38	0
Producer Accumulator	2	2	5662518.75	0	2	2831259.38	0

Table 9 - Timings

Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)
Consumer Accumulator		724	33	970.50
Producer Accumulator		724	33	970.50

31 Jan 2018

Table 1 - Execution Venue														
As Of (ISO8601)	Venue	LEI	Country of Authority	Mkt Segment	Mkt Segment Identifier	Outage Nature	Outages	Avg. Outage Duration	Sched. Auction Nature	Sched. Auction	Sched. Auction Duration	Fail. Transactions Nature	Fail. Transactions	Fail. Transactions %
2018-01-31	Amius Limited	213800C1LJRHXHO5QC19	United Kingdom				0	0		0			0	0

Table 2 - Type of Financial Instrument						
Description	Instrument	Underlying	Multiplier	Currency	Notional Type	
Consumer Accumulator C_ 50.00 USD lots	Consumer Accumulator	C_	50	USD	lots	

Table 3 - Price Information											
Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Consumer Accumulator		1			376.50	15:52:08	3447500.00	RFQ		Im	N/A

Table 4 - Price Information				
Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Consumer Accumulator	376.50		376.50	376.50

Table 5 - Cost Information							
Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Consumer Accumulator	358.42	0	0	0.00	http://www.amius.com		0.017

Table 6 - Likelihood of Execution							
Instrument	Orders Received	Trans. Executed	Total Value Executed	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers
Consumer Accumulator	1	1	3447500.00	0	1	3447500.00	0

Table 9 - Timings				
Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)
Consumer Accumulator		892	97	1338.00
				145.50

08 Feb 2018

Table 1 - Execution Venue															
As Of (ISO8601)	Venue	LEI	Country of Authority	Mkt Segment	Mkt Segment Identifier	Outage Nature	Outages	Avg. Outage Duration	Sched. Auction Nature	Sched. Auction	Sched. Auction Duration	Fail. Transactions Nature	Fail. Transactions	Fail. Transactions %	
2018-02-08	Amius Limited	213800C1LJRHXHO5QC19	United Kingdom				0	0		0			0	0	

Table 2 - Type of Financial Instrument

Description	Instrument	Underlying	Multiplier	Currency	Notional Type
Exotic C_ 50.00 USD lots	Exotic	C_	50	USD	lots

Table 3 - Price Information

Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Exotic		1			387.75	15:35:42	4757550.00	RFQ		Im	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Exotic	387.50		387.65	387.25
			387.25	387.75

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Exotic	80.34	0	0	0.00	http://www.amius.com		0.017

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Value Executed	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers
Exotic	2	2	5946937.50		0	2	2973468.75
							0

Table 9 - Timings

Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)
Exotic		60	912	79.00
				984.50

14 Feb 2018

Table 1 - Execution Venue

As Of (ISO8601)	Venue	LEI	Country of Authority	Mkt Segment	Mkt Segment Identifier	Outage Nature	Outages	Avg. Outage Duration	Sched. Auction Nature	Sched. Auction	Sched. Auction Duration	Fail. Transactions Nature	Fail. Transactions	Fail. Transactions %
2018-02-14	Amius Limited	213800C1LJRHXHO5QC19	United Kingdom				0	0		0			0	0

Table 2 - Type of Financial Instrument

Description	Instrument	Underlying	Multiplier	Currency	Notional Type
Consumer Accumulator C_ 50.00 USD lots	Consumer Accumulator	C_	50	USD	lots

Table 3 - Price Information

Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Consumer Accumulator		1			396.00	19:39:21	135659.13	RFQ		Voice	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Consumer Accumulator	396.00		396.00	396.00

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Consumer Accumulator	0.77	0	0	0.00	http://www.amius.com		0.017

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Value Executed	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers
Consumer Accumulator	1	1	135659.13	0	1	135659.13	0

Table 9 - Timings

Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)
Consumer Accumulator		1417		11008
			2125.50	16512.00







22 Mar 2018

Table 1 - Execution Venue

As Of (ISO8601)	Venue	LEI	Country of Authority	Mkt Segment	Mkt Segment Identifier	Outage Nature	Outages	Avg. Outage Duration	Sched. Auction Nature	Sched. Auction	Sched. Auction Duration	Fail. Transactions Nature	Fail. Transactions	Fail. Transactions %
2018-03-22	Amius Limited	213800C1JLRHXHO5QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Description	Instrument	Underlying	Multiplier	Currency	Notional Type
Consumer Accumulator C_ 50.00 USD lots	Consumer Accumulator C_		50	USD	lots

### Table 3 - Price Information

Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Consumer Accumulator		1			389.75	17:25:30	271490.63	RFQ		Email	N/A

#### Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Consumer Accumulator	389.75	389.75	389.75	389.75

### Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Consumer Accumulator	14.97	0	0	0.00	<a href="http://www.amius.com">http://www.amius.com</a>		0.017

**Table 6 - Likelihood of Execution**

Instrument	Orders Received	Trans. Executed	Total Value Executed	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers
Consumer Accumulator	1	1	271490.63	0	1	271490.63	0

### Table 9 - Timings

Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)
Consumer Accumulator	2501	21	3751.50	31.50

23 Mar 2018

Table 1 - Execution Venue

As Of (ISO8601)	Venue	LEI	Country of Authority	Mkt Segment	Mkt Segment Identifier	Outage Nature	Outages	Avg. Outage Duration	Sched. Auction Nature	Sched. Auction	Sched. Auction Duration	Fail. Transactions Nature	Fail. Transactions	Fail. Transactions %
2018-03-23	Amliu Limited	213800C1LJRHXHO5QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Description	Instrument	Underlying	Multiplier	Currency	Notional Type
Consumer Accumulator C_ 50.00 USD lots	Consumer Accumulator C_		50	USD	lots

### Table 3 - Price Information

Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Consumer Accumulator		1			390.00	18:05:12	1861650.00	RFQ		Voice	N/A

#### Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Consumer Accumulator	390.00	390.00	390.00	390.00

### Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Consumer Accumulator	157.41	0	0	0.00	<a href="http://www.amius.com">http://www.amius.com</a>		0.017

**Table 6 - Likelihood of Execution**

Instrument	Orders Received	Trans. Executed	Total Value Executed	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers
Consumer Accumulator	1	1	1861650.00	0	1	1861650.00	0

### Table 9 - Timings

Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)
Consumer Accumulator	2062	121	3093.00	181.50





08 Feb 2018

Table 1 - Execution Venue														
As Of (ISO8601)	Venue	LEI	Country of Authority	Mkt Segment	Mkt Segment Identifier	Outage Nature	Outages	Avg. Outage Duration	Sched. Auction Nature	Sched. Auction	Sched. Auction Duration	Fail. Transactions Nature	Fail. Transactions	Fail. Transactions %
2018-02-08	Amius Limited	213800C1LJRHXHO5QC19	United Kingdom				0	0					0	0

Table 2 - Type of Financial Instrument						
Description	Instrument	Underlying	Multiplier	Currency	Notional Type	
Producer Accumulator QC 10.00 GBP lots	Producer Accumulator	QC	10	GBP	lots	

Table 3 - Price Information											
Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Producer Accumulator		1			1457.00	11:04:00	359500.00	RFQ		Voice	N/A

Table 4 - Price Information				
Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Producer Accumulator	1457.00		1457.00	1457.00

Table 5 - Cost Information								
Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)	
Producer Accumulator	21.70	0	0	0.00	http://www.amius.com		0.008	

Table 6 - Likelihood of Execution							
Instrument	Orders Received	Trans. Executed	Total Value Executed	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers
Producer Accumulator	1	1	359500.00	0	1	359500.00	0

Table 9 - Timings				
Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)
Producer Accumulator		0	6300	0.00
				9450.00

15 Feb 2018

Table 1 - Execution Venue															
As Of (ISO8601)	Venue	LEI	Country of Authority	Mkt Segment	Mkt Segment Identifier	Outage Nature	Outages	Avg. Outage Duration	Sched. Auction Nature	Sched. Auction	Sched. Auction Duration	Fail. Transactions Nature	Fail. Transactions	Fail. Transactions %	
2018-02-15	Amius Limited	213800C1LJRHXHO5QC19	United Kingdom				0	0		0			0	0	0

Table 2 - Type of Financial Instrument															
Description	Instrument	Underlying	Multiplier	Currency	Notional Type										
Consumer Accumulator QC 10.00 GBP lots	Consumer Accumulator	QC		10	GBP	lots									

Table 3 - Price Information														
Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer			
Consumer Accumulator		1			1489.00	15:46:00	733380.00	RFQ		Email	N/A			

Table 4 - Price Information														
Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price										
Consumer Accumulator	1542.50		1568.85	1489.00	1596.00									

Table 5 - Cost Information														
Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)							
Consumer Accumulator	262.22		0	0	0.00	http://www.amius.com		0.008						

Table 6 - Likelihood of Execution														
Instrument	Orders Received	Trans. Executed	Total Value Executed	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers							
Consumer Accumulator	2	2	2890380.00		0	2	1445190.00	0						

Table 9 - Timings														
Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)										
Consumer Accumulator		4770	4020	6330.00	4440.00									

16 Feb 2018

Table 1 - Execution Venue														
As Of (ISO8601)	Venue	LEI	Country of Authority	Mkt Segment	Mkt Segment Identifier	Outage Nature	Outages	Avg. Outage Duration	Sched. Auction Nature	Sched. Auction	Sched. Auction Duration	Fail. Transactions Nature	Fail. Transactions	Fail. Transactions %
2018-02-16	Amius Limited	213800C1LJRHXHO5QC19	United Kingdom				0	0		0			0	0

