

01 Jan 2019 - 31 Mar 2019

AD

30 Jan 2019

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 %
2019-01-30	Amius Limited	213800C1LJRHXHO5QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Description	Instrument	Currency
Producer Accumulator AD 100000.00 USD lots	Producer Accumulator	USD

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			380.75	15:57:44	10.00	RFQ		Voice	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Producer Accumulator	380.75	380.75	380.75	380.75

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Producer Accumulator	1.05	0	0	0.00	http://www.amius.com		0.00

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers
Producer Accumulator	0	1	380,750,000.00	0	0	0.00	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	275.00	60.00	412.50	90.00

06 Feb 2019

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 %
2019-02-06	Amius Limited	213800C1LJRHXHO5QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Description	Instrument	Currency
Exotic AD 100000.00 USD lots	Exotic	USD

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			0.71	12:21:00	200.00	RFQ		Im	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Exotic	0.71	0.71	0.71	0.71

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Exotic	196.50	0	0	0.00	http://www.amius.com		0.00

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers
Exotic	0	1	14,292,000.00	0	0	0.00	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	180.00	1,860.00	270.00	2,790.00

12 Feb 2019

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 %
2019-02-12	Amius Limited	213800C1LJRHXHO5QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Description	Instrument	Currency
Exotic AD 100000.00 USD lots	Exotic	USD

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			0.71	11:07:50	405.00	RFQ		Im	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Exotic	0.71	0.71	0.71	0.71

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Exotic	254.66	0	0	0.00	http://www.amius.com		0.00

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers
Exotic	0	1	28,746,900.00	0	0	0.00	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	120.00	660.00	180.00	990.00

BR

07 Jan 2019

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 %
2019-01-07	Amius Limited	213800C1LJRHXHO5QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Description	Instrument	Currency
Producer Accumulator BR 100000.00 USD lots	Producer Accumulator	USD

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			0.27	16:31:30	12.00	RFQ		Im	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Producer Accumulator	0.27	0.27	0.27	0.27

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Producer Accumulator	23.99	0	0	0.00	http://www.amius.com		0.01

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers
Producer Accumulator	0	1	320,160.00	0	0	0.00	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	60.00	30.00	90.00	45.00

09 Jan 2019

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 %
2019-01-09	Amius Limited	213800C1LJRHXHO5QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Description	Instrument	Currency
Producer Accumulator BR 100000.00 USD lots	Producer Accumulator	USD

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			0.27	18:35:00	12.00	RFQ		Voice	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Producer Accumulator	0.27	0.27	0.27	0.27

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Producer Accumulator	8.24	0	0	0.00	http://www.amius.com		0.01

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers
Producer Accumulator	0	1	323,580.00	0	0	0.00	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	180.00	61.00	270.00	91.50

28 Jan 2019

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 %
2019-01-28	Amius Limited	213800C1LJRHXHO5QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Description	Instrument	Currency
Consumer Accumulator BR 100000.00 USD lots	Consumer Accumulator	USD

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			0.26	16:14:29	7.79	RFQ		Im	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Consumer Accumulator	0.26	0.26	0.26	0.26

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Consumer Accumulator	29.15	0	0	0.00	http://www.amius.com		0.01

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers
Consumer Accumulator	0	1	199,999.22	0	0	0.00	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	60.00	30.00	90.00	45.00

C_

03 Jan 2019

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 %
2019-01-03	Amius Limited	213800C1LJRHXHO5QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Description	Instrument	Currency
Exotic C_ 50.00 USD lots	Exotic	USD
Producer Accumulator C_ 50.00 USD lots	Producer Accumulator	USD

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			394.50	15:47:50	20.00	RFQ		Im	N/A
Exotic		1			393.00	17:23:23	20.00	RFQ		Im	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Exotic	393.00	393.00	393.00	393.00
Producer Accumulator	394.50	394.50	394.50	394.50

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Exotic	2.97	0	0	0.00	http://www.amius.com		0.02
Producer Accumulator	29.22	0	0	0.00	http://www.amius.com		0.02

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers
Exotic	0	1	393,000.00	0	0	0.00	0
Producer Accumulator	0	1	394,500.00	0	0	0.00	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	23.00	480.00	34.50	720.00
Producer Accumulator	20.00	28.00	30.00	42.00

04 Jan 2019

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 %
2019-01-04	Amius Limited	213800C1LJRHXHO5QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Description	Instrument	Currency
Exotic C_ 50.00 USD lots	Exotic	USD

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			398.25	19:04:55	20.00	RFQ		Voice	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Exotic	398.25	398.25	398.25	398.25

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Exotic	21.24	0	0	0.00	http://www.amius.com		0.01

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers
Exotic	0	2	1,095,187.50	0	2	547,593.75	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	120.00	327.00	180.00	415.00

22 Jan 2019

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 %
2019-01-22	Amius Limited	213800C1LJRHXHO5QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Description	Instrument	Currency
Consumer Accumulator C_50.00 USD lots	Consumer Accumulator	USD
Exotic C_50.00 USD lots	Exotic	USD

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			398.00	11:41:00	20.00	RFQ		Email	N/A
Exotic		1			380.50	16:59:00	15.00	RFQ		Im	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Consumer Accumulator	398.00	398.00	398.00	398.00
Exotic	380.50	380.50	380.50	380.50

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Consumer Accumulator	33.17	0	0	0.00	http://www.amius.com		0.01
Exotic	23.17	0	0	0.00	http://www.amius.com		0.02

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers
Consumer Accumulator	0	1	398,000.00	0	0	0.00	0
Exotic	0	1	285,375.00	0	0	0.00	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	120.00	1,585.00	180.00	2,377.50
Exotic	1,080.00	600.00	1,620.00	900.00

23 Jan 2019

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 %
2019-01-23	Amius Limited	213800C1LJRHXHO5QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Description	Instrument	Currency
Exotic C_ 50.00 USD lots	Exotic	USD

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			389.25	17:36:46	30.00	RFQ		Voice	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Exotic	389.25	389.25	389.25	389.25

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Exotic	3.56	0	0	0.00	http://www.amius.com		0.02

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers
Exotic	0	1	583,875.00	0	0	0.00	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	420.00	8,580.00	630.00	12,870.00

28 Jan 2019

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 %
2019-01-28	Amius Limited	213800C1LJRHXHO5QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Description	Instrument	Currency
Exotic C_ 50.00 USD lots	Exotic	USD
Producer Accumulator C_ 50.00 USD lots	Producer Accumulator	USD

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			378.00	15:21:30	10.00	RFQ		Im	N/A
Producer Accumulator		1			397.75	18:58:55	10.00	RFQ		Im	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Exotic	378.00		378.00	378.00
Producer Accumulator	397.75		397.75	397.75

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Exotic	13.96	0	0	0.00	http://www.amius.com		0.02
Producer Accumulator	16.63	0	0	0.00	http://www.amius.com		0.01

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers
Exotic	0	1	189,000.00	0	0	0.00	0
Producer Accumulator	0	1	198,875.00	0	0	0.00	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	30.00	4,920.00	45.00	7,380.00
Producer Accumulator	12.00	9,660.00	18.00	14,490.00

04 Feb 2019

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 %
2019-02-04	Amius Limited	213800C1LJRHXHO5QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Description	Instrument	Currency
Producer Accumulator C_ 50.00 USD lots	Producer Accumulator	USD

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			398.25	15:57:48	20.00	RFQ		Voice	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Producer Accumulator	392.88		392.88	387.50
				398.25

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Producer Accumulator	55.84	0	0	0.00	http://www.amius.com		0.02

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers
Producer Accumulator	2	2	785,750.00	0	2	392,875.00	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		78.00	12.00	102.00
				18.00

06 Feb 2019

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 %
2019-02-06	Amius Limited	213800C1LJRHXHO5QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Description	Instrument	Currency
Exotic C_ 50.00 USD lots	Exotic	USD

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			379.75	15:48:23	40.00	RFQ		Im	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Exotic	379.75	379.75	379.75	379.75

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Exotic	53.46	0	0	0.00	http://www.amius.com		0.02

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers
Exotic	0	1	759,500.00	0	0	0.00	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	1,500.00	4,560.00	2,250.00	6,840.00

08 Feb 2019

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 %
2019-02-08	Amius Limited	213800C1LJRHXHO5QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Description	Instrument	Currency
Consumer Accumulator C_ 50.00 USD lots	Consumer Accumulator	USD

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			386.50	15:02:21	37.00	RFQ		Email	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Consumer Accumulator	386.50	386.50	386.50	386.50

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Consumer Accumulator	67.81	0	0	0.00	http://www.amius.com		0.02

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers
Consumer Accumulator	0	1	715,025.00	0	0	0.00	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	120.00	4,800.00	180.00	7,200.00

25 Feb 2019

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 %
2019-02-25	Amius Limited	213800C1LJRHXHO5QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Description	Instrument	Currency
Exotic C_ 50.00 USD lots	Exotic	USD
Producer Accumulator C_ 50.00 USD lots	Producer Accumulator	USD

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			381.25	17:13:00	40.00	RFQ		Im	N/A
Exotic		1			380.75	17:38:00	10.00	RFQ		Im	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Exotic	380.75		380.75	380.75
Producer Accumulator	386.90		385.96	393.75

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Exotic	23.76	0	0	0.00	http://www.amius.com		0.02
Producer Accumulator	277.90	0	0	0.00	http://www.amius.com		0.02

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers
Exotic	2	2	380,750.00	0	2	190,375.00	0
Producer Accumulator	5	5	2,315,750.00	0	5	463,150.00	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	120.00	660.00	180.00	990.00
Producer Accumulator	60.00	204.00	90.00	45.00

27 Feb 2019

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 %
2019-02-27	Amius Limited	213800C1LJRHXHO5QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Description	Instrument	Currency
Exotic C_ 50.00 USD lots	Exotic	USD

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			388.25	17:48:00	25.00	RFQ		Voice	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Exotic	382.33	384.87	373.50	388.25

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Exotic	96.38	0	0	0.00	http://www.amius.com		0.02

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers
Exotic	6	6	2,020,562.50	0	6	336,760.42	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	900.00	810.00	1,140.00	1,080.00

01 Mar 2019

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 %
2019-03-01	Amius Limited	213800C1LJRHXHO5QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Description	Instrument	Currency
Producer Accumulator C_ 50.00 USD lots	Producer Accumulator	USD

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			386.50	18:37:25	15.00	RFQ		Im	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Producer Accumulator	386.50	386.50	386.50	386.50

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Producer Accumulator	73.95	0	0	0.00	http://www.amius.com		0.02

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers
Producer Accumulator	3	3	869,625.00	0	3	289,875.00	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	60.00	30.00	90.00	45.00

11 Mar 2019

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 %
2019-03-11	Amius Limited	213800C1LJRHXHO5QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Description	Instrument	Currency
Producer Accumulator C_ 50.00 USD lots	Producer Accumulator	USD

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			373.50	13:01:00	15.00	RFQ		Voice	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Producer Accumulator	373.50	373.50	373.50	373.50

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Producer Accumulator	0.89	0	0	0.00	http://www.amius.com		0.02

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers
Producer Accumulator	0	1	280,125.00	0	0	0.00	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	90,720.00	1,620.00	136,080.00	2,430.00
Producer Accumulator	68,295.00	1,275.00	136,080.00	2,430.00

12 Mar 2019

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 %
2019-03-12	Amius Limited	213800C1LJRHXHO5QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Description	Instrument	Currency
Consumer Accumulator C_ 50.00 USD lots	Consumer Accumulator	USD
Producer Accumulator C_ 50.00 USD lots	Producer Accumulator	USD

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			381.50	14:55:00	15.00	RFQ		Voice	N/A
Producer Accumulator		1			381.50	14:55:00	15.00	RFQ		Voice	N/A
Producer Accumulator		1			383.00	18:11:00	10.00	RFQ		Voice	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Consumer Accumulator	381.50		381.50	381.50
Producer Accumulator	381.88		381.77	383.00

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Consumer Accumulator	4.60	0	0	0.00	http://www.amius.com		0.02
Producer Accumulator	13.37	0	0	0.00	http://www.amius.com		0.02

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers
Consumer Accumulator	0	1	286,125.00	0	0	0.00	0
Producer Accumulator	2	4	1,049,875.00	0	4	262,468.75	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		1,200.00	120.00	1,800.00

13 Mar 2019

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 %
2019-03-13	Amius Limited	213800C1LJRHXHO5QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Description	Instrument	Currency
Exotic C_ 50.00 USD lots	Exotic	USD

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			376.75	17:10:00	20.00	RFQ		Voice	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Exotic	372.00		372.00	376.75

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Exotic	34.45	0	0	0.00	http://www.amius.com		0.02

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers
Exotic	2	2	744,000.00	0	2	372,000.00	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		1,500.00	720.00	2,250.00

14 Mar 2019

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 %
2019-03-14	Amius Limited	213800C1LJRXHO5QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Description	Instrument	Currency
Producer Accumulator C_ 50.00 USD lots	Producer Accumulator	USD

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			380.50	18:19:00	8.00	RFQ		Voice	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Producer Accumulator	378.13	377.11	375.75	380.50

