BO 01 Oct 2019 - 31 Dec 2019

03 Oct 2019

Table 1 - Execution Venue

П	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
ш	2019-10-03	Amius Limited	213800C1L1RHXHO5OC19	United Kingdom			0	0	0				0	0	

Table 2 - Type of Financial Instrument

l	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			29.96	16:18:00	10.00	RFQ	N/A	Im	N/A
Producer Accumulator		1			30.24	16:18:00	10.00	RFQ	N/A	Im	N/A

Table 4 - Price Information

ı	Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
ı	Consumer Accumulator	29.96	29.96	29.96	29.96
ı	Producer Accumulator	30.24	30.24	30.24	30.24

Table 5 - Cost Information

1	Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
1	Consumer Accumulator	7.43	0	0	0.00	http://wwww.amius.com		as per ex-post
1	Producer Accumulator	21.68	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 Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction Size exec	Median Transaction Size all	Designated Mkt.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	179,760.00	0	1	10.00	10.00	0
Producer Accumulator	1	1	181,440.00	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)
Consumer Accumulator	1,440.00	360.00	2,160.00	540.00
Producer Accumulator	1,440.00	360.00	2,160.00	540.00

07 Oct 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
2019-10-07	Amius Limited	213800C1LJRHXHO5QC19	United Kingdom			0	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

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			30.39	18:48:00	15.00	RFQ	N/A	Im	N/A
Producer Accumulator		1			30.65	18:48:00	15.00	REO	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	30.39	30.39	30.39	30.39
Producer Accumulator	30.65	30.65	30.65	30.65

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Consumer Accumulator	7.57	0	0	0.00	http://wwww.amius.com		as per ex-post
Producer Accumulator	40.10	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	273,510.00	0	1	15.00	15.00	0
Producer Accumulator	1	1	275,850.00	0	1	15.00	15.00	0

Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)
Consumer Accumulator	240.00	518.00	360.00	777.00
Producer Accumulator	240.00	518.00	360.00	777.00

08 Oct 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 2019-10-08 Amius Limited 213800C1LJRHXHO5OC19 United Kingdom 0 Table 2 - Type of Financial Instrument Consumer Accumulator BO 600.00 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 30.29 13:46:00 15.00 RFQ N/A Im Table 4 - Price Information Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price Consumer Accumulator 30.29 30.29 30.29 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 1 272,610.00 0 15.00 Table 9 - Timings Instrument Mean Elapsed Acceptance & Execution(s) Mean Elapsed Request & Provision(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s) 1,020.00 Consumer Accumulator 97,110.00 64,740.00 02 Dec 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 2019-12-02 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 30.45 19:23:00 20.00 RFO N/A Im Table 4 - Price Information Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price Consumer Accumulator 30.45 30.45 30.45 Table 5 - Cost Information Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%) Consumer Accumulator 47 52 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 365,400,00 Consumer Accumulator 20.00 20.00 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 660.00 391.00

11 Dec 2019							
Table 1 - Execution Venue							
	t Segment Mkt Segment Identifier	Outages Outage number		I. Auction Sched. Auction	Number Sched. Auction Duration	n Fail. Transactions Fail. Transa	ctions Number Fail. Transactions Value
2019-12-11 Amius Limited 213800C1LJRHXHO5QC19 United Kingdom		0 0	J j		i	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	J						
Table 3 - Price Information							
Instrument Time (T) Size Range Average Executed Total Execut							
Consumer Accumulator 1	31.72 18:14:00	10.00 RFQ	N/A Im	N/A			
Producer Accumulator 1	32.00 18:14:00	10.00 RFQ	N/A Im	N/A			
Table 4 - Price Information		_					
Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest							
Consumer Accumulator 31.72 31.72 Producer Accumulator 32.00 32.00		.72 .00					
	32:00 32	.00					
Table 5 - Cost Information							
Instrument Execution Fees Modifications Market Data 3rd Party		es Value of Costs (%)					
Consumer Accumulator 15.44 0 0	0.00 http://wwww.amius.com	as per ex-post					
Producer Accumulator 28.51 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		eived / Modified Median 1			nated Mkt. Makers		
Consumer Accumulator 1 1 190,320.0		1	10.00	10.00	0		
Producer Accumulator 1 1 192,000.0	0	1	10.00	10.00	0		
Table 9 - Timings							
Instrument Mean Elapsed Acceptance & Execution(s) Mean Elapse		apsed Acceptance & Execu	ution(s) Median Elapsed Requ				
Consumer Accumulator 840.00	1,166.00		1,260.00	1,749.00			
Producer Accumulator 840.00	1,166.00		1,260.00	1,749.00			
16 Dec 2019							
Table 1 - Execution Venue							
	t Segment Mkt Segment Identifier			I. Auction Sched. Auction	Number Sched. Auction Duration		ctions Number Fail. Transactions Value
2019-12-16 Amius Limited 213800C1LJRHXHO5QC19 United Kingdom		0 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							
Table 3 - Price Information							
Instrument Time (T) Size Range Average Executed Total Execut	ted Price Time of Execution Transa	action Size Trading Syste	em Trading Mode Trading Pla	tform Best Bid / Offer			
Consumer Accumulator 1	33.63 16:53:00	10.00 RFQ	N/A Im	N/A			
Table 4 - Price Information		<u> </u>					
Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest	Evecuted Price Highest Evecuted Pr	ice					
Consumer Accumulator 33.63 33.63		.63					
Table 5 - Cost Information	22.22 , 33						
Instrument Execution Fees Modifications Market Data 3rd Party	r Fees Url Rebat	es Value of Costs (%)					
Consumer Accumulator 22.28 0 0	0.00 http://www.amius.com	as per ex-post					
Table 6 - Likelihood of Execution	oloo heep.//www.aiiias.com	as per ex post					
	Canadiad as Withdraws Df. D.	had / Madified Madian	Tunnanation Cine avec 14-41-	Tunnanation Cine all Desir	unated Mitt. Makeye		
Instrument Orders Received Trans. Executed Total Notional Valu Consumer Accumulator 1 1 201,780.0		iveu / Modified Median	10.00 Median	10.00	nated Mkt. Makers		
	0	1	10.00	10.00	<u> </u>		
Table 9 - Timings							
Instrument Mean Elapsed Acceptance & Execution(s) Mean Elapse		apsed Acceptance & Execu					
Consumer Accumulator 480.00	254.00		720.00	381.00			

04 Oct 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 2019-10-04 Amius Limited 213800C1LJRHXHO5QC19 United Kingdom 0 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 15:30:00 0.24 498,765.00 Table 4 - Price Information 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 (%) Exotic 15.35 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 1 498.765.00 0 1 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) Exotic 0.00 0.00 0.00 10 Oct 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 2019-10-10 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 36.00 RFQ 0.24 19:00:00 N/A Exotic Voice Table 4 - Price Information Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price 0.24 0.24 Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%) Exotic 56.16 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 874,800.00 0 Table 9 - Timings Instrument Mean Elapsed Acceptance & Execution(s) Mean Elapsed Request & Provision(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s) 0.00 Exotic 03 Dec 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 2019-12-03 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 Exotic 0.24 12:46:12 42.30 RFQ Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price 0.24 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 0.00 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 1,006,740.00 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 480.00 60.00 720.00

01 Oct 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 2019-10-01 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 392 00 19:00:00 398 00 REO Table 4 - Price Information Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price 392.00 Exotic 392.00 392.00 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 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 7.800.800.00 0 1 398.00 398.00 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 0.00 0.00 0.00 0.00 02 Oct 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 2019-10-02 Amius Limited 213800C1LJRHXHO5QC19 United Kingdom Table 2 - Type of Financial Instrument Producer Accumulator C_ 50.00 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 100.00 RFQ 389.50 14:09:00 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 389.50 389.50 Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%) Producer Accumulator 139.59 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 1,947,500.00 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 67.740.00 600.00 11 Oct 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 Sched. Auction Number Sched. Auction Duration Fail. Transactions Value 2019-10-11 Amius Limited 213800C1LJRHXHO5QC19 United Kingdom 0 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 389.25 09:54:10 50.00 RFQ Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price Producer Accumulator 389.25 389 25 389 25 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 187.11 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 1,946,250.00 Table 9 - Timings Instrument Mean Elapsed Acceptance & Execution(s) Mean Elapsed Request & Provision(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s) Producer Accumulator 300.00 60.00 450.00

14 Oct 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 2019-10-14 Amius Limited 213800C1LJRHXHO5OC19 United Kingdom Table 2 - Type of Financial Instrument Producer Accumulator C 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 System Trading Mode Trading Platform Best Bid / Offer Producer Accumulator 396.75 14:31:00 90.00 RFQ N/A Table 4 - Price Information Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price Producer Accumulator 396.75 396.75 396.75 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 1,785,375.00 90.00 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) 5,520.00 Producer Accumulator 240.00 8,280.00 16 Oct 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 2019-10-16 Amius Limited 213800C1LJRHXHO5QC19 United Kingdom 0 Table 2 - Type of Financial Instrument Producer Accumulator C_ 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 System Trading Mode Trading Platform Best Bid / Offer Producer Accumulator 415.25 15:19:30 69.01 RFO N/A Fmail Table 4 - Price Information Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price Producer Accumulator 413.67 413.36 408.25 Table 5 - Cost Information Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%) Producer Accumulator 420.89 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 3.214.956.25 69.01 Producer 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) Producer Accumulator 1,020.00 720.00 1,530.00 07 Nov 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 2019-11-07 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 398.50 17:50:00 1.00 RFQ N/A Email Table 4 - Price Information Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price Producer Accumulator 398.50 398.50 398.50 Table 5 - Cost Information Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%) 0 Producer Accumulator 133.65 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 119,400.00 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 600.00 2,400.00 900.00

08 Nov 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 2019-11-08 Amius Limited 213800C1LJRHXHO5OC19 United Kingdom Table 2 - Type of Financial Instrument Producer Accumulator C 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 System Trading Mode Trading Platform Best Bid / Offer Producer Accumulator 398.00 17:00:00 6.00 RFQ N/A Fmail Table 4 - Price Information Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price Producer Accumulator 398.00 398.00 398.00 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 47,887,50 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 0.00 0.00 0.00 18 Nov 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. 2019-11-18 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 392.50 13:11:00 306.00 RFO N/A Im Table 4 - Price Information Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price Exotic 392.50 392.50 392.50 Table 5 - Cost Information Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%) 190.85 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 6,005,250,00 306.00 306.00 0 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 2,940.00 0.00 19 Nov 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 2019-11-19 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 395.50 19:02:40 3.00 RFQ N/A Email Table 4 - Price Information Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price Producer Accumulator 395.75 395.65 395.50 Table 5 - Cost Information Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%) 0 Producer Accumulator 7.01 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 12,778.00 120.00 120.00

20 Nov 2019 Table 1 - Execution Venue									
	Commence of Assets assistan	Mit Comment Mit Comment Identifi	0		- Downton Cohod (Acceptance Calcard Acceptance Normal	han Cabad Anatian Bonatia	. F-II T F-II T	
As Of Venue LEI 2019-11-20 Amius Limited 213800C1LJRHXHO5QC1		MKt Segment MKt Segment Identific	O Outages Outage number	Outage Ave	g. Duration Sched. A	Auction Sched. Auction Nun	iber Sched. Auction Duratio	n Fall. Transactions Fall. Trans	ractions Number Fail. Transactions Va
Table 2 - Type of Financial Instrument	5 Officea Kingdom		. 0, 0		-				<u> </u>
	t Classification Currency								
Exotic C 50.00 USD lots Exotic	USD	Y_							
Producer Accumulator C_ 50.00 USD lots Producer Ac									
Table 3 - Price Information		_							
Instrument Time (T) Size Range Aver	age Executed Total Exec	cuted Price Time of Execution Tra	ansaction Size Trading Syste	em Trading I	Mode Trading Platfo	orm Best Bid / Offer			
Exotic 1		384.00 15:42:00	107.00 RFQ	N/A	Voice	N/A			
Producer Accumulator 1		394.00 18:58:59	0.50 RFQ	N/A	Email	N/A			
Table 4 - Price Information									
Instrument Avg. Trans. Price Weighted	Avg. Trans. Price Lowe	est Executed Price Highest Executed	Price						
Exotic 384.00	384.00		84.00						
Producer Accumulator 394.00	394.00	394.00	94.00						
Table 5 - Cost Information									
Instrument Execution Fees Modificatio	ns Market Data 3rd Pai	rty Fees Url Reb	ates Value of Costs (%)						
Exotic 101.69	0 0	0.00 http://wwww.amius.com	as per ex-post						
Producer Accumulator 0.82	0 0	0.00 http://wwww.amius.com	as per ex-post						
Table 6 - Likelihood of Execution									
		alue Cancelled or Withdrawn Rfq Re	eceived / Modified Median To	ransaction Si					
Exotic 1 Producer Accumulator 1	1 2,054,400 1 9,850		1		107.00 0.50	107.00 0.50	0		
	1 9,030	0.00	<u> </u>		0.50	0.50	U		
Table 9 - Timings									
Instrument Mean Elapsed Acceptance & Exotic	1,440.00	psed Request & Provision(s) Median 1,080.00		,160.00	ian Elapsed Kequest	1,620.00			
Producer Accumulator	480.00	120.00		720.00		180.00			
*	·								
26 Nov 2019									
Table 1 - Execution Venue									
As Of Venue LEI	Country of Authority	Mkt Segment Mkt Segment Identifie	er Outages Outage number	r Outage Ave	g. Duration Sched. A	Auction Sched. Auction Nun	ber Sched. Auction Duratio	n Fail. Transactions Fail. Trans	actions Number Fail. Transactions Va
2019-11-26 Amius Limited 213800C1LJRHXHO5QC1	9 United Kingdom		0 0)	0			0	0
Table 2 - Type of Financial Instrument									
Financial Instrument Instrumen	t Classification Currency	У							
Producer Accumulator C_ 50.00 USD lots Producer Ac	cumulator USD								
Table 3 - Price Information									
Instrument Time (T) Size Range Aver-	age Executed Total Exec	cuted Price Time of Execution Tra	ansaction Size Trading Syste		Mode Trading Platfo				
Producer Accumulator 1		404.75 12:01:00	1.00 RFQ	N/A	Email	N/A			
Table 4 - Price Information									
		est Executed Price Highest Executed							
Producer Accumulator 404.75	404.75	404.75 4	04.75						
Table 5 - Cost Information									
Instrument Execution Fees Modificatio	ns Market Data 3rd Par	rty Fees Url Reb	ates Value of Costs (%)						
Producer Accumulator 11.58	0 0	0.00 http://wwww.amius.com	as per ex-post						
Table 6 - Likelihood of Execution									
Instrument Orders Received Trans. Exc		alue Cancelled or Withdrawn Rfq Re	eceived / Modified Median To	ransaction Si			Mkt. Makers		
Producer Accumulator 1	1 69,937	7.50 0	1		1.00	1.00	0		
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 Request & Provision(s) 2,610.00 84,855.00

Producer Accumulator

27 Nov 2019 Table 1 - Execution Venue As Of Venue LEI Country of Auth							
As Of Venue LEI Country of Auth	ority Mkt Segment M	kt Seament Identifier	Outages Outage num	nher Outage Av	a Duration Sche	ed Auction Sched	Auction Numb
2019-11-27 Amius Limited 213800C1LJRHXHO5QC19 United Kingdom	ionty Pikt Segment Pi	kt Segment Identiner	0	0	0	eu. Auction Scheu.	. Auction Numbe
Table 2 - Type of Financial Instrument					-		
Financial Instrument	rroncy						
Producer Accumulator C_ 50.00 USD lots Producer Accumulator US							
Table 3 - Price Information							
Instrument Time (T) Size Range Average Executed Total	al Executed Price Tir	me of Execution Trans	saction Size Trading S	System Trading	Mode Trading Pl	latform Best Bid /	Offer
Producer Accumulator 1	393.50	10:11:00	1.00 RFQ	N/A	Email	N/A	
Table 4 - Price Information							
Instrument Avg. Trans. Price Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price	ice				
Producer Accumulator 395.42 397.76	389.75	403.0	.00				
Table 5 - Cost Information							
Instrument Execution Fees Modifications Market Data 3	Brd Party Fees	Url Rebate	es Value of Costs (%)				
Producer Accumulator 9.95 0 0	0.00 http://w	www.amius.com	as per ex-post				
Table 6 - Likelihood of Execution							
Instrument Orders Received Trans. Executed Total Notice	nal Value Cancelled or	r Withdrawn Rfq Recei	ived / Modified Media	an Transaction S	Size exec Median	Transaction Size al	II Designated Mkt. M
Producer Accumulator 1 3	86,337.50	0	3		1.00	1.00	
Table 9 - Timings							
Instrument Mean Elapsed Acceptance & Execution(s) Mea	n Elapsed Request & Pr	rovision(s) Median Ela	apsed Acceptance & Ex	ecution(s) Med	dian Elapsed Regu	est & Provision(s)	1
Producer Accumulator 25,720.00	,	19,995.00	,	56,700.00		30,655.50	
							-
04 Dec 2019							
04 Dec 2019 Table 1 - Execution Venue							
Table 1 - Execution Venue	ority Mkt Segment M	kt Segment Identifier	Outages Outage num	nber Outage Av	g. Duration Sche	ed. Auction Sched.	. Auction Number Sci
Table 1 - Execution Venue	ority Mkt Segment M	kt Segment Identifier	Outages Outage num	nber Outage Av	vg. Duration School	ed. Auction Sched.	. Auction Number Sci
Table 1 - Execution Venue As Of Venue LEI Country of Auth	ority Mkt Segment M	kt Segment Identifier			-	ed. Auction Sched.	. Auction Number Sci
Table 1 - Execution Venue As Of Venue LEI Country of Auth 2019-12-04 Amius Limited 213800C1LJRHXHOSQC19 United Kingdom Table 2 - Type of Financial Instrument Instrument Classification Cu		kt Segment Identifier			-	ed. Auction Sched.	. Auction Number Sci
Table 1 - Execution Venue As Of Venue LEI Country of Autr 2019-12-04 Amius Limited 213800C1LJRHXHOSQC19 United Kingdom Table 2 - Type of Financial Instrument	rrency	kt Segment Identifier			-	ed. Auction Sched.	. Auction Number Sci
Table 1 - Execution Venue As Of Venue LEI Country of Auth 2019-12-04 Amius Limited 213800C1LJRHXH05QC19 United Kingdom Table 2 - Type of Financial Instrument Instrument Classification Cu	rrency	kt Segment Identifier			-	ed. Auction Sched.	. Auction Number Sci
Table 1 - Execution Venue As Of Venue LEI Country of Auth 2019-12-04 Amius Limited 213800C1LJRHXHO5QC19 United Kingdom Table 2 - Type of Financial Instrument Financial Instrument Instrument Classification Cu Producer Accumulator C_ 50.00 USD lots Producer Accumulator Us	irrency SD		0	0	0		
Table 1 - Execution Venue As Of Venue LEI Country of Autr 2019-12-04 Amius Limited 213800C1LJRHXHO5QC19 United Kingdom Table 2 - Type of Financial Instrument Instrument Classification Cu Producer Accumulator C_ 50.00 USD lots Producer Accumulator US Table 3 - Price Information US	irrency SD		0	0	0		
Table 1 - Execution Venue	al Executed Price Tir	me of Execution Trans	0 saction Size Trading S	0 System Trading	0 Mode Trading Pl	latform Best Bid /	
Table 1 - Execution Venue As of Venue LEI Country of Auth 2019-12-04 Amius Limited 213800C1LJRHXHDSQC19 United Kingdom Table 2 - Type of Financial Instrument Financial Instrument Instrument Classification Cu Producer Accumulator US Table 3 - Price Information Instrument Time (T) Freducer Accumulator Total Producer Accumulator Producer Accumulator 1	al Executed Price Tir 405.60	me of Execution Trans.	saction Size Trading S	0 System Trading	0 Mode Trading Pl	latform Best Bid /	
Table 1 - Execution Venue As Of Venue LEI Country of Autt 2019-12-04 Amius Limited 213800C1LJRHXH05QC19 United Kingdom Table 2 - Type of Financial Instrument Financial Instrument Instrument Classification Cu Producer Accumulator C_50.00 USD lots Producer Accumulator US Table 3 - Price Information Instrument Time (T) Size Range Average Executed Tot: Producer Accumulator 1 Table 4 - Price Information	al Executed Price Tir 405.60	me of Execution Trans 18:44:10	osaction Size Trading S	0 System Trading	0 Mode Trading Pl	latform Best Bid /	
Table 1 - Execution Venue As Of Venue LEI Country of Autr 2019-12-04 Amius Limited 213800C1LJRHXHO5QC19 United Kingdom Table 2 - Type of Financial Instrument Financial Instrument Instrument Classification Ct Producer Accumulator C	al Executed Price Tin 405.60	me of Execution Trans 18:44:10	osaction Size Trading S	0 System Trading	0 Mode Trading Pl	latform Best Bid /	
Table 1 - Execution Venue As Of Venue LEI Country of Autt 2019-12-04 Amius Limited 213800C1LJRHXHOSQC19 United Kingdom Table 2 - Type of Financial Instrument Financial Instrument Instrument Classification Cu Producer Accumulator C 50.00 USD lots Producer Accumulator US Table 3 - Price Information Instrument Time (T) Size Range Average Executed Total Producer Accumulator 1 Table 4 - Price Information Instrument Avg. Trans. Price Weighted Avg. Trans. Price Producer Accumulator 405.60 405.60 Table 5 - Cost Information	al Executed Price Tir 405.60 Lowest Executed Price 405.60	me of Execution Trans: 18:44:10 Highest Executed Price 405.0	action Size Trading S 8.00 RFQ	0 System Trading N/A	0 Mode Trading Pl	latform Best Bid /	
Table 1 - Execution Venue As Of Venue LEI Country of Autr 2019-12-04 Amius Limited 213800C1LJRHXHO5QC19 United Kingdom Table 2 - Type of Financial Instrument Financial Instrument Instrument Classification Ct Producer Accumulator C_ 50.00 USD lots Producer Accumulator UST Table 3 - Price Information Instrument Time (T) Size Range Average Executed Tot: Producer Accumulator 1 Table 4 - Price Information Instrument Avg. Trans. Price Weighted Avg. Trans. Price	al Executed Price Tir 405.60 Lowest Executed Price 405.60	me of Execution Trans: 18:44:10 Highest Executed Price 405.0	osaction Size Trading S	0 System Trading N/A	0 Mode Trading Pl	latform Best Bid /	
Table 1 - Execution Venue As of Venue LEI Country of Auti 2019-12-04 Amius Limited 213800C1LJRHXHOSQC19 United Kingdom Table 2 - Type of Financial Instrument Financial Instrument Instrument Classification Cu Producer Accumulator C_ 50.00 USD lots Producer Accumulator US Table 3 - Price Information Instrument Time (T) Size Range Average Executed Tote Producer Accumulator 1 1 Table 4 - Price Information Instrument Avg. Trans. Price Weighted Avg. Trans. Price Producer Accumulator 405.60 405.60 Table 5 - Cost Information Instrument Execution Fees Modifications Market Data 3 Producer Accumulator 29.22 0 0	al Executed Price Tir 405.60 Lowest Executed Price 405.60	me of Execution Trans. 18:44:10 Highest Executed Pric. 405.0 Url Rebate	saction Size Trading S 8.00 RFQ	0 System Trading N/A	0 Mode Trading Pl	latform Best Bid /	
Table 1 - Execution Venue As Of Venue LEI Country of Autre 2019-12-04 Amius Limited 213800C1LJRHXHD5QC19 United Kingdom Table 2 - Type of Financial Instrument Financial Instrument Instrument Classification Current Producer Accumulator C 50.00 USD lots Producer Accumulator UST Table 3 - Price Information Instrument Time (T) Size Range Average Executed Total Producer Accumulator 1 Table 4 - Price Information Instrument Avg. Trans. Price Weighted Avg. Trans. Price Producer Accumulator 405.60 405.60 Table 5 - Cost Information Instrument Execution Fees Modifications Market Data 2 Producer Accumulator 29.22 0 0 0 Table 6 - Likelihood of Execution	Lowest Executed Price Tire 405.60 Lowest Executed Price 405.60 Brd Party Fees 0.00 http://www.new.new.new.new.new.new.new.new.new.	me of Execution Transi 18:44:10 Highest Executed Prio 405. Uri Rebate www.amius.com	ice Size Trading S 8.00 RFQ	0 Trading N/A	0 Mode Trading Pl	latform Best Bid / N/A	Offer
Table 1 - Execution Venue As Of Venue LEI Country of Auth 2019-12-04 Amius Limited 213800C1LJRHXHOSQC19 United Kingdom Table 2 - Type of Financial Instrument Financial Instrument Instrument Classification Cu Producer Accumulator C 50.00 USD lots Producer Accumulator US Table 3 - Price Information Instrument Time (T) Size Range Average Executed Tots Producer Accumulator 1 Table 4 - Price Information Instrument Avg. Trans. Price Weighted Avg. Trans. Price Producer Accumulator 405.60 405.60 Table 5 - Cost Information Instrument Execution Fees Modifications Market Data 3 Producer Accumulator 29.22 0 0 Table 6 - Likelihood of Execution Instrument Orders Received Trans. Executed Total Notice Instrument Orders Received Trans. Executed Total Notice Table 6 - Likelihood of Execution Instrument Orders Received Trans. Executed Total Notice Total Producer Total Notice Total Producer Total Notice Table 6 - Likelihood of Execution Instrument Orders Received Trans. Executed Total Notice Total Producer Total Notice Table 6 - Likelihood of Execution Instrument Orders Received Trans. Executed Total Notice Table 6 - Likelihood of Execution Instrument Orders Received Trans. Executed Total Notice	la Executed Price Tir 405.60 Lowest Executed Price 405.60 August Price 405.60 Brd Party Fees 0.00 http://w	me of Execution Trans: 18:44:10 Highest Executed Prior 405.0 Url Rebate www.amius.com	ice Size Trading S 8.00 RFQ	0 Trading N/A	0 Mode Trading Pl Im	latform Best Bid / N/A	Offer
Table 1 - Execution Venue As Of Venue LEI Country of Autit 2019-12-04 Amius Limited 213800C1LJRHXHOSQC19 United Kingdom Table 2 - Type of Financial Instrument Financial Instrument Instrument Classification Curve Froducer Accumulator C 50.00 USD lots Producer Accumulator USD Instrument Time (T) Size Range Average Executed Total Producer Accumulator 1 Table 3 - Price Information 1 Instrument Time (T) Size Range Average Executed Total Producer Accumulator 1 Table 4 - Price Information 1 Instrument Avg. Trans. Price Weighted Avg. Trans. Price Producer Accumulator 405.60 405.60 Table 5 - Cost Information 1 Instrument Execution Fees Modifications Market Data 2 Producer Accumulator 29.22 0 0 0 Instrument Orders Received Trans. Executed Total Notic Producer Accumulator 1 1	Lowest Executed Price Tire 405.60 Lowest Executed Price 405.60 Brd Party Fees 0.00 http://www.new.new.new.new.new.new.new.new.new.	me of Execution Transi 18:44:10 Highest Executed Prio 405. Uri Rebate www.amius.com	ice Size Trading S 8.00 RFQ	0 Trading N/A	0 Mode Trading Pl	latform Best Bid / N/A	Offer
Table 1 - Execution Venue As Of Venue LEI Country of Autit 2019-12-04 Amilus Limited 213800C1LJRHXHADSQC19 United Kingdom Table 2 - Type of Financial Instrument Financial Instrument Instrument Classification Current Producer Accumulator C_50.00 USD lots Producer Accumulator UST Table 3 - Price Information Instrument Time (T) Size Range Average Executed Total Producer Accumulator 1 Table 4 - Price Information Instrument Avg. Trans. Price Weighted Avg. Trans. Price Producer Accumulator 405.60 405.60 Instrument Execution Fees Modifications Market Data 2 Producer Accumulator 29.22 0 0 0 1 Table 6 - Likelihood of Execution Instrument Orders Received Trans. Executed Total Notic Producer Accumulator 1 1 Table 9 - Timings	al Executed Price Tir 405.60 Lowest Executed Price 405.60 Address Executed Price 405.60 Ad	18:44:10 Highest Executed Prior 405.0 Url Rebate www.amius.com Withdrawn Rfq Recei	saction Size Trading S 8.00 RFQ see Value of Costs (%) as per ex-post ived / Modified Media	0 System Trading N/A N/A	Mode Trading Pl Im	Iatform Best Bid / N/A	Offer II Designated Mkt. M.
Table 1 - Execution Venue As Of Venue LEI Country of Autt 2019-12-04 Amius Limited 213800C1LJRHXHOSQC19 United Kingdom Table 2 - Type of Financial Instrument Financial Instrument Instrument Classification Cu Producer Accumulator C 50.00 USD lots Producer Accumulator US Table 3 - Price Information Instrument Time (T) Size Range Average Executed Tots Producer Accumulator 1 Table 4 - Price Information Instrument Avg. Trans. Price Weighted Avg. Trans. Price Producer Accumulator 405.60 405.60 Table 5 - Cost Information Instrument Execution Fees Modifications Market Data 3 Producer Accumulator 29.22 0 0 Table 6 - Likelihood of Execution Instrument Orders Received Trans. Executed Total Notic Producer Accumulator 1 1	al Executed Price Tir 405.60 Lowest Executed Price 405.60 Address Executed Price 405.60 Ad	18:44:10 Highest Executed Prior 405.0 Url Rebate www.amius.com Withdrawn Rfq Recei	saction Size Trading S 8.00 RFQ see Value of Costs (%) as per ex-post ived / Modified Media	0 System Trading N/A N/A	Mode Trading Pl Im	Iatform Best Bid / N/A	Offer II Designated Mkt. M.

