

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	213800C1LRHXH05QC19	United Kingdom				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	Producer 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
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

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	http://www.amius.com		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 Executed	Total Value Executed	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt.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	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	213800C1LRHXH05QC19	United Kingdom				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

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	http://www.amius.com		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	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

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	213800C1LRHXH05QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Description	Instrument	Underlying	Multiplier	Currency	Notional Type
Producer Accumulator BO 600.00 USD lots	Producer Accumulator	BO	600	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		1663200.00	32.87	19:24:00	1663200.00	RFQ		Im	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Producer Accumulator	32.87	32.87	32.87	32.87

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Producer Accumulator	202.76	0	0	0.00	http://www.amius.com		0.015

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	1663200.00		0	1	1663200.00

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	420	60	630.00	90.00

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	213800C1LRHXH05QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Description	Instrument	Underlying	Multiplier	Currency	Notional Type
Producer Accumulator BO 600.00 USD lots	Producer Accumulator	BO	600	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		1108800.00	32.77	16:05:00	1108800.00	RFQ		Im	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Producer Accumulator	32.77	32.77	32.77	32.77

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Producer Accumulator	163.85	0	0	0.00	http://www.amius.com		0.015

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	1108800.00		0	1	1108800.00

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	2968	-853	4452.00	-1279.50

30 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 %
2018-01-30	Amius Limited	213800C1LRHXH05QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Description	Instrument	Underlying	Multiplier	Currency	Notional Type
Consumer Accumulator BO 600.00 USD lots	Consumer Accumulator	BO	600	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		2016000.00	33.03	15:00:00	2016000.00	RFQ		Im	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Consumer Accumulator	33.03	33.03	33.03	33.03

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Consumer Accumulator	335.16	0	0	0.00	http://www.amius.com		0.015

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	2016000.00		0	1	2016000.00

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	911	439	1366.50	658.50

01 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 %
2018-02-01	Amius Limited	213800C1LRHXH05QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Description	Instrument	Underlying	Multiplier	Currency	Notional Type
Producer Accumulator BO 600.00 USD lots	Producer Accumulator	BO	600	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		1048320.00	33.60	15:50:00	1048320.00	RFQ		Im	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Producer Accumulator	33.60	33.60	33.60	33.60

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Producer Accumulator	181.94	0	0	0.00	http://www.amius.com		0.015

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	1048320.00		0	1	1048320.00

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	1320	0	1980.00	0.00

06 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 %
2018-02-06	Amius Limited	213800C1LRHXH05QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Description	Instrument	Underlying	Multiplier	Currency	Notional Type
Producer Accumulator BO 600.00 USD lots	Producer Accumulator	BO	600	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	11:30:00	1	33.15	504000.00						Voice	

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Producer Accumulator	33.15	33.15	33.15	33.15

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Producer Accumulator	75.44	0	0	0.00	http://www.amius.com		0.015

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	504000.00		0	1	504000.00

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	148	0	222.00	0.00

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	213800C1LRHXH05QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Description	Instrument	Underlying	Multiplier	Currency	Notional Type
Consumer Accumulator BO 600.00 USD lots	Consumer Accumulator	BO	600	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		1834560.00	32.00	19:14:00	1834560.00	RFQ		Im	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Consumer Accumulator	32.00	32.00	32.00	32.00

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Consumer Accumulator	264.86	0	0	0.00	http://www.amius.com		0.015

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	1834560.00		0	1	1834560.00

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	3480	1320	5220.00	1980.00

26 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 %
2018-02-26	Amius Limited	213800CLJRH5Q5QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Description	Instrument	Underlying	Multiplier	Currency	Notional Type
Producer Accumulator BO 600.00 USD lots	Producer Accumulator				

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			32.87	17:16:44	141120.00	RFQ		Im	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Producer Accumulator	32.87		32.87	32.87

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Producer Accumulator	17.29	0	0	0.00	http://www.amius.com		0.015

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	141120.00	0	1	141120.00	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		1	61	1.50

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	213800CLJRH5Q5QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Description	Instrument	Underlying	Multiplier	Currency	Notional Type
Consumer Accumulator BO 600.00 USD lots	Consumer Accumulator	BO	600	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			32.72	19:26:00	403200.00	RFQ		Im	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Consumer Accumulator	32.72		32.72	32.72

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Consumer Accumulator	71.93	0	0	0.00	http://www.amius.com		0.015

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	403200.00	0	1	403200.00	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		925	0	1387.50

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	Amius Limited	213800CLJRH5Q5QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Description	Instrument	Underlying	Multiplier	Currency	Notional Type
Consumer Accumulator BO 600.00 USD lots	Consumer Accumulator	BO	600	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			32.05	18:03:00	725760.00	RFQ		Im	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Consumer Accumulator	32.05		32.05	32.05