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Producer Accumulator	42.53	0	0	0.00	http://www.amius.com		0.02

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers
Producer Accumulator	2	2	527,950.00	0	2	263,975.00	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	7,680.00	2,160.00	11,520.00	3,240.00

18 Mar 2019

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 %
2019-03-18	Amius Limited	213800C1LJRHXHO5QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Description	Instrument	Currency
Exotic C_ 50.00 USD lots	Exotic	USD

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			382.75	12:20:00	340.00	RFQ		Im	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Exotic	382.75	382.75	382.75	382.75

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Exotic	80.78	0	0	0.00	http://www.amius.com		0.02

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers
Exotic	2	2	13,013,500.00	0	2	6,506,750.00	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	167.00	240.00	250.50	360.00

19 Mar 2019

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 %
2019-03-19	Amius Limited	213800C1LJRHXHO5QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Description	Instrument	Currency
Producer Accumulator C_ 50.00 USD lots	Producer Accumulator	USD

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			371.25	18:20:00	20.00	RFQ		Voice	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Producer Accumulator	371.25	371.25	371.25	371.25

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Producer Accumulator	16.63	0	0	0.00	http://www.amius.com		0.02

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers
Producer Accumulator	0	1	371,250.00	0	0	0.00	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	720.00	480.00	1,080.00	720.00

20 Mar 2019

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 %
2019-03-20	Amius Limited	213800C1LJRHXHO5QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Description	Instrument	Currency
Exotic C_ 50.00 USD lots	Exotic	USD

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			370.25	13:48:00	15.00	RFQ		Voice	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Exotic	369.88	369.88	369.50	370.25

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Exotic	80.19	0	0	0.00	http://www.amius.com		0.02

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers
Exotic	4	4	1,109,625.00	0	4	277,406.25	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)
Exotic	660.00	2,970.00	930.00	3,780.00

25 Mar 2019

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 %
2019-03-25	Amius Limited	213800C1LJRHXHO5QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Description	Instrument	Currency
Consumer Accumulator C_ 50.00 USD lots	Consumer Accumulator	USD

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			395.75	18:18:00	20.00	RFQ		Voice	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Consumer Accumulator	395.75	395.75	395.75	395.75

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Consumer Accumulator	54.65	0	0	0.00	http://www.amius.com		0.02

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers
Consumer Accumulator	2	2	791,500.00	0	2	395,750.00	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	1,740.00	540.00	2,610.00	810.00

26 Mar 2019

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 %
2019-03-26	Amius Limited	213800C1LJRHXHO5QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Description	Instrument	Currency
Consumer Accumulator C_ 50.00 USD lots	Consumer Accumulator	USD
Exotic C_ 50.00 USD lots	Exotic	USD

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			378.75	13:56:00	20.00	RFQ		Voice	N/A
Consumer Accumulator		1			393.75	14:28:00	20.00	RFQ		Voice	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Consumer Accumulator	393.75		393.75	393.75
Exotic	382.17		382.17	389.00

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Consumer Accumulator	25.54	0	0	0.00	http://www.amius.com		0.02
Exotic	61.78	0	0	0.00	http://www.amius.com		0.02

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers
Consumer Accumulator	0	1	393,750.00	0	0	0.00	0
Exotic	3	3	1,146,500.00	0	3	382,166.67	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	1,560.00	420.00	2,340.00	630.00
Exotic	620.00	380.00	360.00	630.00

27 Mar 2019

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 %
2019-03-27	Amius Limited	213800C1LJRHXHO5QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Description	Instrument	Currency
Consumer Accumulator C_ 50.00 USD lots	Consumer Accumulator	USD

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			384.50	12:29:15	15.00	RFQ		Im	N/A
Consumer Accumulator		1			389.25	16:16:22	2.00	RFQ		Im	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Consumer Accumulator	388.63		387.96	384.50
				391.00

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Consumer Accumulator	92.72	0	0	200.00	http://www.amius.com		0.02

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers
Consumer Accumulator	4	4	659,525.00	0	4	164,881.25	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	150.00	201.00	150.00	239.00

29 Mar 2019

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 %
2019-03-29	Amius Limited	213800C1LJRHXHO5QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Description	Instrument	Currency
Consumer Accumulator C_ 50.00 USD lots	Consumer Accumulator	USD

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			381.50	16:21:52	3.00	RFQ		Im	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Consumer Accumulator	380.75	380.90	380.00	381.50

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Consumer Accumulator	8.70	0	0	250.00	http://www.amius.com		0.02

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers
Consumer Accumulator	2	2	95,225.00	0	2	47,612.50	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	360.00	335.00	480.00	444.50

CA

21 Mar 2019

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 %
2019-03-21	Amius Limited	213800C1LJRXHO5QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Description	Instrument	Currency
Exotic CA 50.00 EUR lots	Exotic	EUR

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			176.00	12:52:35	600.00	RFQ		Voice	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Exotic	176.00	176.00	176.00	176.00

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Exotic	1,155.36	0	0	0.00	http://www.amius.com		0.03

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers
Exotic	0	3	10,560,000.00	0	3	3,520,000.00	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	1,040.00	80.00	2,250.00	90.00

CC

04 Jan 2019

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 %
2019-01-04	Amius Limited	213800C1LJRHXHO5QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Description	Instrument	Currency
Consumer Accumulator CC 10.00 USD lots	Consumer Accumulator	USD

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			2,320.00	14:01:13	160.00	RFQ		Im	N/A
Consumer Accumulator		1			2,328.50	15:45:36	80.00	RFQ		Im	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Consumer Accumulator	2,324.25	2,322.83	2,320.00	2,328.50

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Consumer Accumulator	450.91	0	0	0.00	http://www.amius.com		0.01

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers
Consumer Accumulator	2	2	5,574,800.00	0	2	2,787,400.00	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	330.00	30.00	420.00	30.00

08 Jan 2019

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 %
2019-01-08	Amius Limited	213800C1LJRHXHO5QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Description	Instrument	Currency
Consumer Accumulator CC 10.00 USD lots	Consumer Accumulator	USD

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			2,382.00	11:28:39	9.00	RFQ		Email	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Consumer Accumulator	2,382.00	2,382.00	2,382.00	2,382.00

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Consumer Accumulator	19.37	0	0	0.00	http://www.amius.com		0.01

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers
Consumer Accumulator	0	1	214,380.00	0	0	0.00	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	3,060.00	360.00	4,590.00	540.00

09 Jan 2019

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 %
2019-01-09	Amius Limited	213800C1LJRHXHO5QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Description	Instrument	Currency
Consumer Accumulator CC 10.00 USD lots	Consumer Accumulator	USD

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			2,350.00	16:58:17	8.50	RFQ		Im	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Consumer Accumulator	2,362.50	2,362.50	2,350.00	2,375.00

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Consumer Accumulator	33.67	0	0	0.00	http://www.amius.com		0.01

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers
Consumer Accumulator	2	2	401,625.00	0	2	200,812.50	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	60.00	30.00	90.00	45.00

10 Jan 2019

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 %
2019-01-10	Amius Limited	213800C1LJRHXHO5QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Description	Instrument	Currency
Consumer Accumulator CC 10.00 USD lots	Consumer Accumulator	USD
Producer Accumulator CC 10.00 USD lots	Producer Accumulator	USD

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			2,340.00	09:45:09	4.00	RFQ		Im	N/A
Producer Accumulator		1			2,330.00	09:48:09	4.00	RFQ		Im	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Consumer Accumulator	2,335.33	2,335.89	2,330.00	2,340.00
Producer Accumulator	2,330.00	2,330.00	2,330.00	2,330.00

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Consumer Accumulator	143.04	0	0	0.00	http://www.amius.com		0.01
Producer Accumulator	8.27	0	0	0.00	http://www.amius.com		0.01

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers
Consumer Accumulator	3	3	1,681,840.00	0	3	560,613.33	0
Producer Accumulator	0	1	93,200.00	0	0	0.00	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	370.00	11,740.00	228.00	90.00
Producer Accumulator	69.00	135.00	103.50	202.50

14 Jan 2019

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 %
2019-01-14	Amius Limited	213800C1LJRHXHO5QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Description	Instrument	Currency
Consumer Accumulator CC 10.00 USD lots	Consumer Accumulator	USD

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			2,367.02	13:24:32	84.00	RFQ		Im	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Consumer Accumulator	2,367.02	2,367.02	2,367.02	2,367.02

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Consumer Accumulator	188.67	0	0	0.00	http://www.amius.com		0.01

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers
Consumer Accumulator	0	1	1,988,293.10	0	0	0.00	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	60.00	240.00	90.00	360.00

15 Jan 2019

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 %
2019-01-15	Amius Limited	213800C1LJRHXHO5QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Description	Instrument	Currency
Consumer Accumulator CC 10.00 USD lots	Consumer Accumulator	USD

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			2,275.00	14:34:48	3.25	RFQ		Im	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Consumer Accumulator	2,275.00	2,275.00	2,275.00	2,275.00

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Consumer Accumulator	6.51	0	0	0.00	http://www.amius.com		0.01

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers
Consumer Accumulator	0	1	73,937.50	0	0	0.00	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	60.00	60.00	90.00	90.00

17 Jan 2019

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 %
2019-01-17	Amius Limited	213800C1LJRHXHO5QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Description	Instrument	Currency
Consumer Accumulator CC 10.00 USD lots	Consumer Accumulator	USD

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			2,351.00	13:58:44	22.00	RFQ		Im	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Consumer Accumulator	2,351.00	2,351.00	2,351.00	2,351.00

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Consumer Accumulator	42.30	0	0	0.00	http://www.amius.com		0.01

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers
Consumer Accumulator	0	1	517,220.00	0	0	0.00	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	360.00	240.00	540.00	360.00

14 Feb 2019

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 %
2019-02-14	Amius Limited	213800C1LJRHXH05QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Description	Instrument	Currency
Producer Accumulator CC 10.00 USD lots	Producer Accumulator	USD

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			2,270.00	11:57:00	180.00	RFQ		Im	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Producer Accumulator	2,265.70	2,265.70	2,261.40	2,270.00

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Producer Accumulator	817.09	0	0	0.00	http://www.amius.com		0.01

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers
Producer Accumulator	2	2	8,156,520.00	0	2	4,078,260.00	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		564.00	3,540.00	799.00
				3,540.00

20 Feb 2019

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 %
2019-02-20	Amius Limited	213800C1LJRHXH05QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Description	Instrument	Currency
Consumer Accumulator CC 10.00 USD lots	Consumer Accumulator	USD

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			2,310.00	13:13:00	66.00	RFQ		Im	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Consumer Accumulator	2,310.00	2,310.00	2,310.00	2,310.00

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Consumer Accumulator	530.38	0	0	0.00	http://www.amius.com		0.01

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers
Consumer Accumulator	2	2	3,049,200.00	0	2	1,524,600.00	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		401.00	300.00	601.50
				450.00

27 Feb 2019

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 %
2019-02-27	Amius Limited	213800C1LJRHXH05QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Description	Instrument	Currency
Producer Accumulator CC 10.00 USD lots	Producer Accumulator	USD

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			2,273.00	14:24:47	56.00	RFQ		Im	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Producer Accumulator	2,273.00	2,273.00	2,273.00	2,273.00

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Producer Accumulator	141.86	0	0	0.00	http://www.amius.com		0.01

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers
Producer Accumulator	0	1	1,272,880.00	0	0	0.00	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		120.00	180.00	180.00
				270.00

28 Feb 2019

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 %
2019-02-28	Amius Limited	213800C1LJRXHO5QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Description	Instrument	Currency
Consumer Accumulator CC 10.00 USD lots	Consumer Accumulator	USD

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			2,275.00	17:23:49	210.00	RFQ		Im	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Consumer Accumulator	2,275.00	2,275.00	2,275.00	2,275.00

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Consumer Accumulator	843.78	0	0	0.00	http://www.amius.com		0.01

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers
Consumer Accumulator	0	1	4,777,500.00	0	0	0.00	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	900.00	480.00	1,350.00	720.00

13 Mar 2019

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 %
2019-03-13	Amius Limited	213800C1LJRHXHO5QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Description	Instrument	Currency
Producer Accumulator CC 10.00 USD lots	Producer Accumulator	USD

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	15:30:00	1	2,213.00	90.00						Voice	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Producer Accumulator	2,213.00	2,213.00	2,213.00	2,213.00

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Producer Accumulator	191.14	0	0	0.00	http://www.amius.com		0.01

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers
Producer Accumulator	0	1	1,991,700.00	0	0	0.00	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	480.00	3,021.00	720.00	4,531.50

20 Mar 2019

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 %
2019-03-20	Amius Limited	213800C1LJRHXHO5QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Description	Instrument	Currency
Consumer Accumulator CC 10.00 USD lots	Consumer Accumulator	USD

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			2,179.60	16:18:25	475.00	RFQ		Im	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Consumer Accumulator	2,179.60	2,179.60	2,179.60	2,179.60

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Consumer Accumulator	790.77	0	0	0.00	http://www.amius.com		0.01