05 Dec 2019 Table 1 - Execution Venue												
As Of Venue	LEI	Country of Authority	Mkt Segment Mkt Seg	ment Identifier	Outages Outage numbe	er Outage Avg. I	Duration Schee	I. Auction Sched. Auction	Number Sched. Auction Duration	on Fail. Transactions	Fail. Transactions Number Fa	il. Transactions Value
2019-12-05 Amius Limited 213	3800C1LJRHXHO5QC1	19 United Kingdom			0	0	0			(0	0
Table 2 - Type of Financial Inst	rument											
Financial Instrument	Instrume	ent Classification Currence	у									
Consumer Accumulator C_ 50.00												
Producer Accumulator C_ 50.00 L	JSD lots Producer A	Accumulator USD										
Table 3 - Price Information												
Instrument Time (T) Size Range Ave	erage Executed Total Exe										
Consumer Accumulator	1		388.00	12:41:08	122.00 RFQ	N/A	Email	N/A				
Producer Accumulator	1		405.00	21:03:00	1.00 RFQ	N/A	Email	N/A				
Table 4 - Price Information												
		ed Avg. Trans. Price Low										
Consumer Accumulator	388.00	388.00	388.00	388.								
Producer Accumulator	405.00	405.00	405.00	405	.00							
Table 5 - Cost Information						ı						
		ons Market Data 3rd Pa			es Value of Costs (%)							
Consumer Accumulator	416.69 40.27	0 0	0.00 http://wwww.		as per ex-post							
Producer Accumulator		0 0	0.00 http://wwww.	amius.com	as per ex-post							
Table 6 - Likelihood of Execution												
	Received Trans. Ex	2 2,366,80		hdrawn Rfq Rece	eived / Modified Median	Transaction Size	91.50 Median	Transaction Size all Design	gnated Mkt. Makers			
Consumer Accumulator Producer Accumulator	0	1 239,25		0	1		1.00	1.00	0			
	•	1 255,25	0.00	•			1.00	1.00	0			
Table 9 - Timings												
Instrument Mean El Consumer Accumulator	lapsed Acceptance	& Execution(s) Mean Ela 3,060.00		ion(s) Median Ela 250.00	apsed Acceptance & Exe	4,590.00 Media	n Elapsed Requ	7,830.00				
Producer Accumulator		600.00		542.00		900.00		32,313.00				
Troduce Accumulator		000.00	227.	712.00		300.00		32/313.00				
06 Dec 2019												
Table 1 - Execution Venue												
As Of Venue	LEI	Country of Authority	Mkt Seament Mkt Sea	ment Identifier	Outages Outage numbe	er Outage Avg. I	Duration Scher	1. Auction Sched Auction	Number Sched. Auction Duration	on Fail Transactions	Fail Transactions Number Fa	il. Transactions Value
2019-12-06 Amius Limited 213			rikt Segment Pikt Seg	ment rachance		0	0	. Auction Scheu. Auction	Number Schea. Auction Daratio	on rain transactions		ii. Transactions value
Table 2 - Type of Financial Inst									*			
Financial Instrument		ent Classification Currence	v									
Consumer Accumulator C 50.00			-									
Table 3 - Price Information			_									
	') Size Pange Ave	erage Executed Total Exe	cuted Price Time of	Evecution Trans	saction Size Trading Sv	stem Trading M	ode Trading D	atform Rest Rid / Offer				
Consumer Accumulator	1	rage Executed Total Exe	377.50	14:47:29	32.00 RFQ	N/A	Email	N/A				
Table 4 - Price Information			,			1.4	, =					
	ans Drice Weights	ed Avg. Trans. Price Low	est Evecuted Drice Wie	thest Everyted Dri	ice							
Consumer Accumulator	377.50	377.50	377.50	377.								
Table 5 - Cost Information				3,7,								
	on Foot Modificati	ons Market Data 3rd Pa	rtv Fees Url	Dohat	es Value of Costs (%)							
Consumer Accumulator	107.40	0 0 0	0.00 http://www.		as per ex-post							
Table 6 - Likelihood of Execution		0	5.00 nttp://www.	aas.com	as per ex post	ı						
			-h C	h.d	load (be dietad by "	. T		T				
Instrument Orders Consumer Accumulator	received Trans. Ex	1 604,00		nurawn Krq Rece	iveu / Modified Median	i iransaction Size	32.00	Transaction Size all Designation 32.00	gnated Mkt. Makers			
	1	1 604,00	0.00	U	1		32.00	32.00	<u> </u>			
Table 9 - Timings												
Consumer Accumulator	lapsed Acceptance	& Execution(s) Mean Ela 13,080.00		ion(s) Median Ela 940.00			n Elapsed Requ					
Consumer Accumulator		13,000.00	5,5	740.00		19,620.00		8,910.00				

10 Dec 2019							
Table 1 - Execution Venue							
As Of Venue LEI	Country of Authority	Mkt Segment	Mkt Segment Identif	fier Outages Outage num	ber Outage Av	vg. Duration Sche	ed. Auction Sched. Au
2019-12-10 Amius Limited 213800C1LJRHXHC				0	0	0	
Table 2 - Type of Financial Instrument							
	ment Classification Current	су					
Producer Accumulator C_ 50.00 USD lots Produc	cer Accumulator USD						
Table 3 - Price Information							
	Average Executed Total Exe						
Producer Accumulator 1		398.75	13:27:00	12.00 RFQ	N/A	Email	N/A
Table 4 - Price Information							
	ghted Avg. Trans. Price Low						
Producer Accumulator 398.75	398.75	398.7	75	398.75			
Table 5 - Cost Information							
Instrument Execution Fees Modifi Producer Accumulator 3.56	cations Market Data 3rd Pa		Url Re wwww.amius.com	ebates Value of Costs (%)			
	U U	0.00 nttp://	www.amius.com	as per ex-post	_		
Table 6 - Likelihood of Execution							
Instrument Orders Received Tran Producer Accumulator 0	s. Executed Total Notional V	Value Cancelled (or Withdrawn Rfq F	Received / Modified Media	in Transaction S	12.00 Median	Transaction Size all 12.00
Table 9 - Timings	1 20,21	12.30	U	1		12.00	12.00
	0 F	d D	D	. Flored &		dian Flancid F	ant O Dunulatant
Instrument Mean Elapsed Acceptar Producer Accumulator	180.00 Mean Ela	apsea kequest & l	57,594.00 Media	ii ciapsed Acceptance & Ex	270.00 Med	uian Eiapsed Requ	est & Provision(s) 86,391.00
	150.00		37,55 1.00		2,0.00		55,551.00
11 Dec 2019							
Table 1 - Execution Venue							
As Of Venue LEI							
	Country of Authority	Mkt Segment	Mkt Segment Identii	fier Outages Outage num	iber Outage Av	vg. Duration Sche	ed. Auction Sched. Au
		/ Mkt Segment	Mkt Segment Identif	fier Outages Outage num	ober Outage Av	vg. Duration Sche	ed. Auction Sched. Au
2019-12-11 Amius Limited 213800C1LJRHXHC		Mkt Segment	Mkt Segment Identif				ed. Auction Sched. Au
2019-12-11 Amius Limited 213800C1LJRHXHC Table 2 - Type of Financial Instrument		_	Mkt Segment Identii				ed. Auction Sched. Au
2019-12-11 Amius Limited 213800C1LJRHXHC Table 2 - Type of Financial Instrument	SQC19 United Kingdom ument Classification Currence	_	Mkt Segment Identii				ed. Auction Sched. Au
2019-12-11 Amius Limited 213800C1LJRHXHC Table 2 - Type of Financial Instrument Financial Instrument Instru	SQC19 United Kingdom ument Classification Currence	_	Mkt Segment Identif				ed. Auction Sched. Au
2019-12-11 Amius Limited 213800C1LJRHXHC Table 2 - Type of Financial Instrument Financial Instrument Producer Accumulator C_50.00 USD lots Product Table 3 - Price Information	SQC19 United Kingdom ument Classification Currence	су		0	0	0	
2019-12-11 Amius Limited 213800C1LJRHXHC Table 2 - Type of Financial Instrument Financial Instrument Instru Producer Accumulator C_50.00 USD lots Producer Accumulator C_50.00 USD lots	USD United Kingdom Currence Accumulator USD	су		0	0	0	
2019-12-11 Amius Limited 213800C1LJRHXHC Table 2 - Type of Financial Instrument Financial Instrument Instr Producer Accumulator C_ 50.00 USD lots Product Table 3 - Price Information Instrument Time (T) Size Range	USD United Kingdom Currence Accumulator USD	cy ecuted Price T	ime of Execution T	0 Transaction Size Trading S	0 ystem Trading	0 Mode Trading Pl	atform Best Bid / Of
2019-12-11	USD United Kingdom Currence Accumulator USD	ecuted Price T	Time of Execution T 14:34:16	ransaction Size Trading S	0 ystem Trading	0 Mode Trading Pl	atform Best Bid / Of
2019-12-11 Amius Limited 213800C1LJRHXHC Table 2 - Type of Financial Instrument Financial Instrument Instrument Instrument Instrument Instrument Instrument Instrument Instrumen	ument Classification Currence Cer Accumulator USD Average Executed Total Exec	ecuted Price T	Time of Execution T 14:34:16 THE Highest Executes	ransaction Size Trading S	0 ystem Trading	0 Mode Trading Pl	atform Best Bid / Of
2019-12-11	iment Classification Currence Ler Accumulator USD Average Executed Total Executed National Executed Total Executed Total Executed National Executed Nationa	ecuted Price T 399.75	Time of Execution T 14:34:16 THE Highest Executes	ransaction Size Trading S 1.00 RFQ	0 ystem Trading	0 Mode Trading Pl	atform Best Bid / Of
2019-12-11 Amius Limited 213800C1LJRHXHC Table 2 - Type of Financial Instrument Financial Instrument Instrument Producer Accumulator C_ 50.00 USD lots Product Table 3 - Price Information Instrument Time (T) Size Range Producer Accumulator 1 Table 4 - Price Information Instrument Avg. Trans. Price Wei Producer Accumulator 399.75 Table 5 - Cost Information	iment Classification Currence Ler Accumulator USD Average Executed Total Executed National Executed Total Executed Total Executed National Executed Nationa	ecuted Price T 399.75 vest Executed Price 399.7	Time of Execution T 14:34:16 See Highest Executer	ransaction Size Trading S 1.00 RFQ	ystem Trading	0 Mode Trading Pl	atform Best Bid / Of
2019-12-11 Amius Limited 213800C1LJRHXHC Table 2 - Type of Financial Instrument Financial Instrument Instrument Table 3 - Price Information Instrument Instrument Instrument Image: Time (T) Size Range Producer Accumulator Table 4 - Price Information Instrument Instrument Instrument Avg. Trans. Price Weig Producer Accumulator 399.75 Table 5 - Cost Information	ument Classification Currencer Accumulator USD Average Executed Total Exe ghted Avg. Trans. Price Low 399.75	ecuted Price T 399.75 vest Executed Pric 399.7 arty Fees	Time of Execution T 14:34:16 See Highest Executer	ransaction Size Trading S 1.00 RFQ d Price 399.75	ystem Trading	0 Mode Trading Pl	atform Best Bid / Of
2019-12-11 Amius Limited 213800C1LJRHXHC Table 2 - Type of Financial Instrument Financial Instrument Instrument Financial Instrument Instrument Froducer Accumulator C 50.00 USD lots Producer Instrument Fine (T) Size Range Producer Accumulator 1 Table 4 - Price Information Instrument Avg. Trans. Price Weip Producer Accumulator 399.75 Table 5 - Cost Information Instrument Execution Fees Modification Instrument Instrum	Journal of the Average Executed Total Executed Executed Tota	ecuted Price T 399.75 vest Executed Pric 399.7 arty Fees	ime of Execution T 14:34:16 E Highest Executer 15 Url Re	ransaction Size Trading S 1.00 RFQ d Price 399.75 ebates Value of Costs (%)	ystem Trading	0 Mode Trading Pl	atform Best Bid / Of
2019-12-11	iment Classification Currence Cure Accumulator USD Average Executed Total Exempted Avg. Trans. Price Low 399.75 cations Market Data 3rd Page 10 0 0	ecuted Price T 399.75 vest Executed Pric 399.7 arty Fees 0.00 http://	Time of Execution T 14:34:16 Let Highest Executer 15 Url Rewwww.amius.com	d Price 399.75 as per ex-post	ystem Trading N/A	0 Im	atform Best Bid / Of
2019-12-11 Amius Limited 213800C1LJRHXHC Table 2 - Type of Financial Instrument Financial Instrument Instrument Producer Accumulator C 50.00 USD lots Product Table 3 - Price Information Instrument Time (T) Size Range Producer Accumulator 1 Table 4 - Price Information Instrument Avg. Trans. Price Wei Producer Accumulator 399.75 Table 5 - Cost Information Instrument Execution Fees Modifi Producer Accumulator 3.12 Table 6 - Likelihood of Execution	iment Classification Currencer Accumulator USD Average Executed Total Exe ghted Avg. Trans. Price Low 399.75 cations Market Data 3rd Pa 0 0 s. Executed Total Notional V	ecuted Price T 399.75 vest Executed Pric 399.7 arty Fees 0.00 http://	Time of Execution T 14:34:16 Let Highest Executer 15 Url Rewwww.amius.com	d Price 399.75 as per ex-post	ystem Trading N/A	0 Im	atform Best Bid / Of
2019-12-11 Amius Limited 213800C1LJRHXHC Table 2 - Type of Financial Instrument Financial Instrument Instrument Table 3 - Price Information Instrument	iment Classification Currencer Accumulator USD Average Executed Total Exe ghted Avg. Trans. Price Low 399.75 cations Market Data 3rd Pa 0 0 s. Executed Total Notional V	ecuted Price T 399.75 vest Executed Pric 399.7 arty Fees 0.00 http://	Time of Execution T 14:34:16 Lee Highest Executer 75 Url Rewwww.amius.com Or Withdrawn Rfq F	ransaction Size Trading S 1.00 RFQ d Price 399.75 ebates Value of Costs (%) as per ex-post	ystem Trading N/A	0 Mode Trading Pi	atform Best Bid / Of N/A N/A Transaction Size all
2019-12-11 Amius Limited 213800C1LJRHXHC Table 2 - Type of Financial Instrument Financial Instrument Instrument Producer Accumulator C_50.00 USD lots Producer Accumulator 1 Table 4 - Price Information Table 5 - Cost Information Table 5 - Cost Information Table 6 - Likelihood of Execution Table 6 - Likelihood of Execution Table 9 - Timings Table 9 - Timings	iment Classification Currence USD USD Average Executed Total Exe ghted Avg. Trans. Price Low 399.75 cations Market Data 3rd Pa 0 0 s. Executed Total Notional V 1 19,98	rest Executed Price T 399.75 rest Executed Price 399.75 arty Fees 0.00 http://	Time of Execution T 14:34:16 THE Highest Executer 15 Url Rewwww.amius.com Or Withdrawn Rfq F	Trading S 1.00 RFQ d Price 399.75 ebates Value of Costs (%) as per ex-post Received / Modified Media	ystem Trading N/A N/A	Mode Trading Pl Im Size exec Median 1.00	atform Best Bid / Off N/A Transaction Size all 1.00
2019-12-11 Amius Limited 213800C1LJRHXHC Table 2 - Type of Financial Instrument Financial Instrument Instrument	iment Classification Currencer Accumulator USD Average Executed Total Exe ghted Avg. Trans. Price Low 399.75 cations Market Data 3rd Pa 0 0 s. Executed Total Notional V	rest Executed Price T 399.75 rest Executed Price 399.75 arty Fees 0.00 http://	Time of Execution T 14:34:16 THE Highest Executer 15 Url Rewwww.amius.com Or Withdrawn Rfq F	Trading S 1.00 RFQ d Price 399.75 ebates Value of Costs (%) as per ex-post Received / Modified Media	ystem Trading N/A N/A	Mode Trading Pl Im Size exec Median 1.00	atform Best Bid / Off N/A Transaction Size all 1.00
2019-12-11 Amius Limited 213800C1LJRHXHC Table 2 - Type of Financial Instrument Financial Instrument Instrument Financial Instrument Avg. Trans. Price Weight Weight Instrument	iment Classification Currence Cure Accumulator USD Average Executed Total Exempted Avg. Trans. Price Low 399.75 cations Market Data 3rd Para 0 0 s. Executed Total Notional V 1 19,98 cate & Execution(s) Mean Elastics	rest Executed Price T 399.75 rest Executed Price 399.75 arty Fees 0.00 http://	ime of Execution T 14:34:16 Le Highest Executer 75 Url Rewwww.amius.com or Withdrawn Rfq F 0	Trading S 1.00 RFQ d Price 399.75 ebates Value of Costs (%) as per ex-post Received / Modified Media	ystem Trading N/A In Transaction S	Mode Trading Pl Im Size exec Median 1.00	atform Best Bid / Of N/A N/A Transaction Size all 1.00 est & Provision(s)
2019-12-11	iment Classification Currence Cure Accumulator USD Average Executed Total Exempted Avg. Trans. Price Low 399.75 cations Market Data 3rd Para 0 0 s. Executed Total Notional V 1 19,98 cate & Execution(s) Mean Elastics	rest Executed Price T 399.75 rest Executed Price 399.75 arty Fees 0.00 http://	ime of Execution T 14:34:16 Le Highest Executer 75 Url Rewwww.amius.com or Withdrawn Rfq F 0	Trading S 1.00 RFQ d Price 399.75 ebates Value of Costs (%) as per ex-post Received / Modified Media	ystem Trading N/A In Transaction S	Mode Trading Pl Im Size exec Median 1.00	atform Best Bid / Of N/A N/A Transaction Size all 1.00 est & Provision(s)
2019-12-11 Amius Limited 213800C1LJRHXHC	iment Classification Currence Cure Accumulator USD Average Executed Total Exempted Avg. Trans. Price Low 399.75 cations Market Data 3rd Para 0 0 s. Executed Total Notional V 1 19,98 cate & Execution(s) Mean Elastics	rest Executed Price T 399.75 rest Executed Price 399.75 arty Fees 0.00 http://	ime of Execution T 14:34:16 Le Highest Executer 75 Url Rewwww.amius.com or Withdrawn Rfq F 0	Trading S 1.00 RFQ d Price 399.75 ebates Value of Costs (%) as per ex-post Received / Modified Media	ystem Trading N/A In Transaction S	Mode Trading Pl Im Size exec Median 1.00	atform Best Bid / Of N/A N/A Transaction Size all 1.00 est & Provision(s)
2019-12-11 Amius Limited 213800C1LJRHXHC Table 2 - Type of Financial Instrument Financial Instrument Instrument Financial Instrument Avg. Trans. Price Weight Weight Instrument	iment Classification Currence Cure Accumulator USD Average Executed Total Exempted Avg. Trans. Price Low 399.75 cations Market Data 3rd Para 0 0 s. Executed Total Notional V 1 19,98 cate & Execution(s) Mean Elastics	rest Executed Price T 399.75 rest Executed Price 399.75 arty Fees 0.00 http://	ime of Execution T 14:34:16 Le Highest Executer 75 Url Rewwww.amius.com or Withdrawn Rfq F 0	Trading S 1.00 RFQ d Price 399.75 ebates Value of Costs (%) as per ex-post Received / Modified Media	ystem Trading N/A In Transaction S	Mode Trading Pl Im Size exec Median 1.00	atform Best Bid / Of N/A N/A Transaction Size all 1.00 est & Provision(s)
2019-12-11 Amius Limited 213800C1LJRHXHC	iment Classification Currence Cure Accumulator USD Average Executed Total Exempted Avg. Trans. Price Low 399.75 cations Market Data 3rd Para 0 0 s. Executed Total Notional V 1 19,98 cate & Execution(s) Mean Elastics	rest Executed Price T 399.75 rest Executed Price 399.75 arty Fees 0.00 http://	ime of Execution T 14:34:16 Le Highest Executer 75 Url Rewwww.amius.com or Withdrawn Rfq F 0	Trading S 1.00 RFQ d Price 399.75 ebates Value of Costs (%) as per ex-post Received / Modified Media	ystem Trading N/A In Transaction S	Mode Trading Pl Im Size exec Median 1.00	atform Best Bid / Of N/A N/A Transaction Size all 1.00 est & Provision(s)