Table 2 - Type of Financial Instrument															
Description	Instrument	Underlying	Multiplier	Currency	Notional Type										
Producer Accumulator QC 10.00 GBP lots	Producer Accumulator	QC		10	GBP	lots									

Table 3 - Price Information														
Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer			
Producer Accumulator		1			1489.00	15:35:00	143800.00	RFQ		Email	N/A			

Table 4 - Price Information														
Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price										
Producer Accumulator	1489.00		1489.00	1489.00	1489.00									

Table 5 - Cost Information														
Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)							
Producer Accumulator	19.65	0	0	0.00	http://www.amius.com		0.008							

Table 6 - Likelihood of Execution														
Instrument	Orders Received	Trans. Executed	Total Value Executed	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers							
Producer Accumulator	0	2	287600.00		0	2	143800.00	0						

Table 9 - Timings														
Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)										
Producer Accumulator	18960		0	25410.00	0.00									

21 Feb 2018

Table 1 - Execution Venue														
As Of (ISO8601)	Venue	LEI	Country of Authority	Mkt Segment	Mkt Segment Identifier	Outage Nature	Outages	Avg. Outage Duration	Sched. Auction Nature	Sched. Auction	Sched. Auction Duration	Fail. Transactions Nature	Fail. Transactions	Fail. Transactions %
2018-02-21	Amius Limited	213800C1LJRHXHO5QC19	United Kingdom				0	0		0			0	0

Table 2 - Type of Financial Instrument					
Description	Instrument	Underlying	Multiplier	Currency	Notional Type
Producer Accumulator QC 10.00 GBP lots	Producer Accumulator	QC	10	GBP	lots

Table 3 - Price Information											
Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Producer Accumulator		1			1528.00	10:12:00	319955.00	RFQ		Im	N/A

Table 4 - Price Information					
Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price	
Producer Accumulator	1528.00		1528.00	1528.00	

Table 5 - Cost Information							
Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Producer Accumulator	23.53	0	0	0.00	http://www.amius.com		0.008

Table 6 - Likelihood of Execution							
Instrument	Orders Received	Trans. Executed	Total Value Executed	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers
Producer Accumulator	1	1	319955.00		0	1	319955.00

Table 9 - Timings				
Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)
Consumer Accumulator		81180	18960	121770.00
Producer Accumulator		120	60	180.00
				90.00

22 Feb 2018

Table 1 - Execution Venue

As Of (ISO8601)	Venue	LEI	Country of Authority	Mkt Segment	Mkt Segment Identifier	Outage Nature	Outages	Avg. Outage Duration	Sched. Auction Nature	Sched. Auction	Sched. Auction Duration	Fail. Transactions Nature	Fail. Transactions	Fail. Transactions %
2018-02-22	Amius Limited	213800C1LJRHXHO5QC19	United Kingdom				0	0			0		0	0

Table 2 - Type of Financial Instrument

Description	Instrument	Underlying	Multiplier	Currency	Notional Type
Consumer Accumulator QC 10.00 GBP lots	Consumer Accumulator	QC	10	GBP	lots

Table 3 - Price Information

Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Consumer Accumulator		1			1547.00	15:19:00	2530880.00	RFQ		Voice	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Consumer Accumulator	1547.00		1547.00	1547.00

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Consumer Accumulator	110.83		0	0.00	http://www.amius.com		0.008

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Value Executed	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers
Consumer Accumulator	0	1	2530880.00		0	1	2530880.00
							0

Table 9 - Timings

No Rows Present

**15 Mar 2018**

Table 1 - Execution Venue

As Of (ISO8601)	Venue	LEI	Country of Authority	Mkt Segment	Mkt Segment Identifier	Outage Nature	Outages	Avg. Outage Duration	Sched. Auction Nature	Sched. Auction	Sched. Auction Duration	Fail. Transactions Nature	Fail. Transactions	Fail. Transactions %
2018-03-15	Amlus Limited	213800C1JRHXHO5QC19	United Kingdom				0	0	0				0	0

Table 2 - Type of Financial Instrument

Description	Instrument	Underlying	Multiplier	Currency	Notional Type
Consumer Accumulator QC 10.00 GBP lots	Consumer Accumulator	QC	10	GBP	lots
Producer Accumulator QC 10.00 GBP lots	Producer Accumulator	QC	10	GBP	lots

**Table 3 - Price Information**

Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Consumer Accumulator		1			1789.00	15:00:00	1438000.00	RFQ		Email	N/A
Producer Accumulator		1			1796.00	16:27:00	1438000.00	RFQ		Voice	N/A

#### Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Consumer Accumulator	1789.00	1789.00	1789.00	1789.00
Producer Accumulator	1796.00	1796.00	1796.00	1796.00

### Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Consumer Accumulator	111.68	0	0	0.00	<a href="http://www.amius.com">http://www.amius.com</a>		0.008
Producer Accumulator	146.98	0	0	0.00	<a href="http://www.amius.com">http://www.amius.com</a>		0.008

**Table 6 - Likelihood of Execution**

Instrument	Orders Received	Trans. Executed	Total Value Executed	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers
Consumer Accumulator	0	1	1438000.00	0	1	1438000.00	0
Producer Accumulator	1	1	1438000.00	0	1	1438000.00	0

### Table 9 - Timings

Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)
Consumer Accumulator	1200	20400	1800.00	30600.00
Producer Accumulator	720	8460	1080.00	12690.00

22 Mar 2018

Table 1 - Execution Venue

As Of (ISO8601)	Venue	LEI	Country of Authority	Mkt Segment	Mkt Segment Identifier	Outage Nature	Outages	Avg. Outage Duration	Sched. Auction Nature	Sched. Auction	Sched. Auction Duration	Fail. Transactions Nature	Fail. Transactions	Fail. Transactions %	
2018-03-22	Amliu Limited	213800C1LRHXHQ5QC19	United Kingdom				0	0		0			0	0	0

Table 2 - Type of Financial Instrument

Description	Instrument	Underlying	Multiplier	Currency	Notional Type
Consumer Accumulator QC 10.00 GBP lots	Consumer Accumulator	QC	10	GBP	lots

**Table 3 - Price Information**

Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Consumer Accumulator		1			1786.00	11:17:00	862800.00	RFQ		Voice	N/A

**Table 4 - Price Information**

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Consumer Accumulator	1786.50	1786.40	1786.00	1787.00

### Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Consumer Accumulator	97.15	0	0	0.00	<a href="http://www.amius.com">http://www.amius.com</a>		0.008

**Table 6 - Likelihood of Execution**

Instrument	Orders Received	Trans. Executed	Total Value Executed	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers
Consumer Accumulator	2	2	1438000.00	0	2	719000.00	0

### Table 9 - Timings

Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)
Consumer Accumulator	660	5460	990.00	8190.00

29 Mar 2018

Table 1 - Execution Venue

As Of (ISO8601)	Venue	LEI	Country of Authority	Mkt Segment	Mkt Segment Identifier	Outage Nature	Outages	Avg. Outage Duration	Sched. Auction Nature	Sched. Auction	Sched. Auction Duration	Fail. Transactions Nature	Fail. Transactions	Fail. Transactions %
2018-03-29	Amius Limited	213800C1LJRHXHO5QC19	United Kingdom				0	0		0			0	0

Table 2 - Type of Financial Instrument

Description	Instrument	Underlying	Multiplier	Currency	Notional Type
Consumer Accumulator QW 50.00 USD lots	Consumer Accumulator	QW		50 USD	lots

Table 3 - Price Information

Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Consumer Accumulator		1			341.10	17:18:27	2916750.00	RFQ		Voice	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Consumer Accumulator	341.10		341.10	341.10

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Consumer Accumulator	310.74	0	0	0.00	http://www.amius.com		0.008

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Value Executed	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers
Consumer Accumulator	1	1	2916750.00		0	1	2916750.00

Table 9 - Timings

Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)
Consumer Accumulator		0		0
			0.00	0.00



03 Jan 2018

Table 1 - Execution Venue

As Of (ISO8601)	Venue	LEI	Country of Authority	Mkt Segment	Mkt Segment Identifier	Outage Nature	Outages	Avg. Outage Duration	Sched. Auction Nature	Sched. Auction	Sched. Auction Duration	Fail. Transactions Nature	Fail. Transactions	Fail. Transactions %	
2018-01-03	Amius Limited	213800C1LRHXHO5QC19	United Kingdom				0	0		0			0	0	0

Table 2 - Type of Financial Instrument

Description	Instrument	Underlying	Multiplier	Currency	Notional Type
Exotic S_ 50.00 USD lots	Exotic	S_	50	USD	lots

Table 3 - Price Information

Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Exotic		1			979.00	17:39:41	745687.50	RFQ		Im	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Exotic	977.38	978.17	969.00	984.13

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Exotic	53.45	0	0	0.00	http://www.amius.com		0.005

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Value Executed	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers
Exotic	3	3	2535337.50	0	3	845112.50	0

Table 9 - Timings

Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)	
Exotic		344	1092	516.00	1638.00

04 Jan 2018

Table 1 - Execution Venue															
As Of (ISO8601)	Venue	LEI	Country of Authority	Mkt Segment	Mkt Segment Identifier	Outage Nature	Outages	Avg. Outage Duration	Sched. Auction Nature	Sched. Auction	Sched. Auction Duration	Fail. Transactions Nature	Fail. Transactions	Fail. Transactions %	
2018-01-04	Amius Limited	213800C1LRHXHO5QC19	United Kingdom				0	0		0			0	0	0

Table 2 - Type of Financial Instrument						
Description	Instrument	Underlying	Multiplier	Currency	Notional Type	
Producer Accumulator S_ 50.00 USD lots	Producer Accumulator	S_	50	USD	lots	