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Consumer Accumulator	129.08	0	0	0.00	http://www.amius.com		0.015

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	725760.00	0	1	725760.00	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		6110	125	9165.00

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	Amius Limited	213800CLJRH5Q5QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Description	Instrument	Underlying	Multiplier	Currency	Notional Type
Consumer Accumulator BO 600.00 USD lots	Consumer Accumulator	BO	600	USD	lots
Producer Accumulator BO 600.00 USD lots	Producer Accumulator	BO	600	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			32.55	17:12:56	1471680.00	RFQ		Voice	N/A
Producer Accumulator		1			32.10	17:12:56	1471680.00	RFQ		Voice	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Consumer Accumulator	32.55		32.55	32.55
Producer Accumulator	32.10		32.10	32.10

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Consumer Accumulator	210.87	0	0	0.00	http://www.amius.com		0.015
Producer Accumulator	59.40	0	0	0.00	http://www.amius.com		0.015

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	1471680.00	0	1	1471680.00	0
Producer Accumulator	1	1	1471680.00	0	1	1471680.00	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		420	121	630.00
Producer Accumulator		420	121	630.00

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	213800C1LRHXH05QC19	United Kingdom				0	0					0	0

Table 2 - Type of Financial Instrument

Description	Instrument	Underlying	Multiplier	Currency	Notional Type
Producer Accumulator CA 50.00 EUR lots	Producer Accumulator	CA	50	EUR	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			172.50	15:58:00	797500.00	RFQ		Voice	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Producer Accumulator	172.50		172.50	172.50

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Producer Accumulator	197.62	0	0	0.00	http://www.amius.com		0.029

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	797500.00		0	1	797500.00

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	20880	60	31320.00	90.00

07 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 %
2018-03-07	Amius Limited	213800C1LRHXH05QC19	United Kingdom				0	0					0	0

Table 2 - Type of Financial Instrument

Description	Instrument	Underlying	Multiplier	Currency	Notional Type
Consumer Accumulator CA 50.00 EUR lots	Consumer Accumulator	CA	50	EUR	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			170.00	14:42:00	797500.00	RFQ		Voice	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Consumer Accumulator	170.00		170.00	170.00

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Consumer Accumulator	174.63	0	0	0.00	http://www.amius.com		0.029

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	797500.00		0	1	797500.00

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	240	840	360.00	1260.00

**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
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	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	213800C1LRHXHO5QC19	United Kingdom			0	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	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	213800C1LRHXHO5QC19	United Kingdom			0	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	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	213800C1LRHXHO5QC19	United Kingdom			0	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	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	213800C1LRHXHO5QC19	United Kingdom			0	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	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	213800C1LRHXHO5QC19	United Kingdom			0	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

**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	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

02 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 %
2018-02-02	Amius Limited	213800CLJRHXH05QC19	United Kingdom			0	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			2065.00	15:58:25	224400.00	RFQ		Im	N/A			
Table 4 - Price Information														
Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price										
Producer Accumulator	2065.00		2065.00	2065.00										
Table 5 - Cost Information														
Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Uri	Rebates	Value of Costs (%)							
Producer Accumulator	31.66	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	224400.00		0	1	224400.00							
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	745	91	1117.50	136.50										

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	213800CLJRHXH05QC19	United Kingdom			0	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			-23.00	18:16:00	4651200.00	RFQ		Email	N/A			
Table 4 - Price Information														
Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price										
Consumer Accumulator	-23.00		-23.00	-23.00										
Table 5 - Cost Information														
Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Uri	Rebates	Value of Costs (%)							
Consumer Accumulator	703.15	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	1	1	4651200.00		0	1	4651200.00							
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	17820	1920	26730.00	2880.00										

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	213800CLJRHXH05QC19	United Kingdom			0	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			2033.00	12:22:00	1468800.00	RFQ		Im	N/A			
Table 4 - Price Information														
Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price										
Producer Accumulator	2033.00		2033.00	2033.00										
Table 5 - Cost Information														
Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Uri	Rebates	Value of Costs (%)							
Producer Accumulator	137.07	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	1468800.00		0	1	1468800.00							
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	120	540	180.00	810.00										

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	213800CLJRHXH05QC19	United Kingdom			0	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			-22.00	16:15:00	3570000.00	RFQ		Email	N/A			
Table 4 - Price Information														
Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price										
Consumer Accumulator	-22.00		-22.00	-22.00										
Table 5 - Cost Information														
Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Uri	Rebates	Value of Costs (%)							
Consumer Accumulator	477.14	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	1	1	3570000.00		0	1	3570000.00							
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	7320	1800	10980.00	2700.00										