12 Dec 2019 Table 1 - Execution Venue										
As Of Venue LEI	Country of Authority	Mkt Segment Mkt Segment Identif	fier Outages Outage numbe	er Outage Avg.	Duration Sched.	Auction Sched. Auction !	lumber Sched. Auction Durati	on Fail. Transactions Fail. Transa	ctions Number Fail. Trans	actions Value
2019-12-12 Amius Limited 213800C1LJRH	XHO5QC19 United Kingdom		0	0	0			0	0	0
Table 2 - Type of Financial Instrument										
Financial Instrument I	nstrument Classification Curren	су								
Consumer Accumulator C_ 50.00 USD lots C										
Producer Accumulator C_ 50.00 USD lots F	roducer Accumulator USD									
Table 3 - Price Information										
Instrument Time (T) Size Rai	nge Average Executed Total Exe	ecuted Price Time of Execution	Transaction Size Trading Sys	stem Trading M	lode Trading Pla	tform Best Bid / Offer				
Consumer Accumulator	1	385.00 11:21:21	43.00 RFQ	N/A	Email	N/A				
Producer Accumulator	1	403.50 23:14:00	0.50 RFQ	N/A	Im	N/A				
Table 4 - Price Information										
Instrument Avg. Trans. Price	Weighted Avg. Trans. Price Low	vest Executed Price Highest Execute	ed Price							
Consumer Accumulator 385.00	385.00	385.00	385.00							
Producer Accumulator 403.50	403.50	403.50	403.50							
Table 5 - Cost Information										
Instrument Execution Fees M	odifications Market Data 3rd P	arty Fees Url F	Rebates Value of Costs (%)							
Consumer Accumulator 434.21	0 0	0.00 http://wwww.amius.com	as per ex-post							
Producer Accumulator 11.21	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 Siz	e exec Median T	ransaction Size all Design	nated Mkt. Makers			
Consumer Accumulator 2	2 3,311,0		2		64.50	64.50	0			
Producer Accumulator 2	2 20,1	75.00 0	2		1.25	1.25	0			
Table 9 - Timings										
Instrument Mean Elapsed Acc	eptance & Execution(s) Mean Ela	apsed Request & Provision(s) Medi	an Elapsed Acceptance & Exec	cution(s) Media	an Elapsed Reque	st & Provision(s)				
Consumer Accumulator	3,900.00	1,020.00		5,850.00		1,530.00				
Producer Accumulator	540.00	990.00		750.00		1,380.00				
13 Dec 2019										
Table 1 - Execution Venue										
As Of Venue LEI	Country of Authority	Mkt Segment Mkt Segment Identif	fier Outages Outage numbe	er Outage Avg.	Duration Sched.	Auction Sched. Auction I	lumber Sched. Auction Durati	on Fail. Transactions Fail. Transa	ctions Number Fail. Trans	actions Value
2019-12-13 Amius Limited 213800C1LJRH	XHO5QC19 United Kingdom		0	0	0			0	0	(
Table 2 - Type of Financial Instrument										
Financial Instrument In	strument Classification Currence	У								
Producer Accumulator C_ 50.00 USD lots Pr	oducer Accumulator USD									
Table 3 - Price Information										
Instrument Time (T) Size Ran	ge Average Executed Total Exec	cuted Price Time of Execution T	ransaction Size Trading Syst	tem Trading Mo	ode Trading Plati	orm Best Bid / Offer				
	1	404.25 21:52:00	1.00 RFQ	N/A	Email	N/A				
Table 4 - Price Information										
	Veighted Avg. Trans. Price Lowe	est Executed Price Highest Execute	d Price							
Producer Accumulator 404.25	404.25		404.25							
Table 5 - Cost Information		·								
	difications Market Data 3rd Pa	rty Fees Url Re	ebates Value of Costs (%)							
Producer Accumulator 3.56	0 0	0.00 http://www.amius.com	as per ex-post							
Table 6 - Likelihood of Execution	0, 0,	nep///mmanas.com	ab per ex pose							
	rana Everyted Tatal National V	alue Cancelled on Withdraw Df. 1	Descined / Medified Medical	Tunner sties Ci-	aves Media T	manation Cine all Design	ated Mit Makeye			
Instrument Orders Received T Producer Accumulator 0	1 20,21	alue Cancelled or Withdrawn Rfq I	Received / Modified Median I	Transaction Size	1.00	1.00	nteu mkt. Makers			
	1 20,21	2.30	1		1.00	1.00	<u> </u>			
Table 9 - Timings										

Instrument Mean Elapsed Acceptance & Execution(s) Mean Elapsed Request & Provision(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s) roducer Accumulator 1,800.00 19,939.00 2,700.00 29,908.50

Producer Accumulator

16 Dec 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 2019-12-16 Amius Limited 213800C1LJRHXHO5OC19 United Kingdom Table 2 - Type of Financial Instrument Producer Accumulator C 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 System Trading Mode Trading Platform Best Bid / Offer Producer Accumulator 398.75 21:34:00 86.33 RFQ N/A Fmail Table 4 - Price Information Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price Producer Accumulator 403.88 398.99 398.75 Table 5 - Cost Information Instrument Execution Fees Modifications Market Data 3rd Party Fees Rebates Value of Costs (%) Url -100.00 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 Rfq Received / Modified Median Transaction Size exec Median Transaction Size all Designated Mkt. Makers Producer Accumulator 1,762,104.38 2 Table 9 - Timings Instrument Mean Elapsed Acceptance & Execution(s) Mean Elapsed Request & Provision(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s) 4,500.00 Producer Accumulator 570.00 780.00 19 Dec 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 2019-12-19 Amius Limited 213800C1LJRHXHO5QC19 United Kingdom 0 Table 2 - Type of Financial Instrument Producer Accumulator C_ 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 System Trading Mode Trading Platform Best Bid / Offer Producer Accumulator 410.00 23:09:00 1.00 RFO N/A Im Table 4 - Price Information Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price Producer Accumulator 405.63 404.21 401.25 Table 5 - Cost Information Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%) Producer Accumulator 8 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 60,625,00 1.50 Producer Accumulator 2 0 1.50 Table 9 - Timings Instrument Mean Elapsed Acceptance & Execution(s) Mean Elapsed Request & Provision(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s) 510.00 Producer Accumulator 360.00 3,690.00 20 Dec 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 2019-12-20 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 401.50 23:48:00 5.00 RFQ N/A Im Table 4 - Price Information Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price 401.50 Producer Accumulator 401.50 401.50 Table 5 - Cost Information Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%) 0 Producer Accumulator 18.86 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 100,375.00 Table 9 - Timings Instrument Mean Elapsed Acceptance & Execution(s) Mean Elapsed Request & Provision(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s) 6,300.00 Producer Accumulator 4,200.00 618.00

23 Dec 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 2019-12-23 Amius Limited 213800C1LJRHXHO5OC19 United Kingdom 0 0 Table 2 - Type of Financial Instrument Producer Accumulator C 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 System Trading Mode Trading Platform Best Bid / Offer Producer Accumulator 401.50 22:44:00 1.00 RFQ N/A Im Table 4 - Price Information Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price Producer Accumulator 401.50 401.50 401.50 Table 5 - Cost Information Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%) 0.00 http://wwww.amius.com Producer Accumulator 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 1 20,075.00 1.00 Table 9 - Timings Instrument Mean Elapsed Acceptance & Execution(s) Mean Elapsed Request & Provision(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s) 2,280.00 540.00 Producer Accumulator 360.00 26 Dec 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 2019-12-26 Amius Limited 213800C1LJRHXHO5QC19 United Kingdom 0 0 0 Table 2 - Type of Financial Instrument Producer Accumulator C_ 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 System Trading Mode Trading Platform Best Bid / Offer Producer Accumulator 402.00 21:07:00 1.00 RFO N/A Im Table 4 - Price Information Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price Producer Accumulator 402.00 402.00 402.00 Table 5 - Cost Information Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%) Producer Accumulator 3.68 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 20,100.00 1.00 1.00 0 0 Table 9 - Timings Mean Elapsed Acceptance & Execution(s) Mean Elapsed Request & Provision(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s) Instrument Producer Accumulator 480.00 1,080.00 720.00

02 Oct 2019

Table 1 - Execution Venue

As Of	Venue	LEI	Country of Authority	Mkt Segment Mkt Segment Identifier	Outages Outage n	umber Outage Avg. Duration	n Sched. Auction Sched. Auction Numbe	r Sched. Auction Duration Fail. Transact	ctions Fail. Transactions Number	er Fail. Transactions Value
2019-10-	02 Amius Limited	213800C1L1RHXHO50C19	United Kingdom		0	0	0		0	0 0

Table 2 - Type of Financial Instrument

Financiai Instrument	Instrument Classification	Currency
Producer Accumulator CC 10.00 USD lots	Producer Accumulator	USD

Producer Accumulator CC 10.00 USD lots | Producer Accumulator USD

Table 3 - Price Information

Instrument	Time (T) Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Producer Accumulator	1			2,480.00	12:52:28	32.00	RFQ	N/A	Im	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
roducer Accumulator	2 480 00	2 480 00	2 480 00	2 480 00

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Producer Accumulator	88.17	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
Producer Accumulator	1	1	793,600.00	0	1	32.00	32.00	0

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	120.00	90.00	180.00

03 Oct 2019

Table 1 - Execution Venue

Ш	As Of	Venue	LEI	Country of Authority	Mkt Segment Mkt Segment Identifie	r Outages Outage nu	ımber Outage Avg. Durati	on Sched. Auction	Sched. Auction Numbe	Sched. Auction Duration	Fail. Transactions	Fail. Transactions Number	Fail. Transactions Value
- 11	2019-10-03 A	mius Limited	213800C1LJRHXHO5OC19	United Kingdom		0	0	0			0	0	0

Table 2 - Type of Financial Instrument

Financial Instrument	Instrument Classification	Currency
Consumer Accumulator CC 10.00 USD lots	Consumer Accumulator	USD
Producer Accumulator CC 10.00 USD lots	Producer Accumulator	USD

Table 3 - Price Information

Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Consumer Accumulator		1			2,495.00	12:54:51	22.00	RFQ	N/A	Im	N/A
Producer Accumulator		1			2,478.00	14:01:14	44.00	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	Consumer Accumulator	2,495.00	2,495.00	2,495.00	2,495.00
l	Producer Accumulator	2,478.00	2,478.00	2,478.00	2,478.00

Table 5 - Cost Information

l	Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
ı	Consumer Accumulator	100.74	0	0	0.00	http://wwww.amius.com		as per ex-post
ı	Producer Accumulator	99.76	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	487,760.00	0	1	22.00	22.00	0
Producer Accumulator	1	1	1,090,320.00	0	1	44.00	44.00	0

Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)
Consumer Accumulator	1,800.00	5,580.00	2,700.00	8,370.00
Producer Accumulator	120.00	0.00	180.00	0.00

7 Oct 2019 able 1 - Execution Venue				
As Of Venue LEI Country of Authority Mkt Segment Mkt Segment Id	ientifier Outages Outage nun	nber Outage Avg. I	Duration Sched. Au	ction Sched. Auction N
019-10-07 Amius Limited 213800C1LJRHXHO5QC19 United Kingdom	0	0	0	
ble 2 - Type of Financial Instrument				
Financial Instrument Instrument Classification Currency Producer Accumulator CC 10.00 USD lots Producer Accumulator USD				
able 3 - Price Information				
Instrument Time (T) Size Range Average Executed Total Executed Price Time of Executed Producer Accumulator 1 2,437.00 15:23		System Trading N N/A	Im Im	orm Best Bid / Offer
able 4 - Price Information	.13 21.30 KI Q	N/A	1111	N/A
Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Exe				
Producer Accumulator 2,437.00 2,437.00 2,437.00	2,437.00			
Table 5 - Cost Information Instrument Execution Fees Modifications Market Data 3rd Party Fees Url	Rebates Value of Costs (%)			
Producer Accumulator 87.62 0 0 0.00 http://www.amius.com				
Table 6 - Likelihood of Execution				
Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Producer Accumulator 1 1 523,955.00 0	riq Received / Modified Media		21.50 Median Trans	21.50 Designa
Table 9 - Timings				
Instrument Mean Elapsed Acceptance & Execution(s) Mean Elapsed Request & Provision(s) M Producer Accumulator 0.00 180.00	edian Elapsed Acceptance & Ex	ecution(s) Median	Elapsed Request &	Provision(s) 270.00
100.00		0.00		270.00
08 Oct 2019				
able 1 - Execution Venue As Of Venue LEI Country of Authority Mkt Segment Mkt Segment Id	lentifier Outages Outage Tur	nher Outago Ava I	Duration School A.	ction School Austica N
As Of Venue LEI Country of Authority Mkt Segment Id 2019-10-08 Amius Limited 213800C1LJRHXHO5QC19 United Kingdom	0 0	0 Outage Avg. 1	0 Sched. Au	Scheu. Auction N
Table 2 - Type of Financial Instrument				
Financial Instrument Instrument Classification Currency Producer Accumulator CC 10.00 USD lots Producer Accumulator USD				
Fable 3 - Price Information				
	tion Transaction Size Trading			
Producer Accumulator 1 2,439.00 10:44 Producer Accumulator 1 2,417.00 14:23		N/A N/A	Im Im	N/A N/A
Producer Accumulator 1 2,469.00 17:19		N/A	Im	N/A
able 4 - Price Information	subad Dries			
Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Exe Producer Accumulator 2,445.50 2,445.60 2,417.00	2,469.00			
Table 5 - Cost Information		_		
Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Producer Accumulator 314.02 0 0 0.00 http://www.amius.com	Rebates Value of Costs (%) as per ex-post			
Table 6 - Likelihood of Execution	as per ex-post	_		
Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn				
Producer Accumulator 4 4 2,967,527.50 0	4	:	26.13	26.13
Instrument Mean Elapsed Acceptance & Execution(s) Mean Elapsed Request & Provision(s) M	edian Elapsed Acceptance & Ex	recution(s) Median	Elapsed Request &	Provision(s)
Producer Accumulator 615.00 720.00		420.00		1,020.00
.0 Oct 2019				
Table 1 - Execution Venue				
As Of Venue LEI Country of Authority Mkt Segment In 2010 10 10 10 Ambur Limited 212900CH PRHYHOEOC10 United Visadom				ction Sched. Auction N
2019-10-10 Amius Limited 213800C1LJRHXHO5QC19 United Kingdom Fable 2 - Type of Financial Instrument	0	0	0	
Financial Instrument				
Producer Accumulator CC 10.00 USD lots Producer Accumulator USD				
Table 3 - Price Information	tion Transaction Size Tradition	Suctom Tradity -	lodo Tradina Distr	arm Boot Bid / Office
Instrument Time (T) Size Range Average Executed Total Executed Price Time of Executed Producer Accumulator 1 2,463.00 16:35		N/A	Im	N/A
Table 4 - Price Information			·	
Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Exe Producer Accumulator 2,463.00 2,463.00 2,463.00				
Producer Accumulator 2,463.00 2,463.00 2,463.00 Fable 5 - Cost Information - Cost Information - Cost Information - Cost Information	2,463.00			
Instrument Execution Fees Modifications Market Data 3rd Party Fees Url	Rebates Value of Costs (%)			
Producer Accumulator 55.38 0 0 0.00 http://wwww.amius.com	n as per ex-post	_		
Table 6 - Likelihood of Execution Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn	Pfg Peceived / Modified Media	an Transaction Size	evec Median Trans	action Size all Docine
Producer Accumulator 1 1 511,072.50 0	1		20.75	20.75
Table 9 - Timings				
Instrument Mean Elapsed Acceptance & Execution(s) Mean Elapsed Request & Provision(s) Mean Elapsed Req	edian Elapsed Acceptance & Ex	secution(s) Median	Elapsed Request &	Provision(s) 180.00
7500.00 120.00		340.00		100.00