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers
Consumer Accumulator	0	1	10,353,100.00	0	0	0.00	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	780.00	0.00	1,170.00	0.00

CRD

08 Jan 2019

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 %
2019-01-08	Amius Limited	213800C1LJRHXHO5QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Description	Instrument	Currency
Exotic CRD 450.00 BRL lots	Exotic	BRL

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			37.70	13:15:00	90.00	RFQ		Voice	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Exotic	37.70	37.70	37.70	37.70

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Exotic	70.27	0	0	0.00	http://www.amius.com		0.01

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers
Exotic	0	1	1,526,850.00	0	0	0.00	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	300.00	600.00	450.00	900.00

26 Feb 2019

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 %
2019-02-26	Amius Limited	213800C1LJRHXHO5QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Description	Instrument	Currency
Exotic CRD 450.00 BRL lots	Exotic	BRL

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			35.99	19:40:58	46.00	RFQ		Im	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Exotic	35.99	35.99	35.99	35.99

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Exotic	37.60	0	0	0.00	http://www.amius.com		0.01

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers
Exotic	0	1	744,993.00	0	0	0.00	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	1,500.00	900.00	2,250.00	1,350.00

27 Feb 2019

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 %
2019-02-27	Amius Limited	213800C1LJRHXHO5QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Description	Instrument	Currency
Exotic CRD 450.00 BRL lots	Exotic	BRL

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			35.80	16:52:00	28.00	RFQ		Im	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Exotic	35.80	35.80	35.80	35.80

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Exotic	22.89	0	0	0.00	http://www.amius.com		0.01

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers
Exotic	0	1	451,080.00	0	0	0.00	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	420.00	900.00	630.00	1,350.00

28 Feb 2019

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 %
2019-02-28	Amius Limited	213800C1LJRHXHO5QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Description	Instrument	Currency
Exotic CRD 450.00 BRL lots	Exotic	BRL

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			35.56	19:15:00	50.00	RFQ		Im	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Exotic	35.56	35.56	35.56	35.56

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Exotic	40.87	0	0	0.00	http://www.amius.com		0.01

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers
Exotic	0	1	800,100.00	0	0	0.00	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	600.00	1,020.00	900.00	1,530.00

CT

15 Mar 2019

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 %
2019-03-15	Amius Limited	213800C1LJRXHO5QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Description	Instrument	Currency
Producer Accumulator CT 500.00 USD lots	Producer Accumulator	USD

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			74.30	15:50:00	44.00	RFQ		Voice	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Producer Accumulator	74.30	74.30	74.30	74.30

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Producer Accumulator	3,344.88	0	0	0.00	http://www.amius.com		0.01

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers
Producer Accumulator	0	1	1,634,600.00	0	0	0.00	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	2,400.00	600.00	3,600.00	900.00

31 Jan 2019

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 %
2019-01-31	Amius Limited	213800C1LJRHXHO5QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Description	Instrument	Currency
Exotic EC 125000.00 USD lots	Exotic	USD

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			1.16	14:23:40	100.00	RFQ		Im	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Exotic	1.16	1.16	1.16	1.16

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Exotic	96.94	0	0	0.00	http://www.amius.com		0.00

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers
Exotic	0	1	14,550,000.00	0	0	0.00	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	60.00	61.00	90.00	91.50

19 Feb 2019

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 %
2019-02-19	Amius Limited	213800C1LJRHXHO5QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Description	Instrument	Currency
Exotic EC 125000.00 USD lots	Exotic	USD

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			1.15	13:54:32	200.00	RFQ		Im	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Exotic	1.15	1.15	1.15	1.15

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Exotic	157.20	0	0	0.00	http://www.amius.com		0.00

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers
Exotic	0	1	28,750,000.00	0	0	0.00	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	540.00	180.00	810.00	270.00

21 Mar 2019

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 %
2019-03-21	Amius Limited	213800C1LJRHXHO5QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Description	Instrument	Currency
Exotic EC 125000.00 USD lots	Exotic	USD

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			1.16	10:41:58	236.00	RFQ		Im	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Exotic	1.16	1.16	1.16	1.16

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Exotic	74.20	0	0	0.00	http://www.amius.com		0.00

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers
Exotic	0	1	34,143,300.00	0	0	0.00	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	60.00	720.00	90.00	1,080.00

KC

11 Jan 2019

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 %
2019-01-11	Amius Limited	213800C1LJRHXHO5QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Description	Instrument	Currency
Producer Accumulator KC 375.00 USD lots	Producer Accumulator	USD

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			107.65	12:53:26	20.00	RFQ		Im	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Producer Accumulator	107.65	107.65	107.65	107.65

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Producer Accumulator	33.87	0	0	0.00	http://www.amius.com		0.01

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers
Producer Accumulator	0	1	807,375.00	0	0	0.00	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	788.00	910.00	1,182.00	1,365.00

18 Jan 2019

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 %
2019-01-18	Amius Limited	213800C1LJRHXHO5QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Description	Instrument	Currency
Producer Accumulator KC 375.00 USD lots	Producer Accumulator	USD

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			108.35	15:20:16	20.00	RFQ		Im	N/A
Producer Accumulator		1			105.78	15:42:59	10.00	RFQ		Im	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Producer Accumulator	107.52	109.14	104.95	111.25

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Producer Accumulator	218.82	0	0	0.00	http://www.amius.com		0.01

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers
Producer Accumulator	7	7	5,136,534.38	0	7	733,790.63	0

Table 9 - Timings

Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)
Producer Accumulator	469.00	428.00	364.50	175.50

22 Jan 2019

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 %
2019-01-22	Amius Limited	213800C1LJRHXHO5QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Description	Instrument	Currency
Producer Accumulator KC 375.00 USD lots	Producer Accumulator	USD

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			104.91	12:31:25	25.00	RFQ		Im	N/A
Producer Accumulator		1			104.30	15:01:49	15.00	RFQ		Im	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Producer Accumulator	104.71	104.78	104.30	104.91

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Producer Accumulator	157.15	0	0	0.00	http://www.amius.com		0.01

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers
Producer Accumulator	3	3	2,750,456.25	0	3	916,818.75	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	540.00	440.00	1,080.00	720.00

30 Jan 2019

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 %
2019-01-30	Amius Limited	213800C1LJRHXHO5QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Description	Instrument	Currency
Producer Accumulator KC 375.00 USD lots	Producer Accumulator	USD

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			106.30	14:25:11	10.00	RFQ		Im	N/A
Producer Accumulator		1			105.65	16:49:42	52.00	RFQ		Im	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Producer Accumulator	106.48	107.30	105.35	108.63

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Producer Accumulator	291.82	0	0	0.00	http://www.amius.com		0.01

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers
Producer Accumulator	4	4	6,880,601.25	0	4	1,720,150.31	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	163.00	268.00	191.50	276.00

31 Jan 2019

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 %
2019-01-31	Amius Limited	213800C1LJRHXHO5QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Description	Instrument	Currency
Producer Accumulator KC 375.00 USD lots	Producer Accumulator	USD

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			108.00	13:37:29	10.00	RFQ		Im	N/A
Producer Accumulator		1			108.60	16:19:37	10.00	RFQ		Im	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Producer Accumulator	108.40	109.34	107.50	111.55

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Producer Accumulator	303.42	0	0	0.00	http://www.amius.com		0.01

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers
Producer Accumulator	7	7	4,776,778.13	0	7	682,396.88	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	474.00	298.00	552.00	75.00

01 Feb 2019

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 %
2019-02-01	Amius Limited	213800C1LJRHXHO5QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Description	Instrument	Currency
Producer Accumulator KC 375.00 USD lots	Producer Accumulator	USD

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			107.80	14:09:33	25.00	RFQ		Im	N/A
Producer Accumulator		1			108.26	16:29:08	10.00	RFQ		Im	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Producer Accumulator	108.03	107.93	107.80	108.26

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Producer Accumulator	63.86	0	0	0.00	http://www.amius.com		0.01

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers
Producer Accumulator	2	2	1,416,600.00	0	2	708,300.00	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	30.00	15.00	30.00	15.00

12 Feb 2019

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 %
2019-02-12	Amius Limited	213800C1LJRHXHO5QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Description	Instrument	Currency
Producer Accumulator KC 375.00 USD lots	Producer Accumulator	USD

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			104.20	14:10:05	5.00	RFQ		Im	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Producer Accumulator	104.20	104.20	104.20	104.20

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Producer Accumulator	6.89	0	0	0.00	http://www.amius.com		0.01

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers
Producer Accumulator	0	1	195,375.00	0	0	0.00	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	582.00	328.00	873.00	492.00

15 Feb 2019

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 %
2019-02-15	Amius Limited	213800C1LJRHXH05QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Description	Instrument	Currency
Producer Accumulator KC 375.00 USD lots	Producer Accumulator	USD

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			101.15	18:31:23	10.00	RFQ		Im	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Producer Accumulator	101.15	101.15	101.15	101.15

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Producer Accumulator	17.51	0	0	0.00	http://www.amius.com		0.01

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers
Producer Accumulator	0	1	379,312.50	0	0	0.00	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	228.00	249.00	342.00	373.50

19 Feb 2019

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 %
2019-02-19	Amius Limited	213800C1LJRHXH05QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Description	Instrument	Currency
Producer Accumulator KC 375.00 USD lots	Producer Accumulator	USD

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			101.50	18:17:09	10.00	RFQ		Im	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Producer Accumulator	101.50	101.50	101.50	101.50

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Producer Accumulator	18.37	0	0	0.00	http://www.amius.com		0.01

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers
Producer Accumulator	0	1	380,625.00	0	0	0.00	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	476.00	265.00	714.00	397.50

20 Feb 2019

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 %
2019-02-20	Amius Limited	213800C1LJRHXH05QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Description	Instrument	Currency
Producer Accumulator KC 375.00 USD lots	Producer Accumulator	USD

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			101.40	18:06:53	10.00	RFQ		Im	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Producer Accumulator	101.40	101.40	101.40	101.40

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Producer Accumulator	17.97	0	0	0.00	http://www.amius.com		0.01

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers
Producer Accumulator	0	1	380,250.00	0	0	0.00	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	120.00	180.00	180.00	270.00

21 Feb 2019

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 %
2019-02-21	Amius Limited	213800C1LJRHXHO5QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Description	Instrument	Currency
Producer Accumulator KC 375.00 USD lots	Producer Accumulator	USD

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			100.15	13:45:55	5.00	RFQ		Voice	N/A
Producer Accumulator		1			99.20	17:56:22	10.00	RFQ		Im	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Producer Accumulator	100.75	100.45	99.20	102.90

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Producer Accumulator	183.22	0	0	0.00	http://www.amius.com		0.01

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers
Producer Accumulator	3	3	778,958.25	0	3	259,652.75	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	42,053.00	620.00	41,970.00	65.00

22 Feb 2019

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 %
2019-02-22	Amius Limited	213800C1LJRHXHO5QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Description	Instrument	Currency
Exotic KC 375.00 USD lots	Exotic	USD
Producer Accumulator KC 375.00 USD lots	Producer Accumulator	USD

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			102.90	13:45:55	5.83	RFQ		Voice	N/A
Producer Accumulator		1			102.85	16:07:48	25.00	RFQ		Voice	N/A
Exotic		1			103.75	19:18:02	80.00	RFQ		Voice	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Exotic	103.75	103.75	103.75	103.75
Producer Accumulator	101.97	102.48	100.15	102.90

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Exotic	13.78	0	0	0.00	http://www.amius.com		0.01
Producer Accumulator	212.90	0	0	0.00	http://www.amius.com		0.01

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers
Exotic	0	1	3,112,500.00	0	0	0.00	0
Producer Accumulator	1	3	1,376,965.13	0	3	458,988.38	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)
Exotic	420.00	60.00	630.00	90.00

26 Feb 2019

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 %
2019-02-26	Amius Limited	213800C1LJRHXHO5QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Description	Instrument	Currency
Producer Accumulator KC 375.00 USD lots	Producer Accumulator	USD

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			101.35	15:07:42	10.00	RFQ		Im	N/A
Producer Accumulator		1			99.55	17:28:00	15.00	RFQ		Im	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Producer Accumulator	99.82	99.78	98.55	101.35

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Producer Accumulator	62.91	0	0	0.00	http://www.amius.com		0.01

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers
Producer Accumulator	3	3	1,309,593.75	0	3	436,531.25	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	820.00	435.00	1,800.00	877.50

28 Feb 2019

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 %
2019-02-28	Amius Limited	213800C1LJRHXHO5QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Description	Instrument	Currency
Producer Accumulator KC 375.00 USD lots	Producer Accumulator	USD

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			101.30	18:05:20	10.00	RFQ		Voice	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Producer Accumulator	101.18	101.18	101.05	101.30

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Producer Accumulator	32.86	0	0	0.00	http://www.amius.com		0.01

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers
Producer Accumulator	2	2	758,812.50	0	2	379,406.25	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	391.00	87.00	475.50	87.50

01 Mar 2019

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 %
2019-03-01	Amius Limited	213800C1LJRHXHO5QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Description	Instrument	Currency
Producer Accumulator KC 375.00 USD lots	Producer Accumulator	USD

