Exotic

03 Jul 2019 Table 1 - Execution Venue As Of Venue LEI Country of Authority Mkt Segment Mkt Segment Mkt Segment Identifier Outages Outage number Outage Avg. Duration Sched. Auction Sched. Auction Number Sched. Auction Duration Fail. Transactions Value 2019-07-03 Amius Limited 213800C1LJRHXHO5QC19 United Kingdom 0 0 0 Table 2 - Type of Financial Instrument 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 0.70 13:52:00 230.00 RFQ Table 4 - Price Information Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price Exotic 0.70 0.70 0.70 Table 5 - Cost Information Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%) 241.04 Exotic 0 0 0.00 http://www.amius.com as per ex-post Table 6 - Likelihood of Execution Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exec Median Transaction Size all Designated Mkt. Makers Exotic 1 16,173,600.00 Table 9 - Timings

0.00

Instrument Mean Elapsed Acceptance & Execution(s) Mean Elapsed Request & Provision(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s) 1,560.00

0.00

31 Jul 2019 Table 1 - Execution Venue LEI Country of Authority Mkt Segment Mkt Segment Identifier Outages Outage number Outage Avg. Duration Sched. Auction Sched. Auction Number Sched. Auction Duration Fail. Transactions Value 2019-07-31 Amius Limited 213800C1LJRHXHO5QC19 United Kingdom 0 0 0 Table 2 - Type of Financial Instrument Consumer Accumulator BO 600.00 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 2.837.00 17.52.23 10 00 REO Table 4 - Price Information Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price Consumer Accumulator 2,837,00 2,837.00 2,837,00 Table 5 - Cost Information Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%) Consumer Accumulator 21.38 0 0.00 http://wwww.amius.com Table 6 - Likelihood of Execution Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exec Median Transaction Size all Designated Mkt. Makers Consumer Accumulator 1 17.022.000.00 0 1 10.00 Table 9 - Timings Instrument Mean Elapsed Acceptance & Execution(s) Mean Elapsed Request & Provision(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s) Consumer Accumulator 600.00 180.00 900.00 270.00 13 Aug 2019 Table 1 - Execution Venue LEI Country of Authority Mkt Segment Mkt Segment Identifier Outages Outage number Outage Avg. Duration Sched. Auction Sched. Auction Number Sched. Auction Duration Fail. Transactions Fail. Transactions Value As Of Venue 2019-08-13 Amius Limited 213800C1LJRHXHO5QC19 United Kingdom Table 2 - Type of Financial Instrument Consumer Accumulator BO 600.00 USD lots Consumer Accumulator USD Instrument Time (T) Size Range Average Executed Total Executed Price Time of Execution Transaction Size Trading System Trading Mode Trading Platform Best Bid / Offer 20.00 RFQ 29.73 16:33:00 Consumer Accumulator N/A Im Table 4 - Price Information Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price Consumer Accumulator 29.73 Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%) 51.08 0 Consumer Accumulator 0 0.00 http://wwww.amius.com Table 6 - Likelihood of Execution Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exec Median Transaction Size all Designated Mkt. Makers Consumer Accumulator 356,760.00 0 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 6.180.00 1.800.00 19 Aug 2019 Table 1 - Execution Venue As Of Venue LEI Country of Authority Mkt Segment Mkt Segment Identifier Outages Outage number Outage Avg. Duration Sched. Auction Sched. Auction Number Sched. Auction Duration Fail. Transactions Fail. Transactions Value 2019-08-19 Amius Limited 213800C1LJRHXHO5QC19 United Kingdom 0 0 Table 2 - Type of Financial Instrument Consumer Accumulator BO 600.00 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 29.30 15:00:00 15.00 RFQ Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price Consumer Accumulator 29.30 29.30 29 30 Table 5 - Cost Information Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%) 0 0.00 http://wwww.amius.com 32.97 Consumer Accumulator as per ex-post Table 6 - Likelihood of Execution Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exec Median Transaction Size all Designated Mkt. Makers Consumer Accumulator 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 4.740.00 521.00 7.110.00

28 Aug 2019

Table 1 - Execution Venue

As Of	Venue	LEI	Country of Authority	Mkt Segment I	Mkt Segment Identifier	Outages	Outage number	Outage Avg. Duratio	Sched. Auction	Sched. Auction Number	Sched. Auction Duration	Fail. Transactions	Fail. Transactions Number	Fail. Transactions Value
2019-08-28	Amius Limited	213800C1LJRHXHO5QC19	United Kingdom			0	0		1			0	0	0

Table 2 - Type of Financial Instrument

ı	Financial Instrument	Instrument Classification	Currency
l	Consumer Accumulator BO 600.00 USD lots	Consumer Accumulator	USD
ı	Producer Accumulator BO 600.00 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			28.52	17:58:00	20.00	RFQ	N/A	Im	N/A
Producer Accumulator		1			28.28	17:58:00	20.00	RFQ	N/A	Im	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Consumer Accumulator	28.65	28.65	28.52	28.79
Producer Accumulator	28.28	28.28	28.28	28.28

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Consumer Accumulator	62.37	0	0	0.00	http://wwww.amius.com		as per ex-post
Producer Accumulator	19.01	0	0	0.00	http://www.amius.com		as per ex-post

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction Size exec	Median Transaction Size all	Designated Mkt. Makers
Consumer Accumulator	2	2	687,684.00	0	2	20.00	20.00	0
Producer Accumulator	1	1	339.360.00	0	1	20.00	20.00	0

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	3,300.00	3,879.00	4,950.00	5,818.50
Producer Accumulator	3,300.00	3,879.00	4,950.00	5,818.50

04 Sep 2019

Table 1 - Execution Venue

Ш	As Of	Venue	LEI	Country of Authority	Mkt Segment	Mkt Segment Identifier	Outages	Outage number	Outage Avg. Duration	Sched. Auction	Sched. Auction Number	Sched. Auction Duration	Fail. Transactions	Fail. Transactions Number	Fail. Transactions Value	e
- 11	2019-09-04 A	mius Limited	213800C1LJRHXHO5QC19	United Kingdom			0	0)			0	0		0

Table 2 - Type of Financial Instrument

Financial Instrument	Instrument Classification	Currency
Consumer Accumulator BO 600.00 USD lots	Consumer Accumulator	USD
Producer Accumulator BO 600.00 USD lots	Producer Accumulator	USD

Table 3 - Price Information

3	Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Consu	ımer Accumulator		1			29.25	19:35:00	10.00	RFQ	N/A	Im	N/A
Produ	cer Accumulator		1			28.93	19:35:00	20.00	RFQ	N/A	Im	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Consumer Accumulator	29.54	29.54	29.25	29.85
Producer Accumulator	28.93	28.93	28.93	28.93

Table 5 - Cost Information

l	Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
l	Consumer Accumulator	72.17	0	0	0.00	http://wwww.amius.com		as per ex-post
ı	Producer Accumulator	11.29	0	0	0.00	http://wwww.amius.com		as per ex-post

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modifi	ied	Median Transaction Size exec	Median Transaction Size all	Designated Mkt. Makers
Consumer Accumulator	3	3	531,720.00	0		3	10.00	10.00	0
Producer Accumulator	1	1	347 160 00	0		1	20.00	20.00	0

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 Accumula	tor 1,620.00	1,638.00	2,430.00	2,458.50
Producer Accumulate	or 1,620.00	1,645.00	2,430.00	2,467.50

12 Sep 2019								
Table 1 - Execution Venue								
As Of Venue LEI	Country of Authority M	Mkt Seament Mi	kt Seament Ident	ifier Outages Outagen	umber Outage A	Ava Duration Scho	ed. Auction Sched. Auctio	n Number Schod Au
019-09-12 Amius Limited 213800C1LJRHXHO500		AKt Segment 141	kt Segment Ident	0	0 Outage A	0	d. Auction Scheu. Auctio	ii Number Scheu. At
- Type of Financial Instrument		·						
··	ent Classification Currency							
cer Accumulator BO 600.00 USD lots Producer		-						
3 - Price Information		_						
	erage Executed Total Execut	stad Drice Time	e of Evecution T	ransaction Size Trading	System Trading	Mode Trading Pla	tform Rest Rid / Offer	
ducer Accumulator 1	rage Executed Total Execu	29.10	14:45:52	15.00 RFQ	N/A	Im	N/A	
e 4 - Price Information					,			
	ed Avg. Trans. Price Lowest	t Evecuted Drice	Highest Evecute	ad Price				
ucer Accumulator 29.10	29.10	29.10		29.10				
5 - Cost Information								
	ions Market Data 3rd Party	v Fees	Uri R	ebates Value of Costs (2/0)			
ucer Accumulator 47.67	0 0		www.amius.com	as per ex-post				
e 6 - Likelihood of Execution								
	xecuted Total Notional Valu	ue Cancelled or	Withdrawn Rfg	Received / Modified Me	dian Transaction	Size exec Median	Transaction Size all Desi	anated Mkt. Makers
cer Accumulator 1	1 261,900.0		0	1		15.00	15.00	J. L. LOW T. INC. T. LUNCI
9 - Timings				,				
	& Execution(s) Mean Elapse	sed Request & Dr.	ovision(s) Media	an Elapsed Accentance &	Execution(s) Ma	edian Elapsed Regu	est & Provision(s)	
ucer Accumulator	1,680.00	ca Request & FI	420.00	an Empoca Acceptance &	2,520.00	carari Empoca Requ	630.00	
	Country of Authority M	Mkt Segment Mi	kt Segment Ident	ifier Outages Outage n	umber Outage A	Avg. Duration Sche	ed. Auction Sched. Auctio	n Number Sched. A
2019-09-17 Amius Limited 213800C1LJRHXH05Q0		Mkt Segment Mi	kt Segment Ident	ifier Outages Outage n	umber Outage A	Avg. Duration Sche	ed. Auction Sched. Auction	n Number Sched.
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25 Sep 2019 Table 1 - Execution Venue As Of Venue LEI Country of Authority Mkt Segment Mkt Segment Identifier Outage Outage number Outage Avg. Duration Sched. Auction Number Sched. Auction Duration Fail. Transactions Fail	tions Number Fail. Transactions 0
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able 2 - Type of Financial Instrument Financial Instrument Instrum	0
Financial Instrument Instrument Classification Currency Consumer Accumulator BO 600.00 USD lots Consumer Accumulator USD Sibel 3 - Price Information Instrument Time (T) Size Range Average Executed Total Executed Price Time of Execution Transaction Size Trading System Trading Mode Trading Platform Best Bid / Offer N/A Im N/A Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price Size Range Average Executed Total Executed Price Time of Execution Transaction Size Trading System Trading Mode Trading Platform Best Bid / Offer N/A Im N/A Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price N/A Im N/A Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price N/A Im N/A N/A	
Consumer Accumulator B0 600.00 USD lots Consumer Accumulator 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 29.30 16:23:00 15.00 RFQ N/A Im N/A Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price	
able 3 - Price Information 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 29.30 16:23:00 15:00 RFQ N/A Im N/A Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price	
Instrument Time (T) Size Range Average Executed Total Executed Price Time of Execution Transaction Size Trading System Trading Mode Trading Platform Best Bid / Offer Consumer Accumulator 1 29.30 16:23:00 15:00 RFQ N/A Im N/A able 4 - Price Information Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price	
Consumer Accumulator 1 29.30 16:23:00 15.00 RFQ N/A Im N/A able 4 - Price Information Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price	
able 4 - Price Information Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price	
Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price	
Consumer Accumulator 29.30 29.30 29.30	
ble 5 - Cost Information	
Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%)	
Consumer Accumulator 28.07 0 0 0.00 http://www.amius.com as per ex-post	
able 6 - Likelihood of Execution	
Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exec Median Transaction Size all Designated Mkt. Makers	
Onsumer Accumulator 1 1 263,700.00 0 1 15.00 0	
ble 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 2,520.00 449.00 3,780.00 673.50	
As Of Venue LEI Country of Authority Mkt Segment Mkt Segment Identifier Outages Outage number Outage Avg. Duration Sched. Auction Sched. Auction Number Sched. Auction Duration Fail. Transactions Fail. Transact	
	0
2019-09-11 Amius Limited 213800C1LJRHXHO5QC19 United Kingdom 0 0 0	
2019-09-11 Amius Limited 213800C1LJRHXHO5QC19 United Kingdom 0 0 0 0 0 able 2 - Type of Financial Instrument	<u> </u>
2019-09-11 Amius Limited 213800C1LJRHXHO5QC19 United Kingdom 0 0 0 0 able 2 - Type of Financial Instrument Financial Instrument Instrument Classification Currency	
2019-09-11 Amius Limited 213800C1LJRHXHO5QC19 United Kingdom 0 0 0 0 0 able 2 - Type of Financial Instrument Financial Instrument Instrument Classification Currency Producer Accumulator BP 62500.00 USD lots Producer Accumulator USD	<u> </u>
2019-09-11 Amius Limited 213800C1LJRHXHOSQC19 United Kingdom 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	<u> </u>
2019-09-11 Amius Limited 213800C1LJRHXHOSQC19 United Kingdom 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	<u> </u>
2019-09-11 Amius Limited 213800C1LJRHXHOSQC19 United Kingdom 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	
2019-09-11 Amius Limited 213800C1LJRHXHOSQC19 United Kingdom 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	
1019-09-11 Amius Limited 213800C1LJRHXHOSQC19 United Kingdom 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	
2019-09-11 Amius Limited 213800C1LJRHXHOSQC19 United Kingdom 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	
2019-09-11 Amius Limited 213800C1LJRHXHOSQC19 United Kingdom 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	
2019-09-11 Amius Limited 213800C1LJRHXHOSQC19 United Kingdom 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	
2019-09-11 Amius Limited 213800C1LJRHXHOSQC19 United Kingdom 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	
2019-09-11 Amius Limited 213800C1LJRHXHOSQC19 United Kingdom 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	
2019-09-11 Amius Limited 213800C1LJRHXH05QC19 United Kingdom 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	
2019-09-11 Amius Limite 213800C1LJRHXH05QC19 United Kingdom 0 0 0 0 0 0 0 0 0	
2019-09-11 Amius Limited 213800C1LJRHXH05QC19 United Kingdom 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	

29 Jul 2019 Table 1 - Execution Venue LEI Country of Authority Mkt Segment Mkt Segment Identifier Outages Outage number Outage Avg. Duration Sched. Auction Sched. Auction Number Sched. Auction Duration Fail. Transactions Fail. Transactions Value 2019-07-29 Amius Limited 213800C1LJRHXHO5QC19 United Kingdom 0 0 0 Table 2 - Type of Financial Instrument Exotic BR 100000.00 USD lots Exotic 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 14.42.03 3 55 REO Table 4 - Price Information Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price Exotic 0.26 0.26 0.26 Table 5 - Cost Information Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%) Exotic 11.08 0 0.00 http://wwww.amius.com Table 6 - Likelihood of Execution Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exec Median Transaction Size all Designated Mkt. Makers Exotic 90.560.50 0 1 3.55 Table 9 - Timings Instrument Mean Elapsed Acceptance & Execution(s) Mean Elapsed Request & Provision(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s) 1,920.00 1,530.00 Exotic 1,020.00 09 Aug 2019 Table 1 - Execution Venue Country of Authority Mkt Segment Mkt Segment Identifier Outages Outage number Outage Avg. Duration Sched. Auction Sched. Auction Number Sched. Auction Duration Fail. Transactions Fail. Transactions Number Fail. Transactions Value As Of Venue 2019-08-09 Amius Limited 213800C1LJRHXHO5QC19 United Kingdom Table 2 - Type of Financial Instrument Exotic BR 100000.00 USD lots Exotic Instrument Time (T) Size Range Average Executed Total Executed Price Time of Execution Transaction Size Trading System Trading Mode Trading Platform Best Bid / Offer 7.74 RFQ 4.07 16:41:00 N/A Exotic Voice Table 4 - Price Information Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price 4.07 4.07 Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%) Exotic 24.15 0 0.00 http://www.amius.com Table 6 - Likelihood of Execution Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exec Median Transaction Size all Designated Mkt. Makers Exotic 3,152,115.00 Table 9 - Timings Instrument Mean Elapsed Acceptance & Execution(s) Mean Elapsed Request & Provision(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s) 1.860.00 Exotic 600.00 900.00 20 Sen 2019 Table 1 - Execution Venue As Of Venue Country of Authority Mkt Segment Mkt Segment Identifier Outages Outage number Outage Avg. Duration Sched. Auction Sched. Auction Number Sched. Auction Duration Fail. Transactions Fail. Transactions Number Fail. Transactions Value 2019-09-20 Amius Limited 213800C1LJRHXHO5QC19 United Kingdom 0 0 Table 2 - Type of Financial Instrument Exotic BR 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 11:44:21 42.37 RFQ Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price Exotic 0.24 0.24 0.24 Table 5 - Cost Information Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%) 0 0.00 http://wwww.amius.com Exotic 104.43 0 as per ex-post Table 6 - Likelihood of Execution Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exec Median Transaction Size all Designated Mkt. Makers 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 300.00 420.00 450.00

23 Sep 2019 Table 1 - Execution Venue As Of Venue Country of Authority Mkt Segment Mkt Segment Identifier Outages Outage number Outage Avg. Duration Sched. Auction Sched. Auction Number Sched. Auction Duration Fail. Transactions Fail. Transactions Value 2019-09-23 Amius Limited 213800C1LJRHXHO5QC19 United Kingdom 0 0 Table 2 - Type of Financial Instrument Exotic BR 100000.00 USD lots Exotic Table 3 - Price Information 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 0.24 18:48:00 20.50 RFQ N/A Voice N/A Table 4 - Price Information Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price 0.24 0.24 0.24 Table 5 - Cost Information Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%) 0.00 http://wwww.amius.com 0 as per ex-post Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exec Median Transaction Size all Designated Mkt. Makers Exotic 1 485,235.00 20.50 Table 9 - Timings Instrument Mean Elapsed Acceptance & Execution(s) Mean Elapsed Request & Provision(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s) 1,500.00 660.00 Exotic 2,250.00 990.00

01 Jul 2019 Table 1 - Execution Venue Country of Authority Mkt Segment Mkt Segment Identifier Outages Outage number Outage Avg. Duration Sched. Auction Sched. Auction Number Sched. Auction Duration Fail. Transactions Fail. Transactions Value 2019-07-01 Amius Limited 213800C1LJRHXHO5QC19 United Kingdom 0 0 0 Table 2 - Type of Financial Instrument Financial Instrument Instrument Classification Currency Exotic C_ 50.00 USD lots Exotic Table 3 - Price Information 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 415 75 17:30:00 20 00 REO Table 4 - Price Information Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price Exotic 415.75 415.75 415.75 Table 5 - Cost Information Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%) Exotic 12.47 0 0.00 http://wwww.amius.com Table 6 - Likelihood of Execution Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exec Median Transaction Size all Designated Mkt. Makers 415.750.00 0 1 20.00 Table 9 - Timings Instrument Mean Elapsed Acceptance & Execution(s) Mean Elapsed Request & Provision(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s) 540.00 Exotic 360.00 540.00 09 Jul 2019 Table 1 - Execution Venue Country of Authority Mkt Segment Mkt Segment Identifier Outages Outage number Outage Avg. Duration Sched. Auction Sched. Auction Number Sched. Auction Duration Fail. Transactions Fail. Transactions Number Fail. Transactions Value As Of Venue 2019-07-09 Amius Limited 213800C1LJRHXHO5QC19 United Kingdom Table 2 - Type of Financial Instrument Financial Instrument Instrument Classification Currency Exotic C_ 50.00 USD lots Exotic Table 3 - Price Information Instrument Time (T) Size Range Average Executed Total Executed Price Time of Execution Transaction Size Trading System Trading Mode Trading Platform Best Bid / Offer 19:04:00 5.00 RFQ 433.25 N/A Exotic Voice Table 4 - Price Information Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price 433.25 433.25 433.25 Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%) Exotic 7.13 0 0 0.00 http://wwww.amius.com Table 6 - Likelihood of Execution Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exec Median Transaction Size all Designated Mkt. Makers Exotic 216,625.00 Table 9 - Timings Instrument Mean Elapsed Acceptance & Execution(s) Mean Elapsed Request & Provision(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s) 300.00 3,540.00 Exotic 10 Jul 2019 Table 1 - Execution Venue As Of Venue Country of Authority Mkt Segment Mkt Segment Identifier Outages Outage number Outage Avg. Duration Sched. Auction Sched. Auction Number Sched. Auction Duration Fail. Transactions Fail. Transactions Number Fail. Transactions Value 2019-07-10 Amius Limited 213800C1LJRHXHO5QC19 United Kingdom 0 Table 2 - Type of Financial Instrument Financial Instrument Instrument Classification 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 434.75 19:04:40 33.00 RFQ Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price Exotic 434 75 434 75 434 75 Table 5 - Cost Information Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%) 0 0.00 http://wwww.amius.com 63.71 Exotic 0 as per ex-post Table 6 - Likelihood of Execution Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exec Median Transaction Size all Designated Mkt. Makers 717,337.50 Table 9 - Timings Instrument Mean Elapsed Acceptance & Execution(s) Mean Elapsed Request & Provision(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s) Exotic 18.00 2.700.00 27.00

12 Jul 2019 Table 1 - Execution Venue As Of Venue Country of Authority Mkt Segment Mkt Segment Identifier Outages Outage number Outage Avg. Duration Sched. Auction Sched. Auction Number Sched. Auction Duration Fail. Transactions Fail. Transactions Number Fail. Transactions Value 2019-07-12 Amius Limited 213800C1LJRHXHO5OC19 United Kingdom Table 2 - Type of Financial Instrument Consumer Accumulator C 50.00 USD lots Consumer Accumulator 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 16:33:33 Exotic 460.00 19:22:00 50.00 RFO N/A Voice N/A Table 4 - Price Information Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price Consumer Accumulator 460.00 460.00 460.00 460.00 Exotic Table 5 - Cost Information Instrument Execution Fees Modifications Market Data 3rd Party Fees Rebates Value of Costs (%) Url Consumer Accumulator 0 0 0.00 http://wwww.amius.com as per ex-post Exotic 0.00 http://wwww.amius.com as per ex-post Table 6 - Likelihood of Execution Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exec Median Transaction Size all Designated Mkt. Makers 1,359,500.00 1,150,000.00 45.00 45.00 Exotic Table 9 - Timings Instrument Mean Elapsed Acceptance & Execution(s) Mean Elapsed Request & Provision(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s) 1,140.00 434.00 1,170.00 Exotic 420.00 900.00 630.00 1,350.00 15 Jul 2019 Table 1 - Execution Venue Country of Authority Mkt Segment Mkt Segment Identifier Outages Outage number Outage Avg. Duration Sched. Auction Number Sched. Auction Duration Fail. Transactions Fail. Transactions Value 2019-07-15 Amius Limited 213800C1LJRHXHO5QC19 United Kingdom Table 2 - Type of Financial Instrument Table 3 - Price Information 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 459.00 13:12:00 188.00 RFO N/A Im Table 4 - Price Information Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price Consumer Accumulator Table 5 - Cost Information Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%)

188.00

188.00

Consumer Accumulator

Consumer Accumulator

Instrument
Consumer Accumulator

Table 9 - Timings

Table 6 - Likelihood of Execution

340.60

0

0

0.00

4,314,600.00

0.00 http://wwww.amius.com

as per ex-post

Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exec Median Transaction Size all Designated Mkt. Makers

Mean Elapsed Acceptance & Execution(s) Mean Elapsed Request & Provision(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s)

60.00

18 Jul 2019 Table 1 - Execution Venue As Of Venue Country of Authority Mkt Segment Mkt Segment Identifier Outages Outage number Outage Avg. Duration Sched. Auction Sched. Auction Number Sched. Auction Duration Fail. Transactions Fail. Transactions Number Fail. Transactions Value 2019-07-18 Amius Limited 213800C1LJRHXHO5QC19 United Kingdom Table 2 - Type of Financial Instrument Financial Instrument Instrument Classification Currency Exotic C 50.00 USD lots Exotic Table 3 - Price Information 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 434.25 15:54:00 50.00 RFQ N/A Voice Table 4 - Price Information Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price 434.25 434.25 Exotic 434.25 434.25 Table 5 - Cost Information Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%) 0.00 http://wwww.amius.com 0 as per ex-post Table 6 - Likelihood of Execution Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exec Median Transaction Size all Designated Mkt. Makers Exotic 1 1,085,625.00 50.00 50.00 Table 9 - Timings Instrument Mean Elapsed Acceptance & Execution(s) Mean Elapsed Request & Provision(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s) 780.00 1,170.00 Exotic 0.00 0.00

Country of Authority Mkt Segment Mkt Segment Identifier Outages Outage number Outage Avg. Duration Sched. Auction Sched. Auction Number Sched. Auction Duration Fail. Transactions Fail. Transactions Value

2019-07-19	Amius Limited	213800C1LJRHXHO5QC19	United Kingdom
Table 2 - Typ	e of Financial	Instrument	

Financial Instrument	Instrument Classi	fication Currency
Exotic C_ 50.00 USD lots	Exotic	USD
Producer Accumulator C 50.00 US	D lots Producer Accumulat	or USD

Table 3 - Price Information

As Of Venue

19 Jul 2019

ш	Instrument	Time (T) Si	ize Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
П	Producer Accumulator		1			431.25	16:16:24	20.00	RFQ	N/A	Voice	N/A
П	Exotic		1			431.25	16:16:54	20.00	RFQ	N/A	Voice	N/A

Table 4 - Price Information

ı	Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
ı	Exotic	431.25	431.25	431.25	431.25
I	Producer Accumulator	431.25	431.25	431.25	431.25

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Exotic	56.43	0	0	0.00	http://wwww.amius.com		as per ex-post
Producer Accumulator	52.87	0	0	0.00	http://wwww.amius.com		as per ex-post

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction Size exec	Median Transaction Size all	Designated Mkt. Makers
Exotic	1	1	431,250.00	0	1	20.00	20.00	0
Producer Accumulator	1	1	431,250.00	0	1	20.00	20.00	0

Table 9 - Timings

ı	Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)
ı	Exotic	60.00	420.00	90.00	630.00
ı	Producer Accumulator	60.00	420.00	90.00	630.00

22 Jul 2019								
Table 1 - Execution Venue								
	Country of Authority Mkt Seamen	Mkt Segment Identifier (Outages Outage number	r Outage Avg. Duration S	ched. Auction Sched. Auction Numb	er Sched Auction Duration	Fail Transactions Fail Transaction	ns Number Fail Transactions Value
2019-07-22 Amius Limited 213800C1LJRHXHO5QC19		Pikt Segment Identifier	0 (Sched. Adetion Sched. Adetion Humb	er Scheu. Auction Duration	0	0 0
Table 2 - Type of Financial Instrument								
	assification Currency							
Exotic C_ 50.00 USD lots Exotic	USD							
Producer Accumulator C_ 50.00 USD lots Producer Accum	nulator USD							
Table 3 - Price Information								
	Executed Total Executed Price							
Producer Accumulator 1	427.00	14:46:59	25.00 RFQ	N/A Im	N/A			
Exotic 1	422.25	18:26:30	30.00 RFQ	N/A Im	N/A			
Table 4 - Price Information			_					
	rg. Trans. Price Lowest Executed F							
Exotic 422.25 Producer Accumulator 427.00		2.25 422.2 7.00 427.0						
Table 5 - Cost Information	427.00 42	427.0	0					
	Mandant Date 2nd Danta 5	Url Rebates	. Value of Casta (C)					
Instrument Execution Fees Modifications Exotic 27.62 0		//www.amius.com	as per ex-post					
Producer Accumulator 64.60 0		//wwww.amius.com	as per ex-post					
Table 6 - Likelihood of Execution	0.00 nap	// www.amidsicom	do per ex pose					
	ted Tetal National Value Conselle	d av Withdrawa Dfa Dageir	ed / Madified Madian T	vananation Cine avec Med	ian Transaction Size all Designated	Mist Makeus		
Exotic 1	1 633,375.00	0 or withurawn Kid Receiv	1	30.00	30.00	O O		
Producer Accumulator 1	1 533,750.00	0	1	25.00	25.00	0		
Table 9 - Timings						<u> </u>		
Instrument Mean Elapsed Acceptance & Ex-	ecution(s) Mean Elapsed Request	& Provision(s) Median Elap	sed Acceptance & Execu	tion(s) Median Elapsed R	equest & Provision(s)			
Exotic	110.00	10.00		165.00	15.00			
Producer Accumulator	60.00	59.00		90.00	88.50			
23 Jul 2019 Table 1 - Execution Venue								
As Of Venue LEI	Country of Authority Mkt Segmen	Mkt Segment Identifier (Outages Outage number	r Outage Avg. Duration S	ched. Auction Sched. Auction Numb	er Sched. Auction Duration	Fail. Transactions Fail. Transaction	ns Number Fail. Transactions Value
2019-07-23 Amius Limited 213800C1LJRHXHO5QC19			0 (0	0 0
Table 2 - Type of Financial Instrument								
Financial Instrument Instrument Cl	assification Currency							
Producer Accumulator C_ 50.00 USD lots Producer Accum	nulator USD							
Table 3 - Price Information								
	Executed Total Executed Price	Time of Execution Transact	tion Size Trading System	m Trading Mode Trading	Platform Best Bid / Offer			
Producer Accumulator 15:30:00 1	419.50 839,000.00			N/A Voice	N/A			
Table 4 - Price Information			_					
	rg. Trans. Price Lowest Executed F							
Producer Accumulator 419.50	419.50 41	9.50 419.5	0					
Table 5 - Cost Information								
Instrument Execution Fees Modifications			Value of Costs (%)					
Producer Accumulator 98.60 0	0 0.00 http	//wwww.amius.com	as per ex-post					
Table 6 - Likelihood of Execution								
Instrument Orders Received Trans. Execu	ted Total Notional Value Cancelle	d or Withdrawn Rfq Receiv	ed / Modified Median T	ransaction Size exec Med	ian Transaction Size all Designated	Mkt. Makers		