11 Oct 2019								
Table 1 - Execution Venue								
As Of Venue LEI		ment Mkt Segment Identifier Ou			Auction Sched. Auction Number	Sched. Auction Duration Fail. T	ransactions Fail. Transactions Number F	ail. Transactions
2019-10-11 Amius Limited 213800C1LJRHXHO5QC1 Table 2 - Type of Financial Instrument	19 United Kingdom		0 0	0			0 0	
	t Classification Currency							
Producer Accumulator CC 10.00 USD lots Producer Ac								
Table 3 - Price Information								
Instrument Time (T) Size Range Aver	age Executed Total Executed Pr	rice Time of Execution Transa	action Size Trading Syste	em Trading Mode Trading Pla	form Best Bid / Offer			
Producer Accumulator 1	2,5	37.00 13:52:01	8.00 RFQ	N/A Im	N/A			
Table 4 - Price Information			_					
	Avg. Trans. Price Lowest Execute							
Producer Accumulator 2,541.67	2,548.11	2,555.00	J					
Table 5 - Cost Information	ns Market Data 3rd Party Fees	Uri Rebates	Value of Costs (%)					
Instrument Execution Fees Modificatio Producer Accumulator 129.47			as per ex-post					
Table 6 - Likelihood of Execution								
Instrument Orders Received Trans. Exc	ecuted Total Notional Value Canc	celled or Withdrawn Rfq Receive	ed / Modified Median Trai	nsaction Size exec Median Tra	nsaction Size all Designated Mk	. Makers		
Producer Accumulator 3	3 1,178,807.50	0	3	20.50	20.50	0		
Table 9 - Timings								
	Execution(s) Mean Elapsed Reque							
Producer Accumulator	220.00	660.00	45	50.00	1,080.00			
16 Oct 2019								
Table 1 - Execution Venue								
As Of Venue LEI	Country of Authority Mkt Seam	nent Mkt Segment Identifier Ou	utages Outage number	Outage Avg. Duration Sched.	Auction Sched. Auction Number	Sched. Auction Duration Fail. T	ransactions Fail. Transactions Number F	ail. Transactions
2019-10-16 Amius Limited 213800C1LJRHXHO5QC1			0 0	0			0 0	
Table 2 - Type of Financial Instrument								
	t Classification Currency							
Producer Accumulator CC 10.00 USD lots Producer Ac	ccumulator USD							
Table 3 - Price Information								
		rice Time of Execution Transa						
Producer Accumulator 1 Producer Accumulator 1		30.00 10:18:00	19.75 RFQ	N/A Im	N/A			
			0.00 DEO					
·	2,3	16:52:00	9.88 RFQ	N/A Im	N/A			
Table 4 - Price Information			_					
Table 4 - Price Information Instrument Avg. Trans. Price Weighted	l Avg. Trans. Price Lowest Execute	ed Price Highest Executed Price]					
Table 4 - Price Information	l Avg. Trans. Price Lowest Execute]					
Instrument Avg. Trans. Price Weighted Producer Accumulator 2,535.00 Table 5 - Cost Information	l Avg. Trans. Price Lowest Execute	ed Price Highest Executed Price 2,530.00 2,540.00]					
Instrument Avg. Trans. Price Weighted Producer Accumulator 2,535.00 Table 5 - Cost Information	A Avg. Trans. Price Lowest Execute 2,535.00 2 ns Market Data 3rd Party Fees	ed Price Highest Executed Price 2,530.00 2,540.00 Url Rebates						
Table 4 - Price Information	A Avg. Trans. Price Lowest Execute 2,535.00 2 ns Market Data 3rd Party Fees	ed Price Highest Executed Price 2,530.00 2,540.00 Url Rebates	Value of Costs (%)					
Table 4 - Price Information Instrument Avg. Trans. Price Weighted Producer Accumulator 2,535.00 Table 5 - Cost Information Instrument Execution Fees Modificatio Producer Accumulator 104.30 Table 6 - Likelihood of Execution Instrument Orders Received Trans. Exe	Avg. Trans. Price Lowest Execute 2,535.00 2	ed Price Highest Executed Price 2,530.00 2,540.00 Url Rebates http://wwww.amius.com	Value of Costs (%) as per ex-post	N/A Im	N/A nsaction Size all Designated Mk	. Makers		
Table 4 - Price Information	1 Avg. Trans. Price Lowest Execute 2,535.00 2 ns Market Data 3rd Party Fees 0 0 0.00 1	ed Price Highest Executed Price 2,530.00 2,540.00 Url Rebates http://wwww.amius.com	Value of Costs (%) as per ex-post	N/A Im	N/A	. Makers 0		
Table 4 - Price Information	d Avg. Trans. Price Lowest Execute 2,535.00 2 ns Market Data 3rd Party Fees 0 0 0.00 h ecuted Total Notional Value Canc 2 999,350.00	ed Price Highest Executed Price 2,530.00 2,540.00 Url Rebates http://www.amius.com celled or Withdrawn Rfq Receive 0	Value of Costs (%) as per ex-post ed / Modified Median Trai	N/A Im nsaction Size exec Median Tra	N/A nsaction Size all Designated Mk 14.82	. Makers 0		
Trans. Price Trans. Price Weighter	d Avg. Trans. Price Lowest Execute 2,535.00 2 ns Market Data 3rd Party Fees 0 0 0.00 1 ecuted Total Notional Value Canc 2 999,350.00 Execution(s) Mean Elapsed Requirements	ed Price Highest Executed Price 2,530.00 2,540.00 Url Rebates http://wwww.amius.com celled or Withdrawn Rfq Receive 0 output	Value of Costs (%) as per ex-post ed / Modified Median Trai	N/A Im nsaction Size exec Median Tra 14.82 on(s) Median Elapsed Request	nsaction Size all Designated Mk 14.82 & Provision(s)	Makers 0		
Table 4 - Price Information Avg. Trans. Price Weighted	d Avg. Trans. Price Lowest Execute 2,535.00 2 ns Market Data 3rd Party Fees 0 0 0.00 h ecuted Total Notional Value Canc 2 999,350.00	ed Price Highest Executed Price 2,530.00 2,540.00 Url Rebates http://www.amius.com celled or Withdrawn Rfq Receive 0	Value of Costs (%) as per ex-post ed / Modified Median Trai	N/A Im nsaction Size exec Median Tra	N/A nsaction Size all Designated Mk 14.82	Makers 0		
Table 4 - Price Information	d Avg. Trans. Price Lowest Execute 2,535.00 2 ns Market Data 3rd Party Fees 0 0 0.00 1 ecuted Total Notional Value Canc 2 999,350.00 Execution(s) Mean Elapsed Requirements	ed Price Highest Executed Price 2,530.00 2,540.00 Url Rebates http://wwww.amius.com celled or Withdrawn Rfq Receive 0 output	Value of Costs (%) as per ex-post ed / Modified Median Trai	N/A Im nsaction Size exec Median Tra 14.82 on(s) Median Elapsed Request	nsaction Size all Designated Mk 14.82 & Provision(s)	Makers 0		
Table 4 - Price Information	d Avg. Trans. Price Lowest Execute 2,535.00 2 ns Market Data 3rd Party Fees 0 0 0.00 1 ecuted Total Notional Value Canc 2 999,350.00 Execution(s) Mean Elapsed Requirements	ed Price Highest Executed Price 2,530.00 2,540.00 Url Rebates http://wwww.amius.com celled or Withdrawn Rfq Receive 0 output	Value of Costs (%) as per ex-post ed / Modified Median Trai	N/A Im nsaction Size exec Median Tra 14.82 on(s) Median Elapsed Request	nsaction Size all Designated Mk 14.82 & Provision(s)	. Makers 0		
Table 4 - Price Information Instrument Avg. Trans. Price Weighted Producer Accumulator Table 5 - Cost Information Instrument Execution Fees Modificatio Producer Accumulator Table 6 - Likelihood of Execution Instrument Orders Received Trans. Exerptoducer Accumulator Table 9 - Timings Instrument Mean Elapsed Acceptance & Producer Accumulator 17 Oct 2019 Table 1 - Execution Venue	ns Market Data 3rd Party Fees 0 0 0.00 feecuted Total Notional Value Canc 2 999,350.00 Execution(s) Mean Elapsed Reque	ed Price Highest Executed Price 2,530.00 2,540.00 Url Rebates http://wwww.amius.com celled or Withdrawn Rfq Receive 0 eset & Provision(s) Median Elaps 600.00	Value of Costs (%) as per ex-post ed / Modified Median Trai 2 ded Acceptance & Executio 4,80	nsaction Size exec Median Tra 14.82 on(s) Median Elapsed Request	nsaction Size all Designated Mk 14.82 & Provision(s) 780.00	0	ransactions Fail. Transactions Number F	ail. Transaction≤
Table 4 - Price Information	d Avg. Trans. Price Lowest Execute 2,535.00 2 ns Market Data 3rd Party Fees 0 0.00 8 ecuted Total Notional Value Canc 2 999,350.00 Execution(s) Mean Elapsed Required 4,080.00	ed Price Highest Executed Price 2,530.00 2,540.00 Url Rebates http://wwww.amius.com celled or Withdrawn Rfq Receive 0 eset & Provision(s) Median Elaps 600.00	Value of Costs (%) as per ex-post ed / Modified Median Trai 2 sed Acceptance & Executio 4,80	nsaction Size exec Median Tra 14.82 on(s) Median Elapsed Request	nsaction Size all Designated Mk 14.82 & Provision(s) 780.00	0	ransactions Fail. Transactions Number F	ail. Transactions
Table 4 - Price Information	d Avg. Trans. Price Lowest Execute 2,535.00 2 ns Market Data 3rd Party Fees 0 0.00 8 ecuted Total Notional Value Canc 2 999,350.00 Execution(s) Mean Elapsed Required 4,080.00	ed Price Highest Executed Price 2,530.00 2,540.00 Url Rebates http://wwww.amius.com celled or Withdrawn Rfq Receive 0 eset & Provision(s) Median Elaps 600.00	Value of Costs (%) as per ex-post ed / Modified Median Trai 2 sed Acceptance & Executio 4,80	nsaction Size exec Median Tra 14.82 on(s) Median Elapsed Request 00.00 Outage Avg. Duration Sched.	nsaction Size all Designated Mk 14.82 & Provision(s) 780.00	0		ail. Transactions \
Table 4 - Price Information Instrument Avg. Trans. Price Weighted Producer Accumulator 2,535.00 Table 5 - Cost Information Instrument Execution Fees Modification Producer Accumulator 104.30 Table 6 - Likelihood of Execution Instrument Orders Received Trans. Exerpoducer Accumulator 2 Table 9 - Timings Instrument Mean Elapsed Acceptance & Producer Accumulator 2 Toto 2019 Toto 2019 Table 1 - Execution Venue As Of Venue LEI 2019-10-17 Amilus Limited 213800C1LJRHXHOSQC1 Table 2 - Type of Financial Instrument Instrument Instrument	A Avg. Trans. Price Lowest Execute 2,535.00 2 ans Market Data 3rd Party Fees 0 0 0.00 b ecuted Total Notional Value Canc 2 999,350.00 Execution(s) Mean Elapsed Reque 4,080.00 Country of Authority Mkt Segm 19 United Kingdom	ed Price Highest Executed Price 2,530.00 2,540.00 Url Rebates http://wwww.amius.com celled or Withdrawn Rfq Receive 0 eset & Provision(s) Median Elaps 600.00	Value of Costs (%) as per ex-post ed / Modified Median Trai 2 sed Acceptance & Executio 4,80	nsaction Size exec Median Tra 14.82 on(s) Median Elapsed Request 00.00 Outage Avg. Duration Sched.	nsaction Size all Designated Mk 14.82 & Provision(s) 780.00	0		ail. Transactions
Table 4 - Price Information Instrument Avg. Trans. Price Weighted Producer Accumulator 2,535.00 Table 5 - Cost Information Instrument Execution Fees Modification Producer Accumulator 104.30 Table 6 - Likelihood of Execution Instrument Orders Received Trans. Exerpoducer Accumulator 2 Table 9 - Timings Instrument Mean Elapsed Acceptance & Producer Accumulator 2 Toto 2019 Toto 2019 Table 1 - Execution Venue As Of Venue LEI 2019-10-17 Amilus Limited 213800C1LJRHXHOSQC1 Table 2 - Type of Financial Instrument Instrument Instrument	A Avg. Trans. Price Lowest Execute 2,535.00 2 ans Market Data 3rd Party Fees 0 0 0.00 b ecuted Total Notional Value Canc 2 999,350.00 Execution(s) Mean Elapsed Reque 4,080.00 Country of Authority Mkt Segm 19 United Kingdom	ed Price Highest Executed Price 2,530.00 2,540.00 Url Rebates http://wwww.amius.com celled or Withdrawn Rfq Receive 0 eset & Provision(s) Median Elaps 600.00	Value of Costs (%) as per ex-post ed / Modified Median Trai 2 sed Acceptance & Executio 4,80	nsaction Size exec Median Tra 14.82 on(s) Median Elapsed Request 00.00 Outage Avg. Duration Sched.	nsaction Size all Designated Mk 14.82 & Provision(s) 780.00	0		ail. Transactions
Table 4 - Price Information Instrument Avg. Trans. Price Weighted Producer Accumulator Instrument Execution Fees Modification Instrument Orders Received Trans. Execution Fees Modification Instrument Mean Elapsed Acceptance & Producer Accumulator 7 Oct 2019 Table 1 - Execution Venue LET Modification As Of Venue LET Modification Fees Modification Instrument Orders Received Trans. Execution Fees Modification Instrument Orders Received Trans. Execution Fees Modification 2 able 9 - Timings LET Modification Fees Modification 3 able 1 - Execution Venue LET Modification Fees Mod	d Avg. Trans. Price Lowest Execute 2,535.00 2 ns Market Data 3rd Party Fees 0 0 0.00 h ecuted Total Notional Value Canc 2 999,350.00 Execution(s) Mean Elapsed Reques 4,080.00 Country of Authority Mkt Segm 9 United Kingdom	ed Price Highest Executed Price 2,530.00 2,540.00 Url Rebates http://www.amius.com celled or Withdrawn Rfq Receive 0 cest & Provision(s) Median Elaps 600.00 ment Mkt Segment Identifier Outlinear Description (s)	Value of Costs (%) as per ex-post ad / Modified Median Trai 2 sed Acceptance & Executio 4,80 utages Outage number 0 0	nsaction Size exec Median Tra 14.82 on(s) Median Elapsed Request 00.00 Outage Avg. Duration Sched.	nsaction Size all Designated Mk 14.82 & Provision(s) 780.00 Auction Sched. Auction Number	0		ail. Transactions
able 4 - Price Information Instrument Avg. Trans. Price Weighted Producer Accumulator 2,535.00 able 5 - Cost Information Instrument Execution Fees Modification Producer Accumulator 104.30 able 6 - Likelihood of Execution Instrument Orders Received Trans. Exerging T	Avg. Trans. Price Lowest Execute 2,535.00 as Market Data 3rd Party Fees 0 0 0.00 h cuted Total Notional Value Canc 2 999,350.00 Execution(s) 4,080.00 Country of Authority Mkt Segment Classification Currency cumulator USD age Executed Total Executed Price Price Part Cancer 2,535.00 Avg. Trans. Price Lowest Execute 2,535.00 Country Fees 0 0.00 h Country of Authority Mkt Segment Classification Currency Country Of Authority Classification Currency Country Of Authority Classification Currency Countr	urice Highest Executed Price 2,530.00 2,540.00 Url Rebates http://www.amius.com O Rest & Provision(s) Median Elapse 600.00 Mkt Segment Identifier Outlined the segment Identifier Ident	Value of Costs (%) as per ex-post ed / Modified Median Trai 2 sed Acceptance & Executio 4,80 utages Outage number 0 0 0	nsaction Size exec Median Tra 14.82 on(s) Median Elapsed Request 00.00 Outage Avg. Duration Sched. 0	**N/A Designated Mk** 14.82 **Provision(s) 780.00 **Nuction Sched. Auction Number form Best Bid / Offer	0		ail. Transactions
Table 4 - Price Information Instrument Avg. Trans. Price Weighter Producer Accumulator Table 5 - Cost Information Instrument Execution Fees Modification Told: 30 104.30 Table 6 - Likelihood of Execution Instrument Orders Received Trans. Exerptoducer Accumulator Table 6 - Likelihood of Execution Instrument Orders Received Trans. Exerptoducer Accumulator Told: 9 - Timings Instrument Mean Elapsed Acceptance & Producer Accumulator Told: 10 - Execution Venue As Of Venue LEI Table 3 - Type of Financial Instrument Financial Instrument Instrument Financial Instrument Instrument Financial Instrument Instrument Time (T) Size Range Avereproducer Accumulator Time (T) Size Range Avereproducer Accumulator	Avg. Trans. Price Lowest Execute 2,535.00 as Market Data 3rd Party Fees 0 0 0.00 h cuted Total Notional Value Canc 2 999,350.00 Execution(s) 4,080.00 Country of Authority Mkt Segment Classification Currency cumulator USD age Executed Total Executed Price Price Part Cancer 2,535.00 Avg. Trans. Price Lowest Execute 2,535.00 Country Fees 0 0.00 h Country of Authority Mkt Segment Classification Currency Country Of Authority Classification Currency Country Of Authority Classification Currency Countr	ed Price Highest Executed Price 2,530.00 2,540.00 Url Rebates http://www.amius.com celled or Withdrawn Rfq Receive 0 cest & Provision(s) Median Elaps 600.00 ment Mkt Segment Identifier Outlinear Description (s)	Value of Costs (%) as per ex-post ad / Modified Median Trai 2 sed Acceptance & Executio 4,80 utages Outage number 0 0	nsaction Size exec Median Tra 14.82 on(s) Median Elapsed Request 00.00 Outage Avg. Duration Sched.	nsaction Size all Designated Mk 14.82 & Provision(s) 780.00 Auction Sched. Auction Number	0		ail. Transactions
able 4 - Price Information Instrument Avg. Trans. Price Weighted Producer Accumulator 2,535.00 Instrument Execution Fees Modification Instrument Orders Received Trans. Execution Fees Modification Instrument Mean Elapsed Acceptance & Producer Accumulator 7 Oct 2019 able 1 - Execution Venue As Of Venue LET	Avg. Trans. Price Lowest Execute 2,535.00 2 Ins. Market Data 3rd Party Fees 0 0 0.00 tecuted Total Notional Value Canc 2 999,350.00 Execution(s) Mean Elapsed Requestion 4,080.00 Country of Authority Mkt Segment United Kingdom Int Classification Currency communicator USD age Executed Total Executed Price 2,550	urice Time of Execution Transa	Value of Costs (%) as per ex-post ad / Modified Median Trai 2 ded Acceptance & Executio 4,80 utages Outage number of the company of the co	nsaction Size exec Median Tra 14.82 on(s) Median Elapsed Request 00.00 Outage Avg. Duration Sched. 0	**N/A Designated Mk** 14.82 **Provision(s) 780.00 **Nuction Sched. Auction Number form Best Bid / Offer	0		ail. Transactions
able 4 - Price Information Instrument Avg. Trans. Price Weighted Producer Accumulator 104.30 Instrument Execution Fees Modification Instrument Orders Received Trans. Exercised Producer Accumulator 2 able 6 - Likelihood of Execution 104.30 Instrument Orders Received Trans. Exercised Producer Accumulator 2 able 9 - Timings Instrument Mean Elapsed Acceptance & Producer Accumulator 2 7 Oct 2019 able 1 - Execution Venue LET 2019-10-17 Amius Limited 213800C1LJRHXHOSQC1 able 2 - Type of Financial Instrument Financial Instrument Financial Instrument Instrument Producer Accumulator C 10.00 USD lots Producer Accumulator Accumulator Instrument Time (T) Size Range Aver-Producer Accumulator 1 able 4 - Price Information Instrument Avg. Trans. Price Weighted	d Avg. Trans. Price Lowest Execute 2,535.00 2 Ins. Market Data 3rd Party Fees 0 0 0.000 b ecuted Total Notional Value Canc 2 999,350.00 Execution(s) Mean Elapsed Requestion 4,080.00 Country of Authority Mkt Segment Country of A	ded Price Highest Executed Price 2,530.00 2,540.00 Url Rebates http://www.amius.com celled or Withdrawn Rfq Receive 0 cest & Provision(s) Median Elaps 600.00 Media	Value of Costs (%) as per ex-post ad / Modified Median Trai 2 sed Acceptance & Executio 4,80 utages Outage number 0 0 0 action Size Trading Syste 19.50 RFQ	nsaction Size exec Median Tra 14.82 on(s) Median Elapsed Request 00.00 Outage Avg. Duration Sched. 0	**N/A Designated Mk** 14.82 **Provision(s) 780.00 **Nuction Sched. Auction Number form Best Bid / Offer	0		ail. Transactions
able 4 - Price Information Instrument Avg. Trans. Price Weighted Producer Accumulator 104.30 Instrument Execution Fees Modification Instrument 104.30 Producer Accumulator 2 able 6 - Likelihood of Execution Instrument Orders Received Trans. Exerging	d Avg. Trans. Price Lowest Execute 2,535.00 2 Ins. Market Data 3rd Party Fees 0 0 0.000 b ecuted Total Notional Value Canc 2 999,350.00 Execution(s) Mean Elapsed Requestion 4,080.00 Country of Authority Mkt Segment Country of A	urice Time of Execution Transa	Value of Costs (%) as per ex-post ad / Modified Median Trai 2 sed Acceptance & Executio 4,80 utages Outage number 0 0 0 action Size Trading Syste 19.50 RFQ	nsaction Size exec Median Tra 14.82 on(s) Median Elapsed Request 00.00 Outage Avg. Duration Sched. 0	**N/A Designated Mk** 14.82 **Provision(s) 780.00 **Nuction Sched. Auction Number form Best Bid / Offer	0		ail. Transactions
able 4 - Price Information Instrument Avg. Trans. Price Weighted Producer Accumulator 104.30 Instrument Execution Fees Modification 104.30 Instrument Orders Received Trans. Exercise Services Accumulator 104.30 Instrument Orders Received Trans. Exercise Services Accumulator 104.30 Instrument Mean Elapsed Acceptance & Producer Accumulator 104.30 Instrument Mean Elapsed Acceptance & Producer Accumulator 104.30 As Of Venu LET 104.30 As Of Venu 113800011LRHXHD5QC1 104.30 As Of Venu 113800011LRHXHD5QC1 104.30 Instrument Financial Instrument Financial Instrument Financial Instrument Time (T) Size Range Aver Producer Accumulator 11 Instrument Time (T) Size Range Aver Producer Accumulator 11 Instrument Avg. Trans. Price Weighted Producer Accumulator 2,560.00 Instrument Avg. Trans. Price Weighted Producer Accumulator 2,560.00 Instrument 2,560.00	Avg. Trans. Price Lowest Execute 2,535.00 2 Ins. Market Data 3rd Party Fees 0 0 0.000 b Country of Authority Mathematical Security	urice Time of Execution Transa 600.00 Highest Executed Price 2,530.00 2,540.00 Rebates http://www.amius.com Refq Receive 0 Rest & Provision(s) Median Elaps 600.00 Rest & Provision(s) Median Elaps	Value of Costs (%) as per ex-post and / Modified Median Traic 2 seed Acceptance & Executio 4,80 utages Outage number 0 0 0 action Size Trading Syste 19.50 RFQ	nsaction Size exec Median Tra 14.82 on(s) Median Elapsed Request 00.00 Outage Avg. Duration Sched. 0	**N/A Designated Mk** 14.82 **Provision(s) 780.00 **Nuction Sched. Auction Number form Best Bid / Offer	0		ail. Transactions
Table 4 - Price Information Instrument Avg. Trans. Price Weighted Producer Accumulator Instrument Execution Fees Modification Instrument Orders Received Trans. Exercised Producer Accumulator Instrument Orders Received Trans. Exercised Producer Accumulator Instrument Mean Elapsed Acceptance & Producer Accumulator 7 Oct 2019 Instrument As of Venu LET 2019-10-17 Amius Limited 213800C1LJRHXHOSQC1 Sable 2 - Type of Financial Instrument Financial Instrument Instrument Producer Accumulator CC 10.00 USD lots Producer Accumulator Instrument Time (T) Size Range Aven. Producer Accumulator CD 10.00 USD Received Trans. Exercised Producer Accumulator CD 10.00 USD Received Trans. Instrument Time (T) Size Range Aven. Producer Accumulator CD 10.00 USD Received Trans. Instrument Time (T) Size Range Aven. Producer Accumulator CD 10.00 USD Received Re	d Avg. Trans. Price Lowest Execute 2,535.00 2 ns Market Data 3rd Party Fees 0 0 0.00 b ecuted Total Notional Value Canc 2 999,350.00 Execution(s) Mean Elapsed Reque 4,080.00 Country of Authority Mkt Segm 19 United Kingdom at Classification Currency cumulator USD age Executed Total Executed Price Currency cumulator USD d Avg. Trans. Price Lowest Execute 2,560.00 2 ns Market Data 3rd Party Fees	urice Time of Execution Transa 600.00 Highest Executed Price 2,530.00 2,540.00 Rebates http://www.amius.com Refq Receive 0 Rest & Provision(s) Median Elaps 600.00 Rest & Provision(s) Median Elaps	Value of Costs (%) as per ex-post ad / Modified Median Trai 2 sed Acceptance & Executio 4,80 utages Outage number 0 0 0 action Size Trading Syste 19.50 RFQ	nsaction Size exec Median Tra 14.82 on(s) Median Elapsed Request 00.00 Outage Avg. Duration Sched. 0	**N/A Designated Mk** 14.82 **Provision(s) 780.00 **Nuction Sched. Auction Number form Best Bid / Offer	0		ail. Transactions
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18 Oct 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 2019-10-18 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 Consumer Accumulator 2,471.00 16:28:58 110.00 RFQ N/A Im Table 4 - Price Information Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price Consumer Accumulator 2,471.00 2,471.00 2,471.00 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 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 2,718,100.00 0 110.00 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 4,140.00 2,760.00 120.00 21 Oct 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 2019-10-21 Amius Limited 213800C1LJRHXHO5QC19 United Kingdom 0 0 0 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 2,517.00 11:50:38 19.00 RFO N/A Im Table 4 - Price Information Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price Producer Accumulator 2,517.00 2,517.00 2,517.00 Table 5 - Cost Information Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%) Producer Accumulator 51.80 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 478,230,00 19.00 19.00 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 960.00 240.00 1,440.00