Table 3 - Price Information											
Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Producer Accumulator		1			961.00	16:08:19	347987.50	RFQ		Im	N/A

Table 4 - Price Information				
Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Producer Accumulator	961.00		961.00	961.00

Table 5 - Cost Information							
Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Producer Accumulator	5.46	0	0	0.00	http://www.amius.com		0.005

Table 6 - Likelihood of Execution							
Instrument	Orders Received	Trans. Executed	Total Value Executed	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers
Producer Accumulator	1	1	347987.50	0	1	347987.50	0

Table 9 - Timings				
Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)
Producer Accumulator		241	668	361.50
				1002.00

11 Jan 2018

Table 1 - Execution Venue															
As Of (ISO8601)	Venue	LEI	Country of Authority	Mkt Segment	Mkt Segment Identifier	Outage Nature	Outages	Avg. Outage Duration	Sched. Auction Nature	Sched. Auction	Sched. Auction Duration	Fail. Transactions Nature	Fail. Transactions	Fail. Transactions %	
2018-01-11	Amius Limited	213800C1LRHXHO5QC19	United Kingdom				0	0		0			0	0	0

Table 2 - Type of Financial Instrument						
Description	Instrument	Underlying	Multiplier	Currency	Notional Type	
Producer Accumulator S_ 50.00 USD lots	Producer Accumulator	S_	50	USD	lots	

Table 3 - Price Information											
Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Producer Accumulator		1			992.50	18:26:39	3989428.13	RFQ		Im	N/A

Table 4 - Price Information				
Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Producer Accumulator	990.17		990.17	989.00 992.50

Table 5 - Cost Information							
Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Producer Accumulator	681.98	0	0	0.00	http://www.amius.com		0.005

Table 6 - Likelihood of Execution							
Instrument	Orders Received	Trans. Executed	Total Value Executed	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers
Producer Accumulator	3	3	11968284.38		0	3	3989428.13 0

Table 9 - Timings				
Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)
Producer Accumulator		557	10352	835.50 15528.00

12 Jan 2018

Table 1 - Execution Venue															
As Of (ISO8601)	Venue	LEI	Country of Authority	Mkt Segment	Mkt Segment Identifier	Outage Nature	Outages	Avg. Outage Duration	Sched. Auction Nature	Sched. Auction	Sched. Auction Duration	Fail. Transactions Nature	Fail. Transactions	Fail. Transactions %	
2018-01-12	Amius Limited	213800C1LRHXHO5QC19	United Kingdom				0	0		0			0	0	0

Table 2 - Type of Financial Instrument					
Description	Instrument	Underlying	Multiplier	Currency	Notional Type
Producer Accumulator S_ 50.00 USD lots	Producer Accumulator	S_	50	USD	lots

Table 3 - Price Information											
Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Producer Accumulator		1			975.00	18:10:00	2783900.00	RFQ		Im	N/A

Table 4 - Price Information					
Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price	
Producer Accumulator	972.83		972.15	965.50	978.00

Table 5 - Cost Information							
Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Producer Accumulator	467.70	0	0	0.00	http://www.amius.com		0.005

Table 6 - Likelihood of Execution								
Instrument	Orders Received	Trans. Executed	Total Value Executed	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers	
Producer Accumulator	0	3	8649975.00		0	3	2883325.00	0

Table 9 - Timings						
Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)		
Producer Accumulator		4530		-3039	928.50	325.50

23 Jan 2018

Table 1 - Execution Venue

As Of (ISO8601)	Venue	LEI	Country of Authority	Mkt Segment	Mkt Segment Identifier	Outage Nature	Outages	Avg. Outage Duration	Sched. Auction Nature	Sched. Auction	Sched. Auction Duration	Fail. Transactions Nature	Fail. Transactions	Fail. Transactions %
2018-01-23	Amius Limited	213800C1LJRHXHO5QC19	United Kingdom				0	0		0			0	0

Table 2 - Type of Financial Instrument

Description	Instrument	Underlying	Multiplier	Currency	Notional Type	
Consumer Accumulator S_ 50.00 USD lots	Consumer Accumulator	S_		50	USD	lots
Exotic S_ 50.00 USD lots	Exotic	S_		50	USD	lots
Producer Accumulator S_ 50.00 USD lots	Producer Accumulator	S_		50	USD	lots

Table 3 - Price Information

Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Producer Accumulator		1			1000.25	18:22:29	497125.00	RFQ		Im	N/A
Exotic		1			1000.25	18:25:32	745687.50	RFQ		Im	N/A
Consumer Accumulator		1			1001.75	19:23:00	1789650.00	RFQ		Im	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Consumer Accumulator	1001.75		1001.75	1001.75
Exotic	1000.25		1000.25	1000.25
Producer Accumulator	1000.25		1000.25	1000.25

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Consumer Accumulator	97.87	0	0	0.00	http://www.amius.com		0.005
Exotic	21.84	0	0	0.00	http://www.amius.com		0.005
Producer Accumulator	16.38	0	0	0.00	http://www.amius.com		0.005

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Value Executed	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers
Consumer Accumulator	1	1	1789650.00		0	1	1789650.00
Exotic	1		745687.50		0	1	745687.50
Producer Accumulator	1	1	497125.00		0	1	497125.00

Table 9 - Timings

Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)			
Consumer Accumulator		372		0	558.00		0.00
Exotic		60		601	90.00		901.50
Producer Accumulator		660		841	990.00		1261.50

24 Jan 2018

Table 1 - Execution Venue														
As Of (ISO8601)	Venue	LEI	Country of Authority	Mkt Segment	Mkt Segment Identifier	Outage Nature	Outages	Avg. Outage Duration	Sched. Auction Nature	Sched. Auction	Sched. Auction Duration	Fail. Transactions Nature	Fail. Transactions	Fail. Transactions %
2018-01-24	Amius Limited	213800C1LJRHXHO5QC19	United Kingdom				0	0			0		0	0

Table 2 - Type of Financial Instrument					
Description	Instrument	Underlying	Multiplier	Currency	Notional Type
Producer Accumulator S_ 50.00 USD lots	Producer Accumulator	S_	50	USD	lots

Table 3 - Price Information											
Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Producer Accumulator		1			1021.00	19:16:03	347987.50	RFQ		Im	N/A

Table 4 - Price Information				
Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Producer Accumulator	1021.00		1021.00	1021.00

Table 5 - Cost Information								
Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)	
Producer Accumulator	17.12	0	0	0.00	http://www.amius.com		0.005	

Table 6 - Likelihood of Execution							
Instrument	Orders Received	Trans. Executed	Total Value Executed	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers
Producer Accumulator	0	1	347987.50	0	1	347987.50	0

Table 9 - Timings				
Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)
Producer Accumulator		1681	15301	22951.50

25 Jan 2018

Table 1 - Execution Venue

As Of (ISO8601)	Venue	LEI	Country of Authority	Mkt Segment	Mkt Segment Identifier	Outage Nature	Outages	Avg. Outage Duration	Sched. Auction Nature	Sched. Auction	Sched. Auction Duration	Fail. Transactions Nature	Fail. Transactions	Fail. Transactions %
2018-01-25	Amius Limited	213800C1LJRHXHO5QC19	United Kingdom				0	0		0			0	0

Table 2 - Type of Financial Instrument

Description	Instrument	Underlying	Multiplier	Currency	Notional Type
Consumer Accumulator S_ 50.00 USD lots	Consumer Accumulator	S_	50	USD	lots

Table 3 - Price Information

Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Consumer Accumulator		1			1018.00	14:30:09	745687.50	RFQ		Im	N/A
Consumer Accumulator		1			1018.00	20:30:11	745687.50	RFQ		Im	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Consumer Accumulator	1018.00		1018.00	1018.00

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Consumer Accumulator	39.20	0	0	0.00	http://www.amius.com		0.005

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Value Executed	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers
Consumer Accumulator	2	2	1491375.00		0	2	745687.50

Table 9 - Timings

Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)
Consumer Accumulator		1377	10948	2066.00
				11022.00

26 Jan 2018

Table 1 - Execution Venue

As Of (ISO8601)	Venue	LEI	Country of Authority	Mkt Segment	Mkt Segment Identifier	Outage Nature	Outages	Avg. Outage Duration	Sched. Auction Nature	Sched. Auction	Sched. Auction Duration	Fail. Transactions Nature	Fail. Transactions	Fail. Transactions %
2018-01-26	Amius Limited	213800C1LJRHXHO5QC19	United Kingdom				0	0		0			0	0

Table 2 - Type of Financial Instrument

Description	Instrument	Underlying	Multiplier	Currency	Notional Type
Consumer Accumulator S_ 50.00 USD lots	Consumer Accumulator	S_	50	USD	lots
Producer Accumulator S_ 50.00 USD lots	Producer Accumulator	S_	50	USD	lots

Table 3 - Price Information

Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Producer Accumulator		1			1005.00	16:10:00	49712.50	RFQ		Im	N/A
Consumer Accumulator		1			1007.75	19:01:00	2386200.00	RFQ		Im	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Consumer Accumulator	1007.75		1007.75	1007.75
Producer Accumulator	1005.00		1005.00	1005.00

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Consumer Accumulator	124.87	0	0	0.00	http://www.amius.com		0.005
Producer Accumulator	1.91	0	0	0.00	http://www.amius.com		0.005

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Value Executed	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers
Consumer Accumulator	0	1	2386200.00	0	1	2386200.00	0
Producer Accumulator	0	1	49712.50	0	1	49712.50	0

Table 9 - Timings

Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)
Consumer Accumulator	2220		0	3330.00
Producer Accumulator	34		281	51.00
				421.50