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	213800CLJRHXH05QC19	United Kingdom			0	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			2144.00	10:23:00	173400.00	RFQ		Im	N/A			
Producer Accumulator		1			2156.00	15:33:00	173400.00	RFQ		Im	N/A			
Table 4 - Price Information														
Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price										
Producer Accumulator	2150.00		2150.00	2144.00										
Table 5 - Cost Information														
Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Uri	Rebates	Value of Costs (%)							
Producer Accumulator	47.58	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	2	2	346800.00		0	2	173400.00							
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	270	60	300.00	60.00										

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	213800CLJRHXH05QC19	United Kingdom			0	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			2128.00	10:52:00	168300.00	RFQ		Im	N/A			
Table 4 - Price Information														
Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price										
Producer Accumulator	2128.00		2128.00	2128.00										
Table 5 - Cost Information														
Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Uri	Rebates	Value of Costs (%)							
Producer Accumulator	15.10	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							
Producer Accumulator	1	1	168300.00		0	1	168300.00							
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	480	240	720.00	360.00										

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	213800C1LRHXHO5QC19	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	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

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	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 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	Amius 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	78.70	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	Url	Rebates	Value of Costs (%)
Consumer Accumulator	0.00	0	0	0.00	http://www.amius.com		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	Amius 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	79.36	79.36	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	http://www.amius.com		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	Amius 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	78.48	78.48	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	http://www.amius.com		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	3150.00	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	213800C1LRHXH05QC19	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			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	85.50	102.00

**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	213800C1LRHXH05QC19	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			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	553.50	442.50

**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	213800C1LRHXH05QC19	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
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		2	478312.50	0
Producer Accumulator	1	1	239156.25		1	239156.25	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	567	248	843.00	372.00
Producer Accumulator	277	96	415.50	144.00

**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	213800C1LRHXH05QC19	United Kingdom			0	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	3756.00	361.50

**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	213800C1LRHXH05QC19	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			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	297.00	817.50

**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	213800C1LRHXH05QC19	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			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	376.50	1014.00

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	213800C1LRHXHO5QC19	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

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	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	0	1	2295900.00		0	1	2295900.00

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	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	213800C1LRHXHO5QC19	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

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	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	1	1	478312.50		0	1	478312.50

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	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	213800C1LRHXHO5QC19	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

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	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	3922162.50		0	3	1307387.50

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	132	173	181.50	148.50

**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	213800C1LRHXH05QC19	United Kingdom				0	0			0		0	0

**Table 2 - Type of Financial Instrument**

Description	Instrument	Underlying	Multiplier	Currency	Notional Type
Consumer Accumulator KO 25.00 MYR lots	Consumer Accumulator	KO	25	MYR	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	2465.00	2462.80	2454.00	2476.00

**Table 5 - Cost Information**

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Consumer Accumulator	226.62	0	0	0.00	http://www.amius.com		0.015

**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	1222000.00	0	2	611000.00	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	1029	0	1543.50	0.00

**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	213800C1LRHXH05QC19	United Kingdom				0	0			0		0	0

**Table 2 - Type of Financial Instrument**

Description	Instrument	Underlying	Multiplier	Currency	Notional Type
Consumer Accumulator KO 25.00 MYR lots	Consumer Accumulator	KO	25	MYR	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	2457.00	2457.00	2457.00	2457.00

**Table 5 - Cost Information**

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Consumer Accumulator	93.51	0	0	0.00	http://www.amius.com		0.015

**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	488800.00	0	1	488800.00	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	303	659	454.50	988.50

**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	Amius Limited	213800C1LRHXH05QC19	United Kingdom				0	0			0		0	0

**Table 2 - Type of Financial Instrument**

Description	Instrument	Underlying	Multiplier	Currency	Notional Type
Producer Accumulator KO 25.00 MYR lots	Producer Accumulator	KO	25	MYR	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			2434.00	10:02:00	2444000.00	RFQ		Im	N/A

**Table 4 - Price Information**

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Producer Accumulator	2434.00	2434.00	2434.00	2434.00

**Table 5 - Cost Information**

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Producer Accumulator	455.40	0	0	0.00	http://www.amius.com		0.015

**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	2444000.00	0	1	2444000.00	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	1113	121	1669.50	181.50

**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	213800C1LRHXH05QC19	United Kingdom				0	0			0		0	0

**Table 2 - Type of Financial Instrument**

Description	Instrument	Underlying	Multiplier	Currency	Notional Type
Producer Accumulator KO 25.00 MYR lots	Producer Accumulator	KO	25	MYR	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			2442.00	09:55:00	2138500.00	RFQ		Im	N/A

**Table 4 - Price Information**

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Producer Accumulator	2442.00	2442.00	2442.00	2442.00

**Table 5 - Cost Information**

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Producer Accumulator	311.94	0	0	0.00	http://www.amius.com		0.015

**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	2138500.00	0	1	2138500.00	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	526	0	789.00	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	213800C1LRHXH05QC19	United Kingdom			0	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	213800C1LRHXH05QC19	United Kingdom			0	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