22 Oct 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 2019-10-22 Amius Limited 213800C1LJRHXHO5OC19 United Kingdom Table 2 - Type of Financial Instrument Consumer Accumulator CC 10.00 USD lots | Consumer Accumulator 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 12:43:21 2,484.00 14:03:03 250.00 RFO Consumer Accumulator N/A Im N/A Producer Accumulator 2,522.00 14.27.02 3.00 RFO N/A Im N/A Producer Accumulator 2,522.00 19:05:00 18.75 RFQ N/A Im N/A Table 4 - Price Information Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price Consumer Accumulator 2,484.00 2,484.00 2,484.00 2,484.00 Producer Accumulator 2,503.00 2,501.27 2,455.00 2,522.00 Table 5 - Cost Information Rebates Value of Costs (%) Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Consumer Accumulator 268 63 Ω 0 0.00 http://wwww.amius.com as per ex-post 0.00 http://wwww.amius.com Producer 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 1 2 209 500 00 Λ 250.00 250.00 Producer Accumulator 9,439,785.00 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 60.00 720.00 90.00 Producer Accumulator 7,620.00 636.00 10,170.00 0.00 24 Oct 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 LEI 2019-10-24 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 2,520.00 18.25 RFQ N/A Table 4 - Price Information Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price Producer Accumulator 2,520.00 2,520.00 2,520.00 Table 5 - Cost Information Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%)

0.00 http://wwww.amius.com

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

0.00

as per ex-post

15,210.00

0.00

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

0

10,140.00

Producer Accumulator

Producer Accumulator

Table 9 - Timings

Producer Accumulator

Table 6 - Likelihood of Execution

69.66

28 Oct 2019 Table 1 - Execution Venue												
Table 1 - Execution Venue												
able 1 - Execution Venue												
As Of Venue LEI	Country of Authority Mk	t Segment Mkt Se	egment Identifier	Outages Outage number	Outage Avg. Duration	Sched. Auction Sch	hed. Auction Number	Sched. Auction Dura	ion Fail. Transaction	ns Fail. Transactions	Number Fail. Tr	ransactions Valu
2019-10-28 Amius Limited 213800C1LJRHXHO5QC1	United Kingdom			0 0						0	0	
Table 2 - Type of Financial Instrument												
	Classification Currency											
Producer Accumulator CC 10.00 USD lots Producer Acc	umulator USD											
Table 3 - Price Information												
Instrument Time (T) Size Range Avera	ge Executed Total Execute	d Price Time	of Execution Tran	saction Size Trading Sys	tem Trading Mode T	ading Platform Best	Bid / Offer					
Producer Accumulator 1		2,480.00	12:32:36	17.75 RFQ	N/A I							
Producer Accumulator 1		2,495.00	15:50:38	17.75 RFQ	N/A I	N/A						
Table 4 - Price Information												
Instrument Avg. Trans. Price Weighted												
Producer Accumulator 2,495.00	2,495.04	2,480.00	2,505.0	00								
Table 5 - Cost Information												
Instrument Execution Fees Modification				s Value of Costs (%)								
Producer Accumulator 197.15	0 0	0.00 http://wwww.	.amius.com	as per ex-post								
Table 6 - Likelihood of Execution												
Instrument Orders Received Trans. Exe			thdrawn Rfq Recei	ved / Modified Median T		edian Transaction Siz	e all Designated Mkt	t. Makers				
Producer Accumulator 4	4 1,772,337.50		0			1						
			U	4	17.75		17.75	0				
Table 9 - Timings		-	0	4	17.75		17.75	0				
Table 9 - Timings Instrument Mean Elapsed Acceptance &	execution(s) Mean Elapsed			• •				0				
Instrument Mean Elapsed Acceptance &	Execution(s) Mean Elapsed	l Request & Provisi		psed Acceptance & Execu		Request & Provision		0				
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Instrument Mean Elapsed Acceptance & Producer Accumulator		l Request & Provisi	sion(s) Median Ela	psed Acceptance & Execu	tion(s) Median Elapse	Request & Provision	(s)	0				
Producer Accumulator 30 Oct 2019		l Request & Provisi	sion(s) Median Ela	psed Acceptance & Execu	tion(s) Median Elapse	Request & Provision	(s)	0				
Instrument Mean Elapsed Acceptance & Producer Accumulator 30 Oct 2019		i Request & Provis	sion(s) Median Ela 120.00	psed Acceptance & Execu 22	tion(s) Median Elapse 020.00	Request & Provision 60	(5)	<u> </u>	ion Fail. Transactic	ns Fail. Transactions	Number Fail. Tr	ransactions Valu
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Instrument Mean Elapsed Acceptance & Producer Accumulator 30 Oct 2019 Table 1 - Execution Venue	15,165.00 Country of Authority Mk	i Request & Provis	sion(s) Median Ela 120.00	psed Acceptance & Execu 22 Outages Outage number	tion(s) Median Elapse 020.00 Outage Avg. Duratio	Request & Provision 60 Sched. Auction Sch	(5)	<u> </u>	ion Fail. Transactio			ransactions Valu
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Instrument	Country of Authority Mk United Kingdom Classification Currency umulator USD	t Request & Provision	egment Identifier	psed Acceptance & Execu 22 Outages Outage number 0 0	tion(s) Median Elapse 020.00 Outage Avg. Duration	Request & Provision 60 Sched. Auction Sch	hed. Auction Number	<u> </u>	ion <mark>Fail. Transacti</mark> c			ransactions Valu
Instrument	Country of Authority Mk United Kingdom Classification Currency umulator USD	t Request & Provision	egment Identifier	psed Acceptance & Execu 22 Outages Outage number 0 0	tion(s) Median Elapse 020.00 Outage Avg. Duration	Request & Provision 60 Sched. Auction Sch	hed. Auction Number	<u> </u>	ion Fail. Transactio			ransactions Valu
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Table 1 - Execution Venue
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2019-11-01 Amius Limited 213800CLURHXHO5QC19 United Kingdom
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 2,440.00 10:19:57 100.00 RFQ N/A Im N/A Producer Accumulator 1 2,475.00 14:54:26 16.75 RFQ N/A Im N/A
Producer Accumulator 1 2,498.00 15:55:23 16.75 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 2,470.80 2,455.61 2,440.00 2,498.00
Table 5 - Cost Information
Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%)
Producer Accumulator 438.60 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 5 5 5 4,100,092.50 0 5 16.75 16.75 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 4,908.00 108.00 270.00 90.00
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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
2019-11-05 Amius Limited 213800C1LJRHXHO5QC19 United Kingdom 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 System Trading Mode Trading Platform Best Bid / Offer
Producer Accumulator
Table 4 - Price Information Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price
Producer Accumulator 2,507.50 2,507.50 2,505.00 2,510.00
Table 5 - Cost Information
Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%)
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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 2 815,750.00 0 2 16.25 0
Table 9 - Timings
Instrument Mean Elapsed Acceptance & Execution(s) Mean Elapsed Request & Provision(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s) Producer Accumulator 1,860.00 300.00 2,670.00 450.00
1100dct Accommode
12 Nov 2019
Table 1 - Execution Venue
As Of Venue LEI Country of Authority Mkt Segment Identifier Outage Notage number Outage Avg. Duration Sched. Auction Number Sched. Auction Number Fail. Transactions Value Outage Avg. Duration Sched. Auction Number Sched. Auction Duration Fail. Transactions Value Outage Avg. Duration Sched. Auction Number Fail. Transactions Value Outage Avg. Duration Sched. Auction Number Fail. Transactions Value Outage Avg. Duration Sched. Auction Number Fail. Transactions Value Outage Avg. Duration Sched. Auction Number Sched. Auction Duration Sched. Auction Duration Fail. Transactions Value Outage Avg. Duration Sched. Auction Number Fail. Transactions Value Outage Avg. Duration Sched. Auction Number Fail. Transactions Value Outage Avg. Duration Sched. Auction Number Fail. Transactions Value Outage Avg. Duration Sched. Auction Number Sched. Auction Duration Sched. Auction Duration Fail. Transactions Value Outage Avg. Duration Sched. Auction Number Fail. Transactions Value Outage Avg. Duration Sched. Auction Number Fail. Transactions Value Outage Avg. Duration Sched. Auction Number Fail. Transactions Value Outage Avg. Duration Sched. Auction Number Fail. Transactions Value Outage Avg. Duration Sched. Auction Number Fail. Transactions Value Outage Avg. Duration Sched. Auction Number Fail. Transactions Value Outage Avg. Duration Sched. Auction Number Fail. Transactions Value Outage Avg. Duration Sched. Auction Number Fail. Transactions Value Outage Avg. Duration Sched. Auction Number Fail. Transactions Value Outage Avg. Duration Sched. Auction Number Fail. Transactions Value Outage Avg. Duration Sched. Auction Number Fail. Transactions Value Outage Avg. Duration Sched. Auction Number
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 2,609.00 14:33:44 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 2,609.00 2,609.00 2,609.00 2,609.00 Table 5 - Cost Information
Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%)
Producer Accumulator 64.64 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 exec.
Producer Accumulator
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 0.00

14 Nov 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 2019-11-14 Amius Limited 213800C1LJRHXHO5OC19 United Kingdom 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 Consumer Accumulator 2,660.00 15:41:12 290.00 RFQ N/A Fmail Table 4 - Price Information Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price Consumer Accumulator 2,660.00 2,660.00 2,660.00 Table 5 - Cost Information Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%) Consumer 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 Rfq Received / Modified Median Transaction Size exec Median Transaction Size all Designated Mkt. Makers Consumer Accumulator 1 7,714,000.00 290.00 Table 9 - Timings Instrument Mean Elapsed Acceptance & Execution(s) Mean Elapsed Request & Provision(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s) 1,740.00 Consumer Accumulator 3,600.00 5,400.00 19 Nov 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 2019-11-19 Amius Limited 213800C1LJRHXHO5QC19 United Kingdom 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 2.669.00 10:44:14 275.00 RFO N/A Fmail Table 4 - Price Information Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price Consumer Accumulator 2,669.00 2,669.00 2,669.00 Table 5 - Cost Information Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%) Consumer Accumulator 994 46 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 7,339,750.00 275.00 275.00 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) Consumer Accumulator 4,440.00 0.00 6,660.00 25 Nov 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 2019-11-25 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 2,635.00 14:26:48 22.50 RFQ N/A Im Table 4 - Price Information Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price Producer Accumulator 2,635.00 2,635.00 2,635.00 Table 5 - Cost Information Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%) 0 Producer Accumulator 58.76 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 592,875.00 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 15,000.00 420.00 22,500.00

26 Nov 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 2019-11-26 Amius Limited 213800C1LJRHXHO5OC19 United Kingdom 0 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 2,651.00 14:27:03 22.25 RFQ N/A Im Table 4 - Price Information Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price Producer Accumulator 2,649.00 2.649.00 2,647.00 2.651.00 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 706,749.00 17.80 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 330.00 60.00 360.00 02 Dec 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 2019-12-02 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 2.545.00 10:57:34 23.50 RFO N/A Im Table 4 - Price Information Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price Consumer Accumulator 2,545.00 2,545.00 2,545.00 Table 5 - Cost Information Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%) Consumer Accumulator 6.74 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 598,075.00 23,50 23.50 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) Consumer Accumulator 0.00 1,620.00 0.00 04 Dec 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 2019-12-04 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 2,580.00 14:31:09 21.00 RFQ N/A Im Table 4 - Price Information Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price Consumer Accumulator 2,580.00 2,580.00 2,580.00 Table 5 - Cost Information Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%) 0 Consumer Accumulator 56.65 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 541,800.00 Table 9 - Timings Instrument Mean Elapsed Acceptance & Execution(s) Mean Elapsed Request & Provision(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s) 3,780.00 60.00 Consumer Accumulator 2,520.00

10 Dec 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 2019-12-10 Amius Limited 213800C1LJRHXHO5OC19 United Kingdom 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 Consumer Accumulator 2,600.00 13:25:08 20.00 REO N/A Im Table 4 - Price Information Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price Consumer Accumulator 2,600.00 2.600.00 2,600.00 Table 5 - Cost Information Instrument Execution Fees Modifications Market Data 3rd Party Fees Rebates Value of Costs (%) Url Consumer Accumulator 0.00 http://wwww.amius.com 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 1 445,900.00 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 11,520.00 420.00 17,280.00 12 Dec 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 2019-12-12 Amius Limited 213800C1LJRHXHO5QC19 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 2,570.00 12:56:48 Consumer Accumulator 19.50 RFO N/A Im N/A 1 2,534.00 14:06:00 195.00 RFQ N/A Im N/A Consumer Accumulator Table 4 - Price Information Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price Consumer Accumulator 2,552.00 2,536,88 2,534.00 Table 5 - Cost Information Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%) Consumer Accumulator 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 5,370,900.00 Instrument Mean Elapsed Acceptance & Execution(s) Mean Elapsed Request & Provision(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s) Consumer Accumulator 133,966,00 9.030.00 139.066.50 16 Dec 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 2019-12-16 Amius Limited 213800C1LJRHXHO5QC19 United Kingdom 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 2,553.00 15:49:12 74.00 RFO N/A Im Table 4 - Price Information Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price Consumer Accumulator 2,553.00 Table 5 - Cost Information Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%) Consumer Accumulator 155.04 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 1,889,220.00 0 74 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

18 Dec 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 2019-12-18 Amius Limited 213800C1LJRHXHO5OC19 United Kingdom 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 2,542.00 14:10:59 70.00 RFO N/A Im Table 4 - Price Information Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price Consumer Accumulator 2,542.00 2,542.00 2,542.00 Table 5 - Cost Information Instrument Execution Fees Modifications Market Data 3rd Party Fees Rebates Value of Costs (%) Url Consumer Accumulator 0.00 http://wwww.amius.com 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 1,779,400.00 70.00 Table 9 - Timings Instrument Mean Elapsed Acceptance & Execution(s) Mean Elapsed Request & Provision(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s) Consumer Accumulator 240.00 0.00 360.00 20 Dec 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 Value 2019-12-20 Amius Limited 213800C1LJRHXHO5QC19 United Kingdom 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 Consumer Accumulator 2.449.00 10:38:46 28.75 RFO N/A Im N/A 1 Consumer Accumulator 2,443.00 13:05:27 18.00 RFQ N/A Im N/A Consumer Accumulator 2,424,50 14:20:15 99.00 RFO N/A N/A Table 4 - Price Information Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price 2,435.85 2,424.50 Consumer Accumulator 2,442.08 Table 5 - Cost Information Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%) Consumer Accumulator 483.02 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 5,039,775.00 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 2,990.00 1,450.00 450.00 23 Dec 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 2019-12-23 Amius Limited 213800C1LJRHXHO5QC19 United Kingdom 0 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 2,375.00 10:35:20 28.50 RFQ Consumer Accumulator Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price 2 375 00 2 375 00 Consumer Accumulator 2 375 00 2,375.00 Table 5 - Cost Information Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%) Consumer Accumulator 106.33 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 676,875.00 Table 9 - Timings Instrument Mean Elapsed Acceptance & Execution(s) Mean Elapsed Request & Provision(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s) Consumer Accumulator 780.00 1.920.00 1.170.00

01 Oct 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 2019-10-01 Amius Limited 213800C1LJRHXHO5QC19 United Kingdom 0 0 0 Table 2 - Type of Financial Instrument Exotic CRD 450.00 BRL 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 18:54:00 10 00 REO Table 4 - Price Information Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price 41.85 Exotic 41.85 41.85 Table 5 - Cost Information Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%) 6.71 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 188.325.00 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) Exotic 1,200.00 2,040.00 3,060.00 17 Oct 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 2019-10-17 Amius Limited 213800C1LJRHXHO5QC19 United Kingdom Table 2 - Type of Financial Instrument Exotic CRD 450.00 BRL 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 17:13:00 50.00 RFQ 43.95 N/A Exotic Voice Table 4 - Price Information Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price 43.95 43.95 Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%) Exotic 54.05 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 2,429,625.00 Table 9 - Timings Instrument Mean Elapsed Acceptance & Execution(s) Mean Elapsed Request & Provision(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s) 690.00 Exotic 600.00 12 Nov 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 2019-11-12 Amius Limited 213800C1LJRHXHO5QC19 United Kingdom 0 0 Table 2 - Type of Financial Instrument Exotic CRD 450.00 BRL lots Exotic BRI Table 3 - Price Information Instrument Time (T) Size Range Average Executed Total Executed Price Time of Execution Transaction Size Trading System Trading Mode Trading Platform Best Bid / Offer 45.73 14:54:00 50.00 RFQ Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price Exotic 45 73 45 73 45 73 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 50.63 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 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 540.00 900.00 810.00

27 Dec 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
2019-12-27	/ Amius Limited 2	13800C1L1RHXHO50C19	United Kingdom		0	0	0				0	0	1

Table 2 - Type of Financial Instrument

Financial Instrument 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 System Trading Mode Trading Platform Best Bid / Offer Exotic 1 70.72 18:14:00 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

 Exotic
 70.72
 70.72
 70.72
 70.72

Table 5 - Cost Information

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 1 353,600.00 0 1 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)

 Exotic
 60.00
 180.00
 90.00
 270.00

02 Oct 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 2019-10-02 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 104 60 14 · 10 · 48 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 (%) Producer Accumulator 10.79 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 1 313.800.00 0 1 8.00 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 300.00 360.00 450.00 03 Oct 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 2019-10-03 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 17:31:31 10.00 RFQ 105.75 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 105.75 105.75 Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%) Producer Accumulator 12.34 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 396,562.50 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 07 Oct 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 2019-10-07 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 14:00:49 Producer Accumulator 6.00 RFO Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price Producer Accumulator 97.95 97 95 97 95 Table 5 - Cost Information Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%) Producer Accumulator 11.54 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 220,387.50 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 11.220.00 60.00 16.830.00

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Table 1 - Execution Venue

As Of	Venue	LEI	Country of Authority	Mkt Segment Mkt Se	egment Identifier (Outages (Outage number	Outage Avg. Duration	Sched. Auction	Sched. Auction Number	Sched. Auction Duration	Fail. Transactions	Fail. Transactions Number	Fail. Transactions Value
2019-10-16	Amius Limited	213800C1LJRHXHO5QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

ı	Financial Instrument	Instrument Classification	Currency
ı	Exotic KC 375.00 USD lots	Exotic	USD
ı	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
Exotic		1			96.70	14:42:44	5.00	RFQ	N/A	Email	N/A
Exotic		1			96.30	16:18:06	8.00	RFQ	N/A	Im	N/A
Producer Accumulator		1			97.10	18:31:31	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
Exotic	96.50	96.45	96.30	96.70
Producer Accumulator	97.10	97.10	97.10	97.10

Table 5 - Cost Information

ı	Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
ı	Exotic	81.74	0	0	0.00	http://wwww.amius.com		as per ex-post
ı	Producer Accumulator	10.50	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
Exotic	1	2	470,212.50	0	2	6.50	6.50	0
Producer Accumulator	1	1	218 475 00	0	1	6.00	6.00	0

Table 9 - Timings

Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)
Exotic	600.00	5,280.00		
Producer Accumulator	420.00	120.00	630.00	180.00

18 Oct 2019

Table 1 - Execution Venue

As Of	Venue	LEI	Country of Authority	Mkt Segment Mkt	t Segment Identifier	Outages	Outage number	Outage Avg. Duration	n Sched. Auction	Sched. Auction Number	Sched. Auction Duration	Fail. Transactions	Fail. Transactions Number	Fail. Transactions Value
2019-10-18	Amius Limited	213800C1LJRHXHO5QC19	United Kingdom			0	0		0			0	0	0

Table 2 - Type of Financial Instrument

Financial Instrument	Instrument Classification	Currency
Consumer Accumulator KC 375.00 USD lots	Consumer Accumulator	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			97.55	14:26:01	5.00	RFQ	N/A	Email	N/A
Consumer Accumulator		1			97.50	15:23:50	8.00	RFQ	N/A	Im	N/A
Consumer Accumulator		1			98.90	17:00:02	7.00	RFQ	N/A	Voice	N/A

Table 4 - Price Information

П	Instrument	Avg. Trans. Price	weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
١	Consumer Accumulator	98.20	98.16	97.50	98.90
1	Producer Accumulator	97.55	97.55	97.55	97.55

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Consumer Accumulator	31.34	0	0	0.00	http://wwww.amius.com		as per ex-post
Producer Accumulator	7.61	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	552,112.50	0	2	7.50	7.50	0
Producer Accumulator	1	1	182,906.25	0	1	5.00	5.00	0

Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)
Consumer Accumulator	226.00	974.00	332.00	988.00
Producer Accumulator	180.00	300.00	270.00	450.00

21 Oct 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 2019-10-21 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 98.95 15:20:00 6.00 RFQ N/A Fmail Table 4 - Price Information Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price 99.00 98.98 98.99 98.95 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 2 779,512,50 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 480.00 2,160.00 720.00 22 Oct 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 2019-10-22 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 103.30 15:22:57 6.00 RFO N/A Im Table 4 - Price Information Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price Consumer Accumulator 103.30 103.30 103.30 Table 5 - Cost Information Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%) Consumer Accumulator 9 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 232,425.00 6.00 Consumer Accumulator 1 0 6.00 Table 9 - Timings Instrument Mean Elapsed Acceptance & Execution(s) Mean Elapsed Request & Provision(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s) 360.00 Consumer Accumulator 240.00 240.00 25 Oct 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 2019-10-25 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 100.90 13:58:02 6.00 RFQ N/A Voice Table 4 - Price Information Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price Producer Accumulator 100.90 100.90 100.90 Table 5 - Cost Information Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%) 0 Producer Accumulator 10.33 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 227,025.00 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 82,440.00 1,440.00 123,660.00