14 Feb 2018

Table 1 - Execution Venue														
As Of (ISO8601)	Venue	LEI	Country of Authority	Mkt Segment	Mkt Segment Identifier	Outage Nature	Outages	Avg. Outage Duration	Sched. Auction Nature	Sched. Auction	Sched. Auction Duration	Fail. Transactions Nature	Fail. Transactions	Fail. Transactions %
2018-02-14	Amius Limited	213800C1LJRHXHO5QC19	United Kingdom				0	0		0			0	0

Table 2 - Type of Financial Instrument					
Description	Instrument	Underlying	Multiplier	Currency	Notional Type
Producer Accumulator S_ 50.00 USD lots	Producer Accumulator	S_		50	USD lots

Table 3 - Price Information											
Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Producer Accumulator		1			998.50	13:12:00	745687.50	RFQ		1m	N/A
Producer Accumulator		1			995.25	13:36:00	745687.50	RFQ		1m	N/A

Table 4 - Price Information				
Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Producer Accumulator	997.00		997.00	995.25 998.50

Table 5 - Cost Information							
Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Producer Accumulator	72.13	0	0	0.00	http://www.amius.com		0.005

Table 6 - Likelihood of Execution							
Instrument	Orders Received	Trans. Executed	Total Value Executed	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers
Producer Accumulator	4	4	2982750.00	0	4	745687.50	0

Table 9 - Timings				
Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)
Producer Accumulator		345	540	540.00 600.00

20 Feb 2018

Table 1 - Execution Venue

As Of (ISO8601)	Venue	LEI	Country of Authority	Mkt Segment	Mkt Segment Identifier	Outage Nature	Outages	Avg. Outage Duration	Sched. Auction Nature	Sched. Auction	Sched. Auction Duration	Fail. Transactions Nature	Fail. Transactions	Fail. Transactions %	
2018-02-20	Amius Limited	213800C1LJRHXHO5QC19	United Kingdom				0	0		0			0	0	0

Table 2 - Type of Financial Instrument

Description	Instrument	Underlying	Multiplier	Currency	Notional Type
Consumer Accumulator S_ 50.00 USD lots	Consumer Accumulator	S_		50	USD lots
Consumer Accumulator S_ 50.00 USD lots	Consumer Accumulator	S_		50	USD lots
Producer Accumulator S_ 50.00 USD lots	Producer Accumulator	S_		50	USD lots

Table 3 - Price Information

Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Consumer Accumulator		1			1044.75	14:30:24	1988500.00	RFQ		Im	N/A
Producer Accumulator		1			1040.25	17:25:00	745687.50	RFQ		Im	N/A
Consumer Accumulator		1			1037.25	18:39:00	2672046.88	RFQ		Im	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price	
Consumer Accumulator	1043.25		1041.74	1037.25	1044.75
Producer Accumulator	1040.25		1040.25	1040.25	1040.25

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Consumer Accumulator	338.30	0	0	0.00	http://www.amius.com		0.005
Producer Accumulator	43.19	0	0	0.00	http://www.amius.com		0.005

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Value Executed	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers
Consumer Accumulator	4	5	6649046.88	0	5	1329809.38	0
Producer Accumulator	1	1	745687.50	0	1	745687.50	0

Table 9 - Timings

Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)
Consumer Accumulator	1153	149	1426.50	280.50
Producer Accumulator	60	1440	90.00	2160.00

21 Feb 2018

Table 1 - Execution Venue														
As Of (ISO8601)	Venue	LEI	Country of Authority	Mkt Segment	Mkt Segment Identifier	Outage Nature	Outages	Avg. Outage Duration	Sched. Auction Nature	Sched. Auction	Sched. Auction Duration	Fail. Transactions Nature	Fail. Transactions	Fail. Transactions %
2018-02-21	Amius Limited	213800C1LJRHXHO5QC19	United Kingdom				0	0		0			0	0

Table 2 - Type of Financial Instrument					
Description	Instrument	Underlying	Multiplier	Currency	Notional Type
Consumer Accumulator S_ 50.00 USD lots	Consumer Accumulator	S_	50	USD	lots

Table 3 - Price Information											
Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Consumer Accumulator		1			1022.75	18:37:00	1590800.00	RFQ		Im	N/A

Table 4 - Price Information				
Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Consumer Accumulator	1022.75		1022.75	1022.75

Table 5 - Cost Information							
Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Consumer Accumulator	86.38	0	0	0.00	http://www.amius.com		0.005

Table 6 - Likelihood of Execution							
Instrument	Orders Received	Trans. Executed	Total Value Executed	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers
Consumer Accumulator	0	1	1590800.00	0	1	1590800.00	0

Table 9 - Timings				
Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)
Consumer Accumulator		549		0
			823.50	0.00

23 Feb 2018

Table 1 - Execution Venue														
As Of (ISO8601)	Venue	LEI	Country of Authority	Mkt Segment	Mkt Segment Identifier	Outage Nature	Outages	Avg. Outage Duration	Sched. Auction Nature	Sched. Auction	Sched. Auction Duration	Fail. Transactions Nature	Fail. Transactions	Fail. Transactions %
2018-02-23	Amius Limited	213800C1LJRHXHO5QC19	United Kingdom				0	0		0			0	0

Table 2 - Type of Financial Instrument						
Description	Instrument	Underlying	Multiplier	Currency	Notional Type	
Consumer Accumulator S_ 50.00 USD lots	Consumer Accumulator	S_		50	USD	lots

Table 3 - Price Information											
Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Consumer Accumulator		1			1056.50	19:30:25	5368950.00	RFQ		Voice	N/A

Table 4 - Price Information				
Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Consumer Accumulator	1056.50		1056.50	1056.50

Table 5 - Cost Information							
Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Consumer Accumulator	6.01	0	0	0.00	http://www.amius.com		0.005

Table 6 - Likelihood of Execution							
Instrument	Orders Received	Trans. Executed	Total Value Executed	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers
Consumer Accumulator	1	1	5368950.00	0		1	5368950.00

Table 9 - Timings					
Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)	
Consumer Accumulator		1071	187	1606.50	280.50



27 Feb 2018

Table 1 - Execution Venue

As Of (ISO8601)	Venue	LEI	Country of Authority	Mkt Segment	Mkt Segment Identifier	Outage Nature	Outages	Avg. Outage Duration	Sched. Auction Nature	Sched. Auction	Sched. Auction Duration	Fail. Transactions Nature	Fail. Transactions	Fail. Transactions %
2018-02-27	Amius Limited	213800C1LJRHXHO5QC19	United Kingdom				0	0		0			0	0

Table 2 - Type of Financial Instrument

Description	Instrument	Underlying	Multiplier	Currency	Notional Type
Consumer Accumulator S_ 50.00 USD lots	Consumer Accumulator	S_	50	USD	lots
Producer Accumulator S_ 50.00 USD lots	Producer Accumulator	S_	50	USD	lots

Table 3 - Price Information

Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Producer Accumulator		1			1058.00	18:10:40	2634762.50	RFQ		Voice	N/A
Consumer Accumulator		1			1032.00	19:26:00	1193100.00	RFQ		Im	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Consumer Accumulator	1032.00		1032.00	1032.00
Producer Accumulator	1052.69		1056.86	1036.75
				1058.00

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Consumer Accumulator	61.32	0	0	0.00	http://www.amius.com		0.005
Producer Accumulator	599.24	0	0	0.00	http://www.amius.com		0.005

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Value Executed	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers
Consumer Accumulator	1	1	1193100.00	0	1	1193100.00	0
Producer Accumulator	4	4	8351700.00	0	4	2087925.00	0

Table 9 - Timings

Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)
Consumer Accumulator		561		0
Producer Accumulator		181		45
				841.50
				91.50
				58.50

28 Feb 2018

Table 1 - Execution Venue														
As Of (ISO8601)	Venue	LEI	Country of Authority	Mkt Segment	Mkt Segment Identifier	Outage Nature	Outages	Avg. Outage Duration	Sched. Auction Nature	Sched. Auction	Sched. Auction Duration	Fail. Transactions Nature	Fail. Transactions	Fail. Transactions %
2018-02-28	Amius Limited	213800C1LJRHXHO5QC19	United Kingdom				0	0		0			0	0

Table 2 - Type of Financial Instrument					
Description	Instrument	Underlying	Multiplier	Currency	Notional Type
Consumer Accumulator S_ 50.00 USD lots	Consumer Accumulator	S_	50	USD	lots
Consumer Accumulator S_ 50.00 USD lots	Consumer Accumulator	S_	50	USD	lots

Table 3 - Price Information											
Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Consumer Accumulator		1			1065.50	18:05:11	745687.50	RFQ		Im	N/A

Table 4 - Price Information				
Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Consumer Accumulator	1064.25		1064.01	1063.00
				1065.50

Table 5 - Cost Information							
Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Consumer Accumulator	85.31	0	0	0.00	http://www.amius.com		0.005

Table 6 - Likelihood of Execution							
Instrument	Orders Received	Trans. Executed	Total Value Executed	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers
Consumer Accumulator	1	2	1839362.50		0	2	919681.25
							0

Table 9 - Timings				
Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)
Consumer Accumulator		1209		117
			1600.00	
				175.00

01 Mar 2018

Table 1 - Execution Venue

As Of (ISO8601)	Venue	LEI	Country of Authority	Mkt Segment	Mkt Segment Identifier	Outage Nature	Outages	Avg. Outage Duration	Sched. Auction Nature	Sched. Auction	Sched. Auction Duration	Fail. Transactions Nature	Fail. Transactions	Fail. Transactions %
2018-03-01	Amius Limited	213800C1LJRHXHO5QC19	United Kingdom				0	0		0			0	0