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			101.20	13:52:11	10.00	RFQ		Im	N/A
Producer Accumulator		1			101.50	16:48:55	20.00	RFQ		Voice	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Producer Accumulator	101.35	101.40	101.20	101.50

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Producer Accumulator	57.97	0	0	0.00	http://www.amius.com		0.01

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers
Producer Accumulator	2	2	1,140,750.00	0	2	570,375.00	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	824.00	263.00	1,074.50	268.50

08 Mar 2019

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 %
2019-03-08	Amius Limited	213800C1LJRHXHO5QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Description	Instrument	Currency
Exotic KC 375.00 USD lots	Exotic	USD
Producer Accumulator KC 375.00 USD lots	Producer Accumulator	USD

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			100.55	15:05:26	10.00	RFQ		Im	N/A
Exotic		1			101.30	15:27:21	10.00	RFQ		Im	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Exotic	101.30		101.30	101.30
Producer Accumulator	100.65		100.65	100.75

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Exotic	11.77	0	0	0.00	http://www.amius.com		0.01
Producer Accumulator	43.34	0	0	0.00	http://www.amius.com		0.01

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers
Exotic	0	1	379,875.00	0	0	0.00	0
Producer Accumulator	2	2	754,875.00	0	2	377,437.50	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	808.00	474.00	1,212.00	711.00
Producer Accumulator	232.00	331.00	262.00	346.00

13 Mar 2019

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 %
2019-03-13	Amius Limited	213800C1LJRHXHO5QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Description	Instrument	Currency
Exotic KC 375.00 USD lots	Exotic	USD

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			103.05	14:53:00	23.00	RFQ		Voice	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Exotic	101.07	101.85	99.10	103.05

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Exotic	6.89	0	0	0.00	http://www.amius.com		0.01

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers
Exotic	2	2	1,260,431.25	0	2	630,215.63	0

Table 9 - Timings

Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)
Exotic	222.00	280.00	325.00	400.50

19 Mar 2019

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 %
2019-03-19	Amius Limited	213800C1LJRXHO5QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Description	Instrument	Currency
Exotic KC 375.00 USD lots	Exotic	USD

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			99.70	13:18:52	11.00	RFQ		Im	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Exotic	99.70	99.70	99.70	99.70

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Exotic	12.60	0	0	0.00	http://www.amius.com		0.01

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers
Exotic	0	1	411,262.50	0	0	0.00	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	817.00	96.00	1,225.50	144.00

21 Mar 2019

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 %
2019-03-21	Amius Limited	213800C1LJRHXHO5QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Description	Instrument	Currency
Producer Accumulator KC 375.00 USD lots	Producer Accumulator	USD

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			98.85	13:35:21	10.00	RFQ		Im	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Producer Accumulator	98.85	98.85	98.85	98.85

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Producer Accumulator	18.17	0	0	0.00	http://www.amius.com		0.01

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers
Producer Accumulator	0	1	370,687.50	0	0	0.00	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	796.00	522.00	1,194.00	783.00

KO

11 Feb 2019

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 %
2019-02-11	Amius Limited	213800C1LJRHXHO5QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Description	Instrument	Currency
Consumer Accumulator KO 25.00 MYR lots	Consumer Accumulator	MYR

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			2,288.00	09:48:00	200.00	RFQ		Email	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Consumer Accumulator	2,288.00	2,288.00	2,288.00	2,288.00

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Consumer Accumulator	1,350.00	0	0	0.00	http://www.amius.com		0.02

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers
Consumer Accumulator	0	1	11,440,000.00	0	0	0.00	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	33,120.00	35.00	49,680.00	52.50

KW

29 Jan 2019

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 %
2019-01-29	Amius Limited	213800C1LJRHXHO5QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Description	Instrument	Currency
Consumer Accumulator KW 50.00 USD lots	Consumer Accumulator	USD

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			501.00	15:37:31	1.00	RFQ		Im	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Consumer Accumulator	501.00	501.00	501.00	501.00

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Consumer Accumulator	2.35	0	0	0.00	http://www.amius.com		0.01

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers
Consumer Accumulator	0	1	25,050.00	0	0	0.00	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	1,920.00	360.00	2,880.00	540.00

31 Jan 2019

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 %
2019-01-31	Amius Limited	213800C1LJRHXHO5QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Description	Instrument	Currency
Consumer Accumulator KW 50.00 USD lots	Consumer Accumulator	USD

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			509.75	16:22:57	2.00	RFQ		Im	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Consumer Accumulator	509.75	509.75	509.75	509.75

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Consumer Accumulator	3.09	0	0	0.00	http://www.amius.com		0.01

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers
Consumer Accumulator	0	1	50,975.00	0	0	0.00	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	540.00	120.00	810.00	180.00

07 Feb 2019

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 %
2019-02-07	Amius Limited	213800C1LJRHXHO5QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Description	Instrument	Currency
Consumer Accumulator KW 50.00 USD lots	Consumer Accumulator	USD

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			504.50	16:49:33	1.00	RFQ		Im	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Consumer Accumulator	504.50	504.50	504.50	504.50

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Consumer Accumulator	1.78	0	0	1.00	http://www.amius.com		0.01

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers
Consumer Accumulator	0	1	25,225.00	0	0	0.00	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	240.00	300.00	360.00	450.00

MCR

14 Feb 2019

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 %
2019-02-14	Amius Limited	213800C1LJRHXHO5QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Description	Instrument	Currency
Consumer Accumulator MCR 100.00 USD lots	Consumer Accumulator	USD

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			136.80	16:04:36	2.00	RFQ		Im	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Consumer Accumulator	136.80	136.80	136.80	136.80

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Consumer Accumulator	45.45	0	0	0.00	http://www.amius.com		0.17

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers
Consumer Accumulator	2	2	41,040.00	0	2	20,520.00	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	1,740.00	1,059.00	2,550.00	1,209.50

15 Mar 2019

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 %
2019-03-15	Amius Limited	213800C1LJRHXHO5QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Description	Instrument	Currency
Producer Accumulator MCR 100.00 USD lots	Producer Accumulator	USD

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			133.00	14:31:58	10.00	RFQ		Email	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Producer Accumulator	133.00	133.00	133.00	133.00

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Producer Accumulator	117.89	0	0	0.00	http://www.amius.com		0.17

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers
Producer Accumulator	0	1	133,000.00	0	0	0.00	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	1,200.00	3,360.00	1,800.00	5,040.00

21 Mar 2019

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 %
2019-03-21	Amius Limited	213800C1LJRHXHO5QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Description	Instrument	Currency
Producer Accumulator MCR 100.00 USD lots	Producer Accumulator	USD

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			143.50	19:48:04	5.00	RFQ		Voice	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Producer Accumulator	143.50	143.50	143.50	143.50

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Producer Accumulator	159.18	0	0	0.00	http://www.amius.com		0.16

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers
Producer Accumulator	0	2	143,500.00	0	2	71,750.00	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	9,450.00	510.00	13,170.00	630.00

MSR

11 Jan 2019

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 %
2019-01-11	Amius Limited	213800C1LJRHXHO5QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Description	Instrument	Currency
Exotic MSR 100.00 USD lots	Exotic	USD
Producer Accumulator MSR 100.00 USD lots	Producer Accumulator	USD

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			934.00	15:41:22	5.14	RFQ		Im	N/A
Producer Accumulator		1			241.20	15:41:22	10.00	RFQ		Im	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Exotic	934.00	934.00	934.00	934.00
Producer Accumulator	241.20	241.20	241.20	241.20

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Exotic	0.02	0	0	0.00	http://www.amius.com		0.00
Producer Accumulator	0.18	0	0	0.00	http://www.amius.com		0.00

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers
Exotic	0	1	480,076.00	0	0	0.00	0
Producer Accumulator	0	1	241,200.00	0	0	0.00	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	300.00	960.00	450.00	1,440.00
Producer Accumulator	300.00	960.00	450.00	1,440.00

16 Jan 2019

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 %
2019-01-16	Amius Limited	213800C1JLRHXHO5QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Description	Instrument	Currency
Producer Accumulator MSR 100.00 USD lots	Producer Accumulator	USD

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			239.10	17:09:22	10.00	RFQ		Im	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Producer Accumulator	239.10	239.10	239.10	239.10

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Producer Accumulator	0.17	0	0	0.00	http://www.amius.com		0.00

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers
Producer Accumulator	0	1	239,100.00	0	0	0.00	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	180.00	540.00	270.00	810.00

23 Jan 2019

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 %
2019-01-23	Amius Limited	213800C1LJRHXHO5QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Description	Instrument	Currency
Producer Accumulator MSR 100.00 USD lots	Producer Accumulator	USD

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			242.30	17:19:21	20.00	RFQ		Voice	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Producer Accumulator	242.30	242.30	242.30	242.30

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Producer Accumulator	0.24	0	0	0.00	http://www.amius.com		0.00

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers
Producer Accumulator	0	1	484,600.00	0	0	0.00	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		4,860.00	2,760.00	7,290.00
				4,140.00

31 Jan 2019

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 %
2019-01-31	Amius Limited	213800C1LJRHXHO5QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Description	Instrument	Currency
Producer Accumulator MSR 100.00 USD lots	Producer Accumulator	USD

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			244.10	16:25:50	20.00	RFQ		Voice	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Producer Accumulator	244.10	244.10	244.10	244.10

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Producer Accumulator	0.27	0	0	0.00	http://www.amius.com		0.00

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers
Producer Accumulator	0	1	488,200.00	0	0	0.00	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		1,200.00	4,200.00	1,800.00
				6,300.00

05 Feb 2019

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 %
2019-02-05	Amius Limited	213800C1LJRHXHO5QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Description	Instrument	Currency
Consumer Accumulator MSR 100.00 USD lots	Consumer Accumulator	USD

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			258.00	18:14:55	50.00	RFQ		Voice	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Consumer Accumulator	258.00	258.00	258.00	258.00

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Consumer Accumulator	0.36	0	0	0.00	http://www.amius.com		0.00

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers
Consumer Accumulator	0	1	1,290,000.00	0	0	0.00	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		840.00	1,860.00	1,260.00
				2,790.00

08 Feb 2019

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 %
2019-02-08	Amius Limited	213800C1LJRHXH05QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Description	Instrument	Currency
Consumer Accumulator MSR 100.00 USD lots	Consumer Accumulator	USD

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			257.18	19:33:26	30.00	RFQ		Voice	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Consumer Accumulator	257.18	257.18	257.18	257.18

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Consumer Accumulator	0.26	0	0	0.00	http://www.amius.com		0.00

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers
Consumer Accumulator	0	1	771,540.00	0	0	0.00	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	1,500.00	1,229.00	2,250.00	1,843.50

14 Feb 2019

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 %
2019-02-14	Amius Limited	213800C1LJRHXH05QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Description	Instrument	Currency
Exotic MSR 100.00 USD lots	Exotic	USD

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			257.40	15:50:33	3.00	RFQ		Voice	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Exotic	257.40	257.40	257.40	257.40

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Exotic	0.06	0	0	0.00	http://www.amius.com		0.00

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers
Exotic	0	1	77,340.00	0	0	0.00	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	1,440.00	69,420.00	2,160.00	104,130.00

22 Feb 2019

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 %
2019-02-22	Amius Limited	213800C1LJRHXH05QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Description	Instrument	Currency
Producer Accumulator MSR 100.00 USD lots	Producer Accumulator	USD

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			257.93	18:07:46	3.20	RFQ		Voice	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Producer Accumulator	257.93	257.93	257.93	257.93

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Producer Accumulator	0.07	0	0	0.00	http://www.amius.com		0.00

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers
Producer Accumulator	0	1	82,537.60	0	0	0.00	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	1,080.00	3,660.00	1,620.00	5,490.00

MW

25 Mar 2019

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 %
2019-03-25	Amius Limited	213800C1LJRHXHO5QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Description	Instrument	Currency
Consumer Accumulator MW 50.00 USD lots	Consumer Accumulator	USD

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			573.75	16:11:36	2.00	RFQ		Im	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Consumer Accumulator	573.38	573.38	573.00	573.75

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Consumer Accumulator	11.90	0	0	100.00	http://www.amius.com		0.02

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers
Consumer Accumulator	2	2	114,675.00	0	2	57,337.50	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	630.00	2,580.00	810.00	3,690.00

27 Mar 2019

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 %
2019-03-27	Amius Limited	213800C1LJRHXHO5QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Description	Instrument	Currency
Consumer Accumulator MW 50.00 USD lots	Consumer Accumulator	USD

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			569.50	14:57:22	2.00	RFQ		Im	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Consumer Accumulator	569.50	569.50	569.50	569.50

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Consumer Accumulator	5.74	0	0	100.00	http://www.amius.com		0.02

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers
Consumer Accumulator	0	1	56,950.00	0	0	0.00	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	1,980.00	462.00	2,970.00	693.00

29 Mar 2019

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 %
2019-03-29	Amius Limited	213800C1LJRHXHO5QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Description	Instrument	Currency
Consumer Accumulator MW 50.00 USD lots	Consumer Accumulator	USD