28 Oct 2019												
Table 1 - Execution Venue												
As Of Venue LEI	Country of Authority Mi	kt Seament Mkt Se	eament Identifie	er Outages Outage nu	mber Outage Av	vg. Duration Sched.	Auction Sched, Auction	Number Sched. Auction Dur	ation Fail. Transa	ctions Fail. Transact	ions Number F	ail. Transactions Value
2019-10-28 Amius Limited 213800C1LJRHXHO5Q				0	0	0				0	0	0
able 2 - Type of Financial Instrument												
	nent Classification Currency											
Producer Accumulator KC 375.00 USD lots Produce												
able 3 - Price Information												
Instrument Time (T) Size Range Av	erage Executed Total Execute	ed Price Time o	of Execution Tra	nsaction Size Trading	System Trading	Mode Trading Platf	orm Best Bid / Offer					
Producer Accumulator 1		104.10	16:30:03	5.00 RFQ	N/A	Im	N/A					
able 4 - Price Information												
Instrument Avg. Trans. Price Weight	ed Avg. Trans. Price Lowest	Executed Price Hi	ighest Executed I	Price								
Producer Accumulator 104.10	104.10	104.10	10	04.10								
able 5 - Cost Information												
Instrument Execution Fees Modificat	ions Market Data 3rd Party	Fees Ur	rl Reb	ates Value of Costs (%								
Producer Accumulator 15.79	0 0	0.00 http://wwww	.amius.com	as per ex-post								
able 6 - Likelihood of Execution												
	xecuted Total Notional Value		thdrawn Rfq Re		ian Transaction S							
Producer Accumulator 2	2 390,375.00	0	0	2		5.00	5.00	0				
able 9 - Timings												
	& Execution(s) Mean Elapse			Elapsed Acceptance & E		dian Elapsed Request						
Producer Accumulator	360.00		300.00		540.00		450.00					
29 Oct 2019												
	Country of Authority Mi	kt Seament Mkt Si	eament Identifie	er Outages Outage nu	mher Qutage Av	vg Duration Sched	Auction Sched Auction	Number Sched Auction Dur	ation Fail Transa	rtions Fail Transact	ions Number F	ail. Transactions Value
As Of Venue LEI		kt Segment Mkt Se	egment Identifie	er Outages Outage nu	mber Outage Av	vg. Duration Sched.	Auction Sched. Auction	Number Sched. Auction Dur	ation Fail. Transa	ctions Fail. Transact	ions Number F	ail. Transactions Value
As Of Venue LEI 2019-10-29 Amius Limited 213800C1LJRHXH05Q		kt Segment Mkt Se	egment Identifie				Auction Sched. Auction	Number Sched. Auction Dur	ation Fail. Transa			ail. Transactions Value
As Of Venue LEI 2019-10-29 Amius Limited 213800C1LJRHXHOSC able 2 - Type of Financial Instrument			egment Identifie				Auction Sched. Auction	Number Sched. Auction Dur	ation Fail. Transa			ail. Transactions Value 0
As Of Venue LEI 2019-10-29 Amius Limited 213800C1LJRHXHOSQ Fable 2 - Type of Financial Instrument Instru Financial Instrument Consumer Accumulator KC 375.00 USD lots Consumer Accumulator KC 375.00 USD lots	C19 United Kingdom ment Classification Currency mer Accumulator USD		egment Identifie				Auction Sched. Auction	Sched. Auction Dur	ation Fail. Transa			ail. Transactions Value 0
As Of Venue LEI 2019-10-29 Amius Limited 213800C1LJRHXHOSQ Fable 2 - Type of Financial Instrument Financial Instrument Consumer Accumulator KC 375.00 USD lots Producer Accumulator KC 375.00 USD lots	C19 United Kingdom ment Classification Currency mer Accumulator USD		egment Identifie				Auction Sched. Auction	Number Sched. Auction Dur	Fail. Transa			ail. Transactions Value 0
As Of Venue LEI 2019-10-29 Amius Limited 213800C1LJRHXHOSQ (rable 2 - Type of Financial Instrument Instrument Financial Instrument Lonstrument Consumer Accumulator KC 375.00 USD lots Consumer Accumulator KC 375.00 USD lots Froducer Accumulator KC 375.00 USD lots Product	ment Classification Currency mer Accumulator USD er Accumulator USD			0	0	0		Number Sched. Auction Dur	Fail. Transa			ail. Transactions Value 0
As Of Venue	C19 United Kingdom ment Classification Currency mer Accumulator USD	ted Price Time	of Execution Tr	0 ransaction Size Trading	0 System Tradin	0 ng Mode Trading Pla	form Best Bid / Offer	Number Sched. Auction Dur	ation Fail. Transa			ail. Transactions Value 0
As Of Venue LEI 2019-10-29 Amius Limited 213800C1LJRHXHO5C fable 2 - Type of Financial Instrument Financial Instrument Consumer Accumulator KC 375.00 USD lots Producer Accumulator KC 375.00 USD lots fable 3 - Price Information Instrument Time (T) Size Range A Producer Accumulator 1	ment Classification Currency mer Accumulator USD er Accumulator USD	ited Price Time	of Execution Tr 14:14:09	0 oransaction Size Trading	0 System Tradin N/A	0 0 10 10 10 10 10 10 10 10 10 10 10 10	form Best Bid / Offer	Number Sched. Auction Dur	ation Fail. Transa			ail. Transactions Value 0
As Of Venue LEI 2019-10-29 Amius Limited 213800C1LJRHXHOSQ able 2 - Type of Financial Instrument Financial Instrument Consumer Accumulator KC 375.00 USD lots Producer Accumulator KC 375.00 USD lots able 3 - Price Information Instrument Time (T) Size Range A Producer Accumulator Tonsumer Accumulator Tonsumer Accumulator	ment Classification Currency mer Accumulator USD er Accumulator USD	ted Price Time	of Execution Tr	0 ransaction Size Trading	0 System Tradin	0 ng Mode Trading Pla	form Best Bid / Offer	Number Sched. Auction Dur	ation Fail. Transa			ail. Transactions Value 0
As Of Venue LEI	ment Classification Currency mer Accumulator USD er Accumulator USD verage Executed Total Execu	nted Price Time 104.50 102.30	of Execution Tr 14:14:09 17:35:11	ransaction Size Trading 10.00 RFQ 10.00 RFQ	0 System Tradin N/A	0 0 10 10 10 10 10 10 10 10 10 10 10 10	form Best Bid / Offer	Number Sched. Auction Dur	ation Fail. Transa			ail. Transactions Value 0
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As Of Venue LEI 2019-10-29 Amius Limited 213800C1LJRHXHO5C fable 2 - Type of Financial Instrument Financial Instrument Consumer Accumulator KC 375.00 USD lots Producer Accumulator KC 375.00 USD lots fable 3 - Price Information Instrument Tine (T) Size Range A Producer Accumulator Table 4 - Price Information Instrument Avg. Trans. Price Weight	ment Classification Currency mer Accumulator USD er Accumulator USD verage Executed Total Execu	nted Price Time 104.50 102.30	of Execution Tr 14:14:09 17:35:11	ransaction Size Trading 10.00 RFQ 10.00 RFQ	0 System Tradin N/A	0 0 10 10 10 10 10 10 10 10 10 10 10 10	form Best Bid / Offer	Number Sched. Auction Dur	ation Fail. Transa			ail. Transactions Value 0
As Of Venue LEI 2019-10-29 Amius Limited 213800C1LJRHXHOSQ fable 2 - Type of Financial Instrument Financial Instrument Financial Instrument Consumer Accumulator KC 375.00 USD lots Producer Accumulator KC 375.00 USD lots Table 3 - Price Information Instrument Instrument Instrument Consumer Accumulator 1 1 Table 4 - Price Information Instrument Instrument Instrument Consumer Accumulator Table 4 - Price Information Instrument Inst	ment Classification Currency mer Accumulator USD er Accumulator USD verage Executed Total Execu- sted Avg. Trans. Price Lowest 102.30	ted Price Time 104.50 102.30 t Executed Price H 102.30	of Execution Tr 14:14:09 17:35:11	0 ransaction Size Trading 10.00 RFQ 10.00 RFQ 10.20 RFQ	0 System Tradin N/A	0 0 10 10 10 10 10 10 10 10 10 10 10 10	form Best Bid / Offer	Number Sched. Auction Dur	ation Fail. Transa			ail. Transactions Value 0
As Of Venue LEI	ment Classification Currency mer Accumulator USD er Accumulator USD verage Executed Total Execu- sted Avg. Trans. Price Lowest 102.30	ted Price Time 104.50 102.30 t Executed Price H 102.30 103.45	of Execution Tr 14:14:09 17:35:11 Highest Executed	0 ransaction Size Trading 10.00 RFQ 10.00 RFQ 10.20 RFQ	0 System Tradin N/A N/A	0 0 10 10 10 10 10 10 10 10 10 10 10 10	form Best Bid / Offer	Number Sched. Auction Dur	ation Fail. Transa			ail. Transactions Value 0
As Of Venue LEI 2019-10-29 Amius Limited 213800C1LJRHXHOSQ fable 2 - Type of Financial Instrument Financial Instrument Financial Instrument Consumer Accumulator KC 375.00 USD lots Froducer Accumulator KC 375.00 USD lots Cable 3 - Price Information Instrument Time (T) Size Range A Producer Accumulator Table 4 - Price Information Instrument Avg. Trans. Price Weight Consumer Accumulator Table 5 - Cost Information Instrument Execution Fees Modifications Instrument Execution Fees Modifications Instrument Execution Fees Modifications Instrument Execution Fees Modifications Consumer Accumulator Instrument Execution Fees Modifications Instrument Instrument Instrument Execution Fees Modifications Instrument Instru	ment Classification Currency mer Accumulator USD er Accumulator USD verage Executed Total Execu sted Avg. Trans. Price Lowest 102.30 103.98	ted Price Time 104.50 102.30 t Executed Price H 102.30 103.45 y Fees U 0.00 http://www	of Execution Tr 14:14:09 17:35:11 Highest Executed	0 ransaction Size Trading 10.00 RFQ 10.00 RFQ 10.00 RFQ 102.30 104.50	0 System Tradin N/A N/A	0 0 10 10 10 10 10 10 10 10 10 10 10 10	form Best Bid / Offer	Number Sched. Auction Dur	ntion Fail. Transa			ail. Transactions Value 0
As Of Venue LEI 2019-10-29 Amius Limited 213800C1LJRHXHOSQ fable 2 - Type of Financial Instrument Financial Instrument Financial Instrument Consumer Accumulator KC 375.00 USD lots Froducer Accumulator KC 375.00 USD lots Cable 3 - Price Information Instrument Time (T) Size Range A Producer Accumulator Table 4 - Price Information Instrument Avg. Trans. Price Weight Consumer Accumulator Table 5 - Cost Information Instrument Execution Fees Modifications Instrument Execution Fees Modifications Instrument Execution Fees Modifications Instrument Execution Fees Modifications Consumer Accumulator Instrument Execution Fees Modifications Instrument Instrument Instrument Execution Fees Modifications Instrument Instru	ment Classification Currency mer Accumulator USD er Accumulator USD verage Executed Total Execu sted Avg. Trans. Price Lowest 102.30 103.98	ted Price Time 104.50 102.30 t Executed Price H 102.30 103.45	of Execution Tr 14:14:09 17:35:11 Highest Executed	10.00 RFQ 10.00 RFQ 10.30 104.50 bates Value of Costs (4	0 System Tradin N/A N/A	0 0 10 10 10 10 10 10 10 10 10 10 10 10	form Best Bid / Offer	Number Sched. Auction Dur	ation Fail. Transa			ail. Transactions Value 0
As Of Venue LEI 2019-10-29 Amius Limited 213800C1LJRHXHOSQ fable 2 - Type of Financial Instrument Financial Instrument Consumer Accumulator KC 375.00 USD lots Producer Accumulator KC 375.00 USD lots able 3 - Price Information Instrument Time (T) Size Range A Producer Accumulator 1 1 Consumer Accumulator 1 1 Instrument Avg. Trans. Price Weigl Consumer Accumulator 102.30 Producer Accumulator 103.98 able 5 - Cost Information Instrument Execution Fees Modifications Instrument Consumer Accumulator 14.64 Producer Accumulator 14.64 Producer Accumulator 33.87	ment Classification Currency mer Accumulator USD er Accumulator USD verage Executed Total Execu sted Avg. Trans. Price Lowest 102.30 103.98	ted Price Time 104.50 102.30 t Executed Price H 102.30 103.45 y Fees U 0.00 http://www	of Execution Tr 14:14:09 17:35:11 Highest Executed	10.00 RFQ 10.00 RFQ 10.00 RFQ 10.00 RFQ 10.30 104.50 bates Value of Costs (*as per ex-post	0 System Tradin N/A N/A	0 0 10 10 10 10 10 10 10 10 10 10 10 10	form Best Bid / Offer	Number Sched. Auction Dur	ation Fail. Transa			ail. Transactions Value 0
As Of Venue LEI 2019-10-29 Amius Limited 213800C1LJRHXHO5Q able 2 - Type of Financial Instrument Financial Instrument Consumer Accumulator KC 375.00 USD lots able 3 - Price Information Instrument Time (T) Size Range A Producer Accumulator Time (T) Size Range A Producer Accumulator 1 Instrument Avg. Trans. Price Weigl Consumer Accumulator 102.30 Producer Accumulator 103.98 able 4 - Price Information Instrument Avg. Trans. Price Weigl Consumer Accumulator 103.98 able 5 - Cost Information Instrument Execution Fees Modification Instrument Consumer Accumulator 14.64 Producer Accumulator 14.64 Producer Accumulator 14.64 Orders Received Trans. Orders Received Trans.	ment Classification Currency mer Accumulator USD er Accumulator USD verage Executed Total Execu ited Avg. Trans. Price Lowest 102.30 103.98 itions Market Data 3rd Party 0 0 0 0 0 Executed Total Notional Validations Vali	ted Price Time 104.50 102.30 t Executed Price H 102.30 103.45 y Fees U 0.00 http://www. 0.00 http://www. ue Cancelled or W	of Execution Tr 14:14:09 17:35:11 Highest Executed W.amius.com W.amius.com	ransaction Size Trading 10.00 RFQ 10.00 RFQ 10.00 RFQ 10.450 bates Value of Costs (° as per ex-post as per ex-post	0 I System Tradin N/A N/A N/A	0 O O O O O O O O O O O O O O O O O O O	form Best Bid / Offer N/A N/A N/A	nated Mkt. Makers	ation Fail. Transa			ail. Transactions Value 0
As Of Venue LEI 2019-10-29 Amius Limited 213800CILJRHXHOSQ able 2 - Type of Financial Instrument Financial Instrument Financial Instrument Consumer Accumulator KC 375.00 USD lots able 3 - Price Information Instrument Time (T) Size Range A Producer Accumulator 1 able 4 - Price Information Instrument Avg. Trans. Price Weigl Consumer Accumulator 102.30 Producer Accumulator 103.98 able 5 - Cost Information Instrument Execution Fees Modification Instrument Execution Fees Modification Instrument	ment Classification Currency mer Accumulator USD er Accumulator USD er Accumulator USD everage Executed Total Notional Validadian State	ted Price Time 104.50 102.30 t Executed Price H 102.30 103.45 y Fees U 0.00 http://www 0.00 http://www	of Execution Tr 14:14:09 17:35:11 dighest Executed W.amius.com W.amius.com lithdrawn Rfq R	ransaction Size Trading 10.00 RFQ 10.00 RFQ 10.00 RFQ I Price 102.30 104.50 bates Value of Costs (** as per ex-post as per ex-post leceived / Modified Mer	0 I System Tradin N/A N/A N/A	0 O O O O O O O O O O O O O O O O O O O	form Best Bid / Offer N/A N/A N/A Parasaction Size all Desig	nated Mkt. Makers 0	ntion Fail. Transa			ail. Transactions Value 0
As Of Venue LEI 2019-10-29 Amius Limited 213800C1LJRHXHO5C able 2 - Type of Financial Instrument Financial Instrument Consumer Accumulator KC 375.00 USD lots Producer Accumulator Instrument Time (T) Size Range A 1 Consumer Accumulator Consumer Accumulator able 3 - Price Information Instrument Time (T) Size Range A 2 Consumer Accumulator able 4 - Price Information Instrument Avg. Trans. Price Weigl Consumer Accumulator 102.30 able 5 - Cost Information Instrument Execution Fees Modifice Consumer Accumulator 14.64 Producer Accumulator 33.87 able 6 - Likelihood of Execution Instrument Orders Received Trans. Consumer Accumulator 1	ment Classification Currency mer Accumulator USD er Accumulator USD verage Executed Total Execu ited Avg. Trans. Price Lowest 102.30 103.98 itions Market Data 3rd Party 0 0 0 0 0 Executed Total Notional Validations Vali	ted Price Time 104.50 102.30 t Executed Price H 102.30 103.45 y Fees U 0.00 http://www 0.00 http://www	of Execution Tr 14:14:09 17:35:11 Highest Executed W.amius.com W.amius.com	ransaction Size Trading 10.00 RFQ 10.00 RFQ 10.00 RFQ I Price 102.30 104.50 bates Value of Costs (6 as per ex-post as per ex-post	0 I System Tradin N/A N/A N/A	0 O O O O O O O O O O O O O O O O O O O	form Best Bid / Offer N/A N/A N/A	nated Mkt. Makers	ation Fail. Transa			ail. Transactions Value 0
As Of Venue LET	ment Classification Currency mer Accumulator er Accumulator or Accumulator er Accumulator or Accumulator er Accumulator or Accumulator or Accumulator or Accumulator or Accumulator or Accumulator or Or Accumulator or	ted Price Time	of Execution Tr 14:14:09 17:35:11 dighest Executed v.amius.com v.amius.com v.amius.com	ransaction Size Trading 10.00 RFQ 10.00 RFQ 10.450 bates Value of Costs (eas per ex-post as per ex-post as per ex-post teceived / Modified Merical Processing (ease)	0 System Tradin N/A N/A N/A dian Transaction	og Mode Trading Plat Voice Im Size exec Median T 10.00 10.00	ransaction Size all Desig	nated Mkt. Makers 0	tion Fail. Transa			ail. Transactions Value 0
As Of Venue LEI 2019-10-29 Amius Lmited 213800C1LJRHXHOSQ Table 2 - Type of Financial Instrument Financial Instrument Financial Instrument Consumer Accumulator KC 375.00 USD lots Producer Accumulator KC 375.00 USD lots Instrument Time (T) Size Range A Producer Accumulator Consumer Accumulator Instrument Avg. Trans. Price Weight Table 4 - Price Information Instrument Avg. Trans. Price Weight Table 5 - Cost Information Instrument Execution Fees Modification Instrument Execution Fees Modification Instrument Consumer Accumulator Instrument Consumer Accumulator Instrument Consumer Accumulator Trable 5 - Likelihood of Execution Instrument Orders Received Trans. Consumer Accumulator 1 Instrument Mean Elapsed Acceptance	ment Classification Currency ment Classification Currency mer Accumulator USD er Accumulator USD verage Executed Total Execu inted Avg. Trans. Price Lowest 102.30 103.98 intions Market Data 3rd Party 0 0 0 0 0 Executed Total Notional Value 1 383,625.6 2 779,812.5 interpretable Avg. Trans. Price Lowest 102.30 103.98	ted Price Time	of Execution Tr 14:14:09 17:35:11 Highest Executed w.amius.com w.amius.com Vithdrawn Rfq R 0 0 0	ransaction Size Trading 10.00 RFQ 10.00 RFQ 10.450 bates Value of Costs (eas per ex-post as per ex-post as per ex-post teceived / Modified Merical Processing (ease)	0 System Tradin N/A N/A N/A Modeline Transaction Execution(s) Modeline Transaction	og Mode Trading Plat Voice Im Size exec Median T 10.00 10.00	ransaction Size all Desig	nated Mkt. Makers 0	tion Fail. Transa			ail. Transactions Value 0
2019-10-29	ment Classification Currency mer Accumulator er Accumulator or Accumulator er Accumulator or Accumulator er Accumulator or Accumulator or Accumulator or Accumulator or Accumulator or Accumulator or Or Accumulator or	ted Price Time	of Execution Tr 14:14:09 17:35:11 dighest Executed v.amius.com v.amius.com v.amius.com	ransaction Size Trading 10.00 RFQ 10.00 RFQ 10.450 bates Value of Costs (eas per ex-post as per ex-post as per ex-post teceived / Modified Merical Processing (ease)	0 System Tradin N/A N/A N/A dian Transaction	og Mode Trading Plat Voice Im Size exec Median T 10.00 10.00	ransaction Size all Desig	nated Mkt. Makers 0	tion Fail. Transa			ail. Transactions Value 0

01 Nov 2019

Table 1 - Execution Venue

Table 2 - Type of Financial Instrument

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

Table 3 - Price Information

Instrument	Time (T) Size Ra	nge Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Producer Accumulator		1		106.15	16:51:48	6.00	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	Producer Accumulator	106.15	106.15	106.15	106.15

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Producer Accumulator	19.80	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 exe Median Transaction Size all Designated Mkt. Makers

Producer Accumulator 1 1 238,837.50 0 1 6.00 6.00 0

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	1,320.00	60.00	1,980.00	90.00

04 Nov 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			107.85	13:51:46	6.00	RFQ	N/A	Im	N/A
Exotic		1			108.00	15:49:41	10.00	RFQ	N/A	Im	N/A
Consumer Accumulator		1			107.25	18:05:19	15.00	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	107.25	107.25	107.25	107.25
Exotic	107.33	107.50	106.65	108.00
Producer Accumulator	107.85	107.85	107.85	107.85

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Consumer Accumulator	25.83	0	0	0.00	http://wwww.amius.com		as per ex-post
Exotic	19.34	0	0	0.00	http://wwww.amius.com		as per ex-post
Producer Accumulator	13.09	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	603,281.25	0	1	15.00	15.00	0
Exotic	2	2	644,962.50	0	2	8.00	8.00	0
Producer Accumulator	1	1	242.662.50	0	1	6.00	6.00	0

Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)
Consumer Accumulator	1,020.00	300.00	1,530.00	450.00
Exotic	360.00	120.00	510.00	150.00
Producer Accumulator	3,060.00	60.00	4,590.00	90.00

06 Nov 2019

Table 1 - Execution Venue

Table 2 - Type of Financial Instrument

l	Financial Instrument	Instrument Classification	Currency		
l	Consumer Accumulator KC 375.00 USD lots	Consumer Accumulator	USD		
l	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		1			109.95	12:25:31	20.00	RFQ	N/A	Im	N/A
Producer Accumulator		1			110.20	16:09:00	10.00	RFQ	N/A	Email	N/A
Consumer Accumulator		1			110.80	16:47:36	25.00	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	110.14	110.22	109.85	110.80
Producer Accumulator	110.37	110.50	110.20	110.70

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Consumer Accumulator	196.45	0	0	0.00	http://wwww.amius.com		as per ex-post
Producer Accumulator	102.75	0	0	187.50	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	4	4	3,099,937.50	0	4	20.00	20.00	0
Producer Accumulator	3	3	2 071 875 00	0	3	10.00	10.00	0

Table 9 - Timings

Ш	Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)
Ш	Consumer Accumulator	465.00	540.00	720.00	630.00
Ш	Producer Accumulator	400.00	2,940.00	720.00	6,210.00

07 Nov 2019

Table 1 - Execution Venue

-	As Of Venu	ue	LEI	Country of Authority	Mkt Segment	Mkt Segment Identifier	Outages	Outage number	Outage Avg. Durat	on Sched. Auction	Sched. Auction Number	Sched. Auction Duration	Fail. Transactions	Fail. Transactions Number	Fail. Transactions Value
201	9-11-07 Amius Li	imited :	213800C1LJRHXHO5QC19	United Kingdom			0	0		0			0	0	0

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
Exotic		1			110.70	13:24:33	10.00	RFQ	N/A	Im	N/A
Producer Accumulator		1			113.50	14:38:32	5.00	RFQ	N/A	Im	N/A
Exotic		1			111.75	15:47:24	10.00	RFQ	N/A	Voice	N/A
Consumer Accumulator		1			111.50	16:44:05	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
Consumer Accumulator	112.13	112.46	111.50	112.75
Exotic	111.23	111.23	110.70	111.75
Producer Accumulator	113.50	113.50	113.50	113.50

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Consumer Accumulator	32.78	0	0	0.00	http://wwww.amius.com		as per ex-post
Exotic	17.22	0	0	0.00	http://wwww.amius.com		as per ex-post
Producer Accumulator	8.61	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	2	2	1,096,500.00	0	2	13.00	13.00	0
Exotic	2	2	834,187.50	0	2	10.00	10.00	0
Producer Accumulator	1	1	212,812.50	0	1	5.00	5.00	0

Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)
Consumer Accumulator	1,410.00	240.00	1,560.00	330.00
Exotic	660.00	1,650.00	930.00	2,310.00
Producer Accumulator	240.00	300.00	360.00	450.00

11 Nov 2019

Table 1 - Execution Venue

Table 2 - Type of Financial Instrument

ı	Financial Instrument	Instrument Classification	Currency
ı	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
Exotic		1			109.60	17:54:28	10.00	RFQ	N/A	Im	N/A
Producer Accumulator		1			109.60	17:54:52	10.00	RFQ	N/A	Im	N/A

Table 4 - Price Information

ı	Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
ı	Exotic	109.60	109.60	109.60	109.60
ı	Producer Accumulator	109.55	109.56	109.50	109.60