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	213800C1LRHXH05QC19	United Kingdom			0	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
Producer Accumulator	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
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	213800C1LRHXH05QC19	United Kingdom			0	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	213800C1LRHXH05QC19	United Kingdom			0	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

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	213800C1LRHXH05QC19	United Kingdom			0	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

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	213800CLJRHXHO5QC19	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	381.25	382.25
Producer Accumulator	381.75	381.36	381.25	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	44.50
Producer Accumulator	724	33	970.50	44.50

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	213800CLJRHXHO5QC19	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	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	213800CLJRHXHO5QC19	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	387.75

## 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	213800CLJRHXHO5QC19	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	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)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)
Consumer Accumulator	1417	11008	2125.50	16512.00

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	213800CLJRHXHO5QC19	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			397.00	17:42:54	1723750.00	RFQ		Voice	N/A

## Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Consumer Accumulator	397.00	397.00	397.00	397.00

## Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Consumer Accumulator	13.84	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	1723750.00	0	1	1723750.00	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	1443	586	2164.50	879.00

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	213800C1LRHXHO5QC19	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
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
Consumer Accumulator	1				397.75	17:17:09	344750.00	RFQ		Voice	N/A
Exotic	1				397.75	22:03:37	1034250.00	RFQ		Voice	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Consumer Accumulator	397.75		397.75	397.75
Exotic	397.75		397.75	397.75

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Consumer Accumulator	62.96	0	0	0.00	http://www.amius.com		0.017
Exotic	101.57	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	344750.00	0	1	344750.00	0
Exotic	1	1	1034250.00	0	1	1034250.00	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	61	120	91.50	180.00
Exotic	0	1	0.00	1.50

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	213800C1LRHXHO5QC19	United Kingdom				0	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
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				0.00	15:55:28	542981.25	RFQ		Voice	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Exotic	298.31		345.87	0.00

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Exotic	226.25	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	4	4	4162856.25	0	4	1040714.06	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	314	390	177.00	408.00

07 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 %
2018-03-07	Amius 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 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				406.00	17:57:23	1723750.00	RFQ		Voice	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Consumer Accumulator	406.00		406.00	406.00

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Consumer 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
Consumer Accumulator	1	1	1723750.00	0	1	1723750.00	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	692	75	1038.00	112.50

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 Nature	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	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
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
Consumer Accumulator	1				403.00	17:33:50	344750.00	RFQ		Voice	N/A
Exotic	1				399.00	18:07:18	344750.00	RFQ		Voice	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Consumer Accumulator	401.00		401.00	399.00
Exotic	400.75		400.75	399.00

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Consumer Accumulator	70.03	0	0	0.00	http://www.amius.com		0.017
Exotic	9.50	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	689500.00	0	2	344750.00	0
Exotic	2	2	689500.00	0	2	344750.00	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	35	66	46.00	96.00
Exotic	1818	62	1827.00	83.00

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	213800C1LRHXHO5QC19	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				394.50	18:17:01	861875.00	RFQ		Im	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Consumer Accumulator	394.50		394.50	394.50

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Consumer Accumulator	188.18	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
Consumer Accumulator	1	1	861875.00	0	1	861875.00	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	17	44	25.50	66.00

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	Amius Limited	213800CLJRH5H05QC19	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
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			405.75	13:42:13	689500.00	RFQ		Im	N/A
Consumer Accumulator		1			404.00	15:40:46	861875.00	RFQ		Voice	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Consumer Accumulator	401.00	403.77	398.00	404.00
Exotic	405.75	405.75	405.75	405.75

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Consumer Accumulator	187.70	0	0	0.00	http://www.amius.com		0.017
Exotic	67.72	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	2	2	896350.00	0	2	448175.00	0
Exotic	1	1	689500.00	0	1	689500.00	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	510	72	707.50	103.50
Exotic	61	61	91.50	91.50

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	Amius Limited	213800CLJRH5H05QC19	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	17:54:04	86187.50	RFQ		Im	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Consumer Accumulator	396.00	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	28.93	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	172375.00	0	2	86187.50	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	601	60	901.50	90.00

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	Amius Limited	213800CLJRH5H05QC19	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			384.25	14:18:00	861875.00	RFQ		Im	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Consumer Accumulator	384.25	384.25	384.25	384.25

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Consumer Accumulator	106.15	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	861875.00	0	1	861875.00	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	596	587	894.00	880.50

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	213800CLJRH5H05QC19	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			390.00	14:43:44	1723750.00	RFQ		Im	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Consumer Accumulator	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	92.07	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	1723750.00	0	1	1723750.00	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	16	-10739	24.00	-16108.50