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			563.75	14:04:52	1.00	RFQ		Im	N/A
Consumer Accumulator		1			562.75	17:08:52	1.00	RFQ		Im	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Consumer Accumulator	563.25	563.25	562.75	563.75

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Consumer Accumulator	6.00	0	0	100.00	http://www.amius.com		0.02

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers
Consumer Accumulator	2	2	56,325.00	0	2	28,162.50	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	210.00	219.00	300.00	309.00

QC

08 Jan 2019

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 %
2019-01-08	Amius Limited	213800C1LJRHXHO5QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Description	Instrument	Currency
Consumer Accumulator QC 10.00 GBP lots	Consumer Accumulator	GBP

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			1,723.00	11:29:06	19.00	RFQ		Email	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Consumer Accumulator	1,723.00	1,723.00	1,723.00	1,723.00

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Consumer Accumulator	15.48	0	0	0.00	http://www.amius.com		0.01

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers
Consumer Accumulator	0	1	327,370.00	0	0	0.00	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	3,120.00	360.00	4,680.00	540.00

09 Jan 2019

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 %
2019-01-09	Amius Limited	213800C1LJRHXHO5QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Description	Instrument	Currency
Consumer Accumulator QC 10.00 GBP lots	Consumer Accumulator	GBP

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			1,719.00	15:24:13	111.00	RFQ		Im	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Consumer Accumulator	1,717.28	1,717.28	1,715.56	1,719.00

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Consumer Accumulator	188.74	0	0	0.00	http://www.amius.com		0.01

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers
Consumer Accumulator	2	2	3,812,361.60	0	2	1,906,180.80	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	7,830.00	180.00	7,920.00	180.00

10 Jan 2019

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 %
2019-01-10	Amius Limited	213800C1LJRHXH05QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Description	Instrument	Currency
Consumer Accumulator QC 10.00 GBP lots	Consumer Accumulator	GBP

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			1,702.00	16:28:00	108.00	RFQ		Im	N/A
Consumer Accumulator	09:30:00	1	1,700.00	18.00						Voice	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Consumer Accumulator	1,701.00	1,701.71	1,700.00	1,702.00

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Consumer Accumulator	100.21	0	0	0.00	http://www.amius.com		0.01

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers
Consumer Accumulator	2	2	2,144,160.00	0	2	1,072,080.00	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	13,061.00	1,440.00	30,832.00	1,470.00

11 Jan 2019

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 %
2019-01-11	Amius Limited	213800C1LJRHXH05QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Description	Instrument	Currency
Consumer Accumulator QC 10.00 GBP lots	Consumer Accumulator	GBP

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			1,713.00	16:05:25	105.00	RFQ		Im	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Consumer Accumulator	1,713.00	1,713.00	1,713.00	1,713.00

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Consumer Accumulator	85.22	0	0	0.00	http://www.amius.com		0.01

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers
Consumer Accumulator	0	1	1,798,650.00	0	0	0.00	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	660.00	540.00	990.00	810.00

14 Jan 2019

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 %
2019-01-14	Amius Limited	213800C1LJRHXH05QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Description	Instrument	Currency
Consumer Accumulator QC 10.00 GBP lots	Consumer Accumulator	GBP

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			1,700.00	12:13:30	17.00	RFQ		Im	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Consumer Accumulator	1,700.00	1,700.00	1,700.00	1,700.00

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Consumer Accumulator	14.39	0	0	0.00	http://www.amius.com		0.01

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers
Consumer Accumulator	0	1	289,000.00	0	0	0.00	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	6,900.00	240.00	10,350.00	360.00

17 Jan 2019

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 %
2019-01-17	Amius Limited	213800C1LJRHXH05QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Description	Instrument	Currency
Consumer Accumulator QC 10.00 GBP lots	Consumer Accumulator	GBP

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			1,699.00	14:05:44	62.00	RFQ		Im	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Consumer Accumulator	1,699.00	1,699.00	1,699.00	1,699.00

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Consumer Accumulator	52.71	0	0	0.00	http://www.amius.com		0.01

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers
Consumer Accumulator	0	1	1,053,380.00	0	0	0.00	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	824.00	199.00	1,236.00	298.50

21 Jan 2019

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 %
2019-01-21	Amius Limited	213800C1LJRHXH05QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Description	Instrument	Currency
Producer Accumulator QC 10.00 GBP lots	Producer Accumulator	GBP

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			1,677.00	09:52:48	7.25	RFQ		Im	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Producer Accumulator	1,677.00	1,677.00	1,677.00	1,677.00

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Producer Accumulator	6.56	0	0	0.00	http://www.amius.com		0.01

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers
Producer Accumulator	0	1	121,582.50	0	0	0.00	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	120.00	120.00	180.00	180.00

04 Feb 2019

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 %
2019-02-04	Amius Limited	213800C1LJRHXH05QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Description	Instrument	Currency
Producer Accumulator QC 10.00 GBP lots	Producer Accumulator	GBP

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			1,617.00	12:25:19	30.00	RFQ		Im	N/A
Producer Accumulator		1			1,625.00	16:07:11	4.75	RFQ		Im	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Producer Accumulator	1,621.00	1,618.09	1,617.00	1,625.00

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Producer Accumulator	29.34	0	0	0.00	http://www.amius.com		0.01

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers
Producer Accumulator	2	2	562,287.50	0	2	281,143.75	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	5,490.00	870.00	6,510.00	930.00

05 Feb 2019

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 %
2019-02-05	Amius Limited	213800C1LJRHXHO5QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Description	Instrument	Currency
Producer Accumulator QC 10.00 GBP lots	Producer Accumulator	GBP

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	15:30:00	1	1,666.00	9.00					Voice		N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Producer Accumulator	1,666.00	1,666.00	1,666.00	1,666.00

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Producer Accumulator	8.44	0	0	0.00	http://www.amius.com		0.01

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers
Producer Accumulator	0	1	149,940.00	0	0	0.00	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		17,640.00	120.00	26,460.00
				180.00

06 Feb 2019

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 %
2019-02-06	Amius Limited	213800C1LJRHXHO5QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Description	Instrument	Currency
Producer Accumulator QC 10.00 GBP lots	Producer Accumulator	GBP

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			1,712.00	14:07:36	85.00	RFQ		Voice	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Producer Accumulator	1,712.00	1,712.00	1,712.00	1,712.00

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Producer Accumulator	69.52	0	0	0.00	http://www.amius.com		0.01

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers
Producer Accumulator	0	1	1,455,200.00	0	0	0.00	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		60.00	660.00	90.00
				990.00

08 Feb 2019

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 %
2019-02-08	Amius Limited	213800C1LJRHXHO5QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Description	Instrument	Currency
Producer Accumulator QC 10.00 GBP lots	Producer Accumulator	GBP

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			1,698.00	14:36:41	150.00	RFQ		Im	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Producer Accumulator	1,698.00	1,698.00	1,698.00	1,698.00

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Producer Accumulator	130.80	0	0	0.00	http://www.amius.com		0.01

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers
Producer Accumulator	0	1	2,547,000.00	0	0	0.00	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		720.00	8,100.00	1,080.00
				12,150.00

11 Feb 2019

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 %
2019-02-11	Amius Limited	213800C1LJRHXHO5QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Description	Instrument	Currency
Producer Accumulator QC 10.00 GBP lots	Producer Accumulator	GBP

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			1,686.00	09:33:36	3.50	RFQ		Email	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Producer Accumulator	1,686.00	1,686.00	1,686.00	1,686.00

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Producer Accumulator	3.55	0	0	0.00	http://www.amius.com		0.01

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers
Producer Accumulator	0	1	59,010.00	0	0	0.00	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		34,260.00	840.00	51,390.00
				1,260.00

12 Feb 2019

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 %
2019-02-12	Amius Limited	213800C1LJRHXHO5QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Description	Instrument	Currency
Producer Accumulator QC 10.00 GBP lots	Producer Accumulator	GBP

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			1,713.00	16:39:30	39.00	RFQ		Im	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Producer Accumulator	1,713.00	1,713.00	1,713.00	1,713.00

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Producer Accumulator	37.64	0	0	0.00	http://www.amius.com		0.01

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers
Producer Accumulator	0	1	668,070.00	0	0	0.00	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		300.00	60.00	450.00
				90.00

14 Feb 2019

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 %
2019-02-14	Amius Limited	213800C1LJRHXHO5QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Description	Instrument	Currency
Producer Accumulator QC 10.00 GBP lots	Producer Accumulator	GBP

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			1,717.00	16:48:26	26.00	RFQ		Email	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Producer Accumulator	1,717.00	1,717.00	1,717.00	1,717.00

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Producer Accumulator	19.27	0	0	0.00	http://www.amius.com		0.01

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers
Producer Accumulator	0	1	446,420.00	0	0	0.00	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		0.00	120.00	0.00
				180.00

15 Feb 2019

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 %
2019-02-15	Amius Limited	213800C1LJRHXH05QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Description	Instrument	Currency
Producer Accumulator QC 10.00 GBP lots	Producer Accumulator	GBP

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			1,720.00	09:52:19	2.50	RFQ		Im	N/A
Producer Accumulator		1			1,738.00	13:07:06	30.00	RFQ		Voice	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Producer Accumulator	1,729.00	1,736.62	1,720.00	1,738.00

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Producer Accumulator	34.01	0	0	0.00	http://www.amius.com		0.01

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers
Producer Accumulator	2	2	564,400.00	0	2	282,200.00	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	16,170.00	630.00	33,090.00	750.00

18 Feb 2019

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 %
2019-02-18	Amius Limited	213800C1LJRHXH05QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Description	Instrument	Currency
Producer Accumulator QC 10.00 GBP lots	Producer Accumulator	GBP

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			1,743.00	11:10:09	50.00	RFQ		Voice	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Producer Accumulator	1,743.00	1,743.00	1,743.00	1,743.00

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Producer Accumulator	48.51	0	0	0.00	http://www.amius.com		0.01

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers
Producer Accumulator	0	1	871,500.00	0	0	0.00	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	180.00	660.00	270.00	990.00

19 Feb 2019

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 %
2019-02-19	Amius Limited	213800C1LJRHXHO5QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Description	Instrument	Currency
Producer Accumulator QC 10.00 GBP lots	Producer Accumulator	GBP

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			1,763.00	16:06:02	24.50	RFQ		Im	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Producer Accumulator	1,763.00	1,763.00	1,763.00	1,763.00

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Producer Accumulator	19.76	0	0	0.00	http://www.amius.com		0.01

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers
Producer Accumulator	0	1	431,935.00	0	0	0.00	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	60.00	360.00	90.00	540.00

19 Mar 2019

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 %
2019-03-19	Amius Limited	213800C1LJRHXH05QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Description	Instrument	Currency
Consumer Accumulator QC 10.00 GBP lots	Consumer Accumulator	GBP

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			1,647.00	15:03:48	100.00	RFQ		Email	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Consumer Accumulator	1,647.00	1,647.00	1,647.00	1,647.00

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Consumer Accumulator	147.55	0	0	0.00	http://www.amius.com		0.01

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers
Consumer Accumulator	0	1	1,647,000.00	0	0	0.00	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	240.00	2,880.00	360.00	4,320.00

27 Mar 2019

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 %
2019-03-27	Amius Limited	213800C1LJRHXHO5QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Description	Instrument	Currency
Producer Accumulator QC 10.00 GBP lots	Producer Accumulator	GBP

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			1,650.00	14:38:43	32.00	RFQ		Voice	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Producer Accumulator	1,650.00	1,650.00	1,650.00	1,650.00

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Producer Accumulator	56.33	0	0	0.00	http://www.amius.com		0.01

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers
Producer Accumulator	2	2	1,056,000.00	0	2	528,000.00	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	13,380.00	660.00	19,980.00	900.00

QW

14 Mar 2019

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 %
2019-03-14	Amius Limited	213800C1LJRHXHO5QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Description	Instrument	Currency
Consumer Accumulator QW 50.00 USD lots	Consumer Accumulator	USD

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			363.00	16:44:01	22.00	RFQ		Email	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Consumer Accumulator	363.00	363.00	363.00	363.00

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Consumer Accumulator	138.57	0	0	0.00	http://www.amius.com		0.01

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers
Consumer Accumulator	0	2	1,812,360.00	0	2	906,180.00	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	1,424.00	2,569.00	1,683.50	3,853.50

S_

02 Jan 2019

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 %
2019-01-02	Amius Limited	213800C1LJRHXHO5QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Description	Instrument	Currency
Consumer Accumulator S_ 50.00 USD lots	Consumer Accumulator	USD
Producer Accumulator S_ 50.00 USD lots	Producer Accumulator	USD

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			932.75	16:13:35	10.00	RFQ		Im	N/A
Producer Accumulator		1			932.75	16:13:35	10.00	RFQ		Im	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Consumer Accumulator	932.75	932.75	932.75	932.75
Producer Accumulator	932.75	932.75	932.75	932.75

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Consumer Accumulator	3.55	0	0	0.00	http://www.amius.com		0.01
Producer Accumulator	13.40	0	0	0.00	http://www.amius.com		0.01