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Exotic	9.76	0	0	0.00	http://wwww.amius.com		as per ex-post
Producer Accumulator	39.20	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	411,000.00	0	1	10.00	10.00	0
Producer Accumulator	2	2	657.375.00	0	2	8.00	8.00	0

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	360.00	480.00	540.00	720.00
Producer Accumulator	780.00	600.00	960.00	840.00

14 Nov 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
ш	2010-11-14	Amius Limited	213800C1L1PHYHO5OC19	United Kingdom			0	0					0	0	(

Table 2 - Type of Financial Instrument

Financial Instrument	Instrument Classification	Currency
Consumer Accumulator KC 375.00 USD lots	Consumer Accumulator	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
Consumer Accumulator		1			112.72	13:16:32	20.00	RFQ	N/A	Im	N/A
Producer Accumulator		1			114.15	13:38:47	10.00	RFQ	N/A	Im	N/A
Producer Accumulator	13:30:00	1	114.20	856,500.00					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	112.66	112.66	112.60	112.72
Producer Accumulator	114.18	114.18	114.15	114.20

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Consumer Accumulator	64.86	0	0	0.00	http://wwww.amius.com		as per ex-post
Producer Accumulator	39.32	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	2	2	1,689,915.00	0	2	20.00	20.00	0
Producer Accumulator	2	2	1,284,562,50	0	2	15.00	15.00	0

Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)
Consumer Accumulator	330.00	630.00	480.00	900.00
Producer Accumulator	300.00	360.00	360.00	540.00

15 Nov 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 2019-11-15 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 110.15 14:59:53 30.00 RFQ N/A Im Table 4 - Price Information Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price 110.15 110.15 110.15 110.15 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 1,239,187.50 Table 9 - Timings Instrument Mean Elapsed Acceptance & Execution(s) Mean Elapsed Request & Provision(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s) 3,690.00 300.00 Exotic 2,460.00 18 Nov 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 2019-11-18 Amius Limited 213800C1LJRHXHO5QC19 United Kingdom 0 0 Table 2 - Type of Financial Instrument 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 112.75 14:47:28 10.00 RFQ N/A Email 17:37:03 30.00 RFQ N/A Exotic Table 4 - Price Information Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price Exotic 109.05 109.05 109.05 109.05 Producer Accumulator 111.39 110.94 110.71 112.75 Table 5 - Cost Information Execution Fees Modifications Market Data 3rd Party Fees Url

l	Exotic	15.50	0	0	0.00	http://wwww.amius.com	as per ex-post
l	Producer Accumulator	138.62	0	0	937.50	http://wwww.amius.com	as per ex-post
П							

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	2,453,625.00	0	2	30.00	30.00	0
Producer Accumulator	3	3	3,744,022.50	0	3	40.00	40.00	0

Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)
Exotic	360.00	360.00	540.00	540.00
Producer Accumulator	660.00	600.00	1,080.00	1,080.00

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Table 2 - Time of Time Collision Tim		Venue															
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Produce Instrument Secondar	2019-11-19 Amius	Limited 21380	0C1LJRHXHO5QC											0			0
Execution The Confidence Management	Table 2 - Type of Fir	inancial Instru	ment														
Table 3 - Price Information Time (T) Size Bangs Average Security of Total Security Transcrition Size Trading System Trading Mode Trading Platform Rest Bild / Offer NA	Financial 1	Instrument	Instrum	ent Classification Currence	У												
Table 3 - Price Information Time of 1 100 50 17/1927 100 00 970 N/A In N	Exotic KC 375.00 US	SD lots	Exotic														
Track Profession Track	Producer Accumulate	or KC 375.00 US	D lots Producer	Accumulator USD													
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Table 4 - Price Information Tabl				rage Executed Total Execu													
Table 9 - Price Information Instrument Map Table 9 - Price Milylated Aug. Trans. Price Milylated Aug. Trans. Price Milylated Security Milylated Mil		or															
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Solic 2 2 2 2 2 2 2 2 2	Table 6 - Likelihood	d of Execution	·	· ·		·											
Fooding	Instrument	Orders Rec	eived Trans. E	xecuted Total Notional Val	ue Cancelled	or Withdrawn Rfg Rec	ceived / Modified Me	dian Transaction	Size exec Medi	an Transaction Size all Desi	ignated Mkt. Makers						
Table 9 - Timings	Exotic																
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Exolic 120.00 300.00 180.00 180.00 300.00 3	Table 9 - Timings																
Producer Accumulator S40.00 240.00 810.00 360.00	Instrument	Mean Elaps	ed Acceptance	& Execution(s) Mean Elaps	sed Request &	Provision(s) Median E	lapsed Acceptance &		edian Elapsed Ro								
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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 Number Sched. Auction Sched. Auct	Producer Accumulato	or		540.00		240.00		810.00		360.00							
Table 1 - Execution Venue	20 Nov. 2010																
As Of Venue LEF Country of Authority Mkt Segment		Vonuo															
2019-11-20 Amius Limited 213800C1LJRHXH05QC19 United Kingdom 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0			LET	Country of Authority	Mkt Sagmont	Mkt Cogmont Identifie	r Outages Outagen	umbor Outage	Ava Duration S	shad Austian School Austin	on Number School Aug	ction Duration	Eail Trans	actions Eail Trai	neactions Numb	or Fail Trans	actions Value
Table 2 - Type of Financial Instrument Financial Instrument Financial Instrument Instrument Instrument Classification					MKL Segment	mkt Segment Identine				ched. Auction Sched. Auctio	on Number Sched. Au	ction Duration	raii. Irans		nsactions Numi		O
Financial Instrument Instrument Classification Currency Exotic KC 375.00 USD lots Exotic Table 3 - Price Information Tinstrument Time (T) Size Range Average Executed Total Executed Price Time of Execution Transaction Size Trading System Trading Mode Trading Platform Best Bid / Offer Exotic 1 112.75 17:06:31 10.00 RFQ N/A Email N/A Table 4 - Price Information Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price Exotic 112.75 112.75 112.75 112.75 Table 5 - Cost Information Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%) Exotic 12.34 0 0 187.50 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				J	•												
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 1 112.75 17:06:31 10.00 RFQ N/A Email N/A Table 4 - Price Information Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price Exotic 112.75 112.75 112.75 Table 5 - Cost Information Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%) Exotic 12.34 0 0 187.50 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				ion Currency													
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Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price Exotic 112.75 112.75 112.75 112.75 112.75 Table 5 - Cost Information Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%) Exotic 12.34 0 0 187.50 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 exe Median Transaction Size all Designated Mkt. Makers	Table 4 - Price Info	rmation															
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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	Instrument Execu	ution Fees Mo	difications Ma	rket Data 3rd Party Fees	Url	Rebates Val	lue 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					http://wwww.a												
	Table 6 - Likelihood	d of Execution															
	Instrument Order	ers Received T	rans. Executed	Total Notional Value Can	celled or With	drawn Rfq Received /	Modified Median Tra	nsaction Size exe	ec Median Tran	saction Size all Designated	Mkt. Makers						
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Table 9 - Timings	Table 9 - Timings																
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Exotic 180.00 0.00 270.00 0.00																	

22 Nov 2019																
able 1 - Execution Ve	enue															
As Of Venue	ie LEI	Country	of Authority	Mkt Segment M	lkt Segment Ident	tifier Outages O	utage number	Outage Avg.	. Duration Sche	d. Auction Scho	d. Auction Numb	er Sched. Auction Du	ration Fail. Transact	ons Fail. Transaction	ons Number Fail. Trans	sactions
2019-11-22 Amius Lin	mited 213800C1LJRH	KHO5QC19 United K	ingdom			0	0)	0					0	0	
able 2 - Type of Finar	ncial Instrument															
Financial Ins	strument I	nstrument Classific	ation Currenc	У												
Producer Accumulator k	KC 375.00 USD lots P	roducer Accumulator	USD													
able 3 - Price Inform	nation															
Instrument	Time (T) Size Rang	je Average Execut	ed Total Exec							atform Best Bid	/ Offer					
Producer Accumulator		1		115.50	16:26:46	30.00	RFQ	N/A	Email	N/A						
able 4 - Price Inform	nation															
	Avg. Trans. Price \	Veighted Avg. Tran														
Producer Accumulator	115.50		115.50	115.50	0	115.50										
able 5 - Cost Informa	ation															
	Execution Fees Mo					Rebates Value of										
Producer Accumulator	96.43	0	0 1	,125.00 http://w	/www.amius.com	as per ex-	post									
able 6 - Likelihood of																
	Orders Received T					Received / Modif	ied Median T	ransaction Siz				4kt. Makers				
Producer Accumulator	2	2	2,598,750	.00	0		2		30.00	30	00	0				
able 9 - Timings											_					
	Mean Elapsed Accep			sed Request & P		an Elapsed Accept			an Elapsed Requ							
Producer Accumulator		1,800	.00		720.00		1	,980.00		1,080.0	U					
		Country	of Authority	Mkt Segment M	lkt Segment Ident	tifier Outages O	utage number	Outage Avg.	. Duration Sche	d. Auction Scho	d. Auction Numb	er Sched. Auction Du	ration Fail. Transact	ons Fail. Transactio	ns Number Fail. Trans	sactions
As Of Venue 2019-11-25 Amius Lim	mited 213800C1LJRH			Mkt Segment M	lkt Segment Ident	tifier Outages O	utage number 0		. Duration School	d. Auction Scho	d. Auction Numb	er Sched. Auction Du	ration Fail. Transact	ons Fail. Transactio	ons Number Fail. Trans	sactions
As Of Venue 2019-11-25 Amius Lin Table 2 - Type of Finance	mited 213800C1LJRH	KHO5QC19 United K	ingdom		lkt Segment Ident					d. Auction Scho	d. Auction Numb	er Sched. Auction Du	ration Fail. Transact			sactions
As Of Venue 2019-11-25 Amius Lin Fable 2 - Type of Financial In:	mited 213800C1LJRH ncial Instrument	KH05QC19 United K	cation Curren		lkt Segment Ident					d. Auction School	d. Auction Numb	er Sched, Auction Du	ration Fail. Transact			sactions
As Of Venus 2019-11-25 Amius Lin Table 2 - Type of Finar Financial In: Consumer Accumulator	mited 213800C1LJRH ncial Instrument nstrument r KC 375.00 USD lots	KHO5QC19 United K Instrument Classifi Consumer Accumulat	cation Curren		lkt Segment Ident					d. Auction School	d. Auction Numb	er Sched. Auction Du	Fail. Transact			sactions
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able 1 - Execution Venue As 0f Venue 2019-12-02 Amilus Limited 21: As of Financial Inst Financial Instrument Consumer Accumulator KC 375.0 Exotic KC 375.00 USD lots able 3 - Price Information Instrument Time (1 Consumer Accumulator Exotic able 4 - Price Information Instrument Avg. Tr Consumer Accumulator Exotic able 5 - Cost Information Instrument Avg. Tr Consumer Accumulator Exotic able 5 - Cost Information Instrument Executi Consumer Accumulator	3800C1LJRHXHOSQC1: trument t Instrume 0 USD lots Consumer Exotic T) Size Range Aver 1 1 1 ans. Price Weighter 123.50 122.50 ion Fees Modification 91.70	ent Classification Currency Accumulator USD USD rage Executed Total Execut d Avg. Trans. Price Lowest 123.50 122.50 Dons Market Data 3rd Party 0 0 0	ted Price Time of 122.20 122.50 Executed Price High 122.20 122.50 / Fees Url 0.00 http://www.	of Execution Ti 16:48:24 17:23:59 ghest Executed Re amius.com	0 Pransaction Size Transaction Size Transaction Size Transaction Size Transaction RFQ 30.00 RFQ 30.00 RFQ 124.70 122.50 Prince Size Value of Cost as per ex-post as per ex-post	0 ling System Ti N,	o 0 rading Mode Trading /A Voice	Platform Best Bi		Sched. Auction Durat	ion Fail. Transac		
As of Venue 2019-12-02 Amius Limited 21: able 2 - Type of Financial Instrument Consumer Accumulator KC 375.0 Estable 3 - Price Information Instrument Time (1 Consumer Accumulator Exotic CA 375.00 USD lots able 3 - Price Information Instrument Time (1 Consumer Accumulator Exotic Estable 4 - Price Information Instrument Avg. Tr Consumer Accumulator Exotic Estable 5 - Cost Information Instrument Executionsumer Accumulator Exotic Exotic Assume Accumulator Exotic Exotic Exotic Estable 5 - Cost Information Executionsumer Accumulator Exocutionsumer Accumulator Exocutionsumer Accumulator Exotic	3800C1LJRHXHO5QC1: trument t	ent Classification Currency Accumulator USD USD rage Executed Total Execut d Avg. Trans. Price Lowest 123.50 122.50 ons Market Data 3rd Party	ted Price Time of 122.20 122.50 Executed Price His 122.20 122.50	of Execution Ti 16:48:24 17:23:59 ghest Executed Re amius.com	7 Transaction Size Transaction Size Transaction Size Transaction Size Transaction Size Transaction Record 30.00 RFQ 30.00 RFQ 124.70 122.50	0 ling System Ti N,	o 0 rading Mode Trading /A Voice	Platform Best Bi		Sched. Auction Durat	ion Fail. Transac		
able 1 - Execution Venue As Of Venue 2019-12-02 Amius Limited 21: able 2 - Type of Financial Instrument Consumer Accumulator KC 375.0 Exotic KC 375.00 USD lots able 3 - Price Information Instrument Time (1 Consumer Accumulator Exotic able 4 - Price Information Instrument Avg. Tr Consumer Accumulator Exotic able 5 - Cost Information Instrument Avg. Tr Consumer Accumulator Exotic able 5 - Cost Information Instrument Executic Consumer Accumulator Exotic able 6 - Likelihood of Executic	Name	ent Classification Currency - Accumulator USD USD USD Trage Executed Total Execut d Avg. Trans. Price Lowest 123.50 122.50 Dons Market Data 3rd Party 0 0 0 0 0 0	ted Price Time of 122.20 122.50 Executed Price High 122.20 122.50 / Fees Url 0.00 http://www.	f Execution Ti 16:48:24 17:23:59 ghest Executed amilus.com .amilus.com	7	0 Viling System Ti N, N, N, N, S (%)	rading Mode Trading /A Voice /A Voice	Platform Best Bi N/A N/A	I / Offer		ion Fail. Transac		
As Of Venue 2019-12-02 Amius Limited 21: 2019-12-03 Amius Limited 21: 21 Financial Instrument Consumer Accumulator KC 375.00 Exotic KC 375.00 USD lots abile 3 - Price Information Instrument Consumer Accumulator Exotic Instrument I	3800C1LJRHXHOSQC1: trument to USD lots Consumer Exotic T) Size Range Aver 1 1 ans. Price Weighter 123.50 122.50 Wolfficatio 91.70 17.22 Ton Received Trans. Ex	ent Classification Currency Accumulator USD USD rage Executed Total Execut d Avg. Trans. Price Lowest 123.50 122.50 ons Market Data 3rd Party 0 0 0 0 0 0	ted Price Time of 122.20 122.50 Executed Price His 122.20 122.50 Fees Url 0.00 http://www.0.00 http://www.use Cancelled or Wit	of Execution Ti 16:48:24 17:23:59 ghest Executed amius.com .amius.com .amius.com	7	0 Viling System Ti N, N, N, N, S (%)	rading Mode Trading /A Voice /A Voice	Platform Best Bi	l / Offer		ion Fail. Transac		
As of Venue 2019-12-02 Amius Limited 21: able 2 - Type of Financial Instrument Consumer Accumulator KC 375.0 Exotic March 20: able 4 - Price Information Instrument Avg. Tr. Consumer Accumulator Exotic Instrument Avg. Tr. Consumer Accumulator Exotic Albert A - Consumer Accumulator Exotic Albert A - Price Information Instrument Avg. Tr. Consumer Accumulator Exotic Albert A - Likelihood of Executic Instrument Orders Consumer Accumulator Consumer Accumulator Exotic	Name	ent Classification Currency The Accumulator USD USD Tage Executed Total Executed d Avg. Trans. Price Lowest 123.50 122.50 Dons Market Data 3rd Party 0 0 0 0 0 0 Deceuted Total Notional Value 3 2,547,000.6	ted Price Time of 122.20 122.50 Executed Price His 122.20 122.50 / Fees Url 0.00 http://www. 0.00 http://www. 0.00 http://www. 122.20 122.50	f Execution Ti 16:48:24 17:23:59 ghest Executed amilus.com .amilus.com	7	0 Viling System Ti N, N, N, N, S (%)	rading Mode Trading /A Voice /A Voice ction Size exec Media	Platform Best Bit N/A N/A N/A Transaction Size	all Designated N		ion Fail. Transac		
able 1 - Execution Venue As of Venue 2019-12-02 Amius Limited 21: able 2 - Type of Financial Instrument Consumer Accumulator KC 375.0 Exotic KC 375.00 USD lots able 3 - Price Information Instrument Time (1 Consumer Accumulator Exotic able 4 - Price Information Instrument Avg. Tr Consumer Accumulator Exotic able 5 - Cost Information Instrument Executi Consumer Accumulator Exotic able 6 - Likelihood of Executic Instrument Orders Consumer Accumulator Exotic Able 6 - Likelihood of Executic Consumer Accumulator Exotic Able 6 - Likelihood of Executic Consumer Accumulator Exotic	3800C1LJRHXHOSQC1: trument to USD lots Consumer Exotic T) Size Range Aver 1 1 ans. Price Weighter 123.50 122.50 Wolfficatio 91.70 17.22 Ton Received Trans. Ex	ent Classification Currency Accumulator USD USD rage Executed Total Execut d Avg. Trans. Price Lowest 123.50 122.50 ons Market Data 3rd Party 0 0 0 0 0 0	ted Price Time of 122.20 122.50 Executed Price His 122.20 122.50 / Fees Url 0.00 http://www. 0.00 http://www. 0.00 http://www. 122.20 122.50	of Execution Ti 16:48:24 17:23:59 ghest Executed amius.com .amius.com .amius.com	7	0 Viling System Ti N, N, N, N, S (%)	rading Mode Trading /A Voice /A Voice	Platform Best Bit N/A N/A N/A Transaction Size	l / Offer		ion Fail. Transac		
As of Venue 2019-12-02 Amius Limited 21: 2019-12-02 Amius Limited 21: 2019-12-03 Amius Limited 21: 2019-12-04 Amius Limited 21: 2019-12-05 Amius Limited 21: 2019	3800C1LJRHXHOSQC1: trument t Instrume 0 USD lots Consumer Exotic T) Size Range Aver 1 1 2ans. Price 123.50 122.50 Weighter 17.72 17.72 on Received Trans. Ex	ent Classification Currency Accumulator USD USD rage Executed Total Execut d Avg. Trans. Price Lowest 123.50 122.50 ons Market Data 3rd Party 0 0 0 0 0 0 0 recuted Total Notional Value 3 2,547,000.6 1 1,378,125.6	ted Price Time of 122.20 122.50 Executed Price High 122.20 122.50 / Fees Url 0.00 http://wwww.	of Execution Ti 16:48:24 17:23:59 ghest Executed I Re .amius.com .amius.com thdrawn Rfq R 0 0	ransaction Size Transaction Size Transaction Size Transaction Size Transaction Size Transaction Recommendation	0 Jing System Tr N, N, S (%)	rading Mode Trading /A Voice /A Voice ction Size exec Media 20.00 30.00	Platform Best Bi N/A N/A N/A	e all Designated N		ion Fail. Transac		
As De 1 - Execution Venue As Of Venue 2019-12-02 Amius Limited 21: able 2 - Type of Financial Instrument Consumer Accumulator KC 375.0 Exotic KC 375.00 USO lots Instrument Time (1 Consumer Accumulator Exotic Instrument Avg. Tr. Consumer Accumulator Exotic Time (1 Time (1)	3800C1LJRHXHOSQC1: trument t Instrume 0 USD lots Consumer Exotic T) Size Range Aver 1 1 2ans. Price 123.50 122.50 Weighter 17.72 17.72 on Received Trans. Ex	ent Classification	ted Price Time of 122.20 122.50 Executed Price His 122.20 122.50 Fees Url 0.00 http://www.0.00 http://www.use Cancelled or Wit 100 100 100 100 100 100 100 100 100 10	of Execution Ti 16:48:24 17:23:59 ghest Executed amius.com amius.com thdrawn Rfq R 0 0 0	ransaction Size Transaction Size Transaction Size Transaction Size Transaction Size Transaction Recommendation	0 ling System Ti N,	rading Mode Trading /A Voice /A Voice ction Size exec Media 20.00 30.00 Median Elapsed Rec	Platform Best Bi N/A N/A N/A Transaction Siz 2 3 quest & Provision	l / Offer e all Designated N 0.00		ion Fail. Transac		
2019-12-02 Amius Limited 21: Table 2 - Type of Financial Instrument Consumer Accumulator KC 375.0 Exotic KC 375.00 USD lots Table 3 - Price Information Instrument Time (1 Consumer Accumulator Exotic Instrument Avg. Tr Consumer Accumulator Exotic Instrument Avg. Tr Consumer Accumulator Exotic Instrument Executi Consumer Accumulator Exotic Table 5 - Cost Information Instrument Executi Consumer Accumulator Exotic Table 6 - Likelihood of Executic Instrument Orders Consumer Accumulator Exotic Table 6 - Likelihood of Executic Instrument Orders Consumer Accumulator Exotic Table 9 - Timings	3800C1LJRHXHOSQC1: trument t Instrume 0 USD lots Consumer Exotic T) Size Range Aver 1 1 2ans. Price 123.50 122.50 Weighter 17.72 17.72 on Received Trans. Ex	ent Classification Currency Accumulator USD USD rage Executed Total Execut d Avg. Trans. Price Lowest 123.50 122.50 ons Market Data 3rd Party 0 0 0 0 0 0 0 recuted Total Notional Value 3 2,547,000.6 1 1,378,125.6	ted Price Time of 122.20 122.50 Executed Price His 122.20 122.50 Fees Url 0.00 http://www.0.00 http://www.0.00 http://www.0.00 http://www.dec Cancelled or Wit 100 100 100 100 100 100 100 100 100 10	of Execution Ti 16:48:24 17:23:59 ghest Executed I Re .amius.com .amius.com thdrawn Rfq R 0 0	ransaction Size Transaction Size Transaction Size Transaction Size Transaction Size Transaction Recommendation	0 Jing System Tr N, N, S (%)	rading Mode Trading /A Voice /A Voice ction Size exec Media 20.00 30.00) Median Elapsed Rec	Platform Best Bi N/A N/A N/A	all Designated N		ion Fail. Transac		