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 Nature	Sched. Auction	Sched. Auction Duration	Fail. Transactions Nature	Fail. Transactions	Fail. Transactions %
2018-03-21	Amius Limited	213800CLJRH5H05QC19	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
Producer Accumulator		1			382.75	14:42:08	137900.00	RFQ		Voice	N/A
Producer Accumulator		1			389.25	15:34:52	275800.00	RFQ		Voice	N/A
Consumer Accumulator		1			389.50	16:36:51	172375.00	RFQ		Voice	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Consumer Accumulator	389.50	389.50	389.50	389.50
Producer Accumulator	386.00	387.08	382.75	389.25

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Consumer Accumulator	10.06	0	0	0.00	http://www.amius.com		0.017
Producer Accumulator	29.52	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
Consumer Accumulator	1	1	172375.00	0	1	172375.00	0
Producer Accumulator	2	2	413700.00	0	2	206850.00	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	7385	23	11077.50	34.50
Producer Accumulator	163	62	193.00	89.00

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	213800C1LRHXHO5QC19	United Kingdom				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

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	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	271490.63		0	1	271490.63

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

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	213800C1LRHXHO5QC19	United Kingdom				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

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	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	1861650.00		0	1	1861650.00

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	2062		121	3093.00

**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	213800C1LRHXH05QC19	United Kingdom			0	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			1355.00	12:54:37	1121640.00	RFQ		Voice	N/A

**Table 4 - Price Information**

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Producer Accumulator	1355.00		1355.00	1355.00

**Table 5 - Cost Information**

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Producer Accumulator	57.37	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	1	1121640.00		1	1121640.00	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	3583	5571	5374.50	8356.50

**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	213800C1LRHXH05QC19	United Kingdom			0	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			1380.00	16:35:22	690240.00	RFQ		Voice	N/A

**Table 4 - Price Information**

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Producer Accumulator	1380.00		1380.00	1380.00

**Table 5 - Cost Information**

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Producer Accumulator	57.62	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	690240.00		1	690240.00	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	2075	9208	3112.50	13812.00

**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	213800C1LRHXH05QC19	United Kingdom			0	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			1390.00	16:53:39	181907.00	RFQ		Voice	N/A

**Table 4 - Price Information**

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Producer Accumulator	1390.00		1390.00	1390.00

**Table 5 - Cost Information**

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Producer Accumulator	12.26	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	181907.00		1	181907.00	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	16175	900	24262.50	1350.00

**30 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 %
2018-01-30	Amius Limited	213800C1LRHXH05QC19	United Kingdom			0	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			1384.00	16:22:00	632720.00	RFQ		Voice	N/A

**Table 4 - Price Information**

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Producer Accumulator	1384.00		1384.00	1384.00

**Table 5 - Cost Information**

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Producer Accumulator	76.53	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	632720.00		1	632720.00	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	1433	180	2149.50	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	213800C1LRHXH05QC19	United Kingdom			0	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			1390.00	13:15:00	158180.00	RFQ		Voice	N/A
Producer Accumulator		1			1402.00	16:36:03	719000.00	RFQ		Voice	N/A

**Table 4 - Price Information**

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Producer Accumulator	1396.00		1399.84	1402.00

**Table 5 - Cost Information**

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Producer Accumulator	54.63	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	2	877180.00		2	438590.00	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	1714	1512	1901.00	1962.00

**01 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 %
2018-02-01	Amius Limited	213800C1LRHXH05QC19	United Kingdom			0	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			1410.00	10:55:00	359500.00	RFQ		Voice	N/A
Producer Accumulator		1			1410.00	13:58:00	1438000.00	RFQ		Voice	N/A

**Table 4 - Price Information**

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Producer Accumulator	1410.00		1410.00	1410.00

**Table 5 - Cost Information**

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Producer Accumulator	107.93	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	2	2	1797500.00		2	898750.00	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	60	674	90.00	674.00

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	213800C1LRHXHO5QC19	United Kingdom			0	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			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		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

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	213800C1LRHXHO5QC19	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

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		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

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	213800C1LRHXHO5QC19	United Kingdom			0	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

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		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

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	213800C1LRHXHO5QC19	United Kingdom			0	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		1	319955.00	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		81180	18960	121770.00
Producer Accumulator		120	60	180.00

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	213800C1LRHXHO5QC19	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			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	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		1	2530880.00	0

Table 9 - Timings

No Rows Present

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	213800C1LRHXHO5QC19	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			1558.00	12:18:00	1207920.00	RFQ		Email	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Consumer Accumulator	1558.00		1558.00	1558.00

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Consumer Accumulator	165.77	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	0	2	3623760.00		2	1811880.00	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		4200	4260	6300.00

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	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 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
Producer Accumulator	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	http://www.amius.com		0.008
Producer Accumulator	146.98	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	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	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 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	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	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	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	213800C1LRHXH05QC19	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	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