20.00

20.00

Producer Accumulator

Producer Accumulator

Table 9 - Timings

839,000.00

Instrument Mean Elapsed Acceptance & Execution(s) Mean Elapsed Request & Provision(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s) Median Elapsed Requ

30 Jul 2019
Table 1 - Execution Venue
As Of Venue LEI Country of Authority Mkt Segment Mkt Segment Identifier Outages Outage number Outage Avg. Duration Sched. Auction Sched. Auction Number Sched. Auction Duration Fail. Transactions Fail. Transactions Number Fail. Transactions Number Fail. Transactions Value
2019-07-30 Amius Limited 213800C1LJRHXH05QC19 United Kingdom 0 0 0 0 0
Table 2 - Type of Financial Instrument
Financial Instrument Classification 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 Mode Trading Platform Best Bid / Offer
Exotic 13:30:00 1 413.00 826,000.00 N/A Voice N/A
Table 4 - Price Information
Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Exotic 413.00 413.00 413.00 413.00 413.00
EXUIT. 415.00 415.00 415.00 415.00 415.00 415.00
Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%)
Exotic 36.23 0 0 0,000 http://www.amius.com as per ex-post
Table 6 - Likelihood of Execution
Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfg Received / Modified Median Transaction Size exec Median Transaction Size all Designated Mkt. Makers
Exotic 2 2 826,000.00 0 2 20.00 0
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 1,800.00 450.00 2,700.00
31 Jul 2019 Table 1 - Execution Venue
As Of Venue LEI Country of Authority Mkt Segment Mkt Segment Mkt Segment Identifier Outage Avg. Duration Sched. Auction Sched. Auction Number Sched. Auction Duration Fail. Transactions Number Fail. Transactions Number Fail.
2019-07-31 Amius Limited 213800C1LJRHXHOSQC19 United Kingdom 0 0 0 0
Table 2 - Type of Financial Instrument
Financial Instrument Instrument Classification Currency
Financial Instrument
Financial Instrument Instrument Classification Currency Exotic C_ 50.00 USD lots Exotic USD Table 3 - Price Information
Financial Instrument
Financial Instrument
Financial Instrument Instrument Classification Currency Exotic C 50.00 USD Exotic USD Table 3 - Price Information Size Range Average Executed Total Executed Price Time of Execution Transaction Size Trading System Trading Mode Trading Platform Best Bid Offer
Financial Instrument Instrument Classification Currency Exotic USD
Financial Instrument Classification Currency Exotic C_ 50.00 USD lots Exotic Table 3 - Price Information 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 Table 4 - Price Information Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price
Financial Instrument Classification Currency Exotic C_ 50.00 USD lots Exotic Table 3 - Price Information Instrument Time (T) Size Range Average Executed Total Executed Price 405.00 15:47:00 30.00 RFQ N/A Voice N/A Table 4 - Price Information Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price Exotic 406.05 405.00 410.00 410.00 410.00 Executed Price Highest Executed Price Exotic 406.05 405.00 410.00 Executed Price E
Financial Instrument Instrument Classification Currency Exotic USD Table 3 - Price Information Instrument Time (T) Size Range Average Executed Total Executed Price Time of Execution Transaction Size Trading System Trading Platform Trading Trading Platform Trading Trading Trading Trading Tra
Financial Instrument Instrument Classification Currency Exotic USD Table 3 - Price Information Instrument Time (T) Size Range Average Executed Total Executed Price Time of Execution Transaction Size Trading Mode Trading Platform Best Bid / Offer Exotic 1
Financial Instrument Instrument Classification Currency Exotic USD Table 3 - Price Information Instrument Time (T) Size Range Average Executed Total Executed Price Time of Execution Transaction Size Trading System N/A Voice N/A Table 4 - Price Information Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price Exotic 406.38 406.05 405.00 410.00 Table 5 - Cost Information Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%) Exotic 137.51 0 0 0.00 http://www.amlus.com as per ex-post Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size all Designated Mkt. Makers
Financial Instrument Instrument Classification Currency

01 Aug 2019 Table 1 - Execution Venue As Of Venue Country of Authority Mkt Segment Mkt Segment Identifier Outages Outage number Outage Avg. Duration Sched. Auction Sched. Auction Number Sched. Auction Duration Fail. Transactions Fail. Transactions Number Fail. Transactions Value 2019-08-01 Amius Limited 213800C1LJRHXHO5QC19 United Kingdom Table 2 - Type of Financial Instrument Financial Instrument Instrument Classification Currency Exotic C 50.00 USD lots Exotic 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 15:25:00 20.00 RFQ Exotic 397.50 15:44:00 30.00 RFO N/A Voice N/A 17:55:00 Producer Accumulator 397.25 20.00 RFQ N/A Voice N/A Table 4 - Price Information Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price 398.33 398.13 397.50 Exotic 400.00 Producer Accumulator 397.25 397.25 397.25 Table 5 - Cost Information Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%) 0.00 http://wwww.amius.com Exotic 51.68 0 as per ex-post Producer Accumulator 61 78 0.00 http://wwww.amius.com as per ex-post Table 6 - Likelihood of Execution Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exec Median Transaction Size all Designated Mkt. Makers 1,592,500,00 Exotic 30.00 30.00 Producer Accumulator 794,500.00 20.00 20.00 Table 9 - Timings Instrument Mean Elapsed Acceptance & Execution(s) Mean Elapsed Request & Provision(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s) Exotic 1,660.00 600.00 2,610.00 1,350.00 Producer Accumulator 600.00 300.00 900.00 450.00 02 Aug 2019 Table 1 - Execution Venue As Of Venue Country of Authority Mkt Segment Mkt Segment Identifier Outages Outage number Outage Avg. Duration Sched. Auction Sched. Auction Number Sched. Auction Duration Fail. Transactions Fail. Transactions Value 2019-08-02 Amius Limited 213800C1LJRHXHO5QC19 United Kingdom 0 Table 2 - Type of Financial Instrument Financial Instrument Instrument Classification Currency Exotic C_ 50.00 USD lots Exotic Table 2 Dules Info

Table 3 - Price Information													
	Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Off	fer
ı	Exotic	11:30:00	1	404.00	303,000.00					N/A	Voice	N/A	
1	Table 4 - Pric	e Informa	tion										

Instrument	Avg. Trans. Price	Weighted A	g. Trans. Price	Lowest Execu	ted Price Highest Exec	uted Price	
Exotic	404.00)	404.00		404.00	404.00	
Table 5 - Cost	t Information						
Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Exotic	20.05	0	0	0.00	http://wwww.amius.com		as per ex-post

Table 6 - Lik	elihood of Execution	n							
Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Mo	dified	Median Transaction Size exec	Median Transaction Size all	Designated Mkt. Makers
Exotic	0	1	303,000.00	0		1	15.00	15.00	0
Table 9 - Tin	nings								

	•			
Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)
Exotic	57,600.00	807.00	86,400.00	1,210.50

06 Aug 2019 Table 1 - Execution Venue As Of Venue Country of Authority Mkt Segment Mkt Segment Identifier Outages Outage number Outage Avg. Duration Sched. Auction Sched. Auction Number Sched. Auction Duration Fail. Transactions Fail. Transactions Number Fail. Transactions Value 2019-08-06 Amius Limited 213800C1LJRHXHO5OC19 United Kingdom Table 2 - Type of Financial Instrument Financial Instrument Instrument Classification Currency Exotic C 50.00 USD lots Exotic Table 3 - Price Information Instrument Time (T) Size Range Average Executed Total Executed Price Time of Execution Transaction Size Trading System Trading Mode Trading Platform Best Bid / Offer 404.50 19:20:00 15.00 RFQ N/A Voice Table 4 - Price Information Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price 404.50 404.50 404.50 404.50 Table 5 - Cost Information Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%) 0.00 http://wwww.amius.com as per ex-post Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exec Median Transaction Size all Designated Mkt. Makers Exotic 3 910,125.00 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) 1,200.00 600.00 1,800.00 08 Aug 2019 Table 1 - Execution Venue Country of Authority Mkt Segment Mkt Segment Identifier Outage Outage number Outage Avg. Duration Sched. Auction Sched. Auction Number Sched. Auction Duration Fail. Transactions Fail. Transactions Number Fail. Transactions Vumber Fail. 2019-08-08 Amius Limited 213800C1LJRHXHO5QC19 United Kingdom 0 Table 2 - Type of Financial Instrument 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 417.00 18:49:00 50.00 RFO N/A Voice Table 4 - Price Information Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price Consumer Accumulator 417.17 417.07 417.00 Table 5 - Cost Information Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%) Consumer Accumulator 90.17 0 0.00 http://wwww.amius.com Table 6 - Likelihood of Execution Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exec Median Transaction Size all Designated Mkt. Makers 1,438,900,00 10.00 10.00 Consumer Accumulator 3 0 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 2,680.00 340.00 4,410.00 12 Aug 2019 Table 1 - Execution Venue Country of Authority Mkt Segment Mkt Segment Identifier Outages Outage number Outage Avg. Duration Sched. Auction Sched. Auction Number Sched. Auction Duration Fail. Transactions Fail. Transactions Number Fail. Transactions Value As Of Venue 2019-08-12 Amius Limited 213800C1LJRHXHO5QC19 United Kingdom Table 2 - Type of Financial Instrument Financial Instrument Instrument Classification 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 403.25 15:56:00 3.00 RFQ N/A Voice Table 4 - Price Information Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price Exotic 403.25 403.25 403.25 Table 5 - Cost Information Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%) 0 Exotic 6.24 0 0.00 http://wwww.amius.com as per ex-post Table 6 - Likelihood of Execution Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exec Median Transaction Size all Designated Mkt. Makers Exotic 60,487,50 Table 9 - Timings Instrument Mean Elapsed Acceptance & Execution(s) Mean Elapsed Request & Provision(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s) 5,160.00 1,560.00 7,740.00 Exotic

13 Aug 2019 Table 1 - Execution Venue As Of Venue Country of Authority Mkt Segment Mkt Segment Identifier Outages Outage number Outage Avg. Duration Sched. Auction Sched. Auction Number Sched. Auction Duration Fail. Transactions Fail. Transactions Number Fail. Transactions Value 2019-08-13 Amius Limited 213800C1LJRHXHO5OC19 United Kingdom Table 2 - Type of Financial Instrument Financial Instrument Instrument Classification Currency Exotic C 50.00 USD lots Exotic Table 3 - Price Information Instrument Time (T) Size Range Average Executed Total Executed Price Time of Execution Transaction Size Trading System Trading Mode Trading Platform Best Bid / Offer 381.50 18:39:00 10.00 RFQ N/A Voice Table 4 - Price Information Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price 381.50 381.50 381.50 381.50 Table 5 - Cost Information Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%) 0.00 http://wwww.amius.com as per ex-post Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exec Median Transaction Size all Designated Mkt. Makers Exotic 190,750.00 1 Table 9 - Timings Instrument Mean Elapsed Acceptance & Execution(s) Mean Elapsed Request & Provision(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s) 2,760.00 7,740.00 11,610.00 27 Aug 2019 Table 1 - Execution Venue Country of Authority Mkt Segment Mkt Segment Identifier Outages Outage number Outage Avg. Duration Sched. Auction Sched. Auction Number Sched. Auction Duration Fail. Transactions Fail. Transactions Number Fail. Transactions Value 2019-08-27 Amius Limited 213800C1LJRHXHO5QC19 United Kingdom 0 Table 2 - Type of Financial Instrument Financial Instrument Instrument Classification Currency Exotic C_ 50.00 USD lots Exotic Table 3 - Price Information 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 368.00 18:47:00 398.00 RFO N/A Voice Table 4 - Price Information Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price Exotic 368.00 368.00 368.00 Table 5 - Cost Information Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%) 839.26 0.00 http://wwww.amius.com Exotic 0 Table 6 - Likelihood of Execution Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exec Median Transaction Size all Designated Mkt. Makers Exotic 7,323,200,00 398.00 398.00 0 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 1.020.00 600.00 1,530.00 04 Sen 2019 Table 1 - Execution Venue Country of Authority Mkt Segment Mkt Segment Identifier Outages Outage number Outage Avg. Duration Sched. Auction Sched. Auction Number Sched. Auction Duration Fail. Transactions Fail. Transactions Number Fail. Transactions Value As Of Venue 2019-09-04 Amius Limited 213800C1LJRHXHO5QC19 United Kingdom Table 2 - Type of Financial Instrument 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 359.75 18:45:29 20.00 RFQ N/A Voice Table 4 - Price Information Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price Producer Accumulator 359.75 359.75 359.75 Table 5 - Cost Information Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%) 0 Producer Accumulator 23.76 0 0.00 http://wwww.amius.com as per ex-post Table 6 - Likelihood of Execution Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exec Median Transaction Size all Designated Mkt. Makers Producer Accumulator 359,750.00 Table 9 - Timings Instrument Mean Elapsed Acceptance & Execution(s) Mean Elapsed Request & Provision(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s) 60.00 Producer Accumulator 60.00

06 Sep 2019 Table 1 - Execution Venue As Of Venue Country of Authority Mkt Segment Mkt Segment Identifier Outages Outage number Outage Avg. Duration Sched. Auction Sched. Auction Number Sched. Auction Duration Fail. Transactions Fail. Transactions Number Fail. Transactions Value 2019-09-06 Amius Limited 213800C1LJRHXHO5OC19 United Kingdom Table 2 - Type of Financial Instrument Financial Instrument Instrument Classification Currency Exotic C 50.00 USD lots Exotic Table 3 - Price Information Instrument Time (T) Size Range Average Executed Total Executed Price Time of Execution Transaction Size Trading System Trading Mode Trading Platform Best Bid / Offer 354.75 19:19:00 10.00 RFQ N/A Voice Table 4 - Price Information Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price 354.75 354.75 354.75 354.75 Table 5 - Cost Information Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%) 0.00 http://wwww.amius.com as per ex-post Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exec Median Transaction Size all Designated Mkt. Makers Exotic 177,375.00 1 0 Table 9 - Timings Instrument Mean Elapsed Acceptance & Execution(s) Mean Elapsed Request & Provision(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s) 540.00 600.00 810.00 13 Sep 2019 Table 1 - Execution Venue Country of Authority Mkt Segment Mkt Segment Identifier Outage Outage number Outage Avg. Duration Sched. Auction Sched. Auction Number Sched. Auction Duration Fail. Transactions Fail. Transactions Number Fail. Transactions Vumber Fail. 2019-09-13 Amius Limited 213800C1LJRHXHO5QC19 United Kingdom 0 Table 2 - Type of Financial Instrument 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 368.25 13:47:33 30.00 RFO N/A Voice Table 4 - Price Information Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price Producer Accumulator 368.25 368.25 368.25 Table 5 - Cost Information Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%) Producer Accumulator 35 64 0 0.00 http://wwww.amius.com Table 6 - Likelihood of Execution Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exec Median Transaction Size all Designated Mkt. Makers Producer Accumulator 552,375.00 30.00 1 0 30.00 Table 9 - Timings Instrument Mean Elapsed Acceptance & Execution(s) Mean Elapsed Request & Provision(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s) Producer Accumulator 72,120.00 0.00 108,180,00 16 Sen 2019 Table 1 - Execution Venue Country of Authority Mkt Segment Mkt Segment Identifier Outages Outage number Outage Avg. Duration Sched. Auction Sched. Auction Number Sched. Auction Duration Fail. Transactions Fail. Transactions Number Fail. Transactions Value As Of Venue 2019-09-16 Amius Limited 213800C1LJRHXHO5QC19 United Kingdom Table 2 - Type of Financial Instrument Financial Instrument Instrument Classification 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 373.25 16:20:07 40.00 RFQ N/A Voice Table 4 - Price Information Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price Exotic 373.25 373.25 373.25 Table 5 - Cost Information Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%) 0 Exotic 98.60 0 0.00 http://wwww.amius.com as per ex-post Table 6 - Likelihood of Execution Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exec Median Transaction Size all Designated Mkt. Makers Exotic 746,500.00 Table 9 - Timings Instrument Mean Elapsed Acceptance & Execution(s) Mean Elapsed Request & Provision(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s) 180.00 60.00 Exotic

03 Jul 2019 Table 1 - Execution Venue Country of Authority Mkt Segment Mkt Segment Identifier Outages Outage number Outage Avg. Duration Sched. Auction Sched. Auction Number Sched. Auction Duration Fail. Transactions Fail. Transactions Value 2019-07-03 Amius Limited 213800C1LJRHXHO5QC19 United Kingdom 0 0 0 Table 2 - Type of Financial Instrument Consumer Accumulator CC 10.00 USD lots Consumer Accumulator USD 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 2,439.00 16:14:06 110 00 REO Table 4 - Price Information Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price Consumer Accumulator 2,439.00 2,439.00 2,439.00 Table 5 - Cost Information Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%) Consumer Accumulator 249.40 0 0.00 http://wwww.amius.com Table 6 - Likelihood of Execution Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exec Median Transaction Size all Designated Mkt. Makers Consumer Accumulator 1 2,682,900.00 0 1 110.00 110.00 Table 9 - Timings Mean Elapsed Acceptance & Execution(s) Mean Elapsed Request & Provision(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s) Instrument Consumer Accumulator 1,380.00 2,070.00 60.00 90.00 11 Jul 2019 Table 1 - Execution Venue As Of Venue Country of Authority Mkt Segment Mkt Segment Identifier Outages Outage number Outage Avg. Duration Sched. Auction Sched. Auction Number Sched. Auction Duration Fail. Transactions Fail. Transactions Value 2019-07-11 Amius Limited 213800C1LJRHXHO5QC19 United Kingdom Table 2 - Type of Financial Instrument 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 13:45:58 153.00 RFQ Consumer Accumulator 2,504.00 1 N/A Im N/A 51.00 RFO Consumer Accumulator 2,485.00 16:03:45 N/A Im N/A Table 4 - Price Information Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price 2,499.28 2,485.00 Consumer Accumulator 2,494,50 Table 5 - Cost Information Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%) Consumer Accumulator 556.21 0 0.00 http://wwww.amius.com Table 6 - Likelihood of Execution Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfg Received / Modified Median Transaction Size exec Median Transaction Size all Designated Mkt. Makers 5.098.470.00 102.00 Consumer Accumulator 2 102.00 Table 9 - Timings Instrument Mean Elapsed Acceptance & Execution(s) Mean Elapsed Request & Provision(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s) Consumer Accumulator 450.00 810.00 510.00 870.00

12 Jul 2019 Table 1 - Execution Venue As Of Venue Country of Authority Mkt Segment Mkt Segment Identifier Outages Outage number Outage Avg. Duration Sched. Auction Sched. Auction Number Sched. Auction Duration Fail. Transactions Fail. Transactions Number Fail. Transactions Value 2019-07-12 Amius Limited 213800C1LJRHXHO5OC19 United Kingdom 0 0 Table 2 - Type of Financial Instrument Consumer Accumulator CC 10.00 USD lots Consumer Accumulator Table 3 - Price Information Instrument Time (T) Size Range Average Executed Total Executed Price Time of Execution Transaction Size Trading System Trading Mode Trading Platform Best Bid / Offer 2,512.00 16:09:52 80.00 RFO N/A Im Table 4 - Price Information Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price Consumer Accumulator 2,512.00 2,512.00 2,512.00 2.512.00 Table 5 - Cost Information Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%) 0.00 http://wwww.amius.com Consumer Accumulator as per ex-post Table 6 - Likelihood of Execution Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exec Median Transaction Size all Designated Mkt. Makers Consumer Accumulator 1 2,009,600.00 80.00 0 Table 9 - Timings Instrument Mean Elapsed Acceptance & Execution(s) Mean Elapsed Request & Provision(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s) Consumer Accumulator 720.00 840.00 1,080.00 15 Jul 2019 Table 1 - Execution Venue Country of Authority Mkt Segment Mkt Segment Identifier Outages Outage number Outage Avg. Duration Sched. Auction Number Sched. Auction Duration Fail. Transactions Fail. Transactions Number Fail. Transactions Number Fail. 2019-07-15 Amius Limited 213800C1LJRHXHO5QC19 United Kingdom 0 0 Table 2 - Type of Financial Instrument 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 2.435.00 15:27:17 45.00 RFO N/A Im Table 4 - Price Information Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price Consumer Accumulator 2,435.00 2,435.00 2,435.00 Table 5 - Cost Information Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%) Consumer Accumulator 102.03 0.00 http://wwww.amius.com 0 0 Table 6 - Likelihood of Execution Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exec Median Transaction Size all Designated Mkt. Makers 1,095,750.00 45.00 45.00 Consumer Accumulator 1 0 Table 9 - Timings Instrument Mean Elapsed Acceptance & Execution(s) Mean Elapsed Request & Provision(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s) 360.00 Consumer Accumulator 240.00 300.00 16 Jul 2019 Table 1 - Execution Venue Country of Authority Mkt Segment Mkt Segment Identifier Outages Outage number Outage Avg. Duration Sched. Auction Sched. Auction Number Sched. Auction Duration Fail. Transactions Fail. Transactions Number Fail. Transactions Value As Of Venue LET 2019-07-16 Amius Limited 213800C1LJRHXHO5QC19 United Kingdom Table 2 - Type of Financial Instrument 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 2,479.05 14:08:18 250.00 RFQ N/A Im Table 4 - Price Information Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price Consumer Accumulator 2,479.05 2,479.05 2,479.05 Table 5 - Cost Information Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%) 0 Consumer Accumulator 495.08 0 0.00 http://wwww.amius.com as per ex-post Table 6 - Likelihood of Execution Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exec Median Transaction Size all Designated Mkt. Makers Consumer Accumulator 6,197,615.00 Table 9 - Timings Instrument Mean Elapsed Acceptance & Execution(s) Mean Elapsed Request & Provision(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s) 0.00 Consumer Accumulator 120.00 0.00

22 Jul 2019 Table 1 - Execution Venue As Of Venue Country of Authority Mkt Segment Mkt Segment Identifier Outages Outage number Outage Avg. Duration Sched. Auction Sched. Auction Number Sched. Auction Duration Fail. Transactions Fail. Transactions Number Fail. Transactions Value 2019-07-22 Amius Limited 213800C1LJRHXHO5OC19 United Kingdom Table 2 - Type of Financial Instrument Producer Accumulator CC 10.00 USD lots Producer Accumulator Table 3 - Price Information Instrument Time (T) Size Range Average Executed Total Executed Price Time of Execution Transaction Size Trading System Trading Mode Trading Platform Best Bid / Offer Producer Accumulator 2,552.00 13:43:42 18.50 RFQ N/A Im Table 4 - Price Information Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price Producer Accumulator 2,549.00 2.548.08 2,546.00 Table 5 - Cost Information Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%) Producer Accumulator 0.00 http://wwww.amius.com 0 as per ex-post Table 6 - Likelihood of Execution Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exec Median Transaction Size all Designated Mkt. Makers Producer Accumulator 1,363,220.00 2 Ω 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 1,110.00 240.00 1,440.00 23 Jul 2019 Table 1 - Execution Venue Country of Authority Mkt Segment Mkt Segment Identifier Outages Outages Outage number Outage Avg. Duration Sched. Auction Sched. Auction Duration Fail. Transactions Fail. Transactions Value 2019-07-23 Amius Limited 213800C1LJRHXHO5QC19 United Kingdom 0 0 Table 2 - Type of Financial Instrument 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 2.482.00 15:36:21 90.00 RFO N/A Im Table 4 - Price Information Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price Consumer Accumulator 2,482.00 2,482.00 2,482.00 Table 5 - Cost Information Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%) Consumer Accumulator 335 79 0.00 http://wwww.amius.com 0 Table 6 - Likelihood of Execution Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exec Median Transaction Size all Designated Mkt. Makers 2,233,800.00 90.00 Consumer Accumulator 1 0 90.00 Table 9 - Timings Instrument Mean Elapsed Acceptance & Execution(s) Mean Elapsed Request & Provision(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s) Consumer Accumulator 1,440.00 120.00 2,160.00 07 Aug 2019 Table 1 - Execution Venue Country of Authority Mkt Segment Mkt Segment Identifier Outages Outage number Outage Avg. Duration Sched. Auction Sched. Auction Number Sched. Auction Duration Fail. Transactions Fail. Transactions Number Fail. Transactions Value As Of Venue LET 2019-08-07 Amius Limited 213800C1LJRHXHO5QC19 United Kingdom Table 2 - Type of Financial Instrument 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 2,323.00 11:39:57 64.00 RFQ N/A Im Table 4 - Price Information Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price Producer Accumulator 2,323.00 2,323.00 2,323.00 Table 5 - Cost Information Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%) 0 Producer Accumulator 104.70 0 0.00 http://wwww.amius.com as per ex-post Table 6 - Likelihood of Execution Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exec Median Transaction Size all Designated Mkt. Makers Producer Accumulator 1,486,720.00 Table 9 - Timings Instrument Mean Elapsed Acceptance & Execution(s) Mean Elapsed Request & Provision(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s) Producer Accumulator 1,380.00 240.00 2,070.00

10 Sep 2019
Table 1 - Execution Venue
As Of Venue LEI Country of Authority Mkt Segment Mkt Segment Identifier Outages Outage number Outage Avg. Duration Sched. Auction Sched. Auction Number Sched. Auction Duration Fail. Transactions Fail. Transactions Value
2019-09-10 Amius Limited 213800C1LJRHXHO5QC19 United Kingdom 0 0 0 0
Table 2 - Type of Financial Instrument
Financial Instrument Instrument Classification 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 2,315.00 09:56:04 6.00 RFQ N/A Im N/A
Table 4 - Price Information
Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price
Producer Accumulator 2,315.00 2,315.00 2,315.00 2,315.00
Table 5 - Cost Information
Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%) Producer Accumulator 11.37 0 0 0.00 http://wwww.amius.com as per ex-post
Table 6 - Likelihood of Execution
Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exec Median Transaction Size all Designated Mkt. Makers
Institution Institution
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 1,560.00 0.00 2,340.00 0.00
11 Sep 2019
Table 1 - Execution Venue
As Of Venue LEI Country of Authority Mkt Segment Met Segment Identifier Outages Outage number Outage Avg. Duration Sched. Auction Sched. Auction Number Sched. Auction Duration Fail. Transactions Value 2019-09-11 Amilus Limited 213800C1LJRHXHO5QC19 United Kingdom 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0
Table 2 - Type of Financial Instrument
Financial Instrument
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 2,300.00 17:03:20 35.75 RFQ N/A Im N/A
Table 4 - Price Information
Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price Producer Accumulator 2,304.00 2,303.38 2,300.00 2,308.00
Table 5 - Cost Information
Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%)
Producer Accumulator 143.55 0 0 0.00 http://www.amius.com as per ex-post
Table 6 - Likelihood of Execution
Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exec Median Transaction Size all Designated Mkt. Makers
Producer Accumulator 2 2 1,422,330.00 0 2 30.88 0
Table 9 - Timings
Instrument Mean Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s) Median Elapsed Request & Provision(s)
Producer Accumulator 0.00 0.00 0.00 0.00
12 Sep 2019
Table 1 - Execution Venue
As Of Venue LEI Country of Authority Mkt Segment Mkt Segment Identifier Outages Outage number Outage Avg. Duration Sched. Auction Sched. Auction Number Sched. Auction Duration Fail. Transactions Fail. Transactions Value
2019-09-12 Amius Limited 213800C1LJRHXHO5QC19 United Kingdom 0 0 0 0
Table 2 - Type of Financial Instrument
Financial Instrument
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 2,313.70 14:34:16 74.00 RFQ N/A Im N/A
Table 4 - Price Information
Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price
Producer Accumulator 2,313.70 2,313.70 2,313.70 2,313.70
Table 5 - Cost Information
Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%)
Producer Accumulator 118.93 0 0 0.00 http://wwww.amius.com as per ex-post
Table 6 - Likelihood of Execution
Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exec Median Transaction Size all Designated Mkt. Makers
Producer Accumulator 1 1 1,712,138.00 0 1 74.00 74.00 0
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 120.00 300.00 180.00 450.00
1000C (CONTINUED) 100.00 100.00 TJ0.00