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers
Consumer Accumulator	0	1	466,375.00	0	0	0.00	0
Producer Accumulator	0	1	466,375.00	0	0	0.00	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	60.00	30.00	90.00	45.00
Producer Accumulator	60.00	30.00	90.00	45.00

07 Jan 2019

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 %
2019-01-07	Amius Limited	213800C1LJRHXHO5QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Description	Instrument	Currency
Exotic S_ 50.00 USD lots	Exotic	USD
Producer Accumulator S_ 50.00 USD lots	Producer Accumulator	USD

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			936.25	18:48:00	7.00	RFQ		Im	N/A
Producer Accumulator		1			936.25	18:48:00	7.00	RFQ		Im	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Exotic	929.88	929.88	923.50	936.25
Producer Accumulator	936.25	936.25	936.25	936.25

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Exotic	19.49	0	0	0.00	http://www.amius.com		0.01
Producer Accumulator	19.11	0	0	0.00	http://www.amius.com		0.01

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers
Exotic	4	4	1,301,825.00	0	4	325,456.25	0
Producer Accumulator	0	1	327,687.50	0	0	0.00	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	3,630.00	1,800.00	5,430.00	2,670.00
Producer Accumulator	3,660.00	1,740.00	5,490.00	2,610.00

10 Jan 2019

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 %
2019-01-10	Amius Limited	213800C1LJRHXH05QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Description	Instrument	Currency
Exotic S_ 50.00 USD lots	Exotic	USD

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			935.75	11:55:04	100.00	RFQ		Im	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Exotic	935.75	935.75	935.75	935.75

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Exotic	35.49	0	0	0.00	http://www.amius.com		0.01

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers
Exotic	0	1	4,678,750.00	0	0	0.00	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	300.00	240.00	450.00	360.00

14 Jan 2019

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 %
2019-01-14	Amius Limited	213800C1LJRHXH05QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Description	Instrument	Currency
Consumer Accumulator S_ 50.00 USD lots	Consumer Accumulator	USD
Exotic S_ 50.00 USD lots	Exotic	USD

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			918.75	16:15:00	10.00	RFQ		Im	N/A
Consumer Accumulator		1			917.75	16:25:11	3.67	RFQ		Im	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Consumer Accumulator	923.13	924.02	917.75	928.50
Exotic	911.88	911.88	905.00	918.75

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Consumer Accumulator	19.11	0	0	0.00	http://www.amius.com		0.01
Exotic	11.11	0	0	0.00	http://www.amius.com		0.01

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers
Consumer Accumulator	2	2	407,031.63	0	2	203,515.81	0
Exotic	2	2	911,875.00	0	2	455,937.50	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	150.00	397.00	180.00	495.00
Exotic	1,380.00	600.00	2,070.00	900.00

15 Jan 2019

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 %
2019-01-15	Amius Limited	213800C1LJRHXHO5QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Description	Instrument	Currency
Consumer Accumulator S_ 50.00 USD lots	Consumer Accumulator	USD

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			894.25	16:00:25	1.00	RFQ		Im	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Consumer Accumulator	900.88	904.66	894.25	907.50

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Consumer Accumulator	12.71	0	0	0.00	http://www.amius.com		0.01

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers
Consumer Accumulator	2	2	211,238.75	0	2	105,619.38	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	120.00	191.00	150.00	206.00

16 Jan 2019

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 %
2019-01-16	Amius Limited	213800C1LJRHXHO5QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Description	Instrument	Currency
Exotic S_ 50.00 USD lots	Exotic	USD

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			918.75	17:09:22	5.14	RFQ		Im	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Exotic	918.75	918.75	918.75	918.75

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Exotic	12.07	0	0	0.00	http://www.amius.com		0.01

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers
Exotic	0	1	236,118.75	0	0	0.00	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	180.00	540.00	270.00	810.00

17 Jan 2019

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 %
2019-01-17	Amius Limited	213800C1LJRHXHO5QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Description	Instrument	Currency
Exotic S_ 50.00 USD lots	Exotic	USD

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			905.00	13:03:49	52.00	RFQ		Voice	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Exotic	905.00	905.00	905.00	905.00

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Exotic	55.36	0	0	0.00	http://www.amius.com		0.01

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers
Exotic	0	1	2,353,000.00	0	0	0.00	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	60.00	120.00	90.00	180.00

18 Jan 2019

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 %
2019-01-18	Amius Limited	213800C1LJRHXH05QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Description	Instrument	Currency
Consumer Accumulator S_ 50.00 USD lots	Consumer Accumulator	USD

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			942.50	17:28:35	10.00	RFQ		Im	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Consumer Accumulator	942.50	942.50	942.50	942.50

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Consumer Accumulator	16.49	0	0	0.00	http://www.amius.com		0.01

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers
Consumer Accumulator	0	1	471,250.00	0	0	0.00	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	1,380.00	300.00	2,070.00	450.00

22 Jan 2019

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 %
2019-01-22	Amius Limited	213800C1LJRHXH05QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Description	Instrument	Currency
Consumer Accumulator S_ 50.00 USD lots	Consumer Accumulator	USD
Exotic S_ 50.00 USD lots	Exotic	USD

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			940.00	18:09:51	10.00	RFQ		Im	N/A
Exotic		1			907.00	19:15:42	30.00	RFQ		Voice	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Consumer Accumulator	940.00	940.00	940.00	940.00
Exotic	907.00	907.00	907.00	907.00

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Consumer Accumulator	38.38	0	0	0.00	http://www.amius.com		0.01
Exotic	18.84	0	0	0.00	http://www.amius.com		0.01

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers
Consumer Accumulator	2	2	940,000.00	0	2	470,000.00	0
Exotic	0	1	1,360,500.00	0	0	0.00	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	4,620.00	420.00	6,930.00	630.00
Exotic	840.00	7,500.00	1,260.00	11,250.00

25 Jan 2019

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 %
2019-01-25	Amius Limited	213800C1LJRHXHO5QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Description	Instrument	Currency
Producer Accumulator S_ 50.00 USD lots	Producer Accumulator	USD

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			959.00	15:57:00	10.00	RFQ		Im	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Producer Accumulator	946.13	946.13	933.25	959.00

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Producer Accumulator	38.22	0	0	0.00	http://www.amius.com		0.01

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers
Producer Accumulator	2	2	946,125.00	0	2	473,062.50	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	60.00	30.00	90.00	45.00

28 Jan 2019

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 %
2019-01-28	Amius Limited	213800C1LJRHXHO5QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Description	Instrument	Currency
Consumer Accumulator S_ 50.00 USD lots	Consumer Accumulator	USD
Exotic S_ 50.00 USD lots	Exotic	USD

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			943.00	14:51:42	102.00	RFQ		Im	N/A
Exotic		1			920.25	16:01:00	7.00	RFQ		Im	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Consumer Accumulator	943.00	943.00	943.00	943.00
Exotic	920.25	920.25	920.25	920.25

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Consumer Accumulator	200.49	0	0	0.00	http://www.amius.com		0.01
Exotic	17.58	0	0	0.00	http://www.amius.com		0.01

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers
Consumer Accumulator	0	1	4,809,300.00	0	0	0.00	0
Exotic	2	2	644,175.00	0	2	322,087.50	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	420.00	120.00	630.00	180.00
Exotic	60.00	420.00	90.00	630.00

29 Jan 2019

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 %
2019-01-29	Amius Limited	213800C1LJRHXHO5QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Description	Instrument	Currency
Consumer Accumulator S_ 50.00 USD lots	Consumer Accumulator	USD
Exotic S_ 50.00 USD lots	Exotic	USD

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			944.50	14:35:25	20.00	RFQ		Im	N/A
Consumer Accumulator		1			931.75	14:49:17	10.00	RFQ		Im	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Consumer Accumulator	942.25	942.25	931.75	950.75
Exotic	944.50	944.50	944.50	944.50

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Consumer Accumulator	52.28	0	0	0.00	http://www.amius.com		0.01
Exotic	27.30	0	0	500.00	http://www.amius.com		0.01

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers
Consumer Accumulator	3	3	1,413,375.00	0	3	471,125.00	0
Exotic	0	1	944,500.00	0	0	0.00	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	780.00	1,080.00	1,170.00	1,620.00
Exotic	16.00	780.00	24.00	1,170.00

30 Jan 2019

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 %
2019-01-30	Amius Limited	213800C1LJRHXHO5QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Description	Instrument	Currency
Consumer Accumulator S_ 50.00 USD lots	Consumer Accumulator	USD

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			946.00	15:54:57	15.00	RFQ		Voice	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Consumer Accumulator	946.00	946.00	946.00	946.00

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Consumer Accumulator	52.42	0	0	0.00	http://www.amius.com		0.01

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers
Consumer Accumulator	2	2	1,419,000.00	0	2	709,500.00	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	60.00	30.00	90.00	45.00

05 Feb 2019

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 %
2019-02-05	Amius Limited	213800C1LJRHXHO5QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Description	Instrument	Currency
Exotic S_ 50.00 USD lots	Exotic	USD

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			950.75	12:06:44	240.00	RFQ		Im	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Exotic	950.75	950.75	950.75	950.75

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Exotic	52.42	0	0	0.00	http://www.amius.com		0.01

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers
Exotic	0	1	11,409,000.00	0	0	0.00	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	180.00	544.00	270.00	816.00

07 Feb 2019

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 %
2019-02-07	Amius Limited	213800C1LJRHXHO5QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Description	Instrument	Currency
Exotic S_ 50.00 USD lots	Exotic	USD

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			915.50	15:57:28	10.00	RFQ		Voice	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Exotic	915.50	915.50	915.50	915.50

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Exotic	13.10	0	0	0.00	http://www.amius.com		0.01

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers
Exotic	0	1	457,750.00	0	0	0.00	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	60.00	300.00	90.00	450.00

08 Feb 2019

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 %
2019-02-08	Amius Limited	213800C1LJRHXHO5QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Description	Instrument	Currency
Consumer Accumulator S_ 50.00 USD lots	Consumer Accumulator	USD
Exotic S_ 50.00 USD lots	Exotic	USD

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			922.75	17:31:29	1.00	RFQ		Im	N/A
Exotic		1			911.50	18:37:26	10.00	RFQ		Im	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Consumer Accumulator	923.88		923.88	925.00
Exotic	912.25		912.25	913.00

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Consumer Accumulator	3.47	0	0	2.00	http://www.amius.com		0.01
Exotic	22.66	0	0	0.00	http://www.amius.com		0.01

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers
Consumer Accumulator	2	2	92,387.50	0	2	46,193.75	0
Exotic	2	2	912,250.00	0	2	456,125.00	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	1,800.00	127.00	2,460.00	165.00
Exotic	270.00	1,470.00	390.00	1,500.00

11 Feb 2019

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 %
2019-02-11	Amius Limited	213800C1LJRHXHO5QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Description	Instrument	Currency
Consumer Accumulator S_ 50.00 USD lots	Consumer Accumulator	USD

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			918.50	16:59:42	1.00	RFQ		Im	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Consumer Accumulator	918.50		918.50	918.50

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Consumer Accumulator	1.83	0	0	1.00	http://www.amius.com		0.01

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers
Consumer Accumulator	0	1	45,925.00	0	0	0.00	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	180.00	600.00	270.00	900.00

12 Feb 2019

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 %
2019-02-12	Amius Limited	213800C1LJRHXHO5QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Description	Instrument	Currency
Producer Accumulator S_ 50.00 USD lots	Producer Accumulator	USD

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			922.25	16:09:50	20.00	RFQ		Voice	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Producer Accumulator	937.00	941.92	922.25	951.75

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Producer Accumulator	101.01	0	0	0.00	http://www.amius.com		0.01

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers
Producer Accumulator	2	2	2,825,750.00	0	2	1,412,875.00	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	60.00	30.00	90.00	45.00

21 Feb 2019

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 %
2019-02-21	Amius Limited	213800C1LJRHXHO5QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Description	Instrument	Currency
Exotic S_ 50.00 USD lots	Exotic	USD

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			924.50	15:07:37	15.00	RFQ		Im	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Exotic	924.50	924.50	924.50	924.50

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Exotic	26.21	0	0	0.00	http://www.amius.com		0.01

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers
Exotic	2	2	1,386,750.00	0	2	693,375.00	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	420.00	1,140.00	630.00	1,710.00

28 Feb 2019

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 %
2019-02-28	Amius Limited	213800C1LJRHXHO5QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Description	Instrument	Currency
Exotic S_ 50.00 USD lots	Exotic	USD

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			911.00	17:23:40	20.00	RFQ		Voice	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Exotic	940.08	931.18	911.00	965.00

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Exotic	36.04	0	0	0.00	http://www.amius.com		0.01

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers
Exotic	3	3	1,629,562.50	0	3	543,187.50	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	1,780.00	1,140.00	2,250.00	1,800.00

04 Mar 2019

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 %
2019-03-04	Amius Limited	213800C1LJRHXHO5QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Description	Instrument	Currency
Producer Accumulator S_ 50.00 USD lots	Producer Accumulator	USD