Table 2 - Type of Financial Instrument

Description	Instrument	Underlying	Multiplier	Currency	Notional Type
Consumer Accumulator S_ 50.00 USD lots	Consumer Accumulator	S_	50	USD	lots
Exotic S_ 50.00 USD lots	Exotic	S_	50	USD	lots

Table 3 - Price Information

Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Consumer Accumulator		1			1056.00	14:36:21	994250.00	RFQ		Voice	N/A
Exotic		1			1070.25	19:10:34	2485625.00	RFQ		Voice	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Consumer Accumulator	1055.75		1055.75	1056.00
Exotic	1070.25		1070.25	1070.25

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Consumer Accumulator	96.37	0	0	0.00	http://www.amius.com		0.005
Exotic	0.00	0	0	0.00	http://www.amius.com		0.005

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Value Executed	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers
Consumer Accumulator	2	2	1988500.00	0	2	994250.00	0
Exotic	1	1	2485625.00	0	1	2485625.00	0

Table 9 - Timings

Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)
Consumer Accumulator		91		61
Exotic		342		729
				121.50
				513.00
				91.50
				1093.50

02 Mar 2018

Table 1 - Execution Venue														
As Of (ISO8601)	Venue	LEI	Country of Authority	Mkt Segment	Mkt Segment Identifier	Outage Nature	Outages	Avg. Outage Duration	Sched. Auction Nature	Sched. Auction	Sched. Auction Duration	Fail. Transactions Nature	Fail. Transactions	Fail. Transactions %
2018-03-02	Amius Limited	213800C1LJRHXHO5QC19	United Kingdom				0	0		0			0	0

Table 2 - Type of Financial Instrument														
Description	Instrument	Underlying	Multiplier	Currency	Notional Type									
Consumer Accumulator S_ 50.00 USD lots	Consumer Accumulator	S_	50	USD	lots									
Consumer Accumulator S_ 50.00 USD lots	Consumer Accumulator	S_	50	USD	lots									

Table 3 - Price Information														
Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer			
Consumer Accumulator		1			1067.75	14:49:31	2734187.50	RFQ		Im	N/A			
Consumer Accumulator		1			1063.75	17:29:00	2187350.00	RFQ		Im	N/A			

Table 4 - Price Information														
Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price										
Consumer Accumulator	1065.75		1065.97	1063.75	1067.75									

Table 5 - Cost Information														
Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)							
Consumer Accumulator	247.97	0	0	0.00	http://www.amius.com		0.005							

Table 6 - Likelihood of Execution														
Instrument	Orders Received	Trans. Executed	Total Value Executed	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers							
Consumer Accumulator	1	2	4921537.50	0	2	2460768.75	0							

Table 9 - Timings														
Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)										
Consumer Accumulator	4179	115	4269.00	147.50										



23 Mar 2018

Table 1 - Execution Venue															
As Of (ISO8601)	Venue	LEI	Country of Authority	Mkt Segment	Mkt Segment Identifier	Outage Nature	Outages	Avg. Outage Duration	Sched. Auction Nature	Sched. Auction	Sched. Auction Duration	Fail. Transactions Nature	Fail. Transactions	Fail. Transactions %	
2018-03-23	Amius Limited	213800C1LJRHXHO5QC19	United Kingdom				0	0				0	0	0	

Table 2 - Type of Financial Instrument						
Description	Instrument	Underlying	Multiplier	Currency	Notional Type	
Producer Accumulator S_ 50.00 USD lots	Producer Accumulator	S_	50	USD	lots	

Table 3 - Price Information												
Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer	
Producer Accumulator		1			1023.25	19:09:00	745687.50	RFQ		Im	N/A	

Table 4 - Price Information					
Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price	
Producer Accumulator	1023.25		1023.25	1023.25	

Table 5 - Cost Information								
Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)	
Producer Accumulator	33.69	0	0	0.00	http://www.amius.com		0.005	

Table 6 - Likelihood of Execution								
Instrument	Orders Received	Trans. Executed	Total Value Executed	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers	
Producer Accumulator	1	1	745687.50	0	1	745687.50	0	

Table 9 - Timings					
Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)	
Producer Accumulator	3120	120	4680.00	180.00	

27 Mar 2018

Table 1 - Execution Venue															
As Of (ISO8601)	Venue	LEI	Country of Authority	Mkt Segment	Mkt Segment Identifier	Outage Nature	Outages	Avg. Outage Duration	Sched. Auction Nature	Sched. Auction	Sched. Auction Duration	Fail. Transactions Nature	Fail. Transactions	Fail. Transactions %	
2018-03-27	Amius Limited	213800C1LJRHXHO5QC19	United Kingdom				0	0		0			0	0	0

Table 2 - Type of Financial Instrument																
Description	Instrument	Underlying	Multiplier	Currency	Notional Type											
Producer Accumulator S_ 50.00 USD lots	Producer Accumulator	S_		50	USD	lots										

Table 3 - Price Information															
Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer				
Producer Accumulator		1			1026.25	17:42:00	994250.00	RFQ		Im	N/A				

Table 4 - Price Information																
Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price												
Producer Accumulator	1026.25		1026.25	1026.25	1026.25											

Table 5 - Cost Information															
Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)								
Producer Accumulator	55.88	0	0	0.00	http://www.amius.com		0.005								

Table 6 - Likelihood of Execution															
Instrument	Orders Received	Trans. Executed	Total Value Executed	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers								
Producer Accumulator	1	1	994250.00	0	1	994250.00	0								

Table 9 - Timings															
Instrument	Mean Elapsed Acceptance & Execution(s)				Mean Elapsed Request & Provision(s)		Median Elapsed Acceptance & Execution(s)				Median Elapsed Request & Provision(s)				
Producer Accumulator	480				4920		720.00				7380.00				



03 Jan 2018

Table 1 - Execution Venue

As Of (ISO8601)	Venue	LEI	Country of Authority	Mkt Segment	Mkt Segment Identifier	Outage Nature	Outages	Avg. Outage Duration	Sched. Auction Nature	Sched. Auction	Sched. Auction Duration	Fail. Transactions Nature	Fail. Transactions	Fail. Transactions %
2018-01-03	Amius Limited	213800C1LJRHXHO5QC19	United Kingdom				0	0				0	0	0

Table 2 - Type of Financial Instrument

Description	Instrument	Underlying	Multiplier	Currency	Notional Type
Producer Accumulator SB 1120.00 USD lots	Producer Accumulator	SB	1120	USD	lots

Table 3 - Price Information

Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Producer Accumulator		1			15.25	18:24:00	117443.20	RFQ		Email	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Producer Accumulator	15.25		15.25	15.25

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Producer Accumulator	15.53	0	0	0.00	http://www.amius.com		0.017

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Value Executed	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers
Producer Accumulator	0	1	117443.20	0	1	117443.20	0

Table 9 - Timings

Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)
Producer Accumulator	28740	360	43110.00	540.00

10 Jan 2018

Table 1 - Execution Venue														
As Of (ISO8601)	Venue	LEI	Country of Authority	Mkt Segment	Mkt Segment Identifier	Outage Nature	Outages	Avg. Outage Duration	Sched. Auction Nature	Sched. Auction	Sched. Auction Duration	Fail. Transactions Nature	Fail. Transactions	Fail. Transactions %
2018-01-10	Amius Limited	213800C1LJRXHO5QC19	United Kingdom				0	0				0	0	0

Table 2 - Type of Financial Instrument						
Description	Instrument	Underlying	Multiplier	Currency	Notional Type	
Consumer Accumulator SB 1120.00 USD lots	Consumer Accumulator	SB	1120	USD	lots	

Table 3 - Price Information											
Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Consumer Accumulator		1			14.75	17:04:00	335552.00	RFQ		Email	N/A

Table 4 - Price Information				
Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Consumer Accumulator	14.75		14.75	14.75

Table 5 - Cost Information							
Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Consumer Accumulator	39.72	0	0	0.00	http://www.amius.com		0.017

Table 6 - Likelihood of Execution							
Instrument	Orders Received	Trans. Executed	Total Value Executed	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers
Consumer Accumulator	0	1	335552.00		0	1	335552.00

Table 9 - Timings					
Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)	
Consumer Accumulator		180	54000	270.00	81000.00

11 Jan 2018

Table 1 - Execution Venue														
As Of (ISO8601)	Venue	LEI	Country of Authority	Mkt Segment	Mkt Segment Identifier	Outage Nature	Outages	Avg. Outage Duration	Sched. Auction Nature	Sched. Auction	Sched. Auction Duration	Fail. Transactions Nature	Fail. Transactions	Fail. Transactions %
2018-01-11	Amius Limited	213800C1LJRHXHO5QC19	United Kingdom				0	0				0	0	0

Table 2 - Type of Financial Instrument						
Description	Instrument	Underlying	Multiplier	Currency	Notional Type	
Consumer Accumulator SB 1120.00 USD lots	Consumer Accumulator	SB	1120	USD	lots	

Table 3 - Price Information											
Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Consumer Accumulator		1			14.30	16:24:00	335552.00	RFQ		Im	N/A

Table 4 - Price Information				
Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Consumer Accumulator	14.30		14.30	14.30

Table 5 - Cost Information							
Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Consumer Accumulator	42.59	0	0	0.00	http://www.amius.com		0.017

Table 6 - Likelihood of Execution							
Instrument	Orders Received	Trans. Executed	Total Value Executed	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers
Consumer Accumulator	0	1	335552.00		0	1	335552.00

Table 9 - Timings					
Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)	
Consumer Accumulator		3600		300	
				5400.00	450.00