13 Sep 2019 Table 1 - Execution Venue As Of Venue Country of Authority Mkt Segment Mkt Segment Identifier Outages Outage number Outage Avg. Duration Sched. Auction Sched. Auction Number Sched. Auction Duration Fail. Transactions Fail. Transactions Number Fail. Transactions Value 2019-09-13 Amius Limited 213800C1LJRHXHO5OC19 United Kingdom Table 2 - Type of Financial Instrument Producer Accumulator CC 10.00 USD lots Producer Accumulator Table 3 - Price Information Instrument Time (T) Size Range Average Executed Total Executed Price Time of Execution Transaction Size Trading System Trading Mode Trading Platform Best Bid / Offer Producer Accumulator 2,330.00 11:01:47 25.50 RFQ N/A Im Table 4 - Price Information Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price Producer Accumulator 2,330.00 2,330.00 2,330.00 Table 5 - Cost Information Instrument Execution Fees Modifications Market Data 3rd Party Fees Rebates Value of Costs (%) Url Producer Accumulator 0.00 http://wwww.amius.com 0 as per ex-post Table 6 - Likelihood of Execution Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfg Received / Modified Median Transaction Size exec Median Transaction Size all Designated Mkt. Makers Producer Accumulator 594,150,00 1 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 120.00 480.00 180.00 16 Sep 2019 Table 1 - Execution Venue Country of Authority Mkt Segment Mkt Segment Identifier Outages Outage number Outage Avg. Duration Sched. Auction Number Sched. Auction Duration Fail. Transactions Fail. Transactions Value 2019-09-16 Amius Limited 213800C1LJRHXHO5QC19 United Kingdom Table 2 - Type of Financial Instrument Producer Accumulator CC 10.00 USD lots | Producer Accumulator Table 3 - Price Information Instrument Time (T) Size Range Average Executed Total Executed Price Time of Execution Transaction Size Trading System Trading Mode Trading Platform Best Bid / Offer Producer Accumulator 2.372.00 15:12:46 25.25 RFO N/A Im Table 4 - Price Information Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price Producer Accumulator 2,375.51 2,372.00 Table 5 - Cost Information Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%) Producer Accumulator 105.80 0 0.00 http://wwww.amius.com Table 6 - Likelihood of Execution Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exec Median Transaction Size all Designated Mkt. Makers 1,199,627,50 25.25 25.25 Producer Accumulator 2 0 Table 9 - Timings Instrument Mean Elapsed Acceptance & Execution(s) Mean Elapsed Request & Provision(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s) 30.00 Producer Accumulator 30.00 180.00 17 Sen 2019 Table 1 - Execution Venue Country of Authority Mkt Segment Mkt Segment Identifier Outages Outage number Outage Avg. Duration Sched. Auction Sched. Auction Number Sched. Auction Duration Fail. Transactions Fail. Transactions Number Fail. Transactions Value As Of Venue 2019-09-17 Amius Limited 213800C1LJRHXHO5QC19 United Kingdom Table 2 - Type of Financial Instrument 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 2,374.00 09:59:21 25.00 RFQ Im 50.00 RFO Producer Accumulator 2.400.00 17:21:24 N/A Im N/A Table 4 - Price Information Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price 2,391.40 Producer Accumulator Table 5 - Cost Information Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%) Producer Accumulator 159.29 0 0.00 http://wwww.amius.com Table 6 - Likelihood of Execution Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exec Median Transaction Size all Designated Mkt. Makers 1,793,500,00 37 50 Producer Accumulator Ω 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 30.00 150.00 30.00

18 Sep 2019
Table 1 - Execution Venue
As Of Venue LEI Country of Authority Mkt Segment Mkt Segment Identifier Outage Outage number Outage Avg. Duration Sched. Auction Sched. Auction Number Sched. Auction Duration Fail. Transactions Number Fail. Transactions Number Fail. Transactions Value 2019-09-18 Amius Limited 213800CILJRHXH05QC19 United Kingdom 0 0 0 0
Table 2 - Type of Financial Instrument
Financial Instrument Instrument Classification 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 Mode Trading Mode Trading Platform Best Bid / Offer Producer Accumulator 1 1 2,417.00 16:37:05 24.75 RFQ N/A Im N/A
Table 4 - Price Information
Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price Producer Accumulator 2,417.00 2,417.00 2,417.00 2,417.00
Table 5 - Cost Information
Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%) Producer Accumulator 43.33 0 0 0 0.00 http://wwww.amius.com as per ex-post
Table 6 - Likelihood of Execution
Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exec Median Transaction Size all Designated Mkt. Makers Producer Accumulator 1 598 207 50 0 1 24.75 0.0
Producer Accumulator 1 1 598,207.50 0 1 24.75 24.75 0 Table 9 - Timings
Instrument Mean Elapsed Acceptance & Execution(s) Mean Elapsed Request & Provision(s) Median Elapsed Request & Provision(s)
Producer Accumulator 0.00 0.00 0.00
19 Sep 2019
Table 1 - Execution Venue
As Of Venue LEI Country of Authority Mkt Segment Mkt Segment Identifier Outages Outage number Outage Avg. Duration Sched. Auction Number Sched. Auction Duration Fail. Transactions Value
2019-09-19 Amius Limited 213800C1LJRHXHOSQC19 United Kingdom 0 0 0 0
Table 2 - Type of Financial Instrument Financial Instrument Instrument Classification 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 Mode Trading Platform Best Bid / Offer
Producer Accumulator 1 2,430.00 13:03:10 24.50 RFQ N/A Im N/A
Table 4 - Price Information Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price
Producer Accumulator
Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%)
Producer Accumulator 44.30 0 0 0.00 http://wwww.amius.com as per ex-post
Table 6 - Likelihood of Execution Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exec Median Transaction Size all Designated Mkt. Makers
Producer Accumulator 1 1 595,350.00 0 1 24.50 24.50 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 0.00 0.00 0.00 0.00
Producer accumulator 0.00 0.00 0.00 0.00 0.00
20 Sep 2019
Table 1 - Execution Venue As Of Venue LEI Country of Authority Mkt Segment Mkt Segment Mkt Segment Identifier Outages Outage number Outage Avg. Duration Sched. Auction Sched. Auction Number Sched. Auction Duration Fail. Transactions Fail. Transactions Number Fail. Transactions Value
2019-09-20 Amius Limited 213800C1LJRHXH05QC19 United Kingdom 0 0 0 0 0 0 0
Table 2 - Type of Financial Instrument
Financial Instrument Instrument Classification 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 Mode Trading Platform Best Bid / Offer
Producer Accumulator 1 2,477.00 10:22:29 24.25 RFQ N/A Im N/A Producer Accumulator 1 2,445.00 14:41:33 248.00 RFQ N/A Im N/A
Table 4 - Price Information
Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price Producer Accumulator 2,461.00 2,447.88 2,445.00 2,477.00
Table 5 - Cost Information
Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%)
Producer Accumulator 636.76 0 0 0.00 http://www.amius.com as per ex-post Table 6 - Likelihood of Execution
Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exec Median Transaction Size all Designated Mkt. Makers
Producer Accumulator 2 2 6,664,272.50 0 2 136.13 136.13 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)
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 0.00 0.00 0.00

23 Sep 2019											
Table 1 - Execution Venue As Of Venue L	EI Country of Authority	Mich Commont Mich Co.	amont Identifies O	utana Outana numi	non Outons Ave I		ation Cabad Avation	Number School Austic	- Dougation Fail T	vancastiana Fail Tuas	anationa Number Fail Transpor
2019-09-23 Amius Limited 213800C1LJ		MKT Segment MKT Seg	gment Identifier Ot	0 Outage numi	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 Sched. Au	ction Sched. Auction	Number Sched. Auctio	n Duration Fall. I	0	sactions Number Fail. Transact
Table 2 - Type of Financial Instrument											
Financial Instrument Producer Accumulator CC 10.00 USD lots	Instrument Classification Currence Producer Accumulator USD										
Table 3 - Price Information	Producer Accumulator USD	_									
	ange Average Executed Total Exec	uted Price Time	of Execution Transa	action Size Trading S	System Trading M	ode Trading Platfo	rm Best Bid / Offer				
Producer Accumulator	1	2,464.00	11:48:47	67.50 RFQ	N/A	Im	N/A				
Table 4 - Price Information	Weighted Ave Torres Brief Level	et Francisco d' Buller - Illier	hart Francisco d Bulan								
Producer Accumulator 2,468.00	Weighted Avg. Trans. Price Lowe 2,466.10	2,464.00	2,472.00								
Table 5 - Cost Information				_							
	Modifications Market Data 3rd Pa	ty Fees Url 0.00 http://wwww.a		Value of Costs (%) as per ex-post							
Producer Accumulator 244.35 Table 6 - Likelihood of Execution	0 0	0.00 http://www.a	annus.com	as per ex-post							
	Trans. Executed Total Notional Va	lue Cancelled or With	drawn Rfq Receive	d / Modified Mediar	Transaction Size	exec Median Trans	action Size all Desig	ated Mkt. Makers			
Producer Accumulator 2	2 2,256,48	.00	0	2	4	5.75	45.75	0			
Table 9 - Timings			(-) Mdi Fi			Fl	D(-)				
Producer Accumulator	ceptance & Execution(s) Mean Elap 0.00	sea Request & Provision	0.00	ей Ассертансе & Ехе	0.00	Elapsed Request &	0.00				
24 Sep 2019 Table 1 - Execution Venue											
	EI Country of Authority	Mkt Segment Mkt Seg	gment Identifier Ou	utages Outage numi	oer Outage Avg. I	Ouration Sched. Au	ction Sched. Auction	Number Sched. Auctio	n Duration Fail. T	ransactions Fail. Tran	sactions Number Fail. Transac
2019-09-24 Amius Limited 213800C1LJ				0	0	0				0	0
Table 2 - Type of Financial Instrument											
Financial Instrument Producer Accumulator CC 10.00 USD lots	Producer Accumulator USD	-									
Table 3 - Price Information	·	_									
	ange Average Executed Total Exec			action Size Trading S							
Producer Accumulator Producer Accumulator	1	2,470.00 2,459.00	11:04:27 11:34:15	23.75 RFQ 145.00 RFQ	N/A N/A	Im Im	N/A N/A				
Producer Accumulator	1	2,471.00	15:15:42	87.00 RFQ	N/A	Im	N/A				
Table 4 - Price Information											
Producer Accumulator 2,466.67	Weighted Avg. Trans. Price Lowe 2,464.12	2,459.00	2,471.00								
Table 5 - Cost Information		,,	•	_							
	Modifications Market Data 3rd Pa			Value of Costs (%)							
Producer Accumulator 563.85 Table 6 - Likelihood of Execution	0 0	0.00 http://wwww.a	amius.com	as per ex-post							
	Trans. Executed Total Notional Va	lue Cancelled or With	drawn Rfg Receive	d / Modified Mediar	Transaction Size	exec Median Trans	action Size all Desig	ated Mkt. Makers			
Producer Accumulator 3	3 6,301,94		0	3		7.00	87.00	0			
Table 9 - Timings											
Instrument Mean Elapsed Ac Producer Accumulator	ceptance & Execution(s) Mean Elap 0.00	sed Request & Provision	0.00 Median Elaps	ed Acceptance & Exe	0.00 Median	Elapsed Request &	0.00				
·											
25 Sep 2019											
Table 1 - Execution Venue As Of Venue L	EI Country of Authority	Mkt Segment Mkt Seg	gment Identifier Ou	utages Outage numi	oer Outage Avg. I	ouration Sched, Au	ction Sched. Auction	Number Sched Auctio	n Duration Fail. T	ransactions Fail. Tran	sactions Number Fail. Transac
2019-09-25 Amius Limited 213800C1LJ		J, 50		0	0	0				0	0
Table 2 - Type of Financial Instrument											
Producer Accumulator CC 10.00 USD lots	Producer Accumulator USD	1									
Table 3 - Price Information		-									
	ange Average Executed Total Exec					ode Trading Platfo					
Producer Accumulator able 4 - Price Information	1	2,473.00	15:01:34	23.50 RFQ	N/A	Im	N/A				
	Weighted Avg. Trans. Price Lowe	st Executed Price Hia	hest Executed Price	1							
Producer Accumulator 2,473.00		2,473.00	2,473.00								
able 5 - Cost Information					ı						
Instrument Execution Fees Producer Accumulator 87.68	Modifications Market Data 3rd Pa	0.00 http://www.a		Value of Costs (%) as per ex-post							
able 6 - Likelihood of Execution	5, 0,	5.00 nap.//www.c	35,65,11	as per ex post	ı						
Instrument Orders Received	Trans. Executed Total Notional Va										
Producer Accumulator 1 Table 9 - Timings	1 581,15	.00	0	1		3.50	23.50	0			
apie 9 - ilmings											
-	ceptance & Execution(s) Mean Elap	sed Request & Provision	on(s) Median Flanc	ed Acceptance & Eve	cution(s) Median	Elapsed Request &	Provision(s)				

27 Sep 2019											
able 1 - Execution Venue											
As Of Venue LEI Country	y of Authority Mkt Se	gment Mkt Segment Ident	tifier Outages Outage	number Outage	Avg. Duration Sched. A	Auction Sched. Auction N	umber Sched. Auction	Duration Fail. Transa	ctions Fail. Transact	tions Number Fail. T	ransactions Va
2019-09-27 Amius Limited 213800C1LJRHXHO5QC19 United I			0	0	0				0	0	
able 2 - Type of Financial Instrument											
Financial Instrument	ation Currency										
Producer Accumulator CC 10.00 USD lots Producer Accumulator	USD										
able 3 - Price Information											
Instrument Time (T) Size Range Average Execut			Transaction Size Trac	ding System Tra	ding Mode Trading Plat	form Best Bid / Offer					
Producer Accumulator 1	2	,509.00 13:20:19	23.00 RFQ	N/A	A Im	N/A					
able 4 - Price Information											
Instrument Avg. Trans. Price Weighted Avg. Tran	ns. Price Lowest Exec	uted Price Highest Execute	ed Price								
Producer Accumulator 2,509.00	2,509.00	2,509.00	2,509.00								
able 5 - Cost Information											
Instrument Execution Fees Modifications Marke	t Data 3rd Party Fees	Url R	Rebates Value of Costs	(%)							
Producer Accumulator 93.07 0	0 0.00	http://wwww.amius.com	as per ex-post								
able 6 - Likelihood of Execution											
Instrument Orders Received Trans. Executed To		ncelled or Withdrawn Rfq	Received / Modified M	ledian Transactio			ted Mkt. Makers				
Producer Accumulator 1 1	577,070.00	0	1		23.00	23.00	0				
able 9 - Timings											
Instrument Mean Elapsed Acceptance & Execution	(s) Mean Elapsed Red	quest & Provision(s) Media	an Elapsed Acceptance 8	& Execution(s)	Median Elapsed Request	& Provision(s)					
Producer Accumulator 0	0.00	0.00		0.00		0.00					
7 Aug 2019											
7 Aug 2019 able 1 - Execution Venue											
7 Aug 2019 able 1 - Execution Venue As Of Venue LEI Countr		gment Mkt Segment Ident		number Outage			umber Sched. Auction	Duration Fail. Transa			ransactions V
2019-08-07 Amius Limited 213800C1LJRHXH05QC19 United I		gment Mkt Segment Ident	tifier Outages Outage		E Avg. Duration Sched. A		umber Sched. Auction	Duration Fail. Transa	octions Fail. Transact	tions Number Fail. T	ransactions V
As of Venue LEI Countre 2019-08-07 Amius Limited 213800C1LJRHXH05QC19 United (able 2 - Type of Financial Instrument	Kingdom	gment Mkt Segment Ident		number Outage			umber Sched. Auction	Duration Fail. Transa			ransactions Va
7 Aug 2019 able 1 - Execution Venue As Of Venue LEI Countr 2019-08-07 Amius Limited 213800C1LJRHXH05QC19 United I able 2 - Type of Financial Instrument Financial Instrument Instrument Classification Currer	Kingdom	Mkt Segment Ident		number Outage			Sched. Auction	Duration Fail. Transa			ransactions Va
7 Aug 2019 able 1 - Execution Venue As Of Venue LEI Countr 2019-08-07 Amius Limited 213800C1LJRHXHO5QC19 United is able 2 - Type of Financial Instrument Financial Instrument Instrument Classification Current Exotic CRD 450.00 BRL lots Exotic BRL	Kingdom	gment Mkt Segment Ident		number Outage			umber Sched. Auction	Duration Fail. Transa			ransactions V
7 Aug 2019 able 1 - Execution Venue As Of Venue LEI Countr 2019-08-07 Amius Limited 213800C1LJRHXHO5QC19 United II able 2 - Type of Financial Instrument Instrument Classification Currer Exotic CRD 450.00 BRL lots Exotic BRL able 3 - Price Information	Kingdom		0	number Outage	0	Auction Sched. Auction N	umber Sched. Auction	Duration Fail. Transa			ransactions Va
As Of Venue LEI Countre	Kingdom		0	number Outage	0	Auction Sched. Auction N	umber Sched. Auction	Duration Fail. Trans:			ransactions Va
7 Aug 2019 able 1 - Execution Venue As 0f Venue LEI Countr 2019-08-07 Amile zillsed 213800C1LJRHXHO5QC19 United I able 2 - Type of Financial Instrument Financial Instrument Exotic CRD 450.00 BRL lots Exotic BRL able 3 - Price Information Instrument Time (T) Size Range Average Executed Tote Exotic 1	ncy al Executed Price Ti	me of Execution Transacti	0 on Size Trading System	number Outage 0	0 Trading Platform Best	Auction Sched. Auction N	umber Sched. Auction	Duration Fail. Transa			ransactions Va
7 Aug 2019 able 1 - Execution Venue As Of Venue LEI Countr 2019-08-07 Amius Limited 213800C1LJRHXHO5QC19 United is able 2 - Type of Financial Instrument Financial Instrument Instrument Classification Curres Exotic CRD 450.00 BRL lots Exotic BRL able 3 - Price Information Instrument Time (T) Size Range Average Executed Tot Exotic 1	al Executed Price Ti	me of Execution Transacti	on Size Trading System 50.00 RFQ	number Outage 0	0 Trading Platform Best	Auction Sched. Auction N	Sched. Auction	Duration Fail. Transa			ransactions Va
Any 2019 able 1 - Execution Venue As Of Venue LEI Countr 2019-08-07 Amius Limited 213800CILJRHXHO5QC19 United II able 2 - Type of Financial Instrument Financial Instrument Instrument Classification Currer Exotic CRD 450.00 BRL lots Exotic BRL able 3 - Price Information Instrument Time (T) Size Range Average Executed Tote Exotic 1 able 4 - Price Information Instrument Avg. Trans. Price Weighted Avg. Trans. Price	al Executed Price Ti 40.20	me of Execution Transacti 17:07:00 :e Highest Executed Price	0 On Size Trading System 50.00 RFQ	number Outage 0	0 Trading Platform Best	Auction Sched. Auction N	umber Sched. Auction	Duration Fail. Trans:			ransactions V
As Of Venue LEI Countre 2019-08-07 Amius Limited 213800C1LJRHXHO5QC19 United 13800C1LJRHXHO5QC19 Un	al Executed Price Ti 40.20	me of Execution Transacti 17:07:00 :e Highest Executed Price	0 On Size Trading System 50.00 RFQ	number Outage 0	0 Trading Platform Best	Auction Sched. Auction N	umber Sched. Auction	Duration Fail. Transa			ransactions Va
7 Aug 2019 2 2 2 2 2 2 2 2 2	al Executed Price Ti 40.20 Lowest Executed Price 40.2	me of Execution Transacti 17:07:00 Le Highest Executed Price 20 41.35	on Size Trading System 50.00 RFQ	number Outage 0	0 Trading Platform Best	Auction Sched. Auction N	umber Sched. Auction	Duration Fail. Transa			ransactions V
As Of	al Executed Price Ti 40.20 Lowest Executed Price 40.2 3rd Party Fees	me of Execution Transaction 17:07:00 te Highest Executed Price 20 41:35 Url Rebates	0 On Size Trading System 50.00 RFQ	number Outage 0	0 Trading Platform Best	Auction Sched. Auction N	umber Sched. Auction	Duration Fail. Transa			ransactions Va
As Of Venue LEI Countre	al Executed Price Ti 40.20 Lowest Executed Price 40.2 3rd Party Fees	me of Execution Transaction 17:07:00 Highest Executed Price 41.35 Url Rebates	on Size Trading System 50.00 RFQ Value of Costs (%)	number Outage 0	0 Trading Platform Best	Auction Sched. Auction N	Sched. Auction	Duration Fail. Trans:			ransactions Va
AS OF Venue LEI Countr 2019-08-07 Amius Limited 213800CILJRHXHO5QC19 United II able 2 - Type of Financial Instrument Financial Instrument Instrument Classification Currel Exotic CRD 450.00 BRL lots Exotic BRL able 3 - Price Information Instrument Time (T) Size Range Average Executed Tote Exotic Total Average Average Executed Tote Exotic 40.58 40.48 able 5 - Cost Information Instrument Avg. Trans. Price Weighted Avg. Trans. Price Exotic 40.58 40.48 able 5 - Cost Information Instrument Execution Fees Modifications Market Data Exotic 171.65 0 0 able 6 - Likelihood of Execution	al Executed Price Ti 40.20 Lowest Executed Pric 40.3 3rd Party Fees 0.00 http://	me of Execution Transacti 17:07:00 The Highest Executed Price of	on Size Trading System 50.00 RFQ Value of Costs (%) as per ex-post	number Outage 0 n Trading Mode N/A	Trading Platform Best Voice N/A	Auction Sched. Auction N		Duration Fail. Transa			ransactions V
As Of Venue LEI Countr 2019-08-07 Amius Limited 213800CLL2RHXHO5QC19 United in Cable 2 - Type of Financial Instrument Financial Instrument Instrument Classification Exotic CRD 450.00 BRL lots Exotic BRL Tinstrument Time (T) Size Range Average Executed Tote Exotic 1	al Executed Price Ti 40.20 Lowest Executed Pric 40.3 3rd Party Fees 0.00 http://	me of Execution Transacti 17:07:00 The Highest Executed Price of	on Size Trading System 50.00 RFQ Value of Costs (%) as per ex-post	number Outage 0 n Trading Mode N/A	Trading Platform Best Voice N/A	Auction Sched. Auction N		Duration Fail. Trans:			ransactions V
As Of Venue LEI Countre 213800C1JRHXHO5QC19 United I able 2 - Type of Financial Instrument Instrument Time (T) Size Range Average Executed Total Exotic 1 1 able 4 - Price Information Instrument Avg. Trans. Price Exotic CRD 450.00 BRL 105 2 40.58 40.48 able 5 - Cost Information Instrument Exotic Information Instrument Exotic Information Instrument Avg. Trans. Price Description 1 40.48 40.48 able 5 - Cost Information Instrument Execution Financial Instrument Orders Received Trans. Executed Total Notic Exotic 3 3 3 3,3	al Executed Price Ti 40.20 Lowest Executed Price 40.2 And Party Fees 0.00 http://	me of Execution Transacti 17:07:00 De Highest Executed Price 0 41.35 Url Rebates wwww.amius.com Or Withdrawn Rfq Receive	on Size Trading System 50.00 RFQ Value of Costs (%) as per ex-post	number Outage 0 n Trading Mode N/A	Trading Platform Best Voice N/A	Bid / Offer Size all Designated Mkt	Makers	Duration Fail. Transa			ransactions V
As Of Venue LEI Countr	Lowest Executed Price Ti 40.20 Lowest Executed Price 40.2 3rd Party Fees 0.00 http://onal Value Cancelled 842,865.00	te Highest Executed Price 10 41.35 Url Rebates www.amius.com Or Withdrawn Rfq Receive 0	on Size Trading System 50.00 RFQ Value of Costs (%) as per ex-post od / Modified Median Tr	number Outage 0 n Trading Mode N/A	Trading Platform Best Voice N/A xec Median Transaction	Bid / Offer Size all Designated Mkt.	Makers	Duration Fail. Transa			ransactions Va

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06 Aug 2019
Table 1 - Execution Venue
As Of Venue LEI Country of Authority Mkt Segment Mkt Segment Identifier Outages Outage number Outage Avg. Duration Sched. Auction Sched. Auction Number Sched. Auction Duration Fail. Transactions Fail. Transactions Value
2019-08-06 Amius Limited 213800C1LJRHXHO5QC19 United Kingdom 0 0 0 0
Table 2 - Type of Financial Instrument
Financial Instrument Classification Currency
Exotic CT 500.00 USD lots Exotic USD
Table 3 - Price Information
Instrument Time (T) Size Range Average Executed Total Executed Price Time of Execution Transaction Size Trading Mode Trading Platform Best Bid / Offer
Exotic 1 58.59 19:00:00 68.00 RFQ N/A Voice N/A
Table 4 - Price Information
Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price Exotic 58.59 58.59 58.59 58.59 58.59
Table 5 - Cost Information
Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%) Exotic 52.69 0 0 0 0.00 http://www.amius.com as per ex-post
Table 6 - Likelihood of Execution
Table 9 - Likelinioud of Execution Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exec Median Transaction Size all Designated Mkt. Makers
Exotic 1 1 1,992,660.00 0 1 66.00 68.00 0
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 1,680.00 1,920.00 2,520.00 2,880.00
26 Sep 2019
Table 1 - Execution Venue
As Of Venue LEI Country of Authority Mkt Segment Mkt Segment Mkt Segment Identifier Outages Outage number Outage Avg. Duration Sched. Auction Sched. Auction Number Sched. Auction Duration Fail. Transactions Fail. Transactions Value
2019-09-26 Amius Limited 213800C1LJRHXHO5QC19 United Kingdom 0 0 0 0
Table 2 - Type of Financial Instrument
Financial Instrument Classification Currency
Exotic CT 500.00 USD lots Exotic USD
Table 3 - Price Information
Instrument Time (T) Size Range Average Executed Total Executed Price Time of Execution Transaction Size Trading Mode Trading Platform Best Bid / Offer
Exotic 1 63.00 15:18:00 180.00 RFQ N/A Voice N/A
Table 4 - Price Information
Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price Exotic 63.00 63.00 63.00 63.00 63.00
EXCECT 5.5.00 63.00 63.00 63.00 63.00 63.00 7.7
Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%) Exotic 139.48 0 0 0 0.00 http://www.amius.com as per ex-post
Table 6 - Likelihood of Execution
Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exec Median Transaction Size all Designated Mkt. Makers Exotic 0 1 5,670,000.00 0 1 180.00 0
Table 9 - Timinas
Instrument Maan Flanced Accentance & Evacution(s) Maan Flanced Deguast & Drovision(s) Median Flanced Accentance & Evacution(s) Median Flanced Deguast & Drovision(s)
Instrument Mean Elapsed Acceptance & Execution(s) Mean Elapsed Request & Provision(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s) Exotic 1,980,00 300,00 2,970,00 450,00

31 Jul 2019 Table 1 - Execution Venue Country of Authority Mkt Segment Mkt Segment Identifier Outages Outage number Outage Avg. Duration Sched. Auction Sched. Auction Number Sched. Auction Duration Fail. Transactions Fail. Transactions Value 2019-07-31 Amius Limited 213800C1LJRHXHO5QC19 United Kingdom 0 0 0 Table 2 - Type of Financial Instrument Financial Instrument Instrument Classification Currency Consumer Accumulator EC 125000.00 USD lots Consumer Accumulator USD 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 17:01:34 2.70 RFO Table 4 - Price Information Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price 1.12 Consumer Accumulator 1.12 1.12 Table 5 - Cost Information Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%) Consumer Accumulator 7.43 0 0.00 http://wwww.amius.com Table 6 - Likelihood of Execution Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exec Median Transaction Size all Designated Mkt. Makers 1 376.987.50 0 1 2.70 Table 9 - Timings Mean Elapsed Acceptance & Execution(s) Mean Elapsed Request & Provision(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s) Instrument Consumer Accumulator 0.00 0.00 0.00 03 Sep 2019 Table 1 - Execution Venue Country of Authority Mkt Segment Mkt Segment Identifier Outages Outage number Outage Avg. Duration Sched. Auction Sched. Auction Number Sched. Auction Duration Fail. Transactions Fail. Transactions Value As Of Venue 2019-09-03 Amius Limited 213800C1LJRHXHO5QC19 United Kingdom Table 2 - Type of Financial Instrument Exotic EC 125000.00 USD lots Exotic Instrument Time (T) Size Range Average Executed Total Executed Price Time of Execution Transaction Size Trading System Trading Mode Trading Platform Best Bid / Offer 15:14:00 387.00 RFQ 1.11 N/A Exotic Im Table 4 - Price Information Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price 1.11 Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%) Exotic 162.23 0 0.00 http://www.amius.com Table 6 - Likelihood of Execution Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exec Median Transaction Size all Designated Mkt. Makers Exotic 53,802,675.00 Table 9 - Timings Instrument Mean Elapsed Acceptance & Execution(s) Mean Elapsed Request & Provision(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s) 2.220.00 Exotic 180.00 27 Sen 2019 Table 1 - Execution Venue As Of Venue LEI Country of Authority Mkt Segment Mkt Segment Identifier Outages Outage number Outage Avg. Duration Sched. Auction Sched. Auction Number Sched. Auction Duration Fail. Transactions Fail. Transactions Number Fail. Transactions Value 2019-09-27 Amius Limited 213800C1LJRHXHO5QC19 United Kingdom 0 Table 2 - Type of Financial Instrument 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 17:05:40 5.00 RFQ Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price 1.23 Exotic 1.23 1 23 Table 5 - Cost Information Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%) 0 0.00 http://wwww.amius.com 37.34 Exotic 0 as per ex-post Table 6 - Likelihood of Execution Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exec Median Transaction Size all Designated Mkt. Makers 771,687.50 Table 9 - Timings Instrument Mean Elapsed Acceptance & Execution(s) Mean Elapsed Request & Provision(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s) Exotic 0.00 0.00 0.00