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			936.00	15:09:00	10.00	RFQ		Im	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Producer Accumulator	929.25	928.70	922.50	936.00

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Producer Accumulator	65.87	0	0	0.00	http://www.amius.com		0.01

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers
Producer Accumulator	4	4	1,718,100.00	0	4	429,525.00	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	89.00	19.00	119.50	9.50

11 Mar 2019

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 %
2019-03-11	Amius Limited	213800C1LJRHXHO5QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Description	Instrument	Currency
Exotic S_ 50.00 USD lots	Exotic	USD

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			926.00	15:22:02	161.00	RFQ		Voice	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Exotic	926.00	926.00	926.00	926.00

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Exotic	30.77	0	0	0.00	http://www.amius.com		0.01

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers
Exotic	0	1	7,454,300.00	0	0	0.00	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	302.00	118.00	453.00	177.00

13 Mar 2019

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 %
2019-03-13	Amius Limited	213800C1LJRHXHO5QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Description	Instrument	Currency
Exotic S_ 50.00 USD lots	Exotic	USD

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			899.00	16:06:00	40.00	RFQ		Voice	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Exotic	905.88	905.32	899.00	912.75

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Exotic	151.41	0	0	0.00	http://www.amius.com		0.01

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers
Exotic	2	2	3,349,675.00	0	2	1,674,837.50	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	2,460.00	2,280.00	3,690.00	3,420.00

14 Mar 2019

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 %
2019-03-14	Amius Limited	213800C1LJRHXHO5QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Description	Instrument	Currency
Exotic S_ 50.00 USD lots	Exotic	USD

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			899.00	13:47:00	15.00	RFQ		Voice	N/A
Exotic		1			898.00	19:54:00	33.00	RFQ		Voice	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Exotic	903.25	902.56	898.00	912.75

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Exotic	88.86	0	0	0.00	http://www.amius.com		0.01

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers
Exotic	3	3	3,068,700.00	0	3	1,022,900.00	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	2,680.00	2,280.00	1,080.00	4,950.00

15 Mar 2019

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 %
2019-03-15	Amius Limited	213800C1LJRHXHO5QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Description	Instrument	Currency
Exotic S_ 50.00 USD lots	Exotic	USD

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			903.00	13:58:00	20.00	RFQ		Voice	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Exotic	907.31	906.66	903.00	908.75

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Exotic	77.81	0	0	0.00	http://www.amius.com		0.01

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers
Exotic	4	4	2,493,312.50	0	4	623,328.13	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	660.00	690.00	1,080.00	1,080.00

20 Mar 2019

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 %
2019-03-20	Amius Limited	213800C1LJRHXHO5QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Description	Instrument	Currency
Exotic S_ 50.00 USD lots	Exotic	USD

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			901.25	13:48:00	15.00	RFQ		Voice	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Exotic	903.15	902.94	901.25	904.00

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Exotic	141.69	0	0	0.00	http://www.amius.com		0.01

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers
Exotic	10	10	5,420,625.00	0	10	542,062.50	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	756.00	1,392.00	1,170.00	810.00

25 Mar 2019

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 %
2019-03-25	Amius Limited	213800C1LJRHXHO5QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Description	Instrument	Currency
Exotic S_ 50.00 USD lots	Exotic	USD

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			940.25	17:00:00	20.00	RFQ		Voice	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Exotic	940.25	940.25	940.25	940.25

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Exotic	3.28	0	0	0.00	http://www.amius.com		0.01

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers
Exotic	0	1	940,250.00	0	0	0.00	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	120.00	480.00	180.00	720.00

26 Mar 2019

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 %
2019-03-26	Amius Limited	213800C1LJRHXHO5QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Description	Instrument	Currency
Exotic S_ 50.00 USD lots	Exotic	USD

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			935.75	14:52:00	5.60	RFQ		Voice	N/A
Exotic		1			900.50	16:48:00	8.00	RFQ		Voice	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Exotic	918.13	915.01	900.50	935.75

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Exotic	16.11	0	0	0.00	http://www.amius.com		0.01

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers
Exotic	2	2	622,210.00	0	2	311,105.00	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	390.00	510.00	450.00	690.00

27 Mar 2019

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 %
2019-03-27	Amius Limited	213800C1LJRHXHO5QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Description	Instrument	Currency
Consumer Accumulator S_ 50.00 USD lots	Consumer Accumulator	USD
Exotic S_ 50.00 USD lots	Exotic	USD

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			904.25	14:10:22	2.00	RFQ		Im	N/A
Consumer Accumulator		1			900.50	16:03:22	1.00	RFQ		Im	N/A
Exotic		1			887.50	16:40:00	100.00	RFQ		Voice	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Consumer Accumulator	902.38		903.00	900.50
Exotic	894.38		891.43	887.50

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Consumer Accumulator	11.96	0	0	300.00	http://www.amius.com		0.01
Exotic	96.10	0	0	0.00	http://www.amius.com		0.01

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers
Consumer Accumulator	4	4	270,900.00	0	4	67,725.00	0
Exotic	2	2	6,240,000.00	0	2	3,120,000.00	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		585.00	840.00	318.00
Exotic		1,290.00	1,470.00	360.00

SB

09 Jan 2019

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 %
2019-01-09	Amius Limited	213800C1LJRHXHO5QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Description	Instrument	Currency
Consumer Accumulator SB 1120.00 USD lots	Consumer Accumulator	USD

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			14.51	16:49:49	47.00	RFQ		Email	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Consumer Accumulator	14.48	14.48	14.44	14.52

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Consumer Accumulator	11,000.14	0	0	0.00	http://www.amius.com		0.02

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers
Consumer Accumulator	0	4	2,465,814.40	0	4	616,453.60	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	15,360.00	17,820.00	23,040.00	26,730.00

15 Jan 2019

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 %
2019-01-15	Amius Limited	213800C1LJRHXHO5QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Description	Instrument	Currency
Consumer Accumulator SB 1120.00 USD lots	Consumer Accumulator	USD
Producer Accumulator SB 1120.00 USD lots	Producer Accumulator	USD

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			12.96	12:25:14	50.00	RFQ		Voice	N/A
Producer Accumulator		1			13.11	16:30:26	50.00	RFQ		Im	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Consumer Accumulator	12.96	12.96	12.96	12.96
Producer Accumulator	13.11	13.11	13.11	13.11

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Consumer Accumulator	73.70	0	0	0.00	http://www.amius.com		0.02
Producer Accumulator	251.13	0	0	0.00	http://www.amius.com		0.02

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers
Consumer Accumulator	0	1	725,760.00	0	0	0.00	0
Producer Accumulator	2	2	1,468,320.00	0	2	734,160.00	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	164.00	16.00	246.00	24.00
Producer Accumulator	735.00	438.00	1,102.50	657.00

17 Jan 2019

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 %
2019-01-17	Amius Limited	213800C1LJRHXH05QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Description	Instrument	Currency
Exotic SB 1120.00 USD lots	Exotic	USD

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			13.52	11:59:39	250.00	RFQ		Voice	N/A
Exotic		1			0.60	18:03:07	250.00	RFQ		Voice	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Exotic	7.06	7.06	0.60	13.52

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Exotic	717.50	0	0	0.00	http://www.amius.com		0.04

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers
Exotic	2	2	3,953,600.00	0	2	1,976,800.00	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	58.00	92.00	87.00	94.00

22 Jan 2019

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 %
2019-01-22	Amius Limited	213800C1LJRHXH05QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Description	Instrument	Currency
Exotic SB 1120.00 USD lots	Exotic	USD

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			0.65	17:59:00	250.00	RFQ		Email	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Exotic	0.65	0.65	0.65	0.65

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Exotic	358.75	0	0	0.00	http://www.amius.com		0.39

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers
Exotic	0	1	182,000.00	0	0	0.00	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	28,431.00	2,100.00	42,646.50	3,150.00

23 Jan 2019

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 %
2019-01-23	Amius Limited	213800C1LJRHXH05QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Description	Instrument	Currency
Exotic SB 1120.00 USD lots	Exotic	USD

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			0.67	15:03:00	250.00	RFQ		Email	N/A
Exotic		1			0.67	17:54:00	250.00	RFQ		Email	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Exotic	0.67	0.67	0.67	0.67

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Exotic	717.50	0	0	0.00	http://www.amius.com		0.38

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers
Exotic	1	2	374,360.00	0	2	187,180.00	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	15,145.00	15.00	15,175.50	15.00

24 Jan 2019

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 %
2019-01-24	Amius Limited	213800C1LJRHXHO5QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Description	Instrument	Currency
Exotic SB 1120.00 USD lots	Exotic	USD

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			0.69	18:05:00	250.00	RFQ		Email	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Exotic	0.69	0.69	0.69	0.69

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Exotic	358.75	0	0	0.00	http://www.amius.com		0.37

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers
Exotic	0	1	193,200.00	0	0	0.00	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	30,891.00	0.00	46,336.50	0.00

25 Jan 2019

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 %
2019-01-25	Amius Limited	213800C1LJRHXHO5QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Description	Instrument	Currency
Consumer Accumulator SB 1120.00 USD lots	Consumer Accumulator	USD

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			12.74	14:19:33	200.00	RFQ		Voice	N/A
Consumer Accumulator		1			12.55	16:44:33	100.00	RFQ		Voice	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Consumer Accumulator	12.70	12.70	12.55	12.81

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Consumer Accumulator	668.71	0	0	0.00	http://www.amius.com		0.02

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers
Consumer Accumulator	0	3	4,976,720.00	0	3	1,658,906.67	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	7,340.00	260.00	15,390.00	430.50

07 Feb 2019

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 %
2019-02-07	Amius Limited	213800C1LJRHXHO5QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Description	Instrument	Currency
Consumer Accumulator SB 1120.00 USD lots	Consumer Accumulator	USD

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			12.71	17:29:32	100.00	RFQ		Voice	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Consumer Accumulator	12.71	12.71	12.71	12.71

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Consumer Accumulator	237.38	0	0	0.00	http://www.amius.com		0.02

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers
Consumer Accumulator	0	1	1,423,520.00	0	0	0.00	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	540.00	480.00	810.00	720.00

08 Feb 2019

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 %
2019-02-08	Amius Limited	213800C1LJRHXHO5QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Description	Instrument	Currency
Consumer Accumulator SB 1120.00 USD lots	Consumer Accumulator	USD

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			12.66	17:52:21	100.00	RFQ		Email	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Consumer Accumulator	12.66	12.66	12.66	12.66

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Consumer Accumulator	241.08	0	0	0.00	http://www.amius.com		0.02

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers
Consumer Accumulator	0	1	1,417,920.00	0	0	0.00	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	2,422.00	0.00	3,633.00	0.00

19 Feb 2019

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 %
2019-02-19	Amius Limited	213800C1LJRHXHO5QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Description	Instrument	Currency
Exotic SB 1120.00 USD lots	Exotic	USD
Producer Accumulator SB 1120.00 USD lots	Producer Accumulator	USD

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			12.74	12:03:17	168.00	RFQ		Im	N/A
Producer Accumulator		1			14.37	14:37:37	30.00	RFQ		Im	N/A
Exotic	15:30:00	1	13.14	200.00						Voice	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Exotic	12.94	12.96	12.74	13.14
Producer Accumulator	14.37	14.37	14.37	14.37

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Exotic	553.34	0	0	0.00	http://www.amius.com		0.02
Producer Accumulator	85.81	0	0	0.00	http://www.amius.com		0.02

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers
Exotic	1	2	5,340,518.40	0	2	2,670,259.20	0
Producer Accumulator	0	1	482,832.00	0	0	0.00	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	150.00	420.00	180.00	480.00
Producer Accumulator	60.00	30.00	90.00	45.00

28 Feb 2019

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 %
2019-02-28	Amius Limited	213800C1LJRHXHO5QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Description	Instrument	Currency
Consumer Accumulator SB 1120.00 USD lots	Consumer Accumulator	USD

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			14.11	16:33:00	60.00	RFQ		Voice	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Consumer Accumulator	14.11	14.11	14.11	14.11

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Consumer Accumulator	86.10	0	0	0.00	http://www.amius.com		0.02

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers
Consumer Accumulator	0	1	948,192.00	0	0	0.00	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	1,380.00	720.00	2,070.00	1,080.00

01 Mar 2019

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 %
2019-03-01	Amius Limited	213800C1LJRHXHO5QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Description	Instrument	Currency
Consumer Accumulator SB 1120.00 USD lots	Consumer Accumulator	USD
Exotic SB 1120.00 USD lots	Exotic	USD

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			12.93	13:03:00	225.00	RFQ		Im	N/A
Consumer Accumulator		1			12.65	13:42:00	150.00	RFQ		Email	N/A
Exotic		1			12.67	14:21:00	160.00	RFQ		Im	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Consumer Accumulator	12.79	12.82	12.65	12.93
Exotic	12.67	12.67	12.67	12.67

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Consumer Accumulator	851.01	0	0	0.00	http://www.amius.com		0.02
Exotic	18.37	0	0	0.00	http://www.amius.com		0.02