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	253537.50	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	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										

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	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			979.50	14:43:48	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	979.50	979.50	979.50	979.50										
Table 5 - Cost Information														
Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)							
Producer Accumulator	29.48	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	3692	76	5538.00	114.00										

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	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									
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			999.75	16:01:01	4846968.75	RFQ		Im	N/A			
Exotic		1			999.50	16:07:39	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	999.50	999.50	999.50	999.50										
Producer Accumulator	998.25	999.35	996.75	999.75										
Table 5 - Cost Information														
Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)							
Exotic	6.14	0	0	0.00	http://www.amius.com		0.005							
Producer Accumulator	173.57	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	1	1	745687.50	0	1	745687.50	0							
Producer Accumulator	2	2	5592656.25	0	2	2796328.13	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)										
Exotic	121	361	181.50	541.50										
Producer Accumulator	286	907	317.00	938.00										

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	213800C1LRHXHO5QC19	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	0
Exotic	1	1	745687.50	0	1	745687.50	0
Producer Accumulator	1	1	497125.00	0	1	497125.00	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	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	213800C1LRHXHO5QC19	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	2521.50	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	213800C1LRHXHO5QC19	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	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	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	213800C1LRHXHO5QC19	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	0.00
Producer Accumulator	34	281	51.00	421.50

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	213800C1LRHXHO5QC19	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
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			1001.00	16:02:00	2237062.50	RFQ		Im	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Producer Accumulator	1006.00		1004.00	1001.00

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Producer Accumulator	172.89	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	2	3	3728437.50	0	3	1242812.50	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	701	144	270.00	193.50

30 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 %
2018-01-30	Amius 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 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			1020.25	18:27:00	1391950.00	RFQ		Im	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Consumer Accumulator	1017.50	1019.70	1010.50	1021.75

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Consumer Accumulator	371.03	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	3	3	7556300.00	0	3	2518766.67	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	352	3196	565.50	57.00

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	213800C1LRHXHO5QC19	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

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			1010.75	16:56:28	497125.00	RFQ		Im	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Consumer Accumulator	1010.75	1010.75	1010.75	1010.75

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Consumer Accumulator	11.19	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	1	1	497125.00	0	1	497125.00	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	29	31	43.50	46.50

01 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 %
2018-02-01	Amius 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 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			998.50	13:53:00	1242812.50	RFQ		Im	N/A
Consumer Accumulator		1			1006.75	16:00:00	1988500.00	RFQ		Im	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Consumer Accumulator	1002.63	1003.58	998.50	1006.75

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Consumer Accumulator	159.19	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	0	2	3231312.50	0	2	1615656.25	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	4170	120	4950.00	120.00

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	213800C1LRHXHO5QC19	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

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			992.25	18:45:00	1242812.50	RFQ		Voice	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Consumer Accumulator	992.25	992.25	992.25	992.25

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Consumer Accumulator	47.23	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	1242812.50	0	1	1242812.50	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	900	6449	1350.00	9673.50

06 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 %
2018-02-06	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			1002.50	12:00:00	1889075.00	RFQ		Im	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Producer Accumulator	1002.50	1002.50	1002.50	1002.50

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Producer Accumulator	114.74	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	1889075.00	0	1	1889075.00	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	1948	0	2922.00	0.00

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	213800C1LRHXHO5QC19	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

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			1032.25	19:14:00	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	1032.25	1032.25	1032.25	1032.25

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Consumer Accumulator	124.05	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	2187350.00	0	1	2187350.00	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	4080	180	6120.00	270.00

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	213800CLJRHXHO5QC19	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			998.50	13:12:00	745687.50	RFQ		Im	N/A
Producer Accumulator		1			995.25	13:36:00	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	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	213800CLJRHXHO5QC19	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	213800CLJRHXHO5QC19	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

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	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	213800CLJRHXHO5QC19	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

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	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	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	1071	187	1606.50	280.50

26 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 %
2018-02-26	Amius Limited	213800CLJRHXHO5QC19	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

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			1054.00	17:19:00	1938787.50	RFQ		Im	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Consumer Accumulator	1057.63	1058.56	1054.00	1061.25

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Consumer Accumulator	312.09	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	2	5219812.50	0	2	2609906.25	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	4170	793	5933.50	894.50

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	213800C1LRHXHO5QC19	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

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
Producer Accumulator	4	4	8351700.00		0	4	2087925.00

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		561	0	841.50
Producer Accumulator		181	45	91.50

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	213800C1LRHXHO5QC19	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

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

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

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	213800C1LRHXHO5QC19	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	1055.50
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
Exotic	1	1	2485625.00		0	1	2485625.00

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		91	61	121.50
Exotic		342	729	513.00

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	213800C1LRHXHO5QC19	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