15 Jul 2019 Table 1 - Execution Venue LEI Country of Authority Mkt Segment Mkt Segment Identifier Outages Outage number Outage Avg. Duration Sched. Auction Sched. Auction Number Sched. Auction Duration Fail. Transactions Fail. Transactions Value 2019-07-15 Amius Limited 213800C1LJRHXHO5QC19 United Kingdom 0 0 0 Table 2 - Type of Financial Instrument Producer Accumulator KC 375.00 USD lots Producer Accumulator USD 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 113 55 14.41.46 Table 4 - Price Information Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price Producer Accumulator 113.55 113.55 Table 5 - Cost Information Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%) Producer Accumulator 32.72 0 0.00 http://wwww.amius.com Table 6 - Likelihood of Execution Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exec Median Transaction Size all Designated Mkt. Makers Producer Accumulator 1 851.625.00 0 1 20.00 Table 9 - Timings Instrument Mean Elapsed Acceptance & Execution(s) Mean Elapsed Request & Provision(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s) Producer Accumulator 360.00 360.00 540.00 16 Jul 2019 Table 1 - Execution Venue LEI Country of Authority Mkt Segment Mkt Segment Identifier Outages Outage number Outage Avg. Duration Sched. Auction Sched. Auction Number Sched. Auction Duration Fail. Transactions Fail. Transactions Value As Of Venue 2019-07-16 Amius Limited 213800C1LJRHXHO5QC19 United Kingdom Table 2 - Type of Financial Instrument Producer Accumulator KC 375.00 USD lots Producer Accumulator USD Instrument Time (T) Size Range Average Executed Total Executed Price Time of Execution Transaction Size Trading System Trading Mode Trading Platform Best Bid / Offer 4.00 RFQ 111.61 14:29:01 Producer Accumulator N/A Voice Table 4 - Price Information Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price Producer Accumulator 111.61 Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%) Producer Accumulator 26.17 0 0 0.00 http://wwww.amius.com as per ex-post Table 6 - Likelihood of Execution Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exec Median Transaction Size all Designated Mkt. Makers 334,830.00 Producer Accumulator 0 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 17 Jul 2019 Table 1 - Execution Venue As Of Venue LEI Country of Authority Mkt Segment Mkt Segment Identifier Outages Outage number Outage Avg. Duration Sched. Auction Sched. Auction Number Sched. Auction Duration Fail. Transactions Fail. Transactions Value 2019-07-17 Amius Limited 213800C1LJRHXHO5QC19 United Kingdom 0 0 Table 2 - Type of Financial Instrument 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 113.50 14:53:09 20.00 RFQ Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price Producer Accumulator 113 50 113.50 113.50 Table 5 - Cost Information Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%) 0 0.00 http://wwww.amius.com Producer Accumulator 32.14 as per ex-post Table 6 - Likelihood of Execution Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exec Median Transaction Size all Designated Mkt. Makers Producer Accumulator Table 9 - Timings Instrument Mean Elapsed Acceptance & Execution(s) Mean Elapsed Request & Provision(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s) Producer Accumulator 240.00 60.00 360.00

22 Jul 2019 Table 1 - Execution Venue As Of Venue Country of Authority Mkt Segment Mkt Segment Identifier Outages Outage number Outage Avg. Duration Sched. Auction Sched. Auction Number Sched. Auction Duration Fail. Transactions Fail. Transactions Number Fail. Transactions Value 2019-07-22 Amius Limited 213800C1LJRHXHO5OC19 United Kingdom Table 2 - Type of Financial Instrument Producer Accumulator KC 375.00 USD lots Producer Accumulator Table 3 - Price Information Instrument Time (T) Size Range Average Executed Total Executed Price Time of Execution Transaction Size Trading System Trading Mode Trading Platform Best Bid / Offer Producer Accumulator 109.00 17:27:59 4.00 RFQ N/A Table 4 - Price Information Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price Producer Accumulator 109.00 109.00 109.00 Table 5 - Cost Information Instrument Execution Fees Modifications Market Data 3rd Party Fees Rebates Value of Costs (%) Url Producer Accumulator 0.00 http://wwww.amius.com 0 as per ex-post Table 6 - Likelihood of Execution Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exec Median Transaction Size all Designated Mkt. Makers Producer Accumulator 163,500.00 4 00 1 Table 9 - Timings Instrument Mean Elapsed Acceptance & Execution(s) Mean Elapsed Request & Provision(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s) 540.00 Producer Accumulator 300.00 450.00 23 Jul 2019 Table 1 - Execution Venue Country of Authority Mkt Segment Mkt Segment Identifier Outages Outage number Outage Avg. Duration Sched. Auction Number Sched. Auction Duration Fail. Transactions Fail. Transactions Value 2019-07-23 Amius Limited 213800C1LJRHXHO5QC19 United Kingdom 0 Table 2 - Type of Financial Instrument Producer Accumulator KC 375.00 USD lots Producer Accumulator Table 3 - Price Information Instrument Time (T) Size Range Average Executed Total Executed Price Time of Execution Transaction Size Trading System Trading Mode Trading Platform Best Bid / Offer Producer Accumulator 107.70 13:41:53 10.00 RFO N/A Im Table 4 - Price Information Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price 107.70 Producer Accumulator 107.70 107.70 107.70 Table 5 - Cost Information Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%) Producer Accumulator 15.79 0 0.00 http://wwww.amius.com Table 6 - Likelihood of Execution Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exec Median Transaction Size all Designated Mkt. Makers 403,875,00 10.00 10.00 Producer Accumulator 1 0 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 1,740.00 180.00 2,610.00 24 Jul 2019 Table 1 - Execution Venue Country of Authority Mkt Segment Mkt Segment Identifier Outages Outage number Outage Avg. Duration Sched. Auction Sched. Auction Number Sched. Auction Duration Fail. Transactions Fail. Transactions Number Fail. Transactions Value As Of Venue 2019-07-24 Amius Limited 213800C1LJRHXHO5QC19 United Kingdom Table 2 - Type of Financial Instrument 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 104.60 17:12:09 10.00 RFQ N/A Voice Table 4 - Price Information Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price Producer Accumulator 104.60 104.60 104.60 Table 5 - Cost Information Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%) 0 Producer Accumulator 50.94 0.00 http://wwww.amius.com as per ex-post Table 6 - Likelihood of Execution Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exec Median Transaction Size all Designated Mkt. Makers Producer Accumulator 980,625.00 Table 9 - Timings Instrument Mean Elapsed Acceptance & Execution(s) Mean Elapsed Request & Provision(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s) Producer Accumulator 480.00 120.00 720.00

02 Aug 2019 Table 1 - Execution Venue As Of Venue Country of Authority Mkt Segment Mkt Segment Identifier Outages Outage number Outage Avg. Duration Sched. Auction Sched. Auction Number Sched. Auction Duration Fail. Transactions Fail. Transactions Number Fail. Transactions Value 2019-08-02 Amius Limited 213800C1LJRHXHO5OC19 United Kingdom Table 2 - Type of Financial Instrument Financial Instrument Instrument Classification Currency Exotic KC 375.00 USD lots Exotic Table 3 - Price Information Instrument Time (T) Size Range Average Executed Total Executed Price Time of Execution Transaction Size Trading System Trading Mode Trading Platform Best Bid / Offer 98.05 11:24:00 30.00 RFQ N/A Voice Table 4 - Price Information Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price 99.82 100.21 98.05 101.60 Table 5 - Cost Information Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%) 0.00 http://wwww.amius.com as per ex-post Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exec Median Transaction Size all Designated Mkt. Makers Exotic 2 2.817,562,50 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) 420.00 480.00 630.00 06 Aug 2019 Table 1 - Execution Venue Country of Authority Mkt Segment Mkt Segment Identifier Outages Outage number Outage Avg. Duration Sched. Auction Sched. Auction Duration Fail. Transactions Fail. Transactions Number Fail. Transactions Number Fail. Transactions Value 2019-08-06 Amius Limited 213800C1LJRHXHO5QC19 United Kingdom 0 Table 2 - Type of Financial Instrument Producer Accumulator KC 375.00 USD lots Producer Accumulator Table 3 - Price Information Instrument Time (T) Size Range Average Executed Total Executed Price Time of Execution Transaction Size Trading System Trading Mode Trading Platform Best Bid / Offer Producer Accumulator 100.00 13:16:00 5.00 RFO N/A Im Table 4 - Price Information Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price 100.00 Producer Accumulator 100.00 100.00 Table 5 - Cost Information Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%) Producer Accumulator 16.79 0 0.00 http://wwww.amius.com Table 6 - Likelihood of Execution Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exec Median Transaction Size all Designated Mkt. Makers Producer Accumulator 187,500.00 5.00 5.00 1 0 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 73,440.00 6,600.00 110,160.00 14 Aug 2019 Table 1 - Execution Venue Country of Authority Mkt Segment Mkt Segment Identifier Outages Outage number Outage Avg. Duration Sched. Auction Sched. Auction Number Sched. Auction Duration Fail. Transactions Fail. Transactions Number Fail. Transactions Value As Of Venue 2019-08-14 Amius Limited 213800C1LJRHXHO5QC19 United Kingdom Table 2 - Type of Financial Instrument 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 98.85 14:54:04 4.00 RFQ N/A Im Table 4 - Price Information Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price 98.85 Producer Accumulator 98.85 98.85 Table 5 - Cost Information Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%) 0 Producer Accumulator 7.23 0 0.00 http://wwww.amius.com as per ex-post Table 6 - Likelihood of Execution Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exec Median Transaction Size all Designated Mkt. Makers Producer Accumulator 148,275.00 Table 9 - Timings Instrument Mean Elapsed Acceptance & Execution(s) Mean Elapsed Request & Provision(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s) Producer Accumulator 240.00 1,260.00 360.00

15 Aug 2019

Table 1 - Execution Venue

Table 2 - Type of Financial Instrument

Financial Instrument Instrument Classification 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			98.35	15:15:03	20.00	RFQ	N/A	Im	N/A

Table 4 - Price Information

l	Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
l	Exotic	98.35	98.35	98.35	98.35

Table 5 - Cost Information

l	Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Uri	Rebates	Value of Costs (%
ı	Exotic	493.64	0	0	0.00	http://www.amius.com		as per ex-post

Table 6 - Likelihood of Execution

Ш	Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction Size exec	Median Transaction Size all	Designated Mkt. Makers
- 11	Evotic	1	1	737 625 00	0	1	20.00	20.00	0

Table 9 - Timings

Instrumen	t Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)	
Exotic	480.00	480.00	720.00	720.00	

16 Aug 2019

Table 1 - Execution Venue

Table 2 - Type of Financial Instrument

Financial Instrument	Instrument Classification	Currency
Consumer Accumulator KC 375.00 USD lots	Consumer Accumulator	USD
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			97.15	10:00:00	5.00	RFQ	N/A	Im	N/A
Exotic		1			97.50	15:14:07	15.00	RFQ	N/A	Im	N/A
Producer Accumulator		1			97.15	15:51:17	5.00	RFQ	N/A	Im	N/A
Consumer Accumulator		1			100.00	17:49:37	20.00	RFQ	N/A	Im	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Consumer Accumulator	100.00	100.00	100.00	100.00
Exotic	97.50	97.50	97.50	97.50
Producer Accumulator	97.15	97.15	97.15	97.15

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Consumer Accumulator	23.53	0	0	0.00	http://wwww.amius.com		as per ex-post
Exotic	12.48	0	0	0.00	http://wwww.amius.com		as per ex-post
Producer Accumulator	26.83	0	0	0.00	http://wwww.amius.com		as per ex-post

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction Size exec	Median Transaction Size all	Designated Mkt. Makers
Consumer Accumulator	1	1	750,000.00	0	1	20.00	20.00	C
Exotic	1	1	548,437.50	0	1	15.00	15.00	0
Producer Accumulator	2	2	364 312 50	0	2	5.00	5.00	0

Table 9 - Timings

Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)
Consumer Accumulator	720.00	180.00	1,080.00	270.00
Exotic	420.00	60.00	630.00	90.00
Producer Accumulator	120.00	30.00	120.00	30.00

20 Aug 2019 Table 1 - Execution Venue As Of Venue Country of Authority Mkt Segment Mkt Segment Identifier Outages Outage number Outage Avg. Duration Sched. Auction Sched. Auction Number Sched. Auction Duration Fail. Transactions Fail. Transactions Number Fail. Transactions Value 2019-08-20 Amius Limited 213800C1LJRHXHO5QC19 United Kingdom Table 2 - Type of Financial Instrument Financial Instrument Instrument Classification Currency Exotic KC 375.00 USD lots Exotic Table 3 - Price Information 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 111.20 16:39:00 186.50 RFQ N/A Email Table 4 - Price Information Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price 111.20 Exotic 111.20 111.20 Table 5 - Cost Information Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%) 0.00 http://wwww.amius.com 0 as per ex-post Table 6 - Likelihood of Execution Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exec Median Transaction Size all Designated Mkt. Makers Exotic 1 7,777,050.00 186.50

Exotic	
26 Aug	2019

Table 9 - Timings

Table 1 - Execution Venue

As Of Venue LEI Country of Authority Mkt Segment Mkt Segment Identifier Outage Outage number Outage Avg. Duration Sched. Auction Number Sched. Auction Number Sched. Auction Duration Fail. Transactions Value 2019-08-26 Amius Limited 213800C1LJRHXHOSQC19 United Kingdom 0 0 0 0 0 0 0

2,070.00

Table 2 - Type of Financial Instrument

Financial Instrument	Instrument Classification	Currency
Exotic KC 375.00 USD lots	Exotic	USD
Producer Accumulator KC 375.00 USD lots	Producer Accumulator	USD

1,380.00

Table 3 - Price Information

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			98.00	14:28:19	5.00	RFQ	N/A	Im	N/A
Producer Accumulator		1			98.00	14:28:19	5.00	RFQ	N/A	Email	N/A
Producer Accumulator		1			97.45	15:37:18	8.00	RFQ	N/A	Email	N/A
Exotic		1			97.55	15:37:45	8.00	RFQ	N/A	Email	N/A

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

420.00

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Exotic	97.78	97.72	97.55	98.00
Producer Accumulator	97.73	97.66	97.45	98.00

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Exotic	84.89	0	0	0.00	http://wwww.amius.com		as per ex-post
Producer Accumulator	22.85	0	0	0.00	http://wwww.amius.com		as per ex-post

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction Size exec	Median Transaction Size all	Designated Mkt. Makers
Exotic	2	2	476,400.00	0	2	6.50	6.50	0
Producer Accumulator	2	2	476,100.00	0	2	6.50	6.50	0

Table 9 - Timings

П	Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)
ı	Exotic	480.00	2,220.00	690.00	2,490.00
ı	Producer Accumulator	484.00	2,220.00	694.50	2,490.00

7 Aug 2019												
ble 1 - Execution Venue	•											
As Of Venue	LEI	Country of Authority	Mkt Sagment Mkt Sag	mont Idontific	r Outage Outage num	shor Outage As	a Duration Sch	ad Austian School Austi	n Number Sched. Auction Dura	tion Eail Transactions E	ail Transactions Number	Eail Transactions V
	d 213800C1LJRHXHO5QC		Pikt Segment Pikt Seg	ment Identine	0	0	0	eu. Auction Scheu. Aucti	ii Number Sched. Auction Dura	0	0	raii. ITalisactions va
ble 2 - Type of Financia			·		· · · · · · · · · · · · · · · · · · ·		-		-			
Financial Instru		nt Classification Currence	-v									
xotic KC 375.00 USD lots	Exotic	USD	-y_									
	75.00 USD lots Producer											
ble 3 - Price Information	on											
		age Executed Total Exec	uted Price Time of F	recution Tran	saction Size Trading Sv	stem Trading N	Mode Trading Pl	atform Rest Rid / Offer				
xotic	1	age Executed Total Exec		18:36:41	5.00 RFQ	N/A	Im	N/A				
roducer Accumulator	1		97.55	18:36:41	5.00 RFQ	N/A	Im	N/A				
ble 4 - Price Information	on											
Instrument Av	g. Trans. Price Weighter	Avg. Trans. Price Lowe	st Executed Price High	est Executed F	Price							
xotic	97.50	97.50	97.50		97.50							
roducer Accumulator	97.55	97.55	97.55	g	97.55							
ble 5 - Cost Informatio	n											
Instrument Ex	ecution Fees Modification	ns Market Data 3rd Par	rty Fees Url	Reba	ates Value of Costs (%)							
xotic	23.68	0 0	0.00 http://wwww.a	mius.com	as per ex-post							
roducer Accumulator	8.75	0 0	0.00 http://wwww.a	mius.com	as per ex-post							
ble 6 - Likelihood of Ex	ecution											
Instrument Or	ders Received Trans. Ex	ecuted Total Notional Va	lue Cancelled or With	irawn Rfq Re	ceived / Modified Media	n Transaction S	Size exec Media	Transaction Size all Des	gnated Mkt. Makers			
xotic	1	1 182,812		0	1		5.00	5.00	0			
roducer Accumulator	1	1 182,906	5.25	0	1		5.00	5.00	0			
able 9 - Timings												
	an Elapsed Acceptance 8	Execution(s) Mean Elap			Elapsed Acceptance & Ex		dian Elapsed Req					
Exotic		600.00		5.00		900.00		487.50				
Producer Accumulator		600.00	30	0.00		900.00		450.00				
Aug 2019	_											
ble 1 - Execution Venu												
ble 1 - Execution Venue As Of Venue	LEI		Mkt Segment Mkt Seg	ment Identifie			-	ed. Auction Sched. Aucti	n Number Sched. Auction Dura			Fail. Transactions Va
As Of Venue 019-08-29 Amius Limite	LEI d 213800C1LJRHXHO5QC		Mkt Segment Mkt Seg	ment Identifie	or Outages Outage num	ober Outage Av	vg. Duration Sch	ed. Auction Sched. Aucti	n Number Sched. Auction Dur	ntion Fail. Transactions F	ail. Transactions Number	Fail. Transactions Va
As Of Venue 019-08-29 Amius Limite ble 2 - Type of Financia	LEI d 213800C1LJRHXH05QC	9 United Kingdom	_	ment Identifie			-	ed. Auction Sched. Aucti	n Number Sched. Auction Dura			Fail. Transactions Va
As Of Venue 019-08-29 Amius Limite ble 2 - Type of Financial Instru	LEI d 213800C1LJRHXHO5QC al Instrument ment Instrume	9 United Kingdom nt Classification Currence	_	ment Identifie			-	ed. Auction Sched. Aucti	n Number Sched. Auction Dura			Fail. Transactions Va
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Producer Accumulator

04 Sep 2019 Table 1 - Execution Venue As Of Venue Country of Authority Mkt Segment Mkt Segment Identifier Outages Outage number Outage Avg. Duration Sched. Auction Sched. Auction Number Sched. Auction Duration Fail. Transactions Fail. Transactions Number Fail. Transactions Value 2019-09-04 Amius Limited 213800C1LJRHXHO5OC19 United Kingdom Table 2 - Type of Financial Instrument Producer Accumulator KC 375.00 USD lots Producer Accumulator Table 3 - Price Information Instrument Time (T) Size Range Average Executed Total Executed Price Time of Execution Transaction Size Trading System Trading Mode Trading Platform Best Bid / Offer Producer Accumulator 99.75 16:31:26 10.00 RFQ N/A Table 4 - Price Information Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price Producer Accumulator 99.63 99.63 99.50 99.75 Table 5 - Cost Information Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%) Producer Accumulator 0.00 http://wwww.amius.com 0 as per ex-post Table 6 - Likelihood of Execution Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exec Median Transaction Size all Designated Mkt. Makers Producer Accumulator 747,187,50 Table 9 - Timings Instrument Mean Elapsed Acceptance & Execution(s) Mean Elapsed Request & Provision(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s) Producer Accumulator 228.00 222.00 318.00 05 Sep 2019 Table 1 - Execution Venue Country of Authority Mkt Segment Mkt Segment Identifier Outages Outage number Outage Avg. Duration Sched. Auction Sched. Auction Duration Fail. Transactions Fail. Transactions Number Fail. Transactions Number Fail. Transactions Value 2019-09-05 Amius Limited 213800C1LJRHXHO5QC19 United Kingdom 0 Table 2 - Type of Financial Instrument Exotic KC 375.00 USD lots Exotic Table 3 - Price Information 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 95.05 18:39:00 20.00 RFO N/A Voice Table 4 - Price Information Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price Exotic 95.05 95.05 Table 5 - Cost Information Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%) 79.21 0.00 http://wwww.amius.com Exotic 0 Table 6 - Likelihood of Execution Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exec Median Transaction Size all Designated Mkt. Makers Exotic 712,875.00 20.00 20.00 0 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 540.00 600.00 810.00 06 Sen 2019 Table 1 - Execution Venue Country of Authority Mkt Segment Mkt Segment Identifier Outages Outage number Outage Avg. Duration Sched. Auction Sched. Auction Number Sched. Auction Duration Fail. Transactions Fail. Transactions Number Fail. Transactions Value As Of Venue LET 2019-09-06 Amius Limited 213800C1LJRHXHO5QC19 United Kingdom Table 2 - Type of Financial Instrument 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 96.58 15:27:36 5.00 RFQ N/A Im Table 4 - Price Information Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price 96.58 Producer Accumulator 96.58 Table 5 - Cost Information Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%) 0 Producer Accumulator 7.61 0 0.00 http://wwww.amius.com as per ex-post Table 6 - Likelihood of Execution Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exec Median Transaction Size all Designated Mkt. Makers Producer Accumulator 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 360.00 0.00

11 Sep 2019 Table 1 - Execution Venue As Of Venue Country of Authority Mkt Segment Mkt Segment Identifier Outages Outage number Outage Avg. Duration Sched. Auction Sched. Auction Number Sched. Auction Duration Fail. Transactions Fail. Transactions Number Fail. Transactions Value 2019-09-11 Amius Limited 213800C1LJRHXHO5OC19 United Kingdom Table 2 - Type of Financial Instrument Consumer Accumulator KC 375.00 USD lots Consumer Accumulator 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 Consumer Accumulator 103.90 15:42:45 10.00 RFO Im Producer Accumulator N/A N/A Consumer Accumulator 107.75 16:15:27 10.00 RFO N/A Im N/A Table 4 - Price Information Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price Instrument 107.49 107.05 Consumer Accumulator 107.40 107.75 Producer Accumulator 103.90 103.90 103.90 103.90 Table 5 - Cost Information Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%) Consumer Accumulator 27.90 0 0.00 http://wwww.amius.com as per ex-post Producer Accumulator 18 08 0.00 http://wwww.amius.com as per ex-post Table 6 - Likelihood of Execution Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exec Median Transaction Size all Designated Mkt. Makers Consumer Accumulator 644,925.00 8.00 8.00 Producer Accumulator 389 625 00 10.00 10.00 Table 9 - Timings Instrument Mean Elapsed Acceptance & Execution(s) Mean Elapsed Request & Provision(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s) Consumer Accumulator 1,680.00 450.00 360.00 1,830.00 Producer Accumulator 180.00 300.00 270.00 450.00 19 Sep 2019 Table 1 - Execution Venue As Of Venue Country of Authority Mkt Segment Mkt Segment Identifier Outages Outage number Outage Avg. Duration Sched. Auction Sched. Auction Number Sched. Auction Duration Fail. Transactions Fail. Transactions Value 2019-09-19 Amius Limited 213800C1L IRHXHO5OC19 United Kingdom 0 0 Table 2 - Type of Financial Instrument Financial Instrument Instrument Classification Currency Producer Accumulator KC 375.00 USD lots Producer Accumulator Table 3 - Price Information Instrument Time (T) Size Range Average Executed Total Executed Price Time of Execution Transaction Size Trading System Trading Mode Trading Platform Best Bid / Offer Producer Accumulator 102 50 13:45:07 6.00 RFO N/A Im Table 4 - Price Information Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price Producer Accumulator 102.50 102.50 102.50 102.50 Table 5 - Cost Information Instrument Execution Fees Modifications Market Data 3rd Party Fees Rebates Value of Costs (%)

6.00

90.00

2,250.00

Url

Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exec Median Transaction Size all Designated Mkt. Makers

Mean Elapsed Acceptance & Execution(s) Mean Elapsed Request & Provision(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s)

60.00

as per ex-post

0.00 http://wwww.amius.com

0

230,625.00

Producer Accumulator

Producer Accumulator

Producer Accumulator

Table 9 - Timings Instrument

Table 6 - Likelihood of Execution

16.36

20 Sep 2019 Table 1 - Execution Venue As Of Venue Country of Authority Mkt Segment Mkt Segment Identifier Outages Outage number Outage Avg. Duration Sched. Auction Sched. Auction Number Sched. Auction Duration Fail. Transactions Fail. Transactions Number Fail. Transactions Value 2019-09-20 Amius Limited 213800C1LJRHXHO5OC19 United Kingdom Table 2 - Type of Financial Instrument Consumer Accumulator KC 375.00 USD lots Consumer Accumulator Table 3 - Price Information Instrument Time (T) Size Range Average Executed Total Executed Price Time of Execution Transaction Size Trading System Trading Mode Trading Platform Best Bid / Offer 102.40 09:54:25 15.00 RFQ N/A Table 4 - Price Information Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price Consumer Accumulator 102.40 102.40 102.40 Table 5 - Cost Information Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%) 0.00 http://wwww.amius.com Consumer Accumulator Table 6 - Likelihood of Execution Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exec Median Transaction Size all Designated Mkt. Makers Consumer Accumulator 576,000.00 15.00 1 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 2,100.00 49,380.00 3,150.00 23 Sep 2019 Table 1 - Execution Venue Country of Authority Mkt Segment Mkt Segment Identifier Outages Outages Outage number Outage Avg. Duration Sched. Auction Sched. Auction Duration Fail. Transactions Fail. Transactions Value 2019-09-23 Amius Limited 213800C1LJRHXHO5QC19 United Kingdom 0 Table 2 - Type of Financial Instrument Consumer Accumulator KC 375.00 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 103.65 16:04:29 15.00 RFO N/A Im Table 4 - Price Information Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price 103.47 Consumer Accumulator 103.33 103.00 Table 5 - Cost Information Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%) Consumer Accumulator 55 28 0.00 http://wwww.amius.com 0 Table 6 - Likelihood of Execution Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exec Median Transaction Size all Designated Mkt. Makers 814,781,25 10.50 10.50 Consumer Accumulator 2 0 Table 9 - Timings Instrument Mean Elapsed Acceptance & Execution(s) Mean Elapsed Request & Provision(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s) 660.00 Consumer Accumulator 450.00 600.00 24 Sen 2019 Table 1 - Execution Venue Country of Authority Mkt Segment Mkt Segment Identifier Outages Outage number Outage Avg. Duration Sched. Auction Sched. Auction Number Sched. Auction Duration Fail. Transactions Fail. Transactions Number Fail. Transactions Value As Of Venue 2019-09-24 Amius Limited 213800C1LJRHXHO5QC19 United Kingdom Table 2 - Type of Financial Instrument Consumer Accumulator KC 375.00 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 103.10 16:35:59 10.00 RFQ N/A Im Table 4 - Price Information Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price Consumer Accumulator 103.10 103.10 103.10 Table 5 - Cost Information Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%) 0 Consumer Accumulator 36.74 0 0.00 http://wwww.amius.com as per ex-post Table 6 - Likelihood of Execution Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exec Median Transaction Size all Designated Mkt. Makers Consumer Accumulator 386,625.00 Table 9 - Timings Instrument Mean Elapsed Acceptance & Execution(s) Mean Elapsed Request & Provision(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s) 2,340.00 300.00 3,510.00 Consumer Accumulator

25 Sep 2019 Table 1 - Execution Venue As Of Venue Country of Authority Mkt Segment Mkt Segment Identifier Outages Outage number Outage Avg. Duration Sched. Auction Sched. Auction Number Sched. Auction Duration Fail. Transactions Fail. Transactions Number Fail. Transactions Value 2019-09-25 Amius Limited 213800C1LJRHXHO5OC19 United Kingdom 0 Table 2 - Type of Financial Instrument Consumer Accumulator KC 375.00 USD lots Consumer Accumulator Table 3 - Price Information Instrument Time (T) Size Range Average Executed Total Executed Price Time of Execution Transaction Size Trading System Trading Mode Trading Platform Best Bid / Offer Consumer Accumulator 104.80 18:38:51 10.00 RFQ N/A Im Table 4 - Price Information Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price Consumer Accumulator 104.80 104.80 104.80 104.80 Table 5 - Cost Information Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%) 0.00 http://wwww.amius.com Consumer Accumulator Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exec Median Transaction Size all Designated Mkt. Makers Consumer Accumulator 1 393,000.00 Λ 10.00 Table 9 - Timings Instrument Mean Elapsed Acceptance & Execution(s) Mean Elapsed Request & Provision(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s) Consumer Accumulator 480.00 840.00 720.00 26 Sep 2019 Table 1 - Execution Venue Country of Authority Mkt Segment Mkt Segment Identifier Outages Outage number Outage Avg. Duration Sched. Auction Sched. Auction Number Sched. Auction Duration Fail. Transactions Fail. Transactions Number Fail. Transactions Value 2019-09-26 Amius Limited 213800C1LJRHXHO5QC19 United Kingdom 0 0 Table 2 - Type of Financial Instrument Consumer Accumulator KC 375.00 USD lots | Consumer Accumulator Table 3 - Price Information Instrument Time (T) Size Range Average Executed Total Executed Price Time of Execution Transaction Size Trading System Trading Mode Trading Platform Best Bid / Offer Consumer Accumulator 101.25 14:44:19 15.00 RFO N/A Im Table 4 - Price Information Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price Consumer Accumulator 101.25 101.25 101.25 Table 5 - Cost Information Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%) Consumer Accumulator 56.83 0 0 0.00 http://wwww.amius.com as per ex-post Table 6 - Likelihood of Execution Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exec Median Transaction Size all Designated Mkt. Makers Consumer Accumulator 569,531,25 15.00 15.00 Table 9 - Timings Mean Elapsed Acceptance & Execution(s) Mean Elapsed Request & Provision(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s) Instrument Consumer Accumulator 2,820.00 120.00 4,230.00