12 Jan 2018

Table 1 - Execution Venue															
As Of (ISO8601)	Venue	LEI	Country of Authority	Mkt Segment	Mkt Segment Identifier	Outage Nature	Outages	Avg. Outage Duration	Sched. Auction Nature	Sched. Auction	Sched. Auction Duration	Fail. Transactions Nature	Fail. Transactions	Fail. Transactions %	
2018-01-12	Amius Limited	213800C1LJRHXHO5QC19	United Kingdom				0	0					0	0	0

Table 2 - Type of Financial Instrument					
Description	Instrument	Underlying	Multiplier	Currency	Notional Type
Consumer Accumulator SB 1120.00 USD lots	Consumer Accumulator	SB	1120	USD	lots

Table 3 - Price Information											
Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Consumer Accumulator		1			14.15	13:34:00	335552.00	RFQ		Email	N/A

Table 4 - Price Information				
Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Consumer Accumulator	14.15		14.15	14.15

Table 5 - Cost Information							
Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Consumer Accumulator	41.39	0	0	0.00	http://www.amius.com		0.017

Table 6 - Likelihood of Execution								
Instrument	Orders Received	Trans. Executed	Total Value Executed	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers	
Consumer Accumulator	0	1	335552.00		0	1	335552.00	0

Table 9 - Timings								
Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)				
Consumer Accumulator		3600		2820		5400.00		4230.00

13 Feb 2018

Table 1 - Execution Venue														
As Of (ISO8601)	Venue	LEI	Country of Authority	Mkt Segment	Mkt Segment Identifier	Outage Nature	Outages	Avg. Outage Duration	Sched. Auction Nature	Sched. Auction	Sched. Auction Duration	Fail. Transactions Nature	Fail. Transactions	Fail. Transactions %
2018-02-13	Amius Limited	213800C1LJRHXHO5QC19	United Kingdom				0	0				0	0	0

Table 2 - Type of Financial Instrument						
Description	Instrument	Underlying	Multiplier	Currency	Notional Type	
Consumer Accumulator SB 1120.00 USD lots	Consumer Accumulator	SB	1120	USD	lots	

Table 3 - Price Information											
Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Consumer Accumulator		1			13.33	14:46:00	335552.00	RFQ		Im	N/A

Table 4 - Price Information				
Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Consumer Accumulator	13.33		13.33	13.33

Table 5 - Cost Information							
Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Consumer Accumulator	45.58	0	0	0.00	http://www.amius.com		0.017

Table 6 - Likelihood of Execution								
Instrument	Orders Received	Trans. Executed	Total Value Executed	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers	
Consumer Accumulator	0	1	335552.00	0	1	335552.00		0

Table 9 - Timings					
Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)	
Consumer Accumulator		60	120	90.00	180.00



08 Mar 2018

Table 1 - Execution Venue

As Of (ISO8601)	Venue	LEI	Country of Authority	Mkt Segment	Mkt Segment Identifier	Outage Nature	Outages	Avg. Outage Duration	Sched. Auction	Sched. Auction	Sched. Auction Duration	Fail. Transactions Nature	Fail. Transactions	Fail. Transactions %
2018-03-08	Amius Limited	213800C1LRHXHO5QC19	United Kingdom				0	0	0				0	0

Table 2 - Type of Financial Instrument

Description	Instrument	Underlying	Multiplier	Currency	Notional Type
Consumer Accumulator SB 1120.00 USD lots	Consumer Accumulator	SB	1120	USD	lots

### Table 3 - Price Information

Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Consumer Accumulator		1			15.23	20:47:00	167776.00	RFQ		Email	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Consumer Accumulator	15.23	15.23	15.23	15.23

### Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Consumer Accumulator	12.51	0	0	0.00	<a href="http://www.amius.com">http://www.amius.com</a>		0.017

**Table 6 - Likelihood of Execution**

Instrument	Orders Received	Trans. Executed	Total Value Executed	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers
Consumer Accumulator	0	1	167776.00	0	1	167776.00	0

### Table 9 - Timings

Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)
Consumer Accumulator	27540	0	41310.00	0.00

19 Mar 2018

Table 1 - Execution Venue

As Of (ISO8601)	Venue	LEI	Country of Authority	Mkt Segment	Mkt Segment Identifier	Outage Nature	Outages	Avg. Outage Duration	Sched. Auction Nature	Sched. Auction	Sched. Auction Duration	Fail. Transactions Nature	Fail. Transactions	Fail. Transactions %
2018-03-19	Amius Limited	213800C1LJRHXHO5QC19	United Kingdom				0	0				0	0	0

Table 2 - Type of Financial Instrument

Description	Instrument	Underlying	Multiplier	Currency	Notional Type
Consumer Accumulator SB 1120.00 USD lots	Consumer Accumulator	SB	1120	USD	lots

### Table 3 - Price Information

Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Consumer Accumulator		1			15.12	22:01:18	167776.00	RFQ		Email	N/A

#### Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Consumer Accumulator	15.12	15.12	15.12	15.12

### Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Consumer Accumulator	11.22	0	0	0.00	<a href="http://www.amius.com">http://www.amius.com</a>		0.017

### Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Value Executed	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers
Consumer Accumulator	0	1	167776.00	0	1	167776.00	0

### Table 9 - Timings

Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)
Consumer Accumulator	0	0	0.00	0.00

21 Mar 2018

Table 1 - Execution Venue

As Of (ISO8601)	Venue	LEI	Country of Authority	Mkt Segment	Mkt Segment Identifier	Outage Nature	Outages	Avg. Outage Duration	Sched. Auction	Sched. Auction	Sched. Auction Duration	Fail. Transactions Nature	Fail. Transactions	Fail. Transactions %
2018-03-21	Amiut Limited	213800C1J1RHXHO5QC19	United Kingdom				0	0	0				0	0

Table 2 - Type of Financial Instrument

Description	Instrument	Underlying	Multiplier	Currency	Notional Type
Consumer Accumulator SB 1120.00 USD lots	Consumer Accumulator	SB	1120	USD	lots

### Table 3 - Price Information

Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Consumer Accumulator		1			15.37	18:55:00	167776.00	RFQ		Email	N/A

#### Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Consumer Accumulator	15.16	15.16	15.03	15.37

### Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Consumer Accumulator	46.29	0	0	0.00	<a href="http://www.amius.com">http://www.amius.com</a>		0.017

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Value Executed	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers
Consumer Accumulator	0	6	1006656.00	0	6	167776.00	0

### Table 9 - Timings

Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)
Consumer Accumulator	10400	0	18270.00	0.00

26 Jan 2018

Table 1 - Execution Venue

As Of (ISO8601)	Venue	LEI	Country of Authority	Mkt Segment	Mkt Segment Identifier	Outage Nature	Outages	Avg. Outage Duration	Sched. Auction Nature	Sched. Auction	Sched. Auction Duration	Fail. Transactions Nature	Fail. Transactions	Fail. Transactions %	
2018-01-26	Amius Limited	213800C1LJRHXHO5QC19	United Kingdom				0	0					0	0	0

Table 2 - Type of Financial Instrument

Description	Instrument	Underlying	Multiplier	Currency	Notional Type	
Consumer Accumulator W_ 50.00 USD lots	Consumer Accumulator	W_		50	USD	lots

Table 3 - Price Information

Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Consumer Accumulator		1			461.25	19:46:00	2134675.00	RFQ		Email	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Consumer Accumulator	461.25		461.25	461.25

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Consumer Accumulator	38.85	0	0	0.00	http://www.amius.com		0.014

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Value Executed	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers
Consumer Accumulator	0	1	2134675.00		0	2134675.00	0

Table 9 - Timings

Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)
Consumer Accumulator	600	4560	900.00	6840.00

21 Feb 2018

Table 1 - Execution Venue

As Of (ISO8601)	Venue	LEI	Country of Authority	Mkt Segment	Mkt Segment Identifier	Outage Nature	Outages	Avg. Outage Duration	Sched. Auction Nature	Sched. Auction	Sched. Auction Duration	Fail. Transactions Nature	Fail. Transactions	Fail. Transactions %	
2018-02-21	Amius Limited	213800C1LJRHXHO5QC19	United Kingdom				0	0		0			0	0	0

Table 2 - Type of Financial Instrument

Description	Instrument	Underlying	Multiplier	Currency	Notional Type	
Consumer Accumulator W_ 50.00 USD lots	Consumer Accumulator	W_		50	USD	lots

Table 3 - Price Information

Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Consumer Accumulator		1			477.00	12:57:00	3564700.00	RFQ		Im	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Consumer Accumulator	477.00		477.00	477.00

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Consumer Accumulator	368.28	0	0	0.00	http://www.amius.com		0.014

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Value Executed	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers
Consumer Accumulator	0	1	3564700.00		0	3564700.00	0

Table 9 - Timings

Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)
Consumer Accumulator	2760	3240	4140.00	4860.00

06 Mar 2018

Table 1 - Execution Venue

As Of (ISO8601)	Venue	LEI	Country of Authority	Mkt Segment	Mkt Segment Identifier	Outage Nature	Outages	Avg. Outage Duration	Sched. Auction Nature	Sched. Auction	Sched. Auction Duration	Fail. Transactions Nature	Fail. Transactions	Fail. Transactions %	
2018-03-06	Amius Limited	213800C1LJRHXHO5QC19	United Kingdom				0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Description	Instrument	Underlying	Multiplier	Currency	Notional Type
Exotic W_ 50.00 USD lots	Exotic	W_	50	USD	lots

Table 3 - Price Information

Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Exotic		1			512.00	14:40:00	7979125.00	RFQ		Im	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Exotic	512.00		512.00	512.00

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Exotic	711.17	0	0	0.00	http://www.amius.com		0.014

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Value Executed	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers
Exotic	1	2	15958250.00		0	7979125.00	0