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

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

09 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 %
2018-03-09	Amius Limited	213800C1LRHXHO5QC19	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			1063.50	10:57:00	7357450.00	RFQ		Im	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Producer Accumulator	1063.50		1063.50	1063.50

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Producer Accumulator	338.52	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	7357450.00		0	1	7357450.00

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		720	60	1080.00

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	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 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			1054.00	16:04:06	4722687.50	RFQ		Im	N/A
Consumer Accumulator		1			1037.50	16:37:00	695975.00	RFQ		Im	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Consumer Accumulator	1037.50		1037.50	1037.50
Producer Accumulator	1054.00		1054.00	1054.00

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Consumer Accumulator	47.20	0	0	0.00	http://www.amius.com		0.005
Producer Accumulator	70.93	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	695975.00	0	1	695975.00	0
Producer Accumulator	1	1	4722687.50	0	1	4722687.50	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		707	1060.50	249.00
Producer Accumulator		240	360.00	91.50

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	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 S_ 50.00 USD lots	Consumer Accumulator	S_	50	USD	lots
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
Consumer Accumulator		1			1036.25	17:12:43	2485625.00	RFQ		Voice	N/A
Exotic		1			1013.25	17:23:00	2485625.00	RFQ		Im	N/A
Producer Accumulator		1			1049.25	17:59:00	596550.00	RFQ		Im	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Consumer Accumulator	1046.05		1048.61	1059.00
Exotic	1013.25		1013.25	1013.25
Producer Accumulator	1049.25		1049.25	1049.25

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Consumer Accumulator	818.97	0	0	0.00	http://www.amius.com		0.005
Exotic	153.75	0	0	0.00	http://www.amius.com		0.005
Producer Accumulator	39.78	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	10	10	23265450.00	0	10	2326545.00	0
Exotic	3	3	7456875.00	0	3	2485625.00	0
Producer Accumulator	0	1	596550.00	0	1	596550.00	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		434	682.50	82.50
Exotic		960	1440.00	180.00
Producer Accumulator		3145	4717.50	526.50

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	213800C1LRHXHO5QC19	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			1025.00	16:19:00	596550.00	RFQ		Im	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Consumer Accumulator	1025.00		1025.00	1025.00

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Consumer Accumulator	39.69	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
Consumer Accumulator	0	1	596550.00	0	1	596550.00	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		750	1125.00	195.00

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	213800C1LRHXHO5QC19	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			1029.50	18:09:55	-190398.88	RFQ		Voice	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Producer Accumulator	1026.81		1026.84	1029.50

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Producer Accumulator	45.24	0	0	0.00	http://www.amius.com		0.032

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	252042.38	0	4	63010.59	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		91	121.50	91.50

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 Nature	Sched. Auction	Sched. Auction Duration	Fail. Transactions Nature	Fail. Transactions	Fail. Transactions %
2018-03-21	Amius Limited	213800C1LRHXHO5QC19	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			1039.50	16:25:58	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	1033.38		1033.38	1039.50

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Producer Accumulator	53.62	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	2	2	1491375.00	0	2	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		38	52.00	31.00

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	213800C1LRHXHO5QC19	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	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	213800C1LRHXHO5QC19	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			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	213800C1LRHXHO5QC19	United Kingdom			0	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	213800C1LRHXHO5QC19	United Kingdom			0	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	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	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	213800C1LRHXHO5QC19	United Kingdom			0	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	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	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	213800C1LRHXHO5QC19	United Kingdom			0	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	213800C1LRHXHO5QC19	United Kingdom			0	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

**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	213800C1LRHXHO5QC19	United Kingdom			0	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
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
Consumer Accumulator		1			13.40	13:40:00	1342208.00	RFQ		Im	N/A
Producer Accumulator		1			13.40	13:40:00	1342208.00	RFQ		Im	N/A

**Table 4 - Price Information**

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Consumer Accumulator	13.40		13.40	13.40
Producer Accumulator	13.40		13.40	13.40

**Table 5 - Cost Information**

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Consumer Accumulator	186.72	0	0	0.00	http://www.amius.com		0.017
Producer Accumulator	172.49	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	1342208.00	0	1	1342208.00	0
Producer Accumulator	0	1	1342208.00	0	1	1342208.00	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	6060	180	9090.00	270.00
Producer Accumulator	5880	360	8820.00	540.00

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 Nature	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	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

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	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	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	213800C1LRHXHO5QC19	United Kingdom			0	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

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	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	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 Nature	Sched. Auction	Sched. Auction Duration	Fail. Transactions Nature	Fail. Transactions	Fail. Transactions %
2018-03-21	Amius 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 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

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	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	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	213800C1LRHXH05QC19	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			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

**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	213800C1LRHXH05QC19	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

**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	213800C1LRHXH05QC19	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		2	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

**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	213800C1LRHXH05QC19	United Kingdom			0	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