04 Jul 2019 Table 1 - Execution Venue LEI Country of Authority Mkt Segment Mkt Segment Identifier Outages Outage number Outage Avg. Duration Sched. Auction Sched. Auction Number Sched. Auction Duration Fail. Transactions Fail. Transactions Value 2019-07-04 Amius Limited 213800C1LJRHXHO5QC19 United Kingdom 0 0 0 Table 2 - Type of Financial Instrument Producer Accumulator KO 25.00 MYR lots | Producer Accumulator | MYR 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 2.132.00 19:06:00 87 00 REO Table 4 - Price Information Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price Producer Accumulator 2,132,00 2,132.00 2,132.00 Table 5 - Cost Information Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%) Producer Accumulator 493.29 0 0.00 http://wwww.amius.com as per ex-post Table 6 - Likelihood of Execution Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exec Median Transaction Size all Designated Mkt. Makers Producer Accumulator 1 4.637.100.00 0 1 87.00 Table 9 - Timings Instrument Mean Elapsed Acceptance & Execution(s) Mean Elapsed Request & Provision(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s) Producer Accumulator 3,480.00 180.00 5,220.00 270.00 12 Jul 2019 Table 1 - Execution Venue LEI Country of Authority Mkt Segment Mkt Segment Identifier Outages Outage number Outage Avg. Duration Sched. Auction Sched. Auction Number Sched. Auction Duration Fail. Transactions Fail. Transactions Value As Of Venue 2019-07-12 Amius Limited 213800C1LJRHXHO5QC19 United Kingdom Table 2 - Type of Financial Instrument Producer Accumulator KO 25.00 MYR lots Producer Accumulator MYR Instrument Time (T) Size Range Average Executed Total Executed Price Time of Execution Transaction Size Trading System Trading Mode Trading Platform Best Bid / Offer 10.00 RFQ 2,192,00 12:36:08 N/A Producer Accumulator Im Table 4 - Price Information Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price Producer Accumulator 2.193.50 2,193.50 Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%) Producer Accumulator 244.80 0 0 2.056.00 http://www.amius.com as per ex-post Table 6 - Likelihood of Execution Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exec Median Transaction Size all Designated Mkt. Makers Producer Accumulator 1,097,500.00 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) Producer Accumulator 19 Jul 2019 Table 1 - Execution Venue As Of Venue LEI Country of Authority Mkt Segment Mkt Segment Identifier Outages Outage number Outage Avg. Duration Sched. Auction Sched. Auction Number Sched. Auction Duration Fail. Transactions Fail. Transactions Value 2019-07-19 Amius Limited 213800C1LJRHXHO5QC19 United Kingdom 0 0 Table 2 - Type of Financial Instrument Producer Accumulator KO 25.00 MYR lots | Producer 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 22:59:42 Producer Accumulator 2,318.00 10.00 RFQ Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price Producer Accumulator 2.318.00 2,318.00 2,318.00 Table 5 - Cost Information Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%) 0 0 750.00 http://wwww.amius.com Producer Accumulator 145.80 as per ex-post Table 6 - Likelihood of Execution Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exec Median Transaction Size all Designated Mkt. Makers Producer Accumulator 1,159,000.00 Table 9 - Timings Instrument Mean Elapsed Acceptance & Execution(s) Mean Elapsed Request & Provision(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s) Producer Accumulator 90.780.00 41.520.00 136,170,00

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As Of Venue As Of Venue 213-09-25 Amius Limited 213800 Bible 2 - Type of Financial Instrume Financial Instrument Instrume Exotic KO 25.00 MYR lots Exotic Bible 3 - Price Information Instrument Time (T) Size Range Exotic Bible 4 - Price Information Instrument Avg. Trans. Price We Exotic 2,142.00 Bible 5 - Cost Information Instrument Execution Fees Moc Exotic 25.272	LEI C CLLJRHXHO5QC19 U ent at Classification Ct M Average Execute eighted Avg. Trans. 2,	Country of Autho United Kingdom Unrency YR Price Lowest E 142.00 Data 3rd Party I	ed Price 2,142.00 Executed Price 2,142.00	ment Mkt Segment I	ansaction Size 24.00	270.0 nges Outage num 0 Trading System RFQ	ber Outage A	vg. Duration 0 Trading Pla	90.00 Sched. Auction			hed. Auction Du	uration Fail.			sactions Nur
xotic is Sep 2019 bible 1 - Execution Venue As Of Venue 019-09-25 Amius Limited 213800 bible 2 - Type of Financial Instrume Financial Instrument Instrume xotic KO 25.00 MYR lots Exotic bible 3 - Price Information nstrument Time (T) Size Range xotic bible 4 - Price Information nstrument Avg. Trans. Price W xotic 2,142.00 bible 5 - Cost Information nstrument Execution Fees Mod xotic 252.72 bible 6 - Likelihood of Execution	LEI C CILJRHXH05QC19 L ent at Classification Ct M Average Executer eighted Avg. Trans. 2,1	Country of Autho United Kingdom Unrency VR d Total Execute Price Lowest E 142.00 Data 3rd Party I	Price 2,142.00 Executed Price 2,142.00 Fees 0.00 http://w	Time of Execution Tr. 19:06:27 Highest Executed P 2,14: Url Reba	dentifier Outa	270.0 liges Outage num 0 Trading System RFQ Costs (%)	ber Outage A 0	Trading Pla Voice	Sched. Auction Strom Best Bid / N/A	/ Offer	lumber S	hed. Auction Du	uration Fail.			sactions Nur
As of Venue As Of Venue 1019-09-25 Amius Limited 213800 abile 2 - Type of Financial Instrume Financial Instrument Instrume Exotic KO 25.00 MYR lots Exotic abile 3 - Price Information Instrument Time (T) Size Range Exotic abile 4 - Price Information Instrument Avg. Trans. Price W Exotic 2,142.00 abile 5 - Cost Information Instrument Execution Fees Moc Exotic 252.72 abile 6 - Likelihood of Execution Instrument Orders Received Tr	LEI C CILJRHXH05QC19 L ent at Classification Ct M Average Executer eighted Avg. Trans. 2,1	Country of Autho United Kingdom Unrency VR d Total Execute Price Lowest E 142.00 Data 3rd Party I	ed Price 2,142.00 Executed Price 2,142.00 6 Cancelled o	Time of Execution Tr. 19:06:27 Highest Executed P 2,14: Url Reba	dentifier Outa	270.0 liges Outage num 0 Trading System RFQ Costs (%)	ber Outage A 0	Trading Pla Voice Median Tra	Sched. Auction Strom Best Bid / N/A	/ Offer	lumber S	hed. Auction Du	uration Fail.			sactions Nur
Exotic 5 Sep 2019 able 1 - Execution Venue As Of Venue 2019-09-25 Amius Limited 213800 able 2 - Type of Financial Instrume Financial Instrument Instrume Exotic KO 25.00 MYR lots Exotic able 3 - Price Information Instrument Time (T) Size Rangi Exotic able 4 - Price Information Instrument Avg. Trans. Price Wexotic 2,142.00 able 5 - Cost Information Instrument Fxecution Fees Mod	LEI C CILJRHXH05QC19 L ent at Classification Ct M Average Executer eighted Avg. Trans. 2,1	Country of Autho Inited Kingdom Irrency YR d Total Execute Price Lowest E 142.00 oata 3rd Party I 0	ed Price 2,142.00 Executed Price 2,142.00 6 Cancelled o	ment Mkt Segment I Fime of Execution Tr 19:06:27 Highest Executed P 2,14: Url Reba www.amius.com	dentifier Outa	270.0 liges Outage num 0 Trading System RFQ Costs (%)	ber Outage A O Trading Mode N/A	Trading Pla Voice Median Tra	90.00 Sched. Auction ttorm Best Bid / N/A	/ Offer	lumber S	hed. Auction Du	uration Fail.			sactions Nur
As Of Venue As Of Venue As Of Venue 2139-09-25 Amius Limited 213800 abile 2 - Type of Financial Instrume Financial Instrument Instrume Exotic KO 25.00 MYR lots Exotic abile 3 - Price Information Instrument Time (T) Size Range Exotic abile 4 - Price Information Instrument Avg. Trans. Price We Exotic 2,142.00 abile 5 - Cost Information Instrument Execution Fees Mod Exotic 252.72 abile 6 - Likelihood of Execution Instrument Orders Received Tre Exotic 1	LEI C CLIJRHXHO5QC19 U ent Classification Ct M e Average Executer eighted Avg. Trans. 2,1 iffications Market C 0 ens. Executed Tota	Country of Autho Inited Kingdom Intency YR Price Lowest E 142.00 Il Notional Value 1,285,200.00	ed Price 2,142.00 Executed Price 2,142.00 Fees 0.00 http://w	ment Mkt Segment I Fime of Execution Tr. 19:06:27 Highest Executed P 2,14: Url Reba www.amius.com Withdrawn Rfq Rec	ansaction Size 24.00 rice 2.00 tes Value of C as per ex-	270.0 nges Outage num 0 Trading System RFQ costs (%) post	ber Outage A 0 Trading Mode N/A	Trading Pla Voice Median Tra	Sched. Auction tform Best Bid / N/A N/A nnsaction Size all 24.00	/ Offer	lumber S	hed. Auction Du	uration Fail.			sactions Nur

01 Jul 2019				
Table 1 - Execution Venue				
As Of Venue LEI	Country of Authority Mkt Segment Mkt Segment Identifier	Outages Outage number Outage Avg. Duration	Sched. Auction Sched. Auction Number Sched.	Auction Duration Fail. Transactions Fail. Transactions Number Fail. Transactions
2019-07-01 Amius Limited 213800C1LJRHXHO5QC1	United Kingdom	0 0 0		0 0
Table 2 - Type of Financial Instrument				
Financial Instrument Instru	nent Classification Currency			
Consumer Accumulator MCR 100.00 USD lots Consum				
Table 3 - Price Information				
			21.16	
	rage Executed Total Executed Price Time of Execution Trans			
Consumer Accumulator 1	154.50 19:31:01	5.00 RFQ N/A Im	N/A	
Table 4 - Price Information		<u></u>		
Instrument Avg. Trans. Price Weighte	d Avg. Trans. Price Lowest Executed Price Highest Executed Pri	ce		
Consumer Accumulator 154.50	154.50 154.50 154.	.50		
Table 5 - Cost Information				
	ns Market Data 3rd Party Fees Url Rebate	es Value of Costs (%)		
Consumer Accumulator 39.75	0 0 0.00 http://www.amius.com	as per ex-post		
	o oloo neepiii niimmamasicom	as per ex pose		
Table 6 - Likelihood of Execution				_
	ecuted Total Notional Value Cancelled or Withdrawn Rfq Rece			
Consumer Accumulator 1	1 77,250.00 0	1 5.00	5.00	0
Table 9 - Timings				
Instrument Mean Elapsed Acceptance	Execution(s) Mean Elapsed Request & Provision(s) Median Ela	apsed Acceptance & Execution(s) Median Flansed	Request & Provision(s)	
Consumer Accumulator	2,220.00 540.00	3,330.00	810.00	
		.,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		
15 Jul 2010				
15 Jul 2019				
Table 1 - Execution Venue				
As Of Venue LEI			Sched. Auction Sched. Auction Number Sched.	Auction Duration Fail. Transactions Fail. Transactions Number Fail. Transactions
2019-07-15 Amius Limited 213800C1LJRHXHO5QC1	United Kingdom	0 0 0		0 0
Table 2 - Type of Financial Instrument				
Financial Instrument Instrum	ent Classification Currency			
Producer Accumulator MCR 100.00 USD lots Producer				
·	tecamatator			
Table 3 - Price Information				
	ge Executed Total Executed Price Time of Execution Transa			
Producer Accumulator 1	158.00 21:29:32	2.00 RFQ N/A Im	N/A	
Table 4 - Price Information				
Instrument Avg. Trans. Price Weighted	Avg. Trans. Price Lowest Executed Price Highest Executed Pric	e e		
Producer Accumulator 154.00	152.37 150.00 158.0			
		<u> </u>		
Table 5 - Cost Information				
		s Value of Costs (%)		
Producer Accumulator 71.55	0 0.00 http://wwww.amius.com	as per ex-post		
Table 6 - Likelihood of Execution				
Instrument Orders Received Trans. Ex	cuted Total Notional Value Cancelled or Withdrawn Rfq Receiv	ved / Modified Median Transaction Size exec Me	lian Transaction Size all Designated Mkt. Maker	s
Producer Accumulator 2	2 106,600.00 0	2 3.50		0
Table 9 - Timings				-
	Succession (a) Many Plantad Barrier (b) (c) (c) (c)	and Assert County County County		
	Execution(s) Mean Elapsed Request & Provision(s) Median Elap			
Producer Accumulator	8,520.00 5,220.00	12,780.00	7,830.00	
17 Jul 2019				
Table 1 - Execution Venue				
As Of Venue LEI	Country of Authority Mkt Segment Mkt Segment Identifier	Outages Outage number Outage Avg. Duration	Sched, Auction Sched, Auction Number Sched.	Auction Duration Fail. Transactions Fail. Transactions Number Fail. Transactions
2019-07-17 Amius Limited 213800C1LJRHXHO5QC1		0 0 0	Julian Hamber Schedi	0 0
able 2 - Type of Financial Instrument				
	ent Classification Currency			
Producer Accumulator MCR 100.00 USD lots Producer	Accumulator USD			
able 3 - Price Information				
Instrument Time (T) Size Range Aver	ge Executed Total Executed Price Time of Execution Transa	ction Size Trading System Trading Mode Tradin	g Platform Best Bid / Offer	
Producer Accumulator 1	156.73 21:28:33	5.00 RFQ N/A Im	N/A	
Table 4 - Price Information				
	Avg. Trans. Price Lowest Executed Price Highest Executed Price			
Producer Accumulator 156.73	156.73 156.73 156.7	3		
able 5 - Cost Information				
	s Market Data 3rd Party Fees Url Rebates	s Value of Costs (%)		
Producer Accumulator 50.25	0 0 0.00 http://www.amius.com	as per ex-post		
	. 5.55 http://www.aimus.com	at par en post		
Table 6 - Likelihood of Execution				_
	cuted Total Notional Value Cancelled or Withdrawn Rfq Receiv			
	1 78,365.00 0	1 5.00	5.00	0
Producer Accumulator 1				
Producer Accumulator 1 Table 9 - Timings				
Table 9 - Timings		sed Acceptance & Execution(s) Median Flanced E	tequest & Provision(s)	
Table 9 - Timings	Execution(s) Mean Elapsed Request & Provision(s) Median Elap 3,840.00 11,340.00	psed Acceptance & Execution(s) Median Elapsed F 5,760.00	tequest & Provision(s) 17,010.00	

18 Jul 2019 Table 1 - Execution Venue As Of Venue Country of Authority Mkt Segment Mkt Segment Identifier Outages Outage number Outage Avg. Duration Sched. Auction Sched. Auction Number Sched. Auction Duration Fail. Transactions Fail. Transactions Number Fail. Transactions Value 2019-07-18 Amius Limited 213800C1LJRHXHO5OC19 United Kingdom Table 2 - Type of Financial Instrument Producer Accumulator MCR 100.00 USD lots Producer Accumulator Table 3 - Price Information Instrument Time (T) Size Range Average Executed Total Executed Price Time of Execution Transaction Size Trading System Trading Mode Trading Platform Best Bid / Offer Producer Accumulator 154.13 17:58:42 5.00 RFQ N/A Im Table 4 - Price Information Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price Producer Accumulator 154.25 154.32 154.13 Table 5 - Cost Information Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%) Producer Accumulator 0.00 http://wwww.amius.com 0 as per ex-post Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exec Median Transaction Size all Designated Mkt. Makers Producer Accumulator 308,630,00 5.00 3 Ω Table 9 - Timings Instrument Mean Elapsed Acceptance & Execution(s) Mean Elapsed Request & Provision(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s) 1,860.00 7,680.00 2,790.00 Producer Accumulator 25 Jul 2019 Table 1 - Execution Venue Country of Authority Mkt Segment Mkt Segment Identifier Outages Outage number Outage Avg. Duration Sched. Auction Sched. Auction Number Sched. Auction Duration Fail. Transactions Fail. Transactions Number Fail. Transactions Vumber Fail. 2019-07-25 Amius Limited 213800C1LJRHXHO5QC19 United Kingdom 0 0 Table 2 - Type of Financial Instrument Exotic MCR 100.00 USD lots Exotic Table 3 - Price Information 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 153.50 18:52:00 4.20 RFO N/A Voice Table 4 - Price Information Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price Exotic 153.50 153.50 153.50 Table 5 - Cost Information Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%) 25.20 0.00 http://wwww.amius.com Exotic 0 Table 6 - Likelihood of Execution Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exec Median Transaction Size all Designated Mkt. Makers Exotic 64,470.00 4.20 4.20 1 0 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 1,320.00 12,600.00 1,980.00 31 Jul 2019 Table 1 - Execution Venue Country of Authority Mkt Segment Mkt Segment Identifier Outages Outage number Outage Avg. Duration Sched. Auction Sched. Auction Number Sched. Auction Duration Fail. Transactions Fail. Transactions Number Fail. Transactions Value As Of Venue LET 2019-07-31 Amius Limited 213800C1LJRHXHO5QC19 United Kingdom Table 2 - Type of Financial Instrument 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 152.90 16:56:34 10.00 RFQ N/A Im Table 4 - Price Information Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price Consumer Accumulator 152.90 152.90 152.90 Table 5 - Cost Information Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%) 0 Consumer Accumulator 90.00 0 0.00 http://wwww.amius.com as per ex-post Table 6 - Likelihood of Execution Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exec Median Transaction Size all Designated Mkt. Makers Consumer Accumulator 152,900.00 Table 9 - Timings Instrument Mean Elapsed Acceptance & Execution(s) Mean Elapsed Request & Provision(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s) 1,980.00 Consumer Accumulator 540.00 1,320.00

14 Aug 2019 Table 1 - Execution Venue As Of Venue LEI Country of Authority Mkt Segment Mkt Segment Identifier Outages Outage number Outage Avg. Duration Sched. Auction Sched. Auction Number Sched. Auction Duration Fail. Transactions Fail. Transactions Number Fail. Transactions Value 2019-08-14 Amius Limited 213800C1LJRHXHO5OC19 United Kingdom 0 0 Table 2 - Type of Financial Instrument Exotic MCR 100.00 USD lots Exotic Table 3 - Price Information Instrument Time (T) Size Range Average Executed Total Executed Price Time of Execution Transaction Size Trading System Trading Mode Trading Platform Best Bid / Offer 138.00 18:08:49 3.50 RFQ N/A Im Table 4 - Price Information Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price 138.00 138.00 138.00 138.00 Table 5 - Cost Information Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%) 0.00 http://wwww.amius.com 0 as per ex-post Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exec Median Transaction Size all Designated Mkt. Makers Exotic 1 48,300.00 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) Exotic 4,080.00 240.00 6,120.00 360.00 MCD 16 Jul 2019 Table 1 - Execution Venue LEI Country of Authority Mkt Segment Mkt Segment Mkt Segment Identifier Outages Outage number Outage Avg. Duration Sched. Auction Sched. Auction Number Sched. Auction Duration Fail. Transactions Fail. Transactions Number Fail. Transactions Value As Of Venue 2019-07-16 Amius Limited 213800C1LJRHXHO5QC19 United Kingdom Table 2 - Type of Financial Instrument Producer Accumulator MSR 100.00 USD lots Producer Accumulator USD Instrument Time (T) Size Range Average Executed Total Executed Price Time of Execution Transaction Size Trading System Trading Mode Trading Platform Best Bid / Offer 10.00 RFQ 239.40 20:05:15 Producer Accumulator N/A Im Table 4 - Price Information Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price Producer Accumulator 239.40 239,40 Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%) Producer Accumulator 117.00 0 0 0.00 http://www.amius.com as per ex-post Table 6 - Likelihood of Execution Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exec Median Transaction Size all Designated Mkt. Makers Producer Accumulator 239,400.00 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) Producer Accumulator 5,100.00 6,780.00 10,170.00 13 Aug 2019 Table 1 - Execution Venue As Of Venue LEI Country of Authority Mkt Segment Mkt Segment Identifier Outages Outage number Outage Avg. Duration Sched. Auction Sched. Auction Number Sched. Auction Duration Fail. Transactions Fail. Transactions Number Fail. Transactions Value 2019-08-13 Amius Limited 213800C1LJRHXHO5QC19 United Kingdom 0 0 0 Table 2 - Type of Financial Instrument 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 236.17 21:31:09 15.00 RFQ Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price Producer Accumulator 236 17 236.17 236.17 Table 5 - Cost Information Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%) 0 0.00 http://wwww.amius.com Producer Accumulator 180.00 as per ex-post Table 6 - Likelihood of Execution Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exec Median Transaction Size all Designated Mkt. Makers Producer Accumulator Table 9 - Timings Instrument Mean Elapsed Acceptance & Execution(s) Mean Elapsed Request & Provision(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s) Producer Accumulator 6.420.00 1.860.00 9.630.00

NMYR NMYRX

11 Jul 2019 Table 1 - Execution Venue LEI Country of Authority Mkt Segment Mkt Segment Identifier Outages Outage number Outage Avg. Duration Sched. Auction Sched. Auction Number Sched. Auction Duration Fail. Transactions Fail. Transactions Value 2019-07-11 Amius Limited 213800C1LJRHXHO5QC19 United Kingdom 0 0 0 Table 2 - Type of Financial Instrument 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 1.854.00 16:03:04 108 00 REO Table 4 - Price Information Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price Consumer Accumulator 1,854.00 1,854.00 1.854.00 Table 5 - Cost Information Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%) Consumer Accumulator 114.33 0 0 0.00 http://wwww.amius.com Table 6 - Likelihood of Execution Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exec Median Transaction Size all Designated Mkt. Makers Consumer Accumulator 1 2,002,320.00 0 1 108.00 Table 9 - Timings Instrument Mean Elapsed Acceptance & Execution(s) Mean Elapsed Request & Provision(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s) Consumer Accumulator 1,500.00 120.00 180.00 2,250.00 12 Jul 2019 Table 1 - Execution Venue LEI Country of Authority Mkt Segment Mkt Segment Identifier Outages Outage number Outage Avg. Duration Sched. Auction Sched. Auction Number Sched. Auction Duration Fail. Transactions Fail. Transactions Value As Of Venue 2019-07-12 Amius Limited 213800C1LJRHXHO5QC19 United Kingdom Table 2 - Type of Financial Instrument Consumer Accumulator QC 10.00 GBP lots Consumer Accumulator GBP Instrument Time (T) Size Range Average Executed Total Executed Price Time of Execution Transaction Size Trading System Trading Mode Trading Platform Best Bid / Offer 175.00 RFQ 1.878.00 16:09:38 N/A Consumer Accumulator Im Table 4 - Price Information Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price Consumer Accumulator 1.878.00 Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%) Consumer Accumulator 166.50 0 0 0.00 http://wwww.amius.com as per ex-post Table 6 - Likelihood of Execution Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exec Median Transaction Size all Designated Mkt. Makers 3,286,500.00 Consumer Accumulator 0 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 840.00 720.00 15 Jul 2019 Table 1 - Execution Venue As Of Venue LEI Country of Authority Mkt Segment Mkt Segment Identifier Outages Outage number Outage Avg. Duration Sched. Auction Sched. Auction Number Sched. Auction Duration Fail. Transactions Fail. Transactions Value 2019-07-15 Amius Limited 213800C1LJRHXHO5QC19 United Kingdom 0 0 Table 2 - Type of Financial Instrument 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 102.00 RFQ Consumer Accumulator 1,828.00 15:29:05 Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price Consumer Accumulator 1,828.00 1.828.00 1.828.00 Table 5 - Cost Information Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%) 0 0.00 http://wwww.amius.com Consumer Accumulator 109.34 as per ex-post Table 6 - Likelihood of Execution Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exec Median Transaction Size all Designated Mkt. Makers Consumer Accumulator 1,864,560.00 Table 9 - Timings Instrument Mean Elapsed Acceptance & Execution(s) Mean Elapsed Request & Provision(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s) Consumer Accumulator 360.00 300.00 540.00

22 Jul 2019 Table 1 - Execution Venue As Of Venue Country of Authority Mkt Segment Mkt Segment Identifier Outages Outage number Outage Avg. Duration Sched. Auction Sched. Auction Number Sched. Auction Duration Fail. Transactions Fail. Transactions Number Fail. Transactions Value 2019-07-22 Amius Limited 213800C1LJRHXHO5OC19 United Kingdom Table 2 - Type of Financial Instrument Producer Accumulator QC 10.00 GBP lots Producer Accumulator Table 3 - Price Information Instrument Time (T) Size Range Average Executed Total Executed Price Time of Execution Transaction Size Trading System Trading Mode Trading Platform Best Bid / Offer Producer Accumulator 1,904.00 13:58:06 23.50 RFQ N/A Im Table 4 - Price Information Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price Producer Accumulator 1,901.00 1.900.26 1.898.00 Table 5 - Cost Information Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%) 0.00 http://wwww.amius.com Producer Accumulator 0 as per ex-post Table 6 - Likelihood of Execution Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfg Received / Modified Median Transaction Size exec Median Transaction Size all Designated Mkt. Makers Producer Accumulator 2 1,187,660.00 23 50 Table 9 - Timings Instrument Mean Elapsed Acceptance & Execution(s) Mean Elapsed Request & Provision(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s) 1,560.00 246.00 2,340.00 Producer Accumulator 23 Jul 2019 Table 1 - Execution Venue Country of Authority Mkt Segment Mkt Segment Identifier Outages Outage number Outage Avg. Duration Sched. Auction Number Sched. Auction Duration Fail. Transactions Fail. Transactions Value 2019-07-23 Amius Limited 213800C1LJRHXHO5QC19 United Kingdom Table 2 - Type of Financial Instrument Financial Instrument Instrument Classification Currency Exotic QC 10.00 GBP lots Exotic 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 1,900.00 10:05:10 38.75 RFQ 93.00 RFO Exotic Voice Table 4 - Price Information Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price Exotic 1.893.00 1,893.00 1.893.00 1.893.00 Producer Accumulator 1,900.00 1,900.00 1,900.00 1,900.00 Table 5 - Cost Information Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%) 113.40 0 0.00 http://wwww.amius.com Producer Accumulator 0.00 http://wwww.amius.com as per ex-post Table 6 - Likelihood of Execution Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfg Received / Modified Median Transaction Size exec Median Transaction Size all Designated Mkt. Makers Exotic 1 1 1,760,490,00 0 1 93.00 93.00 Producer Accumulator 736,250.00 38.75 38.75 Table 9 - Timings Instrument Mean Elapsed Acceptance & Execution(s) Mean Elapsed Request & Provision(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s) Exotic 2,520.00 120.00 3 780 00 180.00