Table 9 - Timings

Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)
Exotic	0	120	0.00	180.00

12 Mar 2018

Table 1 - Execution Venue

As Of (ISO8601)	Venue	LEI	Country of Authority	Mkt Segment	Mkt Segment Identifier	Outage Nature	Outages	Avg. Outage Duration	Sched. Auction Nature	Sched. Auction	Sched. Auction Duration	Fail. Transactions Nature	Fail. Transactions	Fail. Transactions %	
2018-03-12	Amius Limited	213800C1LJRHXHO5QC19	United Kingdom				0	0					0	0	0

Table 2 - Type of Financial Instrument

Description	Instrument	Underlying	Multiplier	Currency	Notional Type	
Producer Accumulator W_ 50.00 USD lots	Producer Accumulator	W_		50	USD	lots

Table 3 - Price Information

Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Producer Accumulator		1			500.25	14:46:00	7564625.00	RFQ		Im	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Producer Accumulator	500.25		500.25	500.25

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Producer Accumulator	335.61	0	0	0.00	http://www.amius.com		0.014

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Value Executed	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers
Producer Accumulator	0	1	7564625.00		0	7564625.00	0

Table 9 - Timings

Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)
Producer Accumulator	14220	120	21330.00	180.00

13 Mar 2018

Table 1 - Execution Venue

As Of (ISO8601)	Venue	LEI	Country of Authority	Mkt Segment	Mkt Segment Identifier	Outage Nature	Outages	Avg. Outage Duration	Sched. Auction Nature	Sched. Auction	Sched. Auction Duration	Fail. Transactions Nature	Fail. Transactions	Fail. Transactions %	
2018-03-13	Amius Limited	213800C1LJRHXHOSQC19	United Kingdom				0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Description	Instrument	Underlying	Multiplier	Currency	Notional Type	
Consumer Accumulator W_ 50.00 USD lots	Consumer Accumulator	W_		50	USD	lots

Table 3 - Price Information

Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Consumer Accumulator		1			512.75	14:46:00	7461000.00	RFQ		Im	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Consumer Accumulator	512.75		512.75	512.75

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Consumer Accumulator	386.10	0	0	0.00	http://www.amius.com		0.014

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Value Executed	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers
Consumer Accumulator	0	1	7461000.00		0	7461000.00	0

Table 9 - Timings

Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)
Consumer Accumulator	240	60	360.00	90.00

27 Mar 2018

Table 1 - Execution Venue

As Of (ISO8601)	Venue	LEI	Country of Authority	Mkt Segment	Mkt Segment Identifier	Outage Nature	Outages	Avg. Outage Duration	Sched. Auction Nature	Sched. Auction	Sched. Auction Duration	Fail. Transactions Nature	Fail. Transactions	Fail. Transactions %	
2018-03-27	Amius Limited	213800C1LJRHXHO5QC19	United Kingdom				0	0					0	0	0

Table 2 - Type of Financial Instrument

Description	Instrument	Underlying	Multiplier	Currency	Notional Type	
Producer Accumulator W_ 50.00 USD lots	Producer Accumulator	W_		50	USD	lots

Table 3 - Price Information

Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Producer Accumulator		1			471.50	13:41:52	2569900.00	RFQ		Im	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Producer Accumulator	471.50		471.50	471.50

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Producer Accumulator	302.94	0	0	0.00	http://www.amius.com		0.014

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Value Executed	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers
Producer Accumulator	0	1	2569900.00		0	2569900.00	0

Table 9 - Timings

Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)
Producer Accumulator	287	423	430.50	634.50

03 Jan 2018

[illegible]

As Of (ISO8601)	Venue	LET	Country of Authority	Mkt Segment	Mkt Segment Identifier	Outage Nature	Outages	Avg. Outage Duration	Sched. Auction Nature	Sched. Auction	Sched. Auction Duration	Fail. Transactions Nature	Fail. Transactions	Fail. Transactions %
2018-01-03	Amius Limited	213800C1JRRXH05QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Description	Instrument	Underlying	Multiplier	Currency	Notional Type
Consumer Accumulator KW 50.00 USD lots	Consumer Accumulator	KW	50	USD	lots

Item	Unit	Price	Quantity	Total Price
...	...	...	...	...

Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Consumer Accumulator		1			440.75	18:40:53	1051250.00	RFQ		Voice	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Consumer Accumulator	440.75	440.75	440.75	440.75

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Consumer Accumulator	133.62	0	0	0.00	<a href="http://www.amius.com">http://www.amius.com</a>		0.014

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Value Executed	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers
Consumer Accumulator	1	1	1051250.00	0	1	1051250.00	0

Table 9 - Timings

Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)
Consumer Accumulator	1062	14	1593.00	21.00

31 Jan 2018

[illegible]

As Of (ISO8601)	Venue	LEI	Country of Origin	Mkt Segment	Mkt Segment Identifier	Outage Nature	Outages	Avg. Outage Duration	Sched. Auction Nature	Sched. Auction	Sched. Auction Duration	Fail. Transactions Nature	Fail. Transactions	Fail. Transactions %
2018-01-31	Amius Limited	213800C1LJRHXHO5QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Description	Instrument	Underlying	Multiplier	Currency	Notional Type
Consumer Accumulator KW 50.00 USD lots	Consumer Accumulator	KW	50	USD	lots

Table 3 - Price Information

No Rows Present

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Consumer Accumulator	530.20	530.20	530.20	530.20

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Consumer Accumulator	30.95	0	0	0.00	<a href="http://www.amius.com">http://www.amius.com</a>		0.014

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Value Executed	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers
Consumer Accumulator	0	1	3153750.00	0	1	3153750.00	0

Table 9 - Timings

Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)
Consumer Accumulator	0	360	0.00	540.00

05 Jan 2018

Table 1 - Execution Venue

As Of (ISO8601)	Venue	LEI	Country of Authority	Mkt Segment	Mkt Segment Identifier	Outage Nature	Outages	Avg. Outage Duration	Sched. Auction Nature	Sched. Auction	Sched. Auction Duration	Fail. Transactions Nature	Fail. Transactions	Fail. Transactions %
2018-01-05	Amius Limited	213800C1LJRHXH05QC19	United Kingdom				0	0		0			0	0

Table 2 - Type of Financial Instrument

Description	Instrument	Underlying	Multiplier	Currency	Notional Type
Producer Accumulator MW 50.00 USD lots	Producer Accumulator	MW	50	USD	lots

Table 3 - Price Information

Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Producer Accumulator		1			627.25	11:00:00	518925.00	RFQ		Im	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Producer Accumulator	627.25		627.25	627.25

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Producer Accumulator	99.18	0	0	0.00	http://www.amius.com		0.017

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Value Executed	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers
Producer Accumulator	1	1	518925.00		0	1	518925.00

Table 9 - Timings

Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)
Producer Accumulator		240		900
			360.00	1350.00

28 Feb 2018

Table 1 - Execution Venue

As Of (ISO8601)	Venue	LEI	Country of Authority	Mkt Segment	Mkt Segment Identifier	Outage Nature	Outages	Avg. Outage Duration	Sched. Auction Nature	Sched. Auction	Sched. Auction Duration	Fail. Transactions Nature	Fail. Transactions	Fail. Transactions %	
2018-02-28	Amius Limited	213800C1LJRHXH05QC19	United Kingdom				0	0		0			0	0	0

Table 2 - Type of Financial Instrument

Description	Instrument	Underlying	Multiplier	Currency	Notional Type
Consumer Accumulator MW 50.00 USD lots	Consumer Accumulator	MW	50	USD	lots

Table 3 - Price Information

Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Consumer Accumulator		1			614.50	14:30:27	1434675.00	RFQ		Im	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Consumer Accumulator	614.50		614.50	614.50

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Consumer Accumulator	250.56	0	0	0.00	http://www.amius.com		0.017

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Value Executed	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers
Consumer Accumulator	0	1	1434675.00	0	1	1434675.00	0

Table 9 - Timings

Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)			
Consumer Accumulator		1626		43	2439.00		64.50





03 Feb 2018

Table 1 - Execution Venue

As Of (ISO8601)	Venue	LEI	Country of Authority	Mkt Segment	Mkt Segment Identifier	Outage Nature	Outages	Avg. Outage Duration	Sched. Auction Nature	Sched. Auction	Sched. Auction Duration	Fail. Transactions Nature	Fail. Transactions	Fail. Transactions %	
2018-02-03	Amius Limited	213800C1LJRHXHO5QC19	United Kingdom				0	0					0	0	0

Table 2 - Type of Financial Instrument

Description	Instrument	Underlying	Multiplier	Currency	Notional Type
Consumer Accumulator (SM 100.00 USD lots)	Consumer Accumulator	SM	100	USD	lots

Table 3 - Price Information

Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Consumer Accumulator		1			402.50	17:19:00	1148700.00	RFQ		Email	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Consumer Accumulator	402.50		402.50	402.50

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Consumer Accumulator	74.05	0	0	0.00	http://www.amius.com		0.011

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Value Executed	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers	
Consumer Accumulator	0	1	1148700.00		0	1	1148700.00	0

Table 9 - Timings

Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)			
Consumer Accumulator		720		120	1080.00		180.00

05 Feb 2018

Table 1 - Execution Venue														
As Of (ISO8601)	Venue	LEI	Country of Authority	Mkt Segment	Mkt Segment Identifier	Outage Nature	Outages	Avg. Outage Duration	Sched. Auction Nature	Sched. Auction	Sched. Auction Duration	Fail. Transactions Nature	Fail. Transactions	Fail. Transactions %
2018-02-05	Amius Limited	213800C1LJRHXHO5QC19	United Kingdom				0	0					0	0