**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	213800C1LRHXH05QC19	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

**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	213800C1LRHXH05QC19	United Kingdom			0	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

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	213800C1LRHXH05QC19	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

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

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	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	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

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	213800C1LRHXH05QC19	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

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	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	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	213800C1LRHXH05QC19	United Kingdom				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	213800C1LRHXH05QC19	United Kingdom				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

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

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	213800C1LRHXH05QC19	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			341.30	20:07:00	1083060.00	RFQ		Email	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Consumer Accumulator	340.10		340.10	341.30

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Consumer Accumulator	123.67	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	2	2166120.00		0	2	1083060.00

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	1320		2580	1980.00

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	213800C1LRHXH05QC19	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			343.10	19:01:34	877935.00	RFQ		Im	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Producer Accumulator	343.10		343.10	343.10

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Producer Accumulator	253.28	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	2	2	4389675.00		0	2	2194837.50

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	172		145	238.00

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	213800C1LRHXH05QC19	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			351.40	16:47:16	1706640.00	RFQ		Voice	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Producer Accumulator	351.40		351.40	351.40

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Producer Accumulator	162.40	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	1	1	1706640.00		0	1	1706640.00

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	3383		81	5074.50

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	213800C1LRHXH05QC19	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			341.20	18:20:00	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	338.15		336.31	341.20

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Consumer Accumulator	161.70	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	2	1985610.00		0	2	992805.00

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	1348		252	1732.50

30 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 %
2018-01-30	Amius Limited	213800C1LRHXH05QC19	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			343.60	16:45:00	492300.00	RFQ		Im	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Consumer Accumulator	343.60		343.60	343.60

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Consumer Accumulator	37.79	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	1	1	492300.00		0	1	492300.00

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	584		0	876.00

01 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 %
2018-02-01	Amius Limited	213800C1LRHXH05QC19	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			12.00	14:47:00	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	12.00		12.00	12.00

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Consumer Accumulator	46.74	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	9420		300	14130.00

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	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

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	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

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	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	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	213800C1LRHXHO5QC19	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	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	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	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

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	360.00

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	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
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

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	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

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			378.70	18:45:00	705630.00	RFQ		Im	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Consumer Accumulator	378.70		378.70	378.70

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Consumer Accumulator	73.95	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	705630.00	0	1	705630.00	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	2421	0	3631.50	0.00

26 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 %
2018-02-26	Amius Limited	213800CLJRHXHO5QC19	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
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			380.50	17:27:00	1181520.00	RFQ		Im	N/A
Producer Accumulator		1			32.87	18:46:15	295380.00	RFQ		Im	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Consumer Accumulator	380.55	380.55	380.50	380.60
Producer Accumulator	32.87	32.87	32.87	32.87

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Consumer Accumulator	225.06	0	0	0.00	http://www.amius.com		0.011
Producer Accumulator	17.11	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	1	2	2543550.00	0	2	1271775.00	0
Producer Accumulator	1	1	295380.00	0	1	295380.00	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		251	2391	281.50
Producer Accumulator		61	61	91.50

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	213800CLJRHXHO5QC19	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
Consumer Accumulator		1			388.80	15:05:00	393840.00	RFQ		Im	N/A
Producer Accumulator		1			394.00	19:22:00	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	388.80	388.80	388.80	388.80
Producer Accumulator	394.00	394.00	394.00	394.00

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Consumer Accumulator	42.82	0	0	0.00	http://www.amius.com		0.011
Producer Accumulator	51.91	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	0
Producer 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		773	73	1159.50
Producer Accumulator		12306	152	18459.00

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	213800CLJRHXHO5QC19	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			392.40	15:16:00	1148700.00	RFQ		Im	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Consumer Accumulator	392.40	392.40	392.40	392.40

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Consumer Accumulator	120.69	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		18	215	27.00

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 Nature	Sched. Auction	Sched. Auction Duration	Fail. Transactions Nature	Fail. Transactions	Fail. Transactions %
2018-03-08	Amius Limited	213800CLJRHXHO5QC19	United Kingdom				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			383.00	17:52:07	525120.00	RFQ		Im	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Producer Accumulator	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	58.71	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	525120.00	0	1	525120.00	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	41	0.00

10 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 %
2018-03-10	Amius Limited	213800CLJRHXHO5QC19	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

No Rows Present

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Consumer Accumulator	376.00	376.00	375.50	376.50

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Consumer Accumulator	49.79	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	2	623580.00	0	2	311790.00	0

Table 9 - Timings

No Rows Present

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	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 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
Producer Accumulator	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	http://www.amius.com		0.011
Producer Accumulator	66.17	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	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	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 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
Producer Accumulator	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	http://www.amius.com		0.011
Producer Accumulator	42.99	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	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	213800C1LRHXHO5QC19	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			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

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	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	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