180.00

180.00

Producer Accumulator

120.00

120.00

26 Jul 2019
Table 1 - Execution Venue
As Of Venue LEI Country of Authority Mkt Segment Met Segment Identifier Outages Outage number Outage Avg. Duration Sched. Auction Sched. Auction Number Sched. Auction Duration Fail. Transactions Value 2019-07-26 Amius Limited 213800C1LJRHXHO5QC19 United Kingdom 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0
Table 2 - Type of Financial Instrument
Financial Instrument Instrument Classification 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 1,885.00 10:13:34 0.00 RFQ N/A Im N/A
Table 4 - Price Information Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price
Producer Accumulator 1,885.00 1,885.00 1,885.00 1,885.00
Table 5 - Cost Information
Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%) Producer Accumulator 114.57 0 0 0 0.00 http://wwww.amius.com as per ex-post
Table 6 - Likelihood of Execution
Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exec Median Transaction Size all Designated Mkt. Makers Producer Accumulator 3 3 1.432.600.00 0 3 38.00 0
Producer Accumulator 3 3 1,432,600.00 0 3 38.00 0
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 0.00 0.00
29 Jul 2019
Table 1 - Execution Venue
As Of Venue LEI Country of Authority Mkt Segment Met Segment Identifier Outages Outage number Outage Avg. Duration Sched. Auction Sched. Auction Number Sched. Auction Duration Fail. Transactions Value 2019-07-29 Amilus Limited 213800C1LJRHXHO5OC19 United Kingdom 0 0 0 0 0 0
Table 2 - Type of Financial Instrument
Financial Instrument
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 1,870.00 10:19:26 37.75 RFQ N/A Im N/A
Producer Accumulator 13:30:00 1 1,870.00 705,925.00 N/A Voice N/A
Table 4 - Price Information Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price
Producer Accumulator 1,870.00 1,870.00 1,870.00 1,870.00
Table 5 - Cost Information
Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%) Producer Accumulator 107.24 0 0 0 0.00 http://wwww.amius.com as per ex-post
Table 6 - Likelihood of Execution
Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Median Transaction Size exc Median Transaction Size all Designated Mkt. Makers Producer Accumulator 2 2 1,411,850.00 0 2 37.75 0 0
Producer Accumulator 2 2 1,411,850.00 0 2 37.75 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 0.00 0.00 0.00 0.00
30 Jul 2019
Table 1 - Execution Venue
As Of Venue LEI Country of Authority Mkt Segment Mkt Segment Identifier Outages Outage number Outage Avg. Duration Sched. Auction Sched. Auction Number Sched. Auction Duration Fail. Transactions Value 2019-07-30 Amilus Limited 213800C1LJRHXHO5QC19 United Kingdom 0 0 0 0 0 0 0 0 0
Table 2 - Type of Financial Instrument
Financial Instrument Instrument Classification Currency
Exotic QC 10.00 GBP lots Exotic 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
Exotic 1 1,853.00 15:11:36 23.00 RFQ N/A Voice N/A
Table 4 - Price Information
InstrumentAvg. Trans. PriceWeighted Avg. Trans. PriceLowest Executed PriceHighest Executed PriceExotic1,853.001,853.001,853.001,853.00
Table 5 - Cost Information
Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%) Exotic 30.20 0 0 0.00 http://www.amius.com as per ex-post
Table 6 - Likelihood of Execution
Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exec Median Transaction Size all Designated Mkt. Makers
Exotic 1 1 426,190.00 0 1 23.00 0
Table 9 - Timings Instrument Mean Elapsed Acceptance & Execution(s) Mean Elapsed Request & Provision(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s)
Exotic 0.00 0.00 0.00 0.00

31 Jul 2019											
able 1 - Execution Venue											
	intry of Authority Mkt 9	Seament Mkt Sea	ament Identifier O	utages Outage nun	her Outage Avg. Dur	ion Sched Aucti	on Sched Auction I	lumber Sched	Auction Duration Fail.	Transactions Fail Tra	nsactions Number Fail. Transac
2019-07-31 Amius Limited 213800C1LJRHXHO5QC19 Uni		beginene Tike beg	gmene raeneme.	0	0	0	on School Austron	James Senear	Addion Daration Tun	0	0
Table 2 - Type of Financial Instrument											
	ification Currency										
Producer Accumulator QC 10.00 GBP lots Producer Accumula	tor GBP										
Table 3 - Price Information											
Instrument Time (T) Size Range Average Ex Producer Accumulator 1	ecuted Total Executed	Price Time o	of Execution Trans	37.25 RFQ	System Trading Mod	Trading Platform Im	N/A				
Producer Accumulator 1		1,872.00	15:37:31	37.25 RFQ 37.25 RFQ	N/A N/A	Im	N/A				
Table 4 - Price Information											
Instrument Avg. Trans. Price Weighted Avg.			hest Executed Price								
Producer Accumulator 1,869.88	1,868.24	1,858.25	1,880.00)							
Table 5 - Cost Information											
Instrument Execution Fees Modifications Ma Producer Accumulator 316.96 0				Value of Costs (%)							
Producer Accumulator 316.96 0 Table 6 - Likelihood of Execution	0 0.	.00 http://wwww.a	annus.com	as per ex-post	1						
Instrument Orders Received Trans. Executed	Total Notional Value	Cancelled or With	hdrawn Pfg Peccin	ad / Modified Modi-	n Transaction Size ov	Median Transact	tion Size all Decign				
Producer Accumulator 6 6		Cancelled of Willi					37.25	ted Mkt Maker	e		
			0	6	37.		37.23	ited Mkt. Makers	s		
Table 9 - Timings			0	6	37.		37.23	ted Mkt. Maker	s 0		
Table 9 - Timings Instrument Mean Elapsed Acceptance & Execu	tion(s) Mean Elapsed F	Request & Provision						ited Mkt. Makers	S 0		
Instrument Mean Elapsed Acceptance & Execute Producer Accumulator 1 11 Aug 2019 Table 1 - Execution Venue LEI Coi	.030.00 ntry of Authority Mkt	2	ion(s) Median Elaps 210.00	sed Acceptance & Ex	ecution(s) Median El 1,590.00	sed Request & Pr	270.00	(0	Transactions Fail. Tra	nsactions Number Fall. Transac
Producer Accumulator 1 01 Aug 2019 Table 1 - Execution Venue	.030.00 ntry of Authority Mkt	2	ion(s) Median Elaps 210.00	sed Acceptance & Ex	ecution(s) Median El 1,590.00	ion Sched. Aucti	270.00	(0		
Instrument	untry of Authority Mkt s	2	ion(s) Median Elaps 210.00	sed Acceptance & Ex	ecution(s) Median El 1,590.00	ion Sched. Aucti	270.00	(0		
Instrument	intry of Authority Mkt sed Kingdom	2	ion(s) Median Elaps 210.00	sed Acceptance & Ex	ecution(s) Median El 1,590.00	ion Sched. Aucti	270.00	(0		
Instrument	intry of Authority Mkt sed Kingdom	2	ion(s) Median Elaps 210.00	sed Acceptance & Ex	ecution(s) Median El 1,590.00	ion Sched. Aucti	270.00	(0		
Instrument	intry of Authority Mkt sed Kingdom iffication Currency GBP	Segment Mkt Seg	ion(s) Median Elap: 210.00	sed Acceptance & Ex utages Outage nun 0	acution(s) Median El 1,590.00 ber Outage Avg. Dur	ion Sched. Aucti	270.00 on Sched. Auction I	(0		
Instrument	intry of Authority Mkt sed Kingdom iffication Currency GBP	Segment Mkt Seg	ion(s) Median Elap: 210.00	sed Acceptance & Ex utages Outage nun 0	acution(s) Median El 1,590.00 ber Outage Avg. Dur	ion Sched. Aucti	270.00 on Sched. Auction I	(0		
Instrument	intry of Authority Mkt sed Kingdom iffication Currency GBP	Segment Mkt Seg Price Time o	ion(s) Median Elaps 210.00	utages Outage nun 0	cecution(s) Median El 1,590.00 ber Outage Avg. Dur 0	ion Sched. Aucti	povision(s) 270.00	(0		
Instrument Mean Elapsed Acceptance & Execuproducer Accumulator 1 101 Aug 2019 able 1 - Execution Venue As Of Venue LEI Cor 2019-08-01 Amius Limited 213800C1LJRHXHO5QC19 Unitable 2 - Type of Financial Instrument Financial Instrument Instrument Instrument Class Producer Accumulator QC 10.00 GBP lots Producer Accumulator able 3 - Price Information Instrument Time (T) Size Range Average Exproducer Accumulator 1 able 4 - Price Information Instrument Avg. Trans. Price Weighted Avg.	intry of Authority Mkt sed Kingdom iffication Currency GBP ecuted Total Executed Frans. Price Lowest Ex.	Segment Mkt Seg Price Time of 1,876.28	of Execution Trans 15:27:28	utages Outage nun 0 action Size Trading 74.00 RFQ	cecution(s) Median El 1,590.00 ber Outage Avg. Dur 0	ion Sched. Aucti	povision(s) 270.00	(0		
Instrument	intry of Authority Mkt : ed Kingdom iffication Currency tor GBP ecuted Total Executed	Segment Mkt Seg Price Time of 1,876.28	of Execution Trans	utages Outage nun 0 action Size Trading 74.00 RFQ	cecution(s) Median El 1,590.00 ber Outage Avg. Dur 0	ion Sched. Aucti	povision(s) 270.00	(0		
Instrument Mean Elapsed Acceptance & Executive Producer Accumulator 1 101 Aug 2019 Table 1 - Execution Venue LEI Coi 2019-08-01 Amilus Limited 213800C1L1RHXH05QC19 Unitable 2 - Type of Financial Instrument Financial Instrument Instrument Class Producer Accumulator QC 10.00 GBP lots Producer Accumulator Instrument Time (T) Size Range Average Exproducer Accumulator 1 Table 3 - Price Information 1 Table 4 - Price Information 1,876.28 Producer Accumulator 1,876.28	intry of Authority Mkt : ed Kingdom ification Currency tor GBP ecuted Total Executed Frans. Price Lowest Executed	Segment Mkt Seg Price Time of 1,876.28	of Execution Trans 15:27:28 Sphest Executed Price 1,876.28	utages Outage num 0 action Size Trading 74.00 RFQ	ber Outage Avg. Dur System Trading Mod	ion Sched. Aucti	povision(s) 270.00	(0		
Instrument Mean Elapsed Acceptance & Execuproducer Accumulator 1 11. Aug 2019 Table 1 - Execution Venue	intry of Authority Mkt sed Kingdom iffication Currency tor GBP cuted Total Executed Frans. Price Lowest Ex. 1,876.28	Segment Mkt Seg Price Time of 1,876.28 Recuted Price High 1,876.28	of Execution Trans 15:27:28 sphest Executed Price 1,876.28 Rebates	utages Outage nun 0 action Size Trading 74.00 RFQ	ber Outage Avg. Dur System Trading Mod	ion Sched. Aucti	povision(s) 270.00	(0		
Instrument Producer Accumulator As Of Venue LEI Cordinary University of the Instrument Producer Accumulator As Of Venue LEI Cordinary University of the Instrument Producer Accumulator QC 10.00 GBP lots Producer Accumulator QC 10.00 GBP lots Producer Accumulator Instrument	intry of Authority Mkt sed Kingdom iffication Currency tor GBP cuted Total Executed Frans. Price Lowest Ex. 1,876.28	Segment Mkt Seg Price Time of 1,876.28	of Execution Trans 15:27:28 sphest Executed Price 1,876.28 Rebates	utages Outage num 0 action Size Trading 74.00 RFQ	ber Outage Avg. Dur System Trading Mod	ion Sched. Aucti	povision(s) 270.00	(0		
Instrument Producer Accumulator Instrument Instrument Avg. Trans. Price Weighted Avg. Producer Accumulator Instrument Ins	intry of Authority Mkt sed Kingdom iffication Currency tor GBP ecuted Total Executed Frans. Price Lowest Ext 1,876.28 rket Data 3rd Party Fe 0 0.	Segment Mkt Seg Price Time of 1,876.28 Recuted Price High 1,876.28 Recuted Price High 1,876.28 Recuted Price High 1,876.28	of Execution Trans 15:27:28 sphest Executed Price 1,876.28 Rebates amilus.com	action Size Trading 74.00 RFQ Value of Costs (%) as per ex-post	ber Outage Avg. Dur O System Trading Mod	ion Sched. Aucti 0 Trading Platform	povision(s) 270.00	lumber Sched.	Auction Duration Fail.		
Instrument Mean Elapsed Acceptance & Execution	intry of Authority Mkt sed Kingdom iffication Currency tor GBP ecuted Total Executed Frans. Price Lowest Ext 1,876.28 rket Data 3rd Party Fe 0 0.	Segment Mkt Seg Price Time of 1,876.28 Recuted Price High 1,876.28 Recuted Price High 1,876.28 Recuted Price High 1,876.28	of Execution Trans 15:27:28 sphest Executed Price 1,876.28 Rebates amilus.com	action Size Trading 74.00 RFQ Value of Costs (%) as per ex-post	ber Outage Avg. Dur O System Trading Mod	ion Sched. Aucti 0 Trading Platform	povision(s) 270.00	lumber Sched.	Auction Duration Fail.		
Instrument Producer Accumulator Instrument I	intry of Authority Mkt sed Kingdom iffication Currency tor GBP ecuted Total Executed Frans. Price Lowest Ext 1,876.28 rket Data 3rd Party Fe 0 0. Total Notional Value	Segment Mkt Seg Price Time of 1,876.28 Recuted Price High 1,876.28 Recuted Price High 1,876.28 Recuted Price High 1,876.28	of Execution Trans 15:27:28 sphest Executed Price 1,876.28 Rebates amilus.com	action Size Trading 74.00 RFQ Value of Costs (%) as per ex-post	ber Outage Avg. Dur System Trading Mod N/A	ion Sched. Aucti 0 Trading Platform	on Sched. Auction I Best Bid / Offer N/A	lumber Sched.	Auction Duration Fail.		
Instrument Producer Accumulator Instrument I	intry of Authority Mkt sed Kingdom iffication Currency tor GBP cuted Total Executed Frans. Price Lowest Ext. 1,876.28 rket Data 3rd Party Fe 0 0. Total Notional Value 1,388,450.16	Segment Mkt Seg Price Time of 1,876.28 Recuted Price High 1,876.28 Recuted Price High 1,876.28 Recuted Price High 1,876.28 Recuted Price High 1,876.28	of Execution Trans 15:27:28 Rebates amius.com htdrawn Rfq Received	action Size Trading 74.00 RFQ Value of Costs (%) as per ex-post	ber Outage Avg. Dur System Trading Mod N/A n Transaction Size ex 74.	ion Sched. Aucti 0 Trading Platform Im	on Sched. Auction I Best Bid / Offer N/A Clion Size all Design. 74.00	lumber Sched.	Auction Duration Fail.		

02 Aug 2019

Table 1 - Execution Venue

	As Of	Venue	LEI	Country of Authority	Mkt Segment Mkt Segment Identifie	r Outages	Outage number	Outage Avg. Duration	Sched. Auction	Sched. Auction Number	Sched. Auction Duration	Fail. Transactions	Fail. Transactions Number	Fail. Transactions Value
20	019-08-02 An	nius Limited	213800C1LJRHXHO5QC19	United Kingdom		0	0) (0	0	0

Table 2 - Type of Financial Instrument

Financial Instrument	Instrument Classification	Currency
Exotic QC 10.00 GBP lots	Exotic	GBP
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
Exotic		1			1,885.00	11:46:54	15.00	RFQ	N/A	Email	N/A
Producer Accumulator		1			1,861.00	16:48:08	36.75	RFQ	N/A	Im	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Exotic	1,885.00	1,885.00	1,885.00	1,885.00
Producer Accumulator	1,861.00	1,861.00	1,861.00	1,861.00

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Exotic	19.10	0	0	0.00	http://wwww.amius.com		as per ex-post
Producer Accumulator	50.72	0	0	0.00	http://www.amius.com		as per ex-post

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction Size exec	Median Transaction Size all	Designated Mkt. Makers
Exotic	0	1	282,750.00	0	1	15.00	15.00	0
Producer Accumulator	1	1	683.917.50	0	1	36.75	36.75	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	70,140.00	1,200.00	105,210.00	1,800.00
Producer Accumulator	60.00	60.00	90.00	90.00

05 Aug 2019

Table 1 - Execution Venue

As Of	Venue	LEI	Country of Authority	Mkt Segment	Mkt Segment Identifier	Outages	Outage number	Outage Avg. Duration	Sched. Auction	 Sched. Auction Number 	Sched. Auction Duration	Fail. Transactions	Fail. Transactions Number	Fail. Transactions Value
2019-08-	05 Amius Limited	213800C1LJRHXHO5OC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Financial Instrument	Instrument Classification	Currency
Exotic QC 10.00 GBP lots	Exotic	GBP
Producer Accumulator OC 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
Exotic		1			1,845.00	12:27:15	84.00	RFQ	N/A	Voice	N/A
Producer Accumulator		1			1,840.00	15:17:59	36.50	RFQ	N/A	Im	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Exotic	1,845.00	1,845.00	1,845.00	1,845.00
Producer Accumulator	1 840 00	1 840 00	1 840 00	1 840 00

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Exotic	103.56	0	0	0.00	http://wwww.amius.com		as per ex-post
Producer Accumulator	33.75	0	0	0.00	http://wwww.amius.com		as per ex-post

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction Size exec	Median Transaction Size all	Designated Mkt. Makers
Exotic	1	1	1,549,800.00	0	1	84.00	84.00	0
Producer Accumulator	1	1	671 600 00	0	1	36.50	36.50	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	1,440.00	0.00	2,160.00	0.00
Producer Accumulator	3,780.00	60.00	5,670.00	90.00

07 Aug 2019 Table 1 - Execution Venue As Of Venue Country of Authority Mkt Segment Mkt Segment Identifier Outages Outage number Outage Avg. Duration Sched. Auction Sched. Auction Number Sched. Auction Duration Fail. Transactions Fail. Transactions Number Fail. Transactions Value 2019-08-07 Amius Limited 213800C1LJRHXHO5OC19 United Kingdom Table 2 - Type of Financial Instrument Consumer Accumulator QC 10.00 GBP lots Consumer Accumulator Table 3 - Price Information Instrument Time (T) Size Range Average Executed Total Executed Price Time of Execution Transaction Size Trading System Trading Mode Trading Platform Best Bid / Offer Consumer Accumulator 1,799.00 16:01:07 250.00 RFQ N/A Im Table 4 - Price Information Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price Consumer Accumulator 1,799.00 1,799.00 1.799.00 1.799.00 Table 5 - Cost Information Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%) 0.00 http://wwww.amius.com Consumer Accumulator as per ex-post Table 6 - Likelihood of Execution Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfg Received / Modified Median Transaction Size exec Median Transaction Size exec Median Transaction Size all Designated Mkt. Makers Consumer Accumulator 2 8,995,000.00 250.00 250.00 Table 9 - Timings Instrument Mean Elapsed Acceptance & Execution(s) Mean Elapsed Request & Provision(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s) Consumer Accumulator 450.00 0.00 630.00 16 Aug 2019 Table 1 - Execution Venue Country of Authority Mkt Segment Mkt Segment Identifier Outages Outage number Outage Avg. Duration Sched. Auction Number Sched. Auction Duration Fail. Transactions Fail. Transactions Value 2019-08-16 Amius Limited 213800C1LJRHXHO5QC19 United Kingdom Table 2 - Type of Financial Instrument Financial Instrument Instrument Classification Currency Exotic QC 10.00 GBP lots Exotic 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 1,710.00 16:45:01 150.00 RFQ Email Producer Accumulator 75.00 RFO Table 4 - Price Information Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price Exotic 1,710.00 1,710.00 1,710.00 1,710.00 Producer Accumulator 1,710.00 1,710.00 1,710.00 1,710.00 Table 5 - Cost Information Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%) 124.62 0 0.00 http://wwww.amius.com Producer Accumulator 124.62 0.00 http://wwww.amius.com as per ex-post Table 6 - Likelihood of Execution Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfg Received / Modified Median Transaction Size exec Median Transaction Size all Designated Mkt. Makers Exotic 1 1 2,565,000.00 0 1 150.00 150.00 Producer Accumulator 2,565,000.00 75.00 75.00 Table 9 - Timings Instrument Mean Elapsed Acceptance & Execution(s) Mean Elapsed Request & Provision(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s) Exotic 780 00 10 680 00 1,170.00 16 020 00 Producer Accumulator 780.00 10,680.00 1,170.00 16,020.00

19 Aug 2019																
Table 1 - Execu	ition Venue															
As Of	Venue	LEI		Country of	Authority N	lkt Seament Mi	kt Seament Identifier	Outages Outage	numher	Outage Avg. I	Duration Sched	Auction Sched Auction N	lumber Sched. Auction Duration	n Fail Transactions	Fail Transactions Number	Fail. Transactions Value
2019-08-19 Ar						int ocyment 11	ne oogmene zueneme.	0	0	outage Arg.	0	Auction School Auction 1	amber benear Audelon Barati	0	C	
Table 2 - Type	of Financial	Instrument			•	•							•		•	· · · · · · · · · · · · · · · · · · ·
	cial Instrum		strument	Classification	Currency											
Exotic QC 10.00			otic	Ciabbilleation	GBP											
Producer Accum		00 GBP lots Pro	oducer Acc	umulator	GBP											
Table 3 - Price	Information															
Instrumer	nt Time	(T) Size Rang	ge Avera	ge Executed	Total Execu	ted Price T	Time of Execution Tr	ansaction Size Tra	ding Syst	tem Trading M	Mode Trading Pla	tform Best Bid / Offer				
Producer Accum			1			1,726.58	12:08:39	148.00 RFC		N/A	Voice	N/A				
Exotic			1			1,726.58	12:08:58	74.00 RFC)	N/A	Voice	N/A				
Table 4 - Price	Information															
Instrumer	nt Avg.	Trans. Price V	Weighted A	Avg. Trans. F	rice Lowest	Executed Price	Highest Executed P	rice								
Exotic		1,726.58		1,72		1,726.58										
Producer Accum		1,726.58		1,72	6.57	1,726.58	1,72	6.58								
Table 5 - Cost I																
Instrumer	nt Exec	ution Fees Mod						tes Value of Costs	(%)							
Exotic		95.19		0	0	0.00 http://ww		as per ex-post								
Producer Accum		117.01		0	0	0.00 http://ww	www.amius.com	as per ex-post								
Table 6 - Likelil																
Instrumer	nt Orde	rs Received Tr	rans. Exec						ledian Tra			nsaction Size all Designa				
Producer Accum	lates	1		1	1,277,665.5 2,555,331.0		0	1			74.00 48.00	74.00 148.00	0			
		1		1	2,555,551.0	JU	U	1		1,	46.00	140.00	0			
Table 9 - Timin																
Instrumer Exotic	nt Meai	Elapsed Accep	ptance & E	3,060.00	Mean Elaps	ed Request & Pr	rovision(s) Median E	lapsed Acceptance		ion(s) Median 590.00	Elapsed Request	% Provision(s) 90.00				
Producer Accum	nulator			2,820.00			120.00			230.00		180.00				
1				_,,												
28 Aug 2019																
Table 1 - Execu	ition Venue															
As Of	Venue	LEI		Country of	Authority M	lkt Seament Mi	kt Seament Identifier	Outages Outage	number	Outage Avg. I	Duration Sched.	Auction Sched, Auction N	lumber Sched. Auction Duration	n Fail. Transactions	Fail. Transactions Number	Fail. Transactions Value
2019-08-28 Ar						int ocyment 11	ne oogmene zueneme.	0	0	outage Arg.	0	Auction School Auction 1	amber benear Audelon Barati	0		
Table 2 - Type	of Financial	Instrument			•	•							•		•	·
	cial Instrum		nstrumen	t Classification	on Currency											
Consumer Accur					GBP											
Table 3 - Price	Information					-										
Instrume		e (T) Size Ran	nge Aver	age Executed	Total Exec	uted Price	Time of Execution T	ransaction Size Tr	ading Sys	stem Trading	Mode Trading Pl	atform Best Bid / Offer				
Consumer Accur		c (1) 5.20 Kuii	1	age Executed	. Total Exce	1,721.00	15:43:55	100.00 RF		N/A	Email	N/A				
Table 4 - Price																
Instrume		. Trans. Price	Weighted	Avg. Trans	Price Lower	at Executed Price	e Highest Executed	Price								
Consumer Accur		1,721.00	o.gteu		21.00	1,721.0		21.00								
Table 5 - Cost I				,			· · · · · · · · · · · · · · · · · · ·									
Instrume		cution Fees Mo	odification	ns Market D	ata 3rd Par	tv Fees	Url Reb	ates Value of Cost	s (%)							
Consumer Accur		101.84		0	0		www.amius.com	as per ex-post	()							
Table 6 - Likelil		ution														
Instrume			Trans. Fva	ecuted Total	l Notional Va	lue Cancelled o	or Withdrawn Rfa Re	ceived / Modified	Median T	ransaction Size	e exec Median Tr	ansaction Size all Design	nated Mkt. Makers			
Consumer Accur		1	ans. Ext	1	1,721,000		0	1	Suluii II		100.00	100.00	0			
Table 9 - Timing		-			_,,000			-								
Instrume		n Flanced Acco	entance 9.	Evecution(c	Mean Flan	sed Pennect 9. F	Provision(s) Median	Flanced Accentance	& Evecut	tion(s) Modia	n Flanced Peguas	t & Provision(s)				
Consumer Accur		iii Liapseu Acce	cptance &	420.00		sea nequest & P	3,300.00	Liupaeu Acceptance		630.00	iii Liapseu Reques	4,950.00				
Accu				.20.00			2,500.00			223.00		.,,,,,,,,,,				

02 Sep 2019 Table 1 - Execution Venue As Of Venue Country of Authority Mkt Segment Mkt Segment Identifier Outages Outage number Outage Avg. Duration Sched. Auction Sched. Auction Number Sched. Auction Duration Fail. Transactions Fail. Transactions Number Fail. Transactions Value 2019-09-02 Amius Limited 213800C1LJRHXHO5QC19 United Kingdom Table 2 - Type of Financial Instrument Exotic QC 10.00 GBP lots Exotic 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 1,725.00 Producer Accumulator 1.716.00 16:52:00 65.00 RFO N/A Producer Accumulator N/A Voice 16:52:52 130.00 RFO Exotic 1,716.00 N/A Voice N/A Table 4 - Price Information Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price 1.716.00 1.716.00 1.716.00 1.716.00 Exotic Producer Accumulator 1,720.80 1,716.00 1,725.00 Table 5 - Cost Information Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%) 0.00 http://wwww.amius.com Exotic 165.49 0 as per ex-post Producer Accumulator 141 71 0.00 http://wwww.amius.com as per ex-post Table 6 - Likelihood of Execution Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exec Median Transaction Size all Designated Mkt. Makers 2,230,800,00 130.00 Exotic 130.00 Producer Accumulator 2,391,900.00 42 25 42 25 Table 9 - Timings Instrument Mean Elapsed Acceptance & Execution(s) Mean Elapsed Request & Provision(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s) Exotic 0.00 0.00 0.00 0.00 Producer Accumulator 2,820.00 0.00 0.00 0.00 03 Sep 2019 Table 1 - Execution Venue As Of Venue Country of Authority Mkt Segment Mkt Segment Identifier Outages Outage number Outage Avg. Duration Sched. Auction Number Sched. Auction Duration Fail. Transactions Fail. Transactions Number Fail. Transactions Value 2019-09-03 Amius Limited 213800C1LJRHXHO5QC19 United Kingdom 0 Table 2 - Type of Financial Instrument Financial Instrument Instrument Classification Currency Exotic QC 10.00 GBP lots Exotic Table 3 - Price Information

Instrument	Time (T) Size	Range Averag	e Executed T	otal Executed	Price	Time of Execution	Transa	ction Size	Trading System	Trading Mode	Trading Platform	Best Bid / O
Exotic		1			1,746.00	11:01:49		64.00	RFQ	N/A	Voice	N/A
Table 4 - Price	e Information											
Instrument	Avg. Trans. Pri	e Weighted A	vg. Trans. Pri	ce Lowest Exec	cuted Price	Highest Execute	ed Price					
Exotic	1,746.0	00	1,746.	00	1,746.00)	1,746.00					
Table 5 - Cost	Information											
Instrument	Execution Fees	Modifications	Market Data	3rd Party Fee	s	Url R	ebates	Value of Co	osts (%)			
Exotic	82.33	0	0	0.0	0 http://w	www.amius.com		as per ex-p	ost			

ı	Table 6 - Like	illiood of Executio							
l	Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction Size exec	Median Transaction Size all	Designated Mkt. Makers
ı	Exotic	1	1	1,117,440.00	0	1	64.00	64.00	0

Table 9 - Timi	ings			
Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)
Exotic	240.00	1,680.00	360.00	2,520.00