Table 2 - Type of Financial Instrument					
Description	Instrument	Underlying	Multiplier	Currency	Notional Type
Consumer Accumulator SM 100.00 USD lots	Consumer Accumulator	SM	100	USD	lots

Table 3 - Price Information											
Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Consumer Accumulator		1			330.80	19:20:00	393840.00	RFQ		Im	N/A

Table 4 - Price Information				
Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Consumer Accumulator	330.80		330.80	330.80

Table 5 - Cost Information							
Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Consumer Accumulator	30.36	0	0	0.00	http://www.amius.com		0.011

Table 6 - Likelihood of Execution							
Instrument	Orders Received	Trans. Executed	Total Value Executed	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers
Consumer Accumulator	0	1	393840.00		0	1	393840.00

Table 9 - Timings				
Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)
Consumer Accumulator		8284	1100	12426.00
				1650.00

08 Feb 2018

Table 1 - Execution Venue														
As Of (ISO8601)	Venue	LEI	Country of Authority	Mkt Segment	Mkt Segment Identifier	Outage Nature	Outages	Avg. Outage Duration	Sched. Auction Nature	Sched. Auction	Sched. Auction Duration	Fail. Transactions Nature	Fail. Transactions	Fail. Transactions %
2018-02-08	Amius Limited	213800C1LJRHXHO5QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument						
Description	Instrument	Underlying	Multiplier	Currency	Notional Type	
Producer Accumulator SM 100.00 USD lots	Producer Accumulator	SM	100	USD	lots	

Table 3 - Price Information											
Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Producer Accumulator		1			345.10	17:30:00	328200.00	RFQ		Im	N/A

Table 4 - Price Information				
Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Producer Accumulator	345.10		345.10	345.10

Table 5 - Cost Information							
Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Producer Accumulator	36.78	0	0	0.00	http://www.amius.com		0.011

Table 6 - Likelihood of Execution							
Instrument	Orders Received	Trans. Executed	Total Value Executed	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers
Producer Accumulator	0	1	328200.00		0	1	328200.00

Table 9 - Timings					
Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)	
Producer Accumulator		0		240	0.00 360.00

09 Feb 2018

Table 1 - Execution Venue														
As Of (ISO8601)	Venue	LEI	Country of Authority	Mkt Segment	Mkt Segment Identifier	Outage Nature	Outages	Avg. Outage Duration	Sched. Auction Nature	Sched. Auction	Sched. Auction Duration	Fail. Transactions Nature	Fail. Transactions	Fail. Transactions %
2018-02-09	Amius Limited	213800C1LJRHXHO5QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument					
Description	Instrument	Underlying	Multiplier	Currency	Notional Type
Consumer Accumulator SM 100.00 USD lots	Consumer Accumulator	SM	100	USD	lots

Table 3 - Price Information											
Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Consumer Accumulator		1			341.60	15:33:00	459480.00	RFQ		Im	N/A

Table 4 - Price Information				
Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Consumer Accumulator	341.60		341.60	341.60

Table 5 - Cost Information							
Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Consumer Accumulator	51.67	0	0	0.00	http://www.amius.com		0.011

Table 6 - Likelihood of Execution							
Instrument	Orders Received	Trans. Executed	Total Value Executed	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers
Consumer Accumulator	0	1	459480.00	0	1	459480.00	0

Table 9 - Timings				
Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)
Consumer Accumulator		2040	240	3060.00

13 Feb 2018

Table 1 - Execution Venue

As Of (ISO8601)	Venue	LEI	Country of Authority	Mkt Segment	Mkt Segment Identifier	Outage Nature	Outages	Avg. Outage Duration	Sched. Auction Nature	Sched. Auction	Sched. Auction Duration	Fail. Transactions Nature	Fail. Transactions	Fail. Transactions %
2018-02-13	Amius Limited	213800C1LJRHXHO5QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Description	Instrument	Underlying	Multiplier	Currency	Notional Type
Consumer Accumulator SM 100.00 USD lots	Consumer Accumulator	SM	100	USD	lots
Producer Accumulator SM 100.00 USD lots	Producer Accumulator	SM	100	USD	lots

Table 3 - Price Information

Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Producer Accumulator		1			367.50	17:08:29	656400.00	RFQ		Im	N/A
Consumer Accumulator		1			366.30	18:31:00	984600.00	RFQ		Im	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Consumer Accumulator	366.30		366.30	366.30
Producer Accumulator	367.50		367.50	367.50

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Consumer Accumulator	78.87	0	0	0.00	http://www.amius.com		0.011
Producer Accumulator	19.36	0	0	0.00	http://www.amius.com		0.011

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Value Executed	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers
Consumer Accumulator	0	1	984600.00	0	1	984600.00	0
Producer Accumulator	1	1	656400.00	0	1	656400.00	0

Table 9 - Timings

Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)
Consumer Accumulator	1740	420	2610.00	630.00
Producer Accumulator	121	361	181.50	541.50





14 Mar 2018

Table 1 - Execution Venue

As Of (ISO8601)	Venue	LEI	Country of Authority	Mkt Segment	Mkt Segment Identifier	Outage Nature	Outages	Avg. Outage Duration	Sched. Auction Nature	Sched. Auction	Sched. Auction Duration	Fail. Transactions Nature	Fail. Transactions	Fail. Transactions %
2018-03-14	Amlus Limited	213800C1JRHXHO5QC19	United Kingdom				0	0		0			0	0

Table 2 - Type of Financial Instrument

Description	Instrument	Underlying	Multiplier	Currency	Notional Type
Consumer Accumulator SM 100.00 USD lots	Consumer Accumulator	SM	100	USD	lots
Producer Accumulator SM 100.00 USD lots	Producer Accumulator	SM	100	USD	lots

**Table 3 - Price Information**

Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Producer Accumulator		1			379.10	13:47:00	590760.00	RFQ		Im	N/A
Consumer Accumulator		1			377.60	14:47:00	361020.00	RFQ		Voice	N/A

#### Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Consumer Accumulator	377.60	377.60	377.60	377.60
Producer Accumulator	379.10	379.10	379.10	379.10

### Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Consumer Accumulator	79.81	0	0	0.00	<a href="http://www.amius.com">http://www.amius.com</a>		0.011
Producer Accumulator	66.17	0	0	0.00	<a href="http://www.amius.com">http://www.amius.com</a>		0.011

**Table 6 - Likelihood of Execution**

Instrument	Orders Received	Trans. Executed	Total Value Executed	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers
Consumer Accumulator	0	2	722040.00	0	2	361020.00	0
Producer Accumulator	0	1	590760.00	0	1	590760.00	0

### Table 9 - Timings

Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)
Consumer Accumulator	60	540	90.00	810.00
Producer Accumulator	609	134	913.50	201.00

16 Mar 2018

Table 1 - Execution Venue

As Of (ISO8601)	Venue	LEI	Country of Authority	Mkt Segment	Mkt Segment Identifier	Outage Nature	Outages	Avg. Outage Duration	Sched. Auction Nature	Sched. Auction	Sched. Auction Duration	Fail. Transactions Nature	Fail. Transactions	Fail. Transactions %	
2018-03-16	Amiul Limited	213800C1LRHXHO5QC19	United Kingdom				0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Description	Instrument	Underlying	Multiplier	Currency	Notional Type
Consumer Accumulator SM 100.00 USD lots	Consumer Accumulator	SM	100	USD	lots
Producer Accumulator SM 100.00 USD lots	Producer Accumulator	SM	100	USD	lots

### Table 3 - Price Information

Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Consumer Accumulator		1			373.30	13:15:00	1083060.00	RFQ		Voice	N/A
Consumer Accumulator		1			374.20	14:26:01	361020.00	RFQ		Voice	N/A
Producer Accumulator		1			373.00	18:17:00	393840.00	RFQ		Im	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Consumer Accumulator	374.23	374.24	373.30	375.20
Producer Accumulator	373.00	373.00	373.00	373.00

### Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Consumer Accumulator	176.28	0	0	0.00	<a href="http://www.amius.com">http://www.amius.com</a>		0.011
Producer Accumulator	42.99	0	0	0.00	<a href="http://www.amius.com">http://www.amius.com</a>		0.011

### Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Value Executed	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers
Consumer Accumulator	3	3	2527140.00	0	3	842380.00	0
Producer Accumulator	0	1	393840.00	0	1	393840.00	0

### Table 9 - Timings

Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)
Consumer Accumulator	880	380	1980.00	0.00
Producer Accumulator	4225	156	6337.50	234.00

**20 Mar 2018**

Table 1 - Execution Venue

As Of (ISO8601)	Venue	LEI	Country of Authority	Mkt Segment	Mkt Segment Identifier	Outage Nature	Outages	Avg. Outage Duration	Sched. Auction Nature	Sched. Auction	Sched. Auction Duration	Fail. Transactions Nature	Fail. Transactions	Fail. Transactions %
2018-03-20	Amius Limited	213800C1JRHXHO5QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Description	Instrument	Underlying	Multiplier	Currency	Notional Type
Consumer Accumulator SM 100.00 USD lots	Consumer Accumulator	SM	100	USD	lots

### Table 3 - Price Information

Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Consumer Accumulator		1			358.40	20:10:00	467685.00	RFQ		Email	N/A

**Table 4 - Price Information**

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Consumer Accumulator	359.80	359.80	358.40	361.20

### Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Consumer Accumulator	71.38	0	0	0.00	<a href="http://www.amius.com">http://www.amius.com</a>		0.011

**Table 6 - Likelihood of Execution**

Instrument	Orders Received	Trans. Executed	Total Value Executed	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers
Consumer Accumulator	0	2	935370.00	0	2	467685.00	0

### Table 9 - Timings

Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)
Consumer Accumulator	300	4260	450.00	6390.00