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers
Consumer Accumulator	1	2	5,383,560.00	0	2	2,691,780.00	0
Exotic	0	1	2,270,464.00	0	0	0.00	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	7,410.00	165.00	7,440.00	180.00
Exotic	120.00	720.00	180.00	1,080.00

04 Mar 2019

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 %
2019-03-04	Amius Limited	213800C1LJRHXHO5QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Description	Instrument	Currency
Consumer Accumulator SB 1120.00 USD lots	Consumer Accumulator	USD

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			12.55	15:12:00	100.00	RFQ		Im	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Consumer Accumulator	12.55	12.55	12.55	12.55

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Consumer Accumulator	296.18	0	0	0.00	http://www.amius.com		0.02

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers
Consumer Accumulator	0	1	1,405,600.00	0	0	0.00	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	13,860.00	240.00	20,790.00	360.00

08 Mar 2019

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 %
2019-03-08	Amius Limited	213800C1LJRHXHO5QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Description	Instrument	Currency
Consumer Accumulator SB 1120.00 USD lots	Consumer Accumulator	USD

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			13.99	15:35:00	30.00	RFQ		Email	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Consumer Accumulator	13.78	13.78	13.56	13.99

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Consumer Accumulator	128.29	0	0	0.00	http://www.amius.com		0.02

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers
Consumer Accumulator	0	4	1,851,360.00	0	4	462,840.00	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	135.00	495.00	270.00	990.00

11 Mar 2019

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 %
2019-03-11	Amius Limited	213800C1LJRHXHO5QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Description	Instrument	Currency
Consumer Accumulator SB 1120.00 USD lots	Consumer Accumulator	USD

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			12.40	15:54:34	213.00	RFQ		Im	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Consumer Accumulator	12.40	12.40	12.40	12.40

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Consumer Accumulator	611.31	0	0	0.00	http://www.amius.com		0.02

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers
Consumer Accumulator	0	1	2,958,144.00	0	0	0.00	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	480.00	240.00	720.00	360.00

12 Mar 2019

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 %
2019-03-12	Amius Limited	213800C1LJRHXH05QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Description	Instrument	Currency
Consumer Accumulator SB 1120.00 USD lots	Consumer Accumulator	USD

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			13.68	16:40:00	40.00	RFQ		Voice	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Consumer Accumulator	13.68	13.68	13.68	13.68

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Consumer Accumulator	61.99	0	0	0.00	http://www.amius.com		0.02

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers
Consumer Accumulator	0	1	612,864.00	0	0	0.00	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	2,640.00	6,720.00	3,960.00	10,080.00

15 Mar 2019

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 %
2019-03-15	Amius Limited	213800C1LJRHXHO5QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Description	Instrument	Currency
Producer Accumulator SB 1120.00 USD lots	Producer Accumulator	USD

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			13.99	17:14:11	78.00	RFQ		Email	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Producer Accumulator	13.99	13.99	13.99	13.99

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Producer Accumulator	226.10	0	0	0.00	http://www.amius.com		0.02

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers
Producer Accumulator	0	1	1,222,166.40	0	0	0.00	0

Table 9 - Timings

No Rows Present

18 Mar 2019

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 %
2019-03-18	Amius Limited	213800C1LJRHXHO5QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Description	Instrument	Currency
Producer Accumulator SB 1120.00 USD lots	Producer Accumulator	USD

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			13.99	12:44:01	22.00	RFQ		Email	N/A
Producer Accumulator		1			14.15	14:09:02	50.00	RFQ		Email	N/A
Producer Accumulator		1			14.15	16:09:02	50.00	RFQ		Email	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Producer Accumulator	14.10	14.12	13.99	14.15

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Producer Accumulator	269.38	0	0	0.00	http://www.amius.com		0.02

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers
Producer Accumulator	2	3	1,923,734.40	0	3	641,244.80	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	3,041.00	6,008.00	3,661.50	8,112.00

27 Mar 2019

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 %
2019-03-27	Amius Limited	213800C1LJRHXHO5QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Description	Instrument	Currency
Producer Accumulator SB 1120.00 USD lots	Producer Accumulator	USD

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			13.15	12:10:34	44.00	RFQ		Im	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Producer Accumulator	13.15	13.15	13.15	13.15

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Producer Accumulator	92.41	0	0	0.00	http://www.amius.com		0.02

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers
Producer Accumulator	2	2	677,488.00	0	2	338,744.00	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	600.00	0.00	900.00	0.00

SM

11 Jan 2019

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 %
2019-01-11	Amius Limited	213800C1LJRHXHO5QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Description	Instrument	Currency
Consumer Accumulator SM 100.00 USD lots	Consumer Accumulator	USD

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			323.00	15:17:49	6.00	RFQ		Email	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Consumer Accumulator	325.60	325.60	323.00	327.40

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Consumer Accumulator	150.94	0	0	0.00	http://www.amius.com		0.01

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers
Consumer Accumulator	6	6	1,172,160.00	0	6	195,360.00	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	600.00	1,768.00	900.00	2,660.00

25 Jan 2019

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 %
2019-01-25	Amius Limited	213800C1LJRXHO5QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Description	Instrument	Currency
Consumer Accumulator SM 100.00 USD lots	Consumer Accumulator	USD

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			315.00	14:56:43	22.00	RFQ		Email	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Consumer Accumulator	315.00	315.00	315.00	315.00

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Consumer Accumulator	109.93	0	0	0.00	http://www.amius.com		0.01

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers
Consumer Accumulator	0	2	1,386,000.00	0	2	693,000.00	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	3,780.00	105.00	7,590.00	120.00

28 Jan 2019

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 %
2019-01-28	Amius Limited	213800C1LJRHXHO5QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Description	Instrument	Currency
Consumer Accumulator SM 100.00 USD lots	Consumer Accumulator	USD

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			312.20	13:36:00	8.50	RFQ		Email	N/A
Consumer Accumulator		1			316.80	16:47:01	2.00	RFQ		Im	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Consumer Accumulator	314.50	313.08	312.20	316.80

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Consumer Accumulator	27.73	0	0	0.00	http://www.amius.com		0.01

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers
Consumer Accumulator	2	2	328,730.00	0	2	164,365.00	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	90.00	1,572.00	120.00	1,587.50

29 Jan 2019

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 %
2019-01-29	Amius Limited	213800C1LJRHXHO5QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Description	Instrument	Currency
Consumer Accumulator SM 100.00 USD lots	Consumer Accumulator	USD

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			315.50	16:07:30	1.00	RFQ		Im	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Consumer Accumulator	315.50	315.50	315.50	315.50

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Consumer Accumulator	1.91	0	0	0.00	http://www.amius.com		0.01

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers
Consumer Accumulator	0	1	31,550.00	0	0	0.00	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	180.00	600.00	270.00	900.00

01 Feb 2019

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 %
2019-02-01	Amius Limited	213800C1LJRHXH05QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Description	Instrument	Currency
Consumer Accumulator SM 100.00 USD lots	Consumer Accumulator	USD

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			316.40	10:20:28	6.00	RFQ		Email	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Consumer Accumulator	316.40	316.40	316.40	316.40

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Consumer Accumulator	26.23	0	0	0.00	http://www.amius.com		0.01

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers
Consumer Accumulator	0	1	189,840.00	0	0	0.00	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	300.00	1,440.00	450.00	2,160.00

07 Feb 2019

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 %
2019-02-07	Amius Limited	213800C1LJRHXHO5QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Description	Instrument	Currency
Consumer Accumulator SM 100.00 USD lots	Consumer Accumulator	USD

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			323.80	16:30:00	6.00	RFQ		Email	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Consumer Accumulator	322.50	322.50	321.10	323.80

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Consumer Accumulator	176.45	0	0	0.00	http://www.amius.com		0.01

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers
Consumer Accumulator	7	7	1,354,500.00	0	7	193,500.00	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	202.00	155.00	339.00	270.00

08 Feb 2019

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 %
2019-02-08	Amius Limited	213800C1LJRHXHO5QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Description	Instrument	Currency
Consumer Accumulator SM 100.00 USD lots	Consumer Accumulator	USD

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			314.50	15:00:21	6.00	RFQ		Email	N/A
Consumer Accumulator		1			310.40	17:34:29	1.00	RFQ		Im	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Consumer Accumulator	312.45	313.91	310.40	314.50

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Consumer Accumulator	27.97	0	0	1.00	http://www.amius.com		0.01

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers
Consumer Accumulator	2	2	219,740.00	0	2	109,870.00	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	180.00	195.00	180.00	276.00

15 Feb 2019

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 %
2019-02-15	Amius Limited	213800C1LJRHXHO5QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Description	Instrument	Currency
Consumer Accumulator SM 100.00 USD lots	Consumer Accumulator	USD

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			313.80	15:33:00	22.00	RFQ		Email	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Consumer Accumulator	311.70	311.70	309.60	313.80

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Consumer Accumulator	2,015.38	0	0	0.00	http://www.amius.com		0.01

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers
Consumer Accumulator	0	2	1,371,480.00	0	2	685,740.00	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	21,720.00	32,744.00	32,580.00	49,116.00

20 Feb 2019

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 %
2019-02-20	Amius Limited	213800C1LJRHXHO5QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Description	Instrument	Currency
Consumer Accumulator SM 100.00 USD lots	Consumer Accumulator	USD

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			319.20	14:45:03	3.00	RFQ		Voice	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Consumer Accumulator	321.18	321.18	319.20	322.30

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Consumer Accumulator	150.70	0	0	0.00	http://www.amius.com		0.01

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers
Consumer Accumulator	12	12	1,156,230.00	0	12	96,352.50	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	460.00	36.00	810.00	48.00

26 Feb 2019

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 %
2019-02-26	Amius Limited	213800C1LJRHXHO5QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Description	Instrument	Currency
Consumer Accumulator SM 100.00 USD lots	Consumer Accumulator	USD

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			318.90	15:15:04	3.00	RFQ		Im	N/A
Consumer Accumulator		1			321.00	16:18:04	3.00	RFQ		Im	N/A
Consumer Accumulator	15:30:00	1	320.00	6.00						Voice	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Consumer Accumulator	319.73	319.73	318.30	321.00

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Consumer Accumulator	88.53	0	0	0.00	http://www.amius.com		0.01

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers
Consumer Accumulator	7	7	671,430.00	0	7	95,918.57	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	51.00	138.00	90.00	247.50

07 Mar 2019

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 %
2019-03-07	Amius Limited	213800C1LJRHXH05QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Description	Instrument	Currency
Consumer Accumulator SM 100.00 USD lots	Consumer Accumulator	USD

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			307.00	13:47:07	22.00	RFQ		Email	N/A
Consumer Accumulator	15:30:00	1	310.00	22.00						Voice	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Consumer Accumulator	308.50	308.50	307.00	310.00

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Consumer Accumulator	125.20	0	0	0.00	http://www.amius.com		0.01

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers
Consumer Accumulator	0	2	1,357,400.00	0	2	678,700.00	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	17,370.00	32,100.00	24,510.00	48,150.00

26 Mar 2019

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 %
2019-03-26	Amius Limited	213800C1LJRHXH05QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Description	Instrument	Currency
Consumer Accumulator SM 100.00 USD lots	Consumer Accumulator	USD

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			318.00	17:27:11	2.00	RFQ		Im	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Consumer Accumulator	318.00	318.00	318.00	318.00

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Consumer Accumulator	4.23	0	0	100.00	http://www.amius.com		0.01

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers
Consumer Accumulator	0	1	63,600.00	0	0	0.00	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	180.00	240.00	270.00	360.00

27 Mar 2019

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 %
2019-03-27	Amius Limited	213800C1LJRHXH05QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Description	Instrument	Currency
Consumer Accumulator SM 100.00 USD lots	Consumer Accumulator	USD

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			313.90	14:22:22	1.00	RFQ		Im	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Consumer Accumulator	313.90	313.90	313.90	313.90

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Consumer Accumulator	2.01	0	0	50.00	http://www.amius.com		0.01

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers
Consumer Accumulator	0	1	31,390.00	0	0	0.00	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	1,080.00	190.00	1,620.00	285.00

W_

31 Jan 2019

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 %
2019-01-31	Amius Limited	213800C1LJRHXHO5QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Description	Instrument	Currency
Exotic W_ 50.00 USD lots	Exotic	USD

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			510.75	13:39:40	200.00	RFQ		Im	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Exotic	510.75	510.75	510.75	510.75

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Exotic	712.80	0	0	0.00	http://www.amius.com		0.01

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers
Exotic	0	1	5,107,500.00	0	0	0.00	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	3,180.00	360.00	4,770.00	540.00

06 Mar 2019

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 %
2019-03-06	Amius Limited	213800C1LJRHXHO5QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Description	Instrument	Currency
Exotic W_ 50.00 USD lots	Exotic	USD

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			449.75	19:25:00	74.00	RFQ		Voice	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Exotic	449.75	449.75	449.75	449.75

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Exotic	7,472.52	0	0	0.00	http://www.amius.com		0.01

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers
Exotic	0	1	1,664,075.00	0	0	0.00	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	900.00	600.00	1,350.00	900.00