Table 6 - 1 Hardbard of Francistan

04 Sep 2019
able 1 - Execution Venue
As Of Venue LEI Country of Authority Mkt Segment Mkt Segment Identifier Outage Outage number Outage Avg. Duration Sched. Auction Number Sched. Auction Number Sched. Auction Duration Fail. Transactions Valled Fail. Transactions
Table 2 - Type of Financial Instrument
Financial Instrument Instrument Classification 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 1,732.00 11:17:39 41.75 RFQ N/A Im N/A Producer Accumulator 1 1,749.00 14:17:46 31.25 RFQ N/A Im N/A
Table 4 - Price Information
Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price
Producer Accumulator 1,740.92 1,741.50 1,732.00 1,749.00
Table 5 - Cost Information
Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%)
Producer Accumulator 108.80 0 0 0.00 http://wwww.amius.com as per ex-post
Table 6 - Likelihood of Execution
Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exec Median Transaction Size all Designated Mkt. Makers Producer Accumulator 4 4 2,353,422.50 0 0 4 36.50 0 0 0
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 7,470.00 1,530.00 7,170.00 1,620.00
06 Sep 2019
Table 1 - Execution Venue
As Of Venue LEI Country of Authority Mkt Segment Identifier Outage Avg. Duration Sched. Auction Number Sched. Auction Number Sched. Auction Duration Fail. Transactions Vall 2019-09-06 Amius Limited 213800C1LJRHXH05QC19 United Kingdom
Table 2 - Type of Financial Instrument
Financial Instrument Instrument Classification 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 Mode Trading Platform Best Bid / Offer Producer Accumulator 1 1,729.50 13:42:58 30.75 RFQ N/A Im N/A
Table 4 - Price Information
Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price
Producer Accumulator 1,729.75 1,729.75 1,729.50 1,730.00
Table 5 - Cost Information
Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%)
Producer Accumulator 63.04 0 0 0.00 http://wwww.amius.com as per ex-post
Table 6 - Likelihood of Execution
Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exec Median Transaction Size all Designated Mkt. Makers
Producer Accumulator 2 2 1,063,796.25 0 2 30.75 0
Producer Accumulator 2 2 1,063,796.25 0 2 30.75 30.75 0 Table 9 - Timings
Producer Accumulator 2 2 1,063,796.25 0 2 30.75 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 2 2 1,063,796.25 0 2 30.75 30.75 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 10,350.00 300.00 15,360.00 450.00
Producer Accumulator 2 2 1,063,796.25 0 2 30.75 30.75 0
Producer Accumulator 2 2 1,063,796.25 0 2 30.75 30.75 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) 450.00 Producer Accumulator 10,350.00 300.00 15,360.00 450.00 OP Sep 2019 Table 1 - Execution Venue As Of Venue LEI Country of Authority Mkt Segment Mkt Segment Identifier Outage Avg. Duration Sched. Auction Number Sched. Auction Duration Fail. Transactions Vamber Fail. Transactions Value Fail. Trans
Producer Accumulator 2 2 1,063,796.25 0 2 30.75 30.75 0
Producer Accumulator 2 2 1,063,796.25 0 2 30.75 30.75 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) Median Elapsed Requ
Producer Accumulator 2 2 1,063,796.25 0 2 30.75 30.75 0 Table 9 - Timings Instrument Mean Elapsed Acceptance & Execution(s) Mean Elapsed Request & Provision(s) 10,350.00 300.00 15,360.00 450.00 90 Sep 2019 Table 1 - Execution Venue As Of Venue LEI Country of Authority Mkt Segment Mkt Segment Mkt Segment Identifier Outage Outage number Outage Avg. Duration Sched. Auction Number Sched. Auction Number Sched. Auction Duration Fail. Transactions Fail. Transactions Val 2019-09-09 Amilus Limited 213800C1LDRHXHOSQC19 United Kingdom 0 0 0 0 Table 2 - Type of Financial Instrument
Producer Accumulator 2 2 1,063,796.25 0 2 30.75 30.75 0 Table 9 - Timings Instrument Mean Elapsed Acceptance & Execution(s) Mean Elapsed Request & Provision(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s) Median Elapsed R
Producer Accumulator 2 2 1,063,796.25 0 2 30.75 30.75 0
Producer Accumulator 2 2 1,063,796.25 0 2 30.75 30.75 0
Producer Cacumulator Cac
Produce Accumulator 2
Producer Accountable 2
Producer Accountable
Producer Accumulator 2 2 1,063,796.25 0 2 30.75 30.75 0
Producer Accounsilator 2 2 1,063,796.25 0 2 30.75 30.75 0
Produce Accountable Produce
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Produce Prod

10 Sep 2019 Table 1 - Execution Venue As Of Venue Country of Authority Mkt Segment Mkt Segment Identifier Outages Outage number Outage Avg. Duration Sched. Auction Sched. Auction Number Sched. Auction Duration Fail. Transactions Fail. Transactions Number Fail. Transactions Value 2019-09-10 Amius Limited 213800C1LJRHXHO5OC19 United Kingdom Table 2 - Type of Financial Instrument Producer Accumulator QC 10.00 GBP lots Producer Accumulator Table 3 - Price Information Instrument Time (T) Size Range Average Executed Total Executed Price Time of Execution Transaction Size Trading System Trading Mode Trading Platform Best Bid / Offer Producer Accumulator 1,746.00 13:44:19 15.13 REO N/A Im Table 4 - Price Information Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price Producer Accumulator 1.746.00 1.746.00 1.746.00 Table 5 - Cost Information Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%) 0.00 http://wwww.amius.com Producer Accumulator as per ex-post Table 6 - Likelihood of Execution

Producer Accumulator 2 2 403,069.80 0 2 15.13 15.13

Table 9 - Timings

Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfg Received / Modified Median Transaction Size exec Median Transaction Size all Designated Mkt. Makers

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

Producer Accumulator 1,320.00 60.00 60.00

A DC

As Of Venue LEI Country of Authority Mkt Segment Met Segment Identifier Outage Avg. Duration Sched. Auction Number Sched. Auction Number Sched. Auction Duration Fail. Transactions Value 2019-09-11 Amius Limited 213800C1LJRHXHO5QC19 United Kingdom 0 0 0 0 0 0 0

Table 2 - Type of Financial Instrument

Financial Instrument Instrument Classification Currency
Exotic QC 10.00 GBP lots Exotic GBP
Producer Accumulator QC 10.00 GBP lots Producer Accumulator GBP

Table 3 - Price Information

11 Sep 2019

Instrument Time (T) Size Range Average Executed Total Executed Price Time of Execution Transaction Size Trading System Trading Mode Trading Platform Best Bid / Offer 1,754.00 09:46:10 58.00 RFQ Voice Exotic 1,730.00 09:58:33 15.00 RFO Producer Accumulato N/A Im Producer Accumulator 1,740.00 13:01:59 30.00 RFO Im N/A N/A Producer Accumulator 1,732.00 15:24:15 40.50 RFQ N/A Im N/A Exotic 1,770.00 15:46:56 58.00 RFQ N/A Im N/A 17:02:10 Producer Accumulator 1.742.00 30.00 RFO N/A Im N/A

Table 4 - Price Information

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

 Exotic
 1,761.33
 1,761.80
 1,754.00
 1,770.00

 Producer Accumulator
 1,734.80
 1,735.69
 1,730.00
 1,742.00

Table 5 - Cost Information

Table 6 - Likelihood of Execution

Table 9 - Timings

InstrumentMean Elapsed Acceptance & Execution(s)Mean Elapsed Request & Provision(s)Median Elapsed Acceptance & Execution(s)Median Elapsed Request & Provision(s)Exotic1,060.00420.00540.00900.00Producer Accumulator1,884.00144.002,520.000.00

18 Sep 2019						
able 1 - Execution Venue						
			e number Outage Avg. D	uration Sched. Auction	ched. Auction Number Sched. Auction Duration Fail. To	ansactions Fail. Transactions Number Fail. Transactions Val
2019-09-18 Amius Limited 213800C1LJRHXH05QC19 U	lited Kingdom	0	0	0		0
able 2 - Type of Financial Instrument Financial Instrument Instrument Clas	ssification Currency					
Producer Accumulator QC 10.00 GBP lots Producer Accumu						
able 3 - Price Information						
	xecuted Total Executed Price 7	Time of Execution Transaction Size Tr	ading System Trading Mo	ode Trading Platform Be	t Bid / Offer	
Producer Accumulator 1	1,810.00	15:52:16 28.75 RF		Im N/		
able 4 - Price Information						
Instrument Avg. Trans. Price Weighted Avg	. Trans. Price Lowest Executed Price	Highest Executed Price				
roducer Accumulator 1,810.00	1,810.00 1,810.00	1,810.00				
able 5 - Cost Information						
Instrument Execution Fees Modifications Modifications Producer Accumulator 23.89 0	1arket Data 3rd Party Fees 0 0.00 http://ww	Url Rebates Value of Cost www.amius.com as per ex-post	s (%)			
ble 6 - Likelihood of Execution	0.00 Http://ww	www.aiiius.com as per ex-post				
	d Total Notional Value Cancelled of	r Withdrawn Rfq Received / Modified	Median Transaction Size a	vec Median Transaction	ize all Designated Mkt Makers	
roducer Accumulator 1	1 520,375.00	0 1		8.75	28.75 0	
ble 9 - Timings	-					
	ution(s) Mean Elapsed Request & Pi	rovision(s) Median Elapsed Acceptance	& Execution(s) Median	Elapsed Request & Provisi	n(s)	
roducer Accumulator	0.00	0.00	0.00		0.00	
Sep 2019						
able 1 - Execution Venue As Of Venue LEI Co	ountry of Authority Mit Comment	kt Sagment Identifier Outside Out	o number Outres Ave. D	uration School Austin	shod Austion Number School Austion Duration 5-11 T	ancactions Eail Transactions Number Eail Transactions Vol
As Of Venue LEI Co 019-09-20 Amius Limited 213800C1LJRHXHO5QC19 Ui		Rt Segment Identifier Outages Outag	0 Outage Avg. D	0 O	thed. Auction Number Sched. Auction Duration Fall. II	ansactions Fail. Transactions Number Fail. Transactions Val
ble 2 - Type of Financial Instrument				-	,	•
	ssification Currency					
roducer Accumulator QC 10.00 GBP lots Producer Accumu						
ble 3 - Price Information						
Instrument Time (T) Size Range Average E	xecuted Total Executed Price 7	Time of Execution Transaction Size Tr	ading System Trading Mo	ode Trading Platform Be	t Bid / Offer	
roducer Accumulator 1	1,804.00	11:52:04 49.00 RF		Im N/		
roducer Accumulator 1 roducer Accumulator 1	1,809.78 1,812.00	13:42:44 49.00 RF 16:29:58 49.00 RF		Im N/		
ble 4 - Price Information			, 1411	,		
	. Trans. Price Lowest Executed Price	Highest Executed Price				
Producer Accumulator 1,819.56	1,839.80 1,804.00					
able 5 - Cost Information						
Instrument Execution Fees Modifications M		Url Rebates Value of Cost	s (%)			
Producer Accumulator 542.30 0	0 0.00 http://ww	www.amius.com as per ex-post				
able 6 - Likelihood of Execution						
	d Total Notional Value Cancelled or 5 8,295,692.20	r Withdrawn Rfq Received / Modified		exec Median Transaction	ize all Designated Mkt. Makers 49.00 0	
able 9 - Timings	5 6,293,092.20	0 3	4.	5.00	45.00	
	ution(s) Mean Flansed Request & Pr	rovision(s) Median Elapsed Acceptance	& Execution(s) Median	Flansed Request & Provisi	n(s)	
roducer Accumulator	0.00	0.00	0.00	Liapsea Request a 1101is	0.00	
						
3 Sep 2019						
ble 1 - Execution Venue						
					ched. Auction Number Sched. Auction Duration Fail. To	ansactions Fail. Transactions Number Fail. Transactions Val
019-09-23 Amius Limited 213800C1LJRHXHO5QC19 U	iitea Kingdom	0	0	0		0
ble 3 Time of Elegandal Tuetonoset						
	cification Currency					
Financial Instrument Instrument Class	ssification Currency lator GBP					
Financial Instrument Instrument Class oducer Accumulator QC 10.00 GBP lots Producer Accumu						
Financial Instrument Instrument Clas oducer Accumulator QC 10.00 GBP lots Producer Accumu ole 3 - Price Information	lator GBP	Time of Execution Transaction Size Tr	ading System Trading Mo	ode Trading Platform Be	t Bid / Offer	
Financial Instrument Instrument Clas oducer Accumulator QC 10.00 GBP lots Producer Accumu ble 3 - Price Information Instrument Time (T) Size Range Average E	lator GBP	Fime of Execution Transaction Size Tr 11:48:47 147.00 RF		ode Trading Platform Be		
Financial Instrument Instrument Clast oducer Accumulator QC 10.00 GBP lots Producer Accumulator lots of the Clast oducer Accumulator Instrument Time (T) Size Range Average Enducer Accumulator 1	lator GBP Executed Total Executed Price T					
Financial Instrument Instrument Clas oducer Accumulator QC 10.00 GBP lots Producer Accumu le 3 - Price Information Instrument Time (T) Size Range Average E oducer Accumulator 1 le 4 - Price Information Instrument Avg. Trans. Price Weighted Avg	issecuted Total Executed Price T 1,885.06 Trans. Price Lowest Executed Price	11:48:47 147.00 RF				
Financial Instrument Clas oducer Accumulator QC 10.00 GBP lots Producer Accumu ble 3 - Price Information Instrument Time (T) Size Range Average E oducer Accumulator 1 lot 4 - Price Information Instrument Avg. Trans. Price Weighted Avg oducer Accumulator 1,851.72	ixecuted Total Executed Price T 1,885.06	11:48:47 147.00 RF				
Financial Instrument Clar oducer Accumulator QC 10.00 GBP lots Producer Accumulator ble 3 - Price Information Instrument Time (T) Size Range Average Evaluation of the 4-Price Information 1 ble 4 - Price Information 1 Instrument Avg. Trans. Price Weighted Avg oducer Accumulator 1,851.72 ble 5 - Cost Information		11:48:47 147.00 RF Highest Executed Price 1,885.06	EQ N/A			
Financial Instrument Classoducer Accumulator QC 10.00 GBP lots ble 3 - Price Information Instrument Time (T) Size Range Average E oducer Accumulator 1 ble 4 - Price Information Instrument Avg. Trans. Price Weighted Avg oducer Accumulator 1,851.72 ble 5 - Cost Information Instrument Execution Fees Modifications M		11:48:47 147.00 RF Highest Executed Price 1,885.06 Url Rebates Value of Cost	EQ N/A			
Financial Instrument Clar roducer Accumulator QC 10.00 GBP lots ble 3 - Price Information Instrument Time (T) Size Range Average E roducer Accumulator ble 4 - Price Information Instrument Avg. Trans. Price Weighted Avg roducer Accumulator ble 5 - Cost Information Instrument Execution Fees Modifications Producer Accumulator 1		11:48:47 147.00 RF Highest Executed Price 1,885.06 Url Rebates Value of Cost	EQ N/A			
roducer Accumulator QC 10.00 GBP lots Producer Accumulator Libite 3 - Price Information Instrument Time (T) Size Range Average Eroducer Accumulator Instrument Avg. Trans. Price Weighted Avg. Trans. Price Veighted Avg. Trans. Price Veig		11:48:47 147.00 RF Highest Executed Price 1,885.06 Url Rebates Value of Cost www.amius.com as per ex-post	s (%)	Im N/		
Financial Instrument Instrument Clar roducer Accumulator Time (T) Size Range Average E roducer Accumulator 1 ble 4 - Price Information 1 Instrument Avg. Trans. Price Weighted Avg roducer Accumulator 1,851.72 ble 5 - Cost Information Instrument Execution Fees Modifications N roducer Accumulator 289.08 0 ble 6 - Likelihood of Execution Instrument Orders Received Trans. Execute		11:48:47 147.00 RF Highest Executed Price 1,885.06 Url Rebates Value of Cost www.amius.com as per ex-post r Withdrawn Rfq Received / Modified	S (%) Median Transaction Size e	Im N _j	ize all Designated Mkt. Makers	
Financial Instrument Clar roducer Accumulator QC 10.00 GBP lots the 3 - Price Information Instrument Time (T) Size Range Average E roducer Accumulator 1 Instrument Avg. Trans. Price Weighted Avg roducer Accumulator 1,851.72 Instrument Execution Fees Modifications Norducer Accumulator 289.08 0 Instrument Orders Accumulator 289.08 Trans. Executer roducer Accumulator 3 Orders Received Trans. Executer roducer Accumulator 3 Trans. Executer		11:48:47 147.00 RF Highest Executed Price 1,885.06 Url Rebates Value of Cost www.amius.com as per ex-post	S (%) Median Transaction Size e	Im N/		
Financial Instrument Clar roducer Accumulator QC 10.00 GBP lots ble 3 - Price Information Instrument Time (T) Size Range Average E roducer Accumulator ble 4 - Price Information Instrument Avg. Trans. Price Weighted Avg roducer Accumulator 1,851.72 ble 5 - Cost Information Instrument Execution Fees Modifications Norducer Accumulator 289.08 0 ble 6 - Likelihood of Execution Instrument Orders Received Trans. Execute roducer Accumulator 3 ble 9 - Timings		11:48:47 147.00 RF Highest Executed Price 1,885.06 Url Rebates Value of Cost www.amius.com as per ex-post r Withdrawn Rfq Received / Modified	s (%) Median Transaction Size e	Im N/ Im N/ Exec Median Transaction 8.75	ize all Designated Mkt. Makers 48.75 0	

24 Sep 2019
Table 1 - Execution Venue
As Of Venue LEI Country of Authority Mkt Segment Mkt Segment Identifier Outages Outage number Outage Avg. Duration Sched. Auction Sched. Auction Number Sched. Auction Duration Fail. Transactions Fail. Transactions Value
2019-09-24 Amius Limited 213800C1LJRHXH05QC19 United Kingdom 0 0 0 0 0 0
Table 2 - Type of Financial Instrument
Financial Instrument Instrument Classification 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 1,848.00 15:08:42 27.75 RFQ N/A Im N/A
Table 4 - Price Information
Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price
Producer Accumulator 1,848.00 1,848.00 1,848.00
Table 5 - Cost Information
Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%)
Producer Accumulator 89.99 0 0 0.00 http://wwww.amius.com as per ex-post
Table 6 - Likelihood of Execution
Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exec Median Transaction Size all Designated Mkt. Makers
Producer Accumulator 2 2 1,025,640.00 0 2 27.75 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 Acceptance Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s) 0.00
Producer Accumulator 0.00 0.00 0.00 0.00 0.00
27 Sep 2019
Ease 1 - Execution Venue
As Of Venue LEI Country of Authority Mkt Segment Mkt Segment Identifier Outages Outage number Outage Avg. Duration Sched. Auction Sched. Auction Number Sched. Auction Duration Fail. Transactions Fail. Transactions Value
2019-09-27 Amius Limited 213800C1LJRHXH05QC19 United Kingdom 0 0 0 0 0
Table 2 - Type of Financial Instrument
Financial Instrument Instrument Classification Currency
Consumer Accumulator QC 10.00 GBP lots Consumer Accumulator GBP
Consumer Accumulator QC 10.00 GBP lots Consumer Accumulator GBP Table 3 - Price Information
Table 3 - Price Information
Table 3 - Price Information Instrument Time (T) Size Range Average Executed Total Executed Price Time of Execution Transaction Size Trading System Trading Mode Trading Platform Best Bid / Offer
Table 3 - Price Information 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 1,940.00 10:57:49 11:50 RFQ N/A Im N/A
Table 3 - Price Information 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 1,940.00 10:57:49 11.50 RFQ N/A Im N/A Table 4 - Price Information
Table 3 - Price Information 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 1,940.0 10:57:49 11.50 RFQ N/A Im N/A Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price
Table 3 - Price Information Instrument Time (T) Size Range Average Executed Total Executed Price Time of Execution Transaction Size Trading System Trading Mode Trading Platform Regular Regu
Table 3 - Price Information Instrument Time (T) Size Range Average Executed Total Executed Price Time of Execution Transaction Size Trading System Trading Mode Trading Platform RFQ N/A Im N/A Table 4 - Price Information Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Pr
Table 3 - Price Information Instrument Time (T) Size Range Average Executed Total Executed Price Time of Execution Transaction Size Trading System Trading Mode Trading Platform Regular Regu
Table 3 - Price Information Instrument Time (T) Size Range Average Executed Total Executed Price Time of Execution Transaction Size Trading System Trading Mode Trading Mode Trading Platform Rest Bid Offer
Table 3 - Price Information Instrument Time (T) Size Range Average Executed Total Executed Price Time of Execution Transaction Size Trading System Trading Mode Trading Platform Rest Bid / Offer Consumer Accumulator Table 4 - Price Information Transaction Size Trading System Trading System Trading Mode Trading Platform N/A Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Execut

Instrument Mean Elapsed Acceptance & Execution(s) Mean Elapsed Request & Provision(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s) Median Elapsed Requ

Consumer Accumulator

Exotic

Exotic

Table 9 - Timings

02 Jul 2019 Table 1 - Execution Venue Country of Authority Mkt Segment Mkt Segment Identifier Outages Outage number Outage Avg. Duration Sched. Auction Sched. Auction Number Sched. Auction Duration Fail. Transactions Fail. Transactions Value 2019-07-02 Amius Limited 213800C1LJRHXHO5QC19 United Kingdom 0 0 0 Table 2 - Type of Financial Instrument Financial Instrument Instrument Classification Currency Exotic S_ 50.00 USD lots Exotic Table 3 - Price Information 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 937 50 15:26:00 12 75 REO N/A Voice N/A Exotic 900.25 18:40:00 20.00 RFQ N/A Voice N/A Table 4 - Price Information Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price Exotic 912.17 906.85 898.75 Table 5 - Cost Information Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%) 0.00 http://wwww.amius.com 60.92 0 Exotic 0 as per ex-post Table 6 - Likelihood of Execution Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exec Median Transaction Size all Designated Mkt. Makers 3,025,781.25 Table 9 - Timings Instrument Mean Elapsed Acceptance & Execution(s) Mean Elapsed Request & Provision(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s) Exotic 3,560.00 580.00 3,690.00 12 Jul 2019 Table 1 - Execution Venue Country of Authority Mkt Segment Mkt Segment Identifier Outages Outage number Outage Avg. Duration Sched. Auction Sched. Auction Number Sched. Auction Duration Fail. Transactions Fail. Transactions Number Fail. Transactions Value 2019-07-12 Amius Limited 213800C1LJRHXHO5QC19 United Kingdom Table 2 - Type of Financial Instrument Financial Instrument Instrument Classification Currency Exotic S_ 50.00 USD lots Exotic 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 906.00 16:33:33 20.00 RFO N/A Voice Table 4 - Price Information Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price Exotic 906.00 906.00 906.00 Table 5 - Cost Information Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%) 24.95 0 0.00 http://wwww.amius.com Table 6 - Likelihood of Execution Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exec Median Transaction Size all Designated Mkt. Makers 906.000.00

20.00

20.00

1,101.00

0

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

734.00

60.00

15 Jul 2019 Table 1 - Execution Venue As Of Venue Country of Authority Mkt Segment Mkt Segment Identifier Outages Outage number Outage Avg. Duration Sched. Auction Sched. Auction Number Sched. Auction Duration Fail. Transactions Fail. Transactions Number Fail. Transactions Value 2019-07-15 Amius Limited 213800C1LJRHXHO5OC19 United Kingdom Table 2 - Type of Financial Instrument Financial Instrument Instrument Classification Currency Exotic S 50.00 USD lots Exotic Table 3 - Price Information Instrument Time (T) Size Range Average Executed Total Executed Price Time of Execution Transaction Size Trading System Trading Mode Trading Platform Best Bid / Offer 903.25 451,625.00 N/A Voice Table 4 - Price Information Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price 903.25 903.25 903.25 903.25 Table 5 - Cost Information Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%) 0.00 http://wwww.amius.com as per ex-post Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exec Median Transaction Size all Designated Mkt. Makers Exotic 1 451,625,00 0 Table 9 - Timings Instrument Mean Elapsed Acceptance & Execution(s) Mean Elapsed Request & Provision(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s) 29.00 4.00 43.50 16 Jul 2019 Table 1 - Execution Venue Country of Authority Mkt Segment Mkt Segment Identifier Outages Outage number Outage Avg. Duration Sched. Auction Sched. Auction Number Sched. Auction Duration Fail. Transactions Fail. Transactions Number Fail. Transactions Value 2019-07-16 Amius Limited 213800C1LJRHXHO5QC19 United Kingdom 0 0 Table 2 - Type of Financial Instrument 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 904.50 18:26:33 10.00 RFO N/A Im Table 4 - Price Information Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price Producer Accumulator 904.50 904.50 904.50 Table 5 - Cost Information Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%) Producer Accumulator 21.68 0 0.00 http://wwww.amius.com Table 6 - Likelihood of Execution Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exec Median Transaction Size all Designated Mkt. Makers 452,250.00 10.00 10.00 Producer Accumulator 1 0 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 0.00 90.00 18 Jul 2019 Table 1 - Execution Venue Country of Authority Mkt Segment Mkt Segment Identifier Outages Outage number Outage Avg. Duration Sched. Auction Sched. Auction Number Sched. Auction Duration Fail. Transactions Fail. Transactions Number Fail. Transactions Value As Of Venue 2019-07-18 Amius Limited 213800C1LJRHXHO5QC19 United Kingdom Table 2 - Type of Financial Instrument Financial Instrument Instrument Classification 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 880.50 15:03:30 7.00 RFQ N/A Im Table 4 - Price Information Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price Exotic 880.50 880.50 880.50 Table 5 - Cost Information Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%) 0 Exotic 13.10 0 0.00 http://wwww.amius.com as per ex-post Table 6 - Likelihood of Execution Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exec Median Transaction Size all Designated Mkt. Makers Exotic 308,175,00 Table 9 - Timings Instrument Mean Elapsed Acceptance & Execution(s) Mean Elapsed Request & Provision(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s) 15.00 27.00 Exotic

29 Jul 2019 Table 1 - Execution Venue As Of Venue Country of Authority Mkt Segment Mkt Segment Identifier Outages Outage number Outage Avg. Duration Sched. Auction Sched. Auction Number Sched. Auction Duration Fail. Transactions Fail. Transactions Number Fail. Transactions Value 2019-07-29 Amius Limited 213800C1LJRHXHO5OC19 United Kingdom 0 Table 2 - Type of Financial Instrument Financial Instrument Instrument Classification Currency Exotic S 50.00 USD lots Exotic Table 3 - Price Information Instrument Time (T) Size Range Average Executed Total Executed Price Time of Execution Transaction Size Trading System Trading Mode Trading Platform Best Bid / Offer 949.25 14:42:47 1.90 RFQ N/A Im Table 4 - Price Information Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price 949.25 949.25 949.25 949.25 Table 5 - Cost Information Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%) 0.00 http://wwww.amius.com as per ex-post Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exec Median Transaction Size all Designated Mkt. Makers Exotic 1 90,178,75 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 1,020.00 2,160.00 1,530.00 30 Jul 2019 Table 1 - Execution Venue Country of Authority Mkt Segment Mkt Segment Identifier Outages Outage number Outage Avg. Duration Sched. Auction Number Sched. Auction Duration Fail. Transactions Fail. Transactions Number Fail. Transactions Vumber Fail. 2019-07-30 Amius Limited 213800C1LJRHXHO5QC19 United Kingdom 0 0 Table 2 - Type of Financial Instrument Financial Instrument Instrument Classification Currency Exotic S_ 50.00 USD lots Exotic Table 3 - Price Information 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 944.50 16:11:05 2.20 RFO N/A Im Table 4 - Price Information Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price Exotic 944.50 944.50 944.50 Table 5 - Cost Information Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%) 3.92 0.00 http://wwww.amius.com Exotic 0 Table 6 - Likelihood of Execution Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exec Median Transaction Size all Designated Mkt. Makers Exotic 103,895,00 2.20 2.20 1 0 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 3,240.00 300.00 4,860.00 01 Aug 2019 Table 1 - Execution Venue Country of Authority Mkt Segment Mkt Segment Identifier Outages Outage number Outage Avg. Duration Sched. Auction Sched. Auction Number Sched. Auction Duration Fail. Transactions Fail. Transactions Number Fail. Transactions Value As Of Venue 2019-08-01 Amius Limited 213800C1LJRHXHO5QC19 United Kingdom Table 2 - Type of Financial Instrument Financial Instrument Instrument Classification 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 864.50 15:54:00 15.00 RFQ N/A Voice Table 4 - Price Information Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price Exotic 864.50 864.50 864.50 Table 5 - Cost Information Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%) 0 0.00 http://wwww.amius.com Exotic 23.61 0 as per ex-post Table 6 - Likelihood of Execution Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exec Median Transaction Size all Designated Mkt. Makers Exotic 648,375,00 Table 9 - Timings Instrument Mean Elapsed Acceptance & Execution(s) Mean Elapsed Request & Provision(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s) 1,140.00 600.00 1,710.00 Exotic

06 Aug 2019 Table 1 - Execution Venue As Of Venue Country of Authority Mkt Segment Mkt Segment Identifier Outages Outage number Outage Avg. Duration Sched. Auction Sched. Auction Number Sched. Auction Duration Fail. Transactions Fail. Transactions Number Fail. Transactions Value 2019-08-06 Amius Limited 213800C1LJRHXHO5OC19 United Kingdom Table 2 - Type of Financial Instrument Financial Instrument Instrument Classification Currency Exotic S 50.00 USD lots Exotic Table 3 - Price Information Instrument Time (T) Size Range Average Executed Total Executed Price Time of Execution Transaction Size Trading System Trading Mode Trading Platform Best Bid / Offer 857.25 15:38:00 10.00 RFQ N/A Voice Table 4 - Price Information Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price 857.25 857.25 857.25 857.25 Table 5 - Cost Information Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%) 0.00 http://wwww.amius.com as per ex-post Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exec Median Transaction Size all Designated Mkt. Makers Exotic 2 857,250.00 0 Table 9 - Timings Instrument Mean Elapsed Acceptance & Execution(s) Mean Elapsed Request & Provision(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s) 480.00 600.00 720.00 08 Aug 2019 Table 1 - Execution Venue Country of Authority Mkt Segment Mkt Segment Identifier Outages Outage number Outage Avg. Duration Sched. Auction Sched. Auction Number Sched. Auction Duration Fail. Transactions Fail. Transactions Fail. Transactions Vumber Fa 2019-08-08 Amius Limited 213800C1LJRHXHO5QC19 United Kingdom 0 0 Table 2 - Type of Financial Instrument Financial Instrument Instrument Classification Currency Exotic S_ 50.00 USD lots Exotic Table 3 - Price Information 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 876.50 14:39:00 300.00 RFO N/A Im Table 4 - Price Information Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price Exotic 876.50 876.50 876.50 Table 5 - Cost Information Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%) 356.40 0.00 http://wwww.amius.com Exotic 0 Table 6 - Likelihood of Execution Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exec Median Transaction Size all Designated Mkt. Makers Exotic 13,147,500.00 300.00 300.00 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) 180.00 Exotic 120.00 420.00 09 Aug 2019 Table 1 - Execution Venue Country of Authority Mkt Segment Mkt Segment Identifier Outages Outage number Outage Avg. Duration Sched. Auction Sched. Auction Number Sched. Auction Duration Fail. Transactions Fail. Transactions Number Fail. Transactions Value As Of Venue 2019-08-09 Amius Limited 213800C1LJRHXHO5QC19 United Kingdom Table 2 - Type of Financial Instrument Financial Instrument Instrument Classification 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 9,415.00 16:41:00 3.97 RFQ N/A Voice Table 4 - Price Information Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price Exotic 9,415.00 9,415.00 9,415.00 Table 5 - Cost Information Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%) 0 Exotic 7.07 0 0.00 http://wwww.amius.com as per ex-post Table 6 - Likelihood of Execution Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exec Median Transaction Size all Designated Mkt. Makers Exotic 1.868.877.50 Table 9 - Timings Instrument Mean Elapsed Acceptance & Execution(s) Mean Elapsed Request & Provision(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s) 2,790.00 600.00 Exotic 1,860.00

12 Aug 2019 Table 1 - Execution Venue As Of Venue Country of Authority Mkt Segment Mkt Segment Identifier Outages Outage number Outage Avg. Duration Sched. Auction Sched. Auction Number Sched. Auction Duration Fail. Transactions Fail. Transactions Number Fail. Transactions Value 2019-08-12 Amius Limited 213800C1LJRHXHO5OC19 United Kingdom 0 Table 2 - Type of Financial Instrument Financial Instrument Instrument Classification Currency Exotic S 50.00 USD lots Exotic Table 3 - Price Information Instrument Time (T) Size Range Average Executed Total Executed Price Time of Execution Transaction Size Trading System Trading Mode Trading Platform Best Bid / Offer 941.25 14:46:00 1.32 RFQ N/A Voice Table 4 - Price Information Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price 941.25 941.25 941.25 941.25 Table 5 - Cost Information Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%) 0.00 http://wwww.amius.com as per ex-post Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exec Median Transaction Size all Designated Mkt. Makers Exotic 1 62,122.50 0 0 Table 9 - Timings Instrument Mean Elapsed Acceptance & Execution(s) Mean Elapsed Request & Provision(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s) 660.00 420.00 990.00 14 Aug 2019 Table 1 - Execution Venue Country of Authority Mkt Segment Mkt Segment Identifier Outages Outage number Outage Avg. Duration Sched. Auction Sched. Auction Number Sched. Auction Duration Fail. Transactions Fail. Transactions Number Fail. Transactions Value 2019-08-14 Amius Limited 213800C1LJRHXHO5QC19 United Kingdom 0 0 Table 2 - Type of Financial Instrument Financial Instrument Instrument Classification Currency Exotic S_ 50.00 USD lots Exotic Table 3 - Price Information 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 939.00 18:24:52 1.76 RFO N/A Im Table 4 - Price Information Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price Exotic 939.00 939.00 939.00 Table 5 - Cost Information Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%) 3,24 0.00 http://wwww.amius.com Exotic 0 Table 6 - Likelihood of Execution Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exec Median Transaction Size all Designated Mkt. Makers Exotic 82,632,00 1 0 1.76 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 2,580.00 720.00 3,870.00 22 Aug 2019 Table 1 - Execution Venue Country of Authority Mkt Segment Mkt Segment Identifier Outages Outage number Outage Avg. Duration Sched. Auction Sched. Auction Number Sched. Auction Duration Fail. Transactions Fail. Transactions Number Fail. Transactions Value As Of Venue 2019-08-22 Amius Limited 213800C1LJRHXHO5QC19 United Kingdom Table 2 - Type of Financial Instrument Financial Instrument Instrument Classification 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 870.00 18:58:00 60.00 RFQ N/A Voice Table 4 - Price Information Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price 870.00 Exotic 870.00 870.00 Table 5 - Cost Information Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%) 0 0.00 http://wwww.amius.com Exotic 130.09 0 as per ex-post Table 6 - Likelihood of Execution Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exec Median Transaction Size all Designated Mkt. Makers Exotic 2,610,000.00 Table 9 - Timings Instrument Mean Elapsed Acceptance & Execution(s) Mean Elapsed Request & Provision(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s) 660.00 1,020.00 990.00 Exotic

28 Aug 2019
Table 1 - Execution Venue
As Of Venue LEI Country of Authority Mkt Segment Mkt Segment Identifier Outages Outage number Outage Avg. Duration Sched. Auction Number Sched. Auction Duration Fail. Transactions Number Fail. Transactions Value
2019-08-28 Amius Limited 213800C1LJRHXHO5QC19 United Kingdom 0 0 0 0
Table 2 - Type of Financial Instrument
Financial Instrument Instrument Classification 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 Mode Trading Platform Best Bid / Offer
Producer Accumulator 1 898.25 14:30:00 10.00 RFQ N/A Voice N/A
Table 4 - Price Information
Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price
Producer Accumulator 898.25 898.25 898.25 898.25 898.25
Table 5 - Cost Information
Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%) Producer Accumulator 18.12 0 0 0.00 http://www.amilus.com as per ex-post
Table 6 - Likelihood of Execution
Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exec Median Transaction Size all Designated Mkt. Makers
Producer Accumulator 1 1 449,125.00 0 1 10.00 10.00 0
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 300.00 600.00 450.00 900.00
12 Sep 2019
Table 1 - Execution Venue
As Of Venue LEI Country of Authority Mkt Segment Mkt Segment Identifier Outages Outage number Outage Avg. Duration Sched. Auction Number Sched. Auction Duration Fail. Transactions Fail. Transactions Number Fail. Transactions Value
2019-09-12 Amius Limited 213800C1LJRHXHOSQC19 United Kingdom 0 0 0 0
Table 2 - Type of Financial Instrument
Financial Instrument
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 Mode Trading Platform Best Bid / Offer
Producer Accountlator 1 928.50 17:56:18 50.00 RFQ N/A Im N/A
Table 4 - Price Information
Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price
Producer Accumulator 928.50 928.50 928.50
Table 5 - Cost Information
Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%) Producer Accumulator 56.43 0 0 0 0.00 http://www.amilus.com as per ex-post
Producer Accumulator 56.43 0 0 0.00 http://wwww.amius.com as per ex-post Table 6 - Likelihood of Execution
Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exec Median Transaction Size all Designated Mkt. Makers
Producer Accumulator 1 1 1 2,321,250.00 0 1 50.00 50.00 0
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 28.00 28.00 42.00 42.00
13.000 2010
13 Sep 2019 Table 1 - Execution Venue
AS OF Venue LEI Country of Authority Mkt Segment Mkt Segment Identifier Outages Outage number Outage Avg. Duration Sched. Auction Number Sched. Auction Duration Fail. Transactions Fail. Transactions Number Fail. Transactions Value
2019-09-13 Amius Limited 213800C1LRHXHOSQC19 United Kingdom 0 0 0 0 0 0 0 0 0
Table 2 - Type of Financial Instrument
Financial Instrument
Producer Accumulator S_50.00 USD lots Producer Accumulator
Table 3 - Price Information
Instrument Time (T) Size Range Average Executed Total Executed Price Time of Execution Transaction Size Trading Mode Trading Platform Best Bid / Offer Producer Accumulator 1 934.00 19:08:00 10.00 RFQ N/A Voice N/A
Table 4 - Price Information
Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price
Producer Accumulator 934.00 934.00 934.00 934.00 Table 5 - Cost Information 934.00 93
Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%)
Producer Accumulator 17.23 0 0 0.00 http://www.amius.com as per ex-post
Table 6 - Likelihood of Execution
Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exec Median Transaction Size all Designated Mkt. Makers
Producer Accumulator 1 1 467,000.00 0 1 10.00 0
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 1,200.00 1,620.00 1,800.00
1,000.00 1,000.00 1,000.00

17 Sep 2019	
Table 1 - Execution Venue	
As Of Venue LEI Country of Authority Mkt Segment Mkt Segment Identifier Outages Outage number Outage Avg. Duration Sched. Auction	Sched, Auction Number Sched, Auction Duration Fail, Transactions Fail, Transactions Number Fail, Transactions Value
2019-09-17 Amius Limited 213800C1LJRHXH05QC19 United Kingdom 0 0 0	0 0 0
Table 2 - Type of Financial Instrument	
Financial Instrument Instrument Classification 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 / 0	The state of the s
Exotic 1 931.00 19:14:25 30.00 RFQ N/A Voice N/A	
Table 4 - Price Information	
Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price	
Extic 931.00 931.00 931.00 931.00	
Table 5 - Cost Information	
Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%) Exotic 49.01 0 0 0.00 http://www.amius.com as per ex-post	
Table 6 - Likelihood of Execution	
Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exec Median Transaction Size all	Designated Mkt Makers
Exotic 1 1 1,396,500.00 0 1 30.00 30.00	0
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 29.00 240.00 43.50 360.00	
23 Sep 2019	
Table 1 - Execution Venue	
As Of Venue LEI Country of Authority Mkt Segment Mkt Segment Identifier Outages Outage number Outage Avg. Duration Sched. Auction	
2019-09-23	0 0 0
Table 2 - Type of Financial Instrument	
Financial Instrument Instrument Classification Currency Exotic S 50,00 USD lots Exotic USD	
Table 3 - Frie Information	
Instrument Time (T) Size Range Average Executed Total Executed Price Time of Execution Transaction Size Trading System Trading Mode Trading Platform Best Bid / O	Mr.
	ALC:
Exotic 1 891.00 18:49:00 60.00 RFO N/A Voice N/A	
Exotic 1 891.00 18:49:00 60.00 RFQ N/A Voice N/A Table 4 - Price Information	
Exotic 1 891.00 18:49:00 60.00 RFQ N/A Voice N/A	
Exotic 1 891.00 18:49:00 60.00 RFQ N/A Voice N/A Table 4 - Price Information Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price	
Exotic 1 891.00 18:49:00 60.00 RFQ N/A Voice N/A	
Exotic 1 891.00 18:49:00 60.00 RFQ N/A Voice N/A Table 5 - Cost Information S91.00 891.00 891.00 S91.00 S91.00	
Exotic 1 891.00 18:49:00 60.00 RFQ N/A Voice N/A Table 5 - Cost Information Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%)	
Exotic 1 891.00 18:49:00 60.00 RFQ N/A Voice N/A Table 4 - Price Information Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price Exotic 891.00 891.00 891.00 891.00 Table 5 - Cost Information Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%) Exotic 0.00 0 0.00 http://wwww.amius.com as per ex-post Table 6 - Likelihood of Execution Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exec Median Transaction Size all	Designated Mkt. Makers
Exotic 1 891.00 18:49:00 60.00 RFQ N/A Voice N/A	Designated Mkt. Makers 0
Exotic 1 891.00 18:49:00 60.00 RFQ N/A Voice N/A Table 4 - Price Information Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price Exotic 891.00 891.00 891.00 Table 5 - Cost Information Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%) Exotic 0.00 0 0.00 http://wwww.amius.com as per ex-post Table 6 - Likelihood of Execution Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exec Median Transaction Size all	Designated Mkt. Makers 0
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Table 5 - Cost Information

Instrument Exe

Table 6 - Likelihood of Execution

Consumer Accumulator

Consumer Accumulator

Table 9 - Timings

Consumer Accumulator

Execution Fees Modifications Market Data 3rd Party Fees

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

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Rebates Value of Costs (%)

Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exec Median Transaction Size all Designated Mkt. Makers

as per ex-post

01 Jul 2019 Table 1 - Execution Venue Country of Authority Mkt Segment Mkt Segment Identifier Outages Outage number Outage Avg. Duration Sched. Auction Sched. Auction Number Sched. Auction Duration Fail. Transactions Fail. Transactions Value 2019-07-01 Amius Limited 213800C1LJRHXHO5QC19 United Kingdom 0 0 0 Table 2 - Type of Financial Instrument Financial Instrument Instrument Classification Currency Consumer Accumulator SB 1120.00 USD lots | Consumer Accumulator Table 3 - Price Information Instrument Time (T) Size Range Average Executed Total Executed Price Time of Execution Transaction Size Trading System Trading Mode Trading Platform Best Bid / Offer Consumer Accumulator 12 81 12:31:00 400 00 REO N/A N/A Consumer Accumulator 12 62 16:09:00 100.00 RFQ N/A Fmail N/A Table 4 - Price Information Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price Consumer Accumulator 12.72 12.77 12.62 Table 5 - Cost Information Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%) 0.00 http://wwww.amius.com 706.02 0 Consumer Accumulator 0 as per ex-post Table 6 - Likelihood of Execution Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfg Received / Modified Median Transaction Size exec Median Transaction Size all Designated Mkt. Makers 7,152,320.00 0 250.00 Consumer Accumulator 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 1,950.00 1,950.00 1,980.00 12 Jul 2019 Table 1 - Execution Venue Country of Authority Mkt Segment Mkt Segment Identifier Outages Outage number Outage Avg. Duration Sched. Auction Sched. Auction Number Sched. Auction Duration Fail. Transactions Fail. Transactions Number Fail. Transactions Value 2019-07-12 Amius Limited 213800C1LJRHXHO5QC19 United Kingdom Table 2 - Type of Financial Instrument Consumer Accumulator SB 1120.00 USD lots Consumer Accumulator 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 11:40:00 50.00 RFO N/A Voice N/A Consumer Accumulator 12.31 16:31:40 50.00 RFQ Table 4 - Price Information Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price 12.35 Consumer Accumulator 12.35 12.30

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Section Control Cont	019-07-15 Amius Limited 213800C1LJRHXHO5QC19	United Kingdom		0	0 0			0	0	
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This continue	Consumer Accumulator SB 1120.00 USD lots Consumer	Accumulator USD								
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24 Jul 2019																			
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12 Aug 2019 Table 1 - Execution Venue As Of Venue Country of Authority Mkt Segment Mkt Segment Identifier Outages Outage number Outage Avg. Duration Sched. Auction Sched. Auction Number Sched. Auction Duration Fail. Transactions Fail. Transactions Number Fail. Transactions Value 2019-08-12 Amius Limited 213800C1LJRHXHO5OC19 United Kingdom Table 2 - Type of Financial Instrument Exotic SB 1120.00 USD lots Exotic Table 3 - Price Information Instrument Time (T) Size Range Average Executed Total Executed Price Time of Execution Transaction Size Trading System Trading Mode Trading Platform Best Bid / Offer 11.79 16:20:00 300.00 RFQ N/A Fmail Table 4 - Price Information Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price 11.79 11.79 11.79 11.79 Table 5 - Cost Information Instrument Execution Fees Modifications Market Data 3rd Party Fees Url 0.00 http://wwww.amius.com as per ex-post Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exec Median Transaction Size all Designated Mkt. Makers Exotic 3,961,440,00 1 Table 9 - Timings Instrument Mean Elapsed Acceptance & Execution(s) Mean Elapsed Request & Provision(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s) 4,440.00 1,080.00 6,660.00 28 Aug 2019 Table 1 - Execution Venue Country of Authority Mkt Segment Mkt Segment Identifier Outages Outage number Outage Avg. Duration Sched. Auction Sched. Auction Number Sched. Auction Duration Fail. Transactions Fail. Transactions Number Fail. Transactions Vumber Fail. 2019-08-28 Amius Limited 213800C1LJRHXHO5QC19 United Kingdom 0 Table 2 - Type of Financial Instrument Producer Accumulator SB 1120.00 USD lots | Producer Accumulator Table 3 - Price Information Instrument Time (T) Size Range Average Executed Total Executed Price Time of Execution Transaction Size Trading System Trading Mode Trading Platform Best Bid / Offer Producer Accumulator 12.47 16:53:02 125.00 RFO N/A Im Table 4 - Price Information Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price 12.47 Producer Accumulator 12.47 12.47 Table 5 - Cost Information Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%) Producer Accumulator 344 40 0 0.00 http://wwww.amius.com Table 6 - Likelihood of Execution Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exec Median Transaction Size all Designated Mkt. Makers Producer Accumulator 1,745,800.00 125.00 1 0 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 1,920.00 720.00 30 Aug 2019 Table 1 - Execution Venue Country of Authority Mkt Segment Mkt Segment Identifier Outages Outage number Outage Avg. Duration Sched. Auction Sched. Auction Number Sched. Auction Duration Fail. Transactions Fail. Transactions Number Fail. Transactions Value As Of Venue 2019-08-30 Amius Limited 213800C1LJRHXHO5QC19 United Kingdom Table 2 - Type of Financial Instrument 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 12.28 16:22:29 125.00 RFQ N/A Im Table 4 - Price Information Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price Consumer Accumulator 12.28 12.28 Table 5 - Cost Information Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%) 473.55 0 Consumer Accumulator 0 0.00 http://wwww.amius.com as per ex-post Table 6 - Likelihood of Execution Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exec Median Transaction Size all Designated Mkt. Makers 1,718,500.00 Consumer Accumulator 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 1,140.00

11 Sep 2019															
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			onsumer Accumulato												
		0.00 USD lots P	roducer Accumulator	USD											
able 3 - Price I															
Instrumen				d Total Exec			ansaction Size Trading S								
Consumer Accum		1			11.92	16:01:00	300.00 RFQ	N/A	Voice	N/A					
Producer Accumu		1	1		11.87	17:49:15	30.00 RFQ	N/A	Im	N/A					
able 4 - Price I															
Instrumen			eighted Avg. Trans			rice Highest Executed									
Consumer Accum		11.92		11.92		1.92	11.92								
roducer Accumu		11.87		11.87	1	1.87	11.87								
able 5 - Cost Ir								_							
Instrumen			fications Market		•		bates Value of Costs (%)							
Consumer Accum		637.14	0	0		://wwww.amius.com	as per ex-post								
Producer Accumu		62.85	0	0	0.00 http	://wwww.amius.com	as per ex-post								
able 6 - Likelih	nood of Execu	ition													
Instrumen			ns. Executed Total					an Transaction		Transaction Size all Design					
Consumer Accum		1	1	4,005,120		0	1		300.00	300.00	0				
Producer Accumu		1	1	398,832	2.00	0	1		30.00	30.00	0				
Table 9 - Timing															
Instrumen		Elapsed Accept			sed Request		n Elapsed Acceptance & E		edian Elapsed Req						
Consumer Accum Producer Accumu			126.0 27.0			0.00 180.00		189.00 40.50		0.00 270.00					
Froducer Accumic	uiatoi		27.0	50		100.00		40.30		270.00					
4 Sep 2019															
able 1 - Execut	tion Vonus														
	Venue	LEI	Caumbuu	.f A. Albania.	Alst Commont	Mich Commont Identific	ou Outones Outone num	han Outage A	a Dunation Caba	d Avetien Cabad Avetien	Number Sched. Auction Dura	tion Fail Transportions	Fail Transactions N	umbar Fail Transactio	Val
			D5QC19 United King		ikt Segment	MKt Segment Identine	0 Outages Outage num	0 Outage Av	ng. Duration Sche	u. Auction Sched. Auction	Number Sched. Auction Dura	tion rail. Transactions		n n n n n n n n n n n n n n n n n n n	ns vai
able 2 - Type o			Joquety office King	guom			0	•	•					0	
	cial Instrume		strument Classifica ducer Accumulator	USD	:y										
		7.00 03D 10ts FIT	ducer Accumulator	030											
able 3 - Price I															
Instrument			Average Executed	Total Execu			nsaction Size Trading Sys								
Producer Accumu		1			12.47	14:58:17	25.00 RFQ	N/A	Email	N/A					
able 4 - Price I															
						ice Highest Executed									
Instrument	ulator	12.47		12.47	12	.47	12.47								
Producer Accumu								_							
Producer Accumu	nformation														
Producer Accumu able 5 - Cost Ir Instrument	it Execu		ications Market D				ates Value of Costs (%)								
Producer Accumu able 5 - Cost Ir	it Execu	tion Fees Modif 42.33	o Market D			Url Reb /wwww.amius.com	ates Value of Costs (%) as per ex-post								
roducer Accumu able 5 - Cost Ir Instrument	ulator	42.33						1							

Instrument Mean Elapsed Acceptance & Execution(s) Mean Elapsed Request & Provision(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s) Median Elapsed Requ

Table 9 - Timings

Producer Accumulator

25 Sep 2019										
able 1 - Execution Venue										
As Of Venue LEI	Country of Authority 1	Mkt Segment Mi	kt Segment Identifi	er Outages Outage num	ber Outage Avg. D	uration Sched. Auction	on Sched. Auction Number Scho	d. Auction Duration Fail. Tra	nsactions Fail. Transactions Number	Fail. Transactions Value
2019-09-25 Amius Limited 213800C1LJRHXHO5QC1	9 United Kingdom			0	0	0			0 (0
able 2 - Type of Financial Instrument										
	ent Classification Currence	су								
Producer Accumulator SB 1120.00 USD lots Producer	Accumulator USD									
able 3 - Price Information										
Instrument Time (T) Size Range Aver	ge Executed Total Execu									
Producer Accumulator 1		12.65	17:56:35	25.00 RFQ	N/A	Email N	/A			
able 4 - Price Information										
Instrument Avg. Trans. Price Weighted Producer Accumulator 12.65	Avg. Trans. Price Lowest	st Executed Price 12.65		12.65						
Table 5 - Cost Information	12.03	12.03		12.05						
Instrument Execution Fees Modification	as Market Data 2nd Davi	by Face	Url Reb	enter Value of Costs (0/1)						
Producer Accumulator 42.33	0 0 0	0.00 http://ww		as per ex-post	1					
able 6 - Likelihood of Execution				,	_					
	cuted Total Notional Val	lue Cancelled or	Withdrawn Rfg Re	eceived / Modified Media	n Transaction Size	exec Median Transact	ion Size all Designated Mkt. Mal	ers		
Producer Accumulator 0	1 354,200.		0	1		5.00	25.00	0		
able 9 - Timings										
Instrument Mean Elapsed Acceptance &	Execution(s) Mean Elaps	sed Request & Pr	ovision(s) Median	Elapsed Acceptance & Ex	ecution(s) Median	Elapsed Request & Pro	ovision(s)			
Producer Accumulator	6,300.00		11,760.00		9,450.00		17,640.00			
As Of Venue LEI 2019-09-30 Amius Limited 213800C1LJRHXHO5QC1		Mkt Segment Mi	kt Segment Identifi	er Outages Outage num 0	Outage Avg. D	0 Sched. Auction	on Sched. Auction Number Scho	ed. Auction Duration Fail. Tra	nsactions Fail. Transactions Number	
able 2 - Type of Financial Instrument										
Financial Instrument Instrum Producer Accumulator SB 1120.00 USD lots Producer	Accumulator USD	су								
able 3 - Price Information	iccumulator 000									
Instrument Time (T) Size Range Aver	one Executed Total Execu	uted Price Time	e of Execution Tra	nsaction Size Trading Sy	stem Trading Mode	Trading Platform B	est Rid / Offer			
Producer Accumulator 1	ge Executed Total Execu	12.78	14:58:08	100.00 RFQ	N/A		/A			
able 4 - Price Information										
Instrument Avg. Trans. Price Weighted	Avg. Trans. Price Lowes	st Executed Price	Highest Executed	Price						
Producer Accumulator 12.78	12.78	12.78		12.78						
able 5 - Cost Information										
Instrument Execution Fees Modificatio				pates Value of Costs (%)						
Producer Accumulator 212.38	0 0	0.00 http://ww	www.amius.com	as per ex-post						
able 6 - Likelihood of Execution										
	1 1,431,360.		Withdrawn Rfq Re	eceived / Modified Media		exec Median Transact	ion Size all Designated Mkt. Mal	ers		
Producer Accumulator 0 Table 9 - Timings	1,431,360.	.00	U	1	10	0.00	75.00	<u> </u>		
	Execution(s) Mean Flanc	sod Poguest ^o Pr	ovision(s) Median	Flancod Accontance 9 Ev	ocution(s) Median	Elanced Request 9 Page	wicion(c)			
Instrument Mean Elapsed Acceptance & Producer Accumulator	347,640,00 Mean Elaps		148,200,00		521,460.00		22,300.00			
					, ,,,,,,,,					
Troducer Accumulator										
Troudeet Accumulator							<u> </u>			
Troducer Accompliance										
Troducti Accumulator										

03 Jul 2019 Table 1 - Execution Venue LEI Country of Authority Mkt Segment Mkt Segment Identifier Outages Outage number Outage Avg. Duration Sched. Auction Sched. Auction Number Sched. Auction Duration Fail. Transactions Fail. Transactions Value 2019-07-03 Amius Limited 213800C1LJRHXHO5QC19 United Kingdom 0 0 0 Table 2 - Type of Financial Instrument Consumer Accumulator SM 100.00 USD lots Consumer Accumulator USD 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 307.80 16:06:02 Table 4 - Price Information Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price 305.90 Consumer Accumulator 306.85 307.61 Table 5 - Cost Information Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%) Consumer Accumulator 239.43 0 0.00 http://wwww.amius.com Table 6 - Likelihood of Execution Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exec Median Transaction Size all Designated Mkt. Makers Consumer Accumulator 2 5,144,970.00 0 16.50 Table 9 - Timings Instrument Mean Elapsed Acceptance & Execution(s) Mean Elapsed Request & Provision(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s) Consumer Accumulator 660.00 420.00 630.00 15 Jul 2019 Table 1 - Execution Venue LEI Country of Authority Mkt Segment Mkt Segment Identifier Outages Outage number Outage Avg. Duration Sched. Auction Sched. Auction Number Sched. Auction Duration Fail. Transactions Fail. Transactions Value As Of Venue 2019-07-15 Amius Limited 213800C1LJRHXHO5QC19 United Kingdom Table 2 - Type of Financial Instrument Consumer Accumulator SM 100.00 USD lots | Consumer Accumulator | USD Instrument Time (T) Size Range Average Executed Total Executed Price Time of Execution Transaction Size Trading System Trading Mode Trading Platform Best Bid / Offer 17:22:00 15.00 RFQ 313.30 N/A Consumer Accumulator Table 4 - Price Information Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price 313.30 313.30 Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%) Consumer Accumulator 40.60 0 0 0.00 http://wwww.amius.com Table 6 - Likelihood of Execution Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exec Median Transaction Size all Designated Mkt. Makers Consumer Accumulator 469,950.00 1 0 Table 9 - Timings Instrument Mean Elapsed Acceptance & Execution(s) Mean Elapsed Request & Provision(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s) Consumer Accumulator 29.00 31 Jul 2019 Table 1 - Execution Venue As Of Venue LEI Country of Authority Mkt Segment Mkt Segment Identifier Outages Outage number Outage Avg. Duration Sched. Auction Sched. Auction Number Sched. Auction Duration Fail. Transactions Fail. Transactions Value 2019-07-31 Amius Limited 213800C1LJRHXHO5QC19 United Kingdom 0 0 Table 2 - Type of Financial Instrument Exotic SM 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 304.00 11:23:46 44.00 RFQ Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price Exotic 304.00 304.00 304.00 Table 5 - Cost Information Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%) 152.68 0 0 3,300.00 http://wwww.amius.com Exotic as per ex-post Table 6 - Likelihood of Execution Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exec Median Transaction Size all Designated Mkt. Makers 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 0.00 450.00

24 Sep 2019 Table 1 - Execution Venue As Of Venue Country of Authority Mkt Segment Mkt Segment Identifier Outages Outage number Outage Avg. Duration Sched. Auction Sched. Auction Number Sched. Auction Duration Fail. Transactions Fail. Transactions Value 2019-09-24 Amius Limited 213800C1LJRHXHO5QC19 United Kingdom 0 0 Table 2 - Type of Financial Instrument Financial Instrument Instrument Classification Currency Exotic SM 100.00 USD lots Exotic Table 3 - Price Information Instrument Time (T) Size Range Average Executed Total Executed Price Time of Execution Transaction Size Trading System Trading Mode Trading Platform Best Bid / Offer 305.80 14:53:00 520.00 RFQ N/A Im N/A Exotic Table 4 - Price Information Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price 305.80 305.80 305.80 305.80 Exotic Table 5 - Cost Information Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%) 0.00 http://wwww.amius.com 0 as per ex-post Table 6 - Likelihood of Execution Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exec Median Transaction Size all Designated Mkt. Makers Exotic 1 15,901,600.00 520.00 520.00 Table 9 - Timings Instrument Mean Elapsed Acceptance & Execution(s) Mean Elapsed Request & Provision(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s) 540.00 Exotic 240.00 360.00 810.00