03 Dec 2019 Table 1 - Execution Venue													
As Of Venue	LEI	Country of A	Authority Mkt	Seament Mkt S	Seament Identifier	Outages Outage numb	er Outage Avg.	Duration Sci	hed. Auction Sched. Auction	Number Sched. Auction Duration	n Fail. Transaction	s Fail. Transactions Number	Fail. Transactions Value
2019-12-03 Amius Limited						0	0	0				0 0	
Table 2 - Type of Financia	•					· · · · · · · · · · · · · · · · · · ·			·	•		•	·
Financial Instru	ıment Ins	strument Classification	on Currency										
Consumer Accumulator KC			USD										
Producer Accumulator KC 37	75.00 USD lots Pro	ducer Accumulator	USD										
Table 3 - Price Informatio	on												
		Average Executed	Total Execute	d Price Time	of Execution Tra	ensaction Size Trading S	vstem Trading M	lode Tradino	Platform Best Bid / Offer				
Producer Accumulator	1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1	Average Executed	Total Execute	124.55	13:51:21	50.00 RFQ	N/A	Im	N/A				
Consumer Accumulator	1			126.50	15:29:44	6.00 RFQ	N/A	Im	N/A				
Table 4 - Price Informatio	on												
Instrument Av	vg. Trans. Price We	eighted Avg. Trans. P	Price Lowest E	xecuted Price	Highest Executed	Price							
Consumer Accumulator	126.50	12	6.50	126.50	1	26.50							
Producer Accumulator	124.57		4.58	124.55		24.60							
Table 5 - Cost Information	n												
Instrument Ex	ecution Fees Mod	ifications Market Da	ita 3rd Party F	ees	Url Reb	ates Value of Costs (%)	1						
Consumer Accumulator	15.84	0		0.00 http://www		as per ex-post	1						
Producer Accumulator	123.41	0		5.00 http://www		as per ex-post							
Table 6 - Likelihood of Exe	ecution						_						
Instrument Or	rders Received Tra	ins. Executed Total	Notional Value	Cancelled or V	Vithdrawn Rfq Re	ceived / Modified Media	n Transaction Siz	e exec Medi	an Transaction Size all Desig	nated Mkt. Makers			
Consumer Accumulator	1	1	284,625.00		0	1		6.00	6.00	0			
Producer Accumulator	2	2	4,670,625.00		0	2		50.00	50.00	0			
Table 9 - Timings													
Instrument Me	ean Elapsed Accept	ance & Execution(s)	Mean Elapsed	Request & Prov	vision(s) Median	Elapsed Acceptance & Exc	ecution(s) Media	an Elapsed Re	quest & Provision(s)				
Consumer Accumulator		900.00			60.00		1,350.00		90.00				
Producer Accumulator		480.00			300.00		720.00		450.00				
05 Dec 2019													
Table 1 - Execution Venue	•												
As Of Venue	LEI			Segment Mkt S	Segment Identifier				hed. Auction Sched. Auction	Number Sched. Auction Duration			
2019-12-05 Amius Limited	_	JSQC19 United Kinga	om			0	0	0				0	0
Table 2 - Type of Financia													
Financial Instru		rument Classification											
Producer Accumulator KC 37	75.00 USD lots Prod	lucer Accumulator	USD										
Table 3 - Price Informatio	on												
	ne (T) Size Range	Average Executed	Total Executed					ode Trading	Platform Best Bid / Offer				
Producer Accumulator	1			123.40	15:45:44	5.00 RFQ	N/A	Im	N/A				
Table 4 - Price Informatio	on												
		ighted Avg. Trans. Pr											
Producer Accumulator	123.63	123	.63	123.40	12	3.85							
Table 5 - Cost Information	n												
Instrument Exe	ecution Fees Modif	ications Market Dat	a 3rd Party Fe	es U	rl Reba	tes Value of Costs (%)							
Producer Accumulator	22.39	0	0 93	.75 http://www	w.amius.com	as per ex-post							
Table 6 - Likelihood of Exe	ecution												
Instrument Ord	ders Received Tran	s. Executed Total N	lotional Value	Cancelled or W	ithdrawn Rfg Rec	eived / Modified Median	Transaction Size	exec Media	n Transaction Size all Design	ated Mkt. Makers			
Producer Accumulator	2	2	463,593.75		0	2		5.00	5.00	0			
Table 9 - Timings													
	an Elapsed Accepta	nce & Execution(s)	Mean Elapsed	Request & Provi	ision(s) Median E	lapsed Acceptance & Exe	cution(s) Media	n Elapsed Red	uest & Provision(s)				
Producer Accumulator		3,900.00			360.00	, and a same	4,050.00		450.00				
					· · · · · · · · · · · · · · · · · · ·								

06 Dec 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 2019-12-06 Amius Limited 213800C1LJRHXHO5OC19 United Kingdom 0 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 126.45 13:40:52 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 126.45 126.45 126.45 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 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 1 237,093,75 5.00 Table 9 - Timings Instrument Mean Elapsed Acceptance & Execution(s) Mean Elapsed Request & Provision(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s) 26,550.00 18,480.00 Producer Accumulator 17,700.00 09 Dec 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 2019-12-09 Amius Limited 213800C1LJRHXHO5QC19 United Kingdom 0 0 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 128.90 14:23:13 6.00 RFO N/A Im Table 4 - Price Information Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price Consumer Accumulator 128.90 128.90 128.90 Table 5 - Cost Information Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%) Consumer Accumulator 15.84 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 290,025.00 6.00 6.00 0 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 360.00 1,080.00 540.00

10 Dec 2019 Table 1 - Execution Venue											
As Of Venue	LEI	Country of Authorit	w Mkt Sagmont Mi	et Soamont Idontifi	or Outage Outage numb	hor Outage Av	a Duration Scho	d Austion School Austion No	umber Sched. Auction Duration Fail. Tran	castions Fail Transactions Number F	ail Transactions Value
2019-12-10 Amius Limited			y Pikt Segment Pil	tt Segment Identin	0 Outages Outage number	0 Outage Av	0 O	a. Auction Sched. Auction No	umber Sched. Addition Daration Fan. Iran	0 0	n name
Table 2 - Type of Financial		2015 Omice Kingdom				-		•	· · · · · · · · · · · · · · · · · · ·	<u> </u>	<u> </u>
Financial Instru		ument Classification Cur									
Consumer Accumulator KC 3											
Producer Accumulator KC 37											
Table 3 - Price Information											
		Average Evenuted Tetal I	Evenuted Dries T	ma of Evacution T	ransaction Size Trading S	water Tundin	- Mada Tundina D	latform Boot Bid / Offer			
Producer Accumulator	ne (1) Size Range A	Average Executed Total I	130.45	13:55:36	4.00 RFQ	N/A	Im	N/A			
Consumer Accumulator	1		130.70	14:49:24	4.00 RFQ	N/A	Im	N/A			
Table 4 - Price Information	n		, =====								
		hted Avg. Trans. Price L	owest Executed Bris	a Highart Evacutor	d Price						
Consumer Accumulator	130.70	130.70	130.7		130.70						
Producer Accumulator	130.45	130.45	130.7		130.45						
Table 5 - Cost Information		223.13	130.1	-							
		ations Market Data 3rd	Party Foos	Uri Re	ebates Value of Costs (%)	-					
Consumer Accumulator	7.35	0 0		www.amius.com	as per ex-post	4					
Producer Accumulator	10.91	0 0		www.amius.com	as per ex-post						
Table 6 - Likelihood of Exe					, 20 por an poor	_					
		Executed Total Nations	J Value Cancelled o	r Withdrawn Dfa D	Pacaivad / Madified Madi:	on Transaction	Sizo ovos Modian	Transaction Size all Designa	ated Mkt. Makers		
Consumer Accumulator	1		,050.00	0	1	an mansaction	4.00	4.00	0		
Producer Accumulator	1		,675.00	0	1		4.00	4.00	0		
Table 9 - Timings									<u></u>		
	an Flanced Accentant	re & Evecution(s) Mean	Flancod Dogwoot & D	rovision(s) Media	n Elapsed Acceptance & Ex	ecution(s) Ma	adian Flanced Peg	act & Provision(s)			
Consumer Accumulator	an Elapsea Acceptant	1,080.00	Liupseu Request & F	780.00	ii Elapsea Acceptance & Ex	1,620.00	culan Elapsea Requ	1,170.00			
Producer Accumulator		240.00		2,460.00		360.00		3,690.00			
		·		•							
11 Dec 2019											
Table 1 - Execution Venue											
As Of Venue	LEI	Country of Authorit	v Mkt Segment Mi	ct Seament Identifi	er Outages Outage num	ber Outage Av	g. Duration Sche	d. Auction Sched. Auction Nu	umber Sched. Auction Duration Fail. Tran	sactions Fail. Transactions Number F	ail. Transactions Value
2019-12-11 Amius Limited	213800C1LJRHXHO50				0	0	0			0 0	0
Table 2 - Type of Financial	Instrument				•					·	
Financial Instrum	ment Instru	ment Classification Curre	encv								
Producer Accumulator KC 37											
Table 3 - Price Information	n										
		versing Executed Total Ex	recuted Price Tin	ne of Evecution Tr	ansaction Size Trading Sy	stem Trading	Mode Trading DI:	tform Rest Rid / Offer			
Producer Accumulator	e (1) Size Range Av	rerage Executed 10tal E	132.05	15:20:18	7.00 RFQ	N/A	Im	N/A			
Table 4 - Price Information			1			1.77.	1 ====	1.4			
		ted Avg. Trans. Price Lo	west Executed Brice	Highest Evecuted	Price						
Producer Accumulator	132.05	132.05	132.05		32.05						
Table 5 - Cost Information			232.03								
		tions Market Data 3rd	Party Foos	Uri Reb	pates Value of Costs (%)	1					
Producer Accumulator	25.92	0 0		www.amius.com	as per ex-post						
Table 6 - Likelihood of Exe		0	0.00 Http://Wi	*****.amius.com	as her ex-host	1					
		Formula de Total Novi	Value Canada	Mariah dunum PC T		. T	N 84 **		And Mile Malana		
	ers Received Trans.			Withdrawn Rfq Re	eceived / Modified Median	n Transaction S	7.00 Median	Transaction Size all Designat	ted Mkt. Makers		
Producer Accumulator	1	1 346,	631.25	U	1		7.00	7.00	U		
Table 9 - Timings											
	n Elapsed Acceptance		lapsed Request & Pr		Elapsed Acceptance & Exe		dian Elapsed Reque				
Producer Accumulator		120.00		300.00		180.00		450.00			

12 Dec 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 2019-12-12 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 138.25 10:19:00 82.00 RFQ N/A Email Table 4 - Price Information Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price 138.25 138.25 Exotic 138.25 138.25 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 4,251,187.50 82.00 82 00 Table 9 - Timings

17 Dec 2019

Exotic

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 2019-12-17 Amius Limited 213800C1LJRHXHOSQC19 United Kingdom 0 0 0 0 0 0 0 0

90.00

180.00

Table 2 - Type of Financial Instrument

Financial Instrument	Instrument Classification	Currency
Consumer Accumulator KC 375.00 USD lots	Consumer Accumulator	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
Consumer Accumulator		1			135.50	13:13:43	4.00	RFQ	N/A	Im	N/A
Producer Accumulator		1			135.30	15:19:43	8.00	RFQ	N/A	Im	N/A
Consumer Accumulator		1			133.52	17:07:00	30.00	RFQ	N/A	Im	N/A

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

60.00

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Consumer Accumulator	134.15	133.71	133.43	135.50
Producer Accumulator	135.30	135.30	135.30	135.30

120.00

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Consumer Accumulator	96.83	0	0	0.00	http://wwww.amius.com		as per ex-post
Producer Accumulator	12.86	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	2	3	1,955,534.62	0	3	5.00	5.00	0
Producer Accumulator	1	1	405,900.00	0	1	8.00	8.00	0

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	26,700.00	1,700.00	810.00	540.00
Producer Accumulator	240.00	780.00	360.00	1,170.00

19 Dec 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
2019-12-19	Amius Limited 2	13800C1LJRHXHO5QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Financial Instrument	Instrument Classification	Currency
Consumer Accumulator KC 375.00 USD lots	Consumer Accumulator	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
Consumer Accumulator		1			128.20	14:59:12	50.00	RFQ	N/A	Email	N/A
Producer Accumulator		1			130.05	16:27:50	8.00	RFQ	N/A	Voice	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Consumer Accumulator	128.20	128.20	128.20	128.20
Producer Accumulator	130.05	130.05	130.05	130.05

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Consumer Accumulator	80.36	0	0	937.50	http://wwww.amius.com		as per ex-post
Producer Accumulator	21.58	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	1	1	2,403,750.00	0	1	50.00	50.00	0
Producer Accumulator	1	1	390,150.00	0	1	8.00	8.00	0

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	1,320.00	540.00	1,980.00
Producer Accumulator	420.00	120.00	630.00	180.00

03 Oct 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 2019-10-03 Amius Limited 213800C1LJRHXHO5QC19 United Kingdom 0 0 0 Table 2 - Type of Financial Instrument Financial Instrument Instrument Classification Currency Exotic KO 25.00 MYR 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 2,294.00 18:10:08 69 00 REO Table 4 - Price Information Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price Exotic 2,297.50 2,305.88 2.252.00 Table 5 - Cost Information Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%) Exotic 3,346.61 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 20,595,000.00 0 4 78.50 Table 9 - Timings Instrument Mean Elapsed Acceptance & Execution(s) Mean Elapsed Request & Provision(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s) 600.00 Exotic 14,865.00 22,200.00 15 Oct 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 2019-10-15 Amius Limited 213800C1LJRHXHO5QC19 United Kingdom Table 2 - Type of Financial Instrument Financial Instrument Instrument Classification Currency Exotic KO 25.00 MYR 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 17:59:10 100.00 RFQ 2,278,00 Exotic N/A Voice Table 4 - Price Information Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price 2,278.00 2,278,00 Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%) Exotic 999.00 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 5,695,000.00 Table 9 - Timings Instrument Mean Elapsed Acceptance & Execution(s) Mean Elapsed Request & Provision(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s) 1.080.00 Exotic 120.00 17 Oct 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 2019-10-17 Amius Limited 213800C1LJRHXHO5QC19 United Kingdom 0 Table 2 - Type of Financial Instrument Financial Instrument Instrument Classification Currency Exotic KO 25.00 MYR lots Exotic 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 Exotic 2,327.00 09:39:44 100.00 RFQ Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price Exotic 2,327,00 2,327.00 2,327.00 2 327 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 981.00 0 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 180.00 0.00 270.00

22 Nov 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 2019-11-22 Amius Limited 213800C1LJRHXHO5OC19 United Kingdom Table 2 - Type of Financial Instrument Consumer Accumulator KO 25.00 MYR 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 2,690.00 16:55:56 17.00 RFO N/A Voice Table 4 - Price Information Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price Consumer Accumulator 2,690.00 2,690.00 2,690.00 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 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 1,143,250.00 17.00 0 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 0.00 1,080.00 27 Nov 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 Value 2019-11-27 Amius Limited 213800C1LJRHXHO5QC19 United Kingdom 0 0 Table 2 - Type of Financial Instrument Producer Accumulator KO 25.00 MYR 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 2.592.00 13:16:11 10.00 RFO N/A Fmail Table 4 - Price Information Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price Producer Accumulator 2,592.00 2,592.00 2,592.00 Table 5 - Cost Information Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%) Producer Accumulator 201.15 0 625.00 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 1,620,000.00 10.00 10.00 Producer Accumulator 0 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) Producer Accumulator 65,280,00 7,320.00 97,920.00 27 Dec 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 2019-12-27 Amius Limited 213800C1LJRHXHO5QC19 United Kingdom Table 2 - Type of Financial Instrument Financial Instrument Instrument Classification Currency Exotic KO 25.00 MYR 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 3,039.00 16:40:50 20.00 RFQ N/A Voice Table 4 - Price Information Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price Exotic 3,039.00 3,039.00 3,039.00 Table 5 - Cost Information Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%) 0 Exotic 12.60 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 1,519,500.00 Table 9 - Timings Instrument Mean Elapsed Acceptance & Execution(s) Mean Elapsed Request & Provision(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s) 9,240.00 6,420.00 13,860.00 Exotic

30 Dec 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 2019-12-30 Amius Limited 213800C1LJRHXHO5QC19 United Kingdom 0 0 0 Table 2 - Type of Financial Instrument Producer Accumulator KO 25.00 MYR 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 11:10:00 Producer Accumulator 2,823.00 2.00 RFQ N/A Email N/A Producer Accumulator 3.00 RFQ Table 4 - Price Information Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price Producer Accumulator 2,808.60 2,812.30 2,787.00 Table 5 - Cost Information Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%) Producer Accumulator 88.82 0 0 225.00 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 630,675.00 Table 9 - Timings

363,060.00

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

15,300.00

236,916.00

Producer Accumulator

22 Nov 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 2019-11-22 Amius Limited 213800C1LJRHXHO5QC19 United Kingdom 0 0 0 Table 2 - Type of Financial Instrument Producer Accumulator KW 50.00 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 445 50 20.35.00 Table 4 - Price Information Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price Producer Accumulator 445.50 445.50 445.50 Table 5 - Cost Information Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%) Producer 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 Producer Accumulator 1 44.550.00 0 1 2.00 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 124.00 0.00 186.00 0.00 25 Nov 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 2019-11-25 Amius Limited 213800C1LJRHXHO5QC19 United Kingdom Table 2 - Type of Financial Instrument Producer Accumulator KW 50.00 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 23:53:00 3.00 RFQ 466,25 Email Producer Accumulator N/A Table 4 - Price Information Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price Producer Accumulator 466.25 466.25 Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%) Producer Accumulator 3.53 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 47,262.50 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 21.466.00 300.00 26 Nov 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 2019-11-26 Amius Limited 213800C1LJRHXHO5QC19 United Kingdom 0 0 Table 2 - Type of Financial Instrument Producer Accumulator KW 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 468.50 12:01:00 1.00 RFQ Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price Producer Accumulator 468.50 468 50 468 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 3.21 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 20,237.50 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 1.740.00 55.614.00 2.610.00

14 Dec 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 2019-12-14 Amius Limited 213800C1LJRHXHO5OC19 United Kingdom Table 2 - Type of Financial Instrument Producer Accumulator KW 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 System Trading Mode Trading Platform Best Bid / Offer Producer Accumulator 471.00 10:51:00 1.00 RFQ N/A Table 4 - Price Information Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price Producer Accumulator 466.38 466.42 461.75 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 46,637,50 Table 9 - Timings Instrument Mean Elapsed Acceptance & Execution(s) Mean Elapsed Request & Provision(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s) 4,240.00 Producer Accumulator 42,420.00 63,330.00 16 Dec 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 2019-12-16 Amius Limited 213800C1LJRHXHO5QC19 United Kingdom 0 Table 2 - Type of Financial Instrument Producer Accumulator KW 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 System Trading Mode Trading Platform Best Bid / Offer Producer Accumulator 479.25 21:23:00 2.00 RFO N/A Fmail Table 4 - Price Information Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price 479.25 Producer Accumulator 488.17 487.68 501.00 Table 5 - Cost Information Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%) Producer Accumulator 18.59 0 -25.00 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 129,725,00 1.00 Producer Accumulator 3 0 1.00 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 900.00 4,540.00 810.00 17 Dec 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 2019-12-17 Amius Limited 213800C1LJRHXHO5QC19 United Kingdom Table 2 - Type of Financial Instrument Producer Accumulator KW 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 474.25 12:22:00 0.50 RFQ N/A Im Table 4 - Price Information Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price 474.25 Producer Accumulator 474.25 474.25 Table 5 - Cost Information Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%) 0 Producer Accumulator 1.50 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 49,350.00 1,710.00 1,140.00

18 Dec 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 2019-12-18 Amius Limited 213800C1LJRHXHO5QC19 United Kingdom 0 0 0 Table 2 - Type of Financial Instrument Producer Accumulator KW 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 System Trading Mode Trading Platform Best Bid / Offer Producer Accumulator 500.00 21:34:00 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 Price 500.00 500.00 Producer Accumulator 500.00 Table 5 - Cost Information Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%) Producer 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 Producer Accumulator 1 50,000.00 2.00 Table 9 - Timings Instrument Mean Elapsed Acceptance & Execution(s) Mean Elapsed Request & Provision(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s) 1,020.00 Producer Accumulator 360.00 540.00

01 Oct 2019

Table 1 - Execution Venue

As Of	Venue	LEI	Country of Authority	Mkt Segment Mkt Segment Ide	ntifier Outages Outage	number Outage Avg. Dura	ion Sched. Auction Sched. Auction Nur	nber Sched. Auction Duration Fail	. Transactions Fail. Transa	actions Number Fail. Transact	ions Value
2019-10-01	Amius Limited	213800C1L1RHXHQ5QC19	United Kingdom		0	0	0		0	0	0

Table 2 - Type of Financial Instrument

Producer Accumulator MSR 100.00 USD lots Producer Accumulator USD

Table 3 - Price Information

Ι.	Instrument 1	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			240.60	19:15:37	10.00	RFQ	N/A	Im	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
oducer Accumulator	240.60	240.60	240 60	240.60

Table 5 - Cost Information

	Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Uri	Rebates	Value of Costs (%)
ĺ	Producer Accumulator	123.00	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	240,600.00	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	0.00	0.00	0.00	0.00

13 Dec 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
2019-12-13	Amius Limited 21380	0C1LJRHXHO5QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Financial Instrument	Instrument Classification	Currency
Consumer Accumulator MSR 100.00 USD lots	Consumer Accumulator	USD
Exotic MSR 100.00 USD lots	Exotic	USD

Table 3 - Price Information

Instrument	Time (T) Siz	ze Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Consumer Accumulator		1			234.70	18:55:06	2.00	RFQ	N/A	Im	N/A
Exotic		1			234.70	18:55:38	1.00	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	234.70	234.70	234.70	234.70
Exotic	234.70	234.70	234.70	234.70

Table 5 - Cost Information

l	Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
l	Consumer Accumulator	6.15	0	0	0.00	http://wwww.amius.com		as per ex-post
ı	Exotic	6.15	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	23,470.00	0	1	2.00	2.00	0
Exotic	1	1	23,470.00	0	1	1.00	1.00	0

Table 9 - Timings

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

02 Oct 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 2019-10-02 Amius Limited 213800C1LJRHXHO5QC19 United Kingdom 0 0 0 Table 2 - Type of Financial Instrument Producer Accumulator QC 10.00 GBP lots | Producer 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 Producer Accumulator 1.875.00 36 75 REO Table 4 - Price Information Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price Producer Accumulator 1,875.00 1.875.00 1.875.00 Table 5 - Cost Information Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%) Producer Accumulator 64.02 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 1 689.062.50 0 1 36.75 Table 9 - Timings Mean Elapsed Acceptance & Execution(s) Mean Elapsed Request & Provision(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s) Instrument Producer Accumulator 120.00 1,710.00 1,140.00 03 Oct 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 2019-10-03 Amius Limited 213800C1LJRHXHO5QC19 United Kingdom Table 2 - Type of 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 15:10:42 26.00 RFQ Producer Accumulator 1 1.876.00 N/A Im N/A Producer Accumulator 1,886,00 16:30:28 26 00 REO 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 1.879.10 1.876.00 1.881.00 Table 5 - Cost Information Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%) Producer Accumulator 93.26 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 1.580.680.00 Producer Accumulator 2 0 26.00 26.00 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 60.00 150.00 60.00

04 Oct 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 2019-10-04 Amius Limited 213800C1LJRHXHO5OC19 United Kingdom Table 2 - Type of Financial Instrument Consumer Accumulator QC 10.00 GBP lots | Consumer Accumulator 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 20.50 RFQ Consumer Accumulator 11:17:41 1.883.33 13:18:03 46.50 RFO Producer Accumulator N/A Im N/A Producer Accumulator 1,880.00 13:55:44 27.90 RFO N/A Im N/A Table 4 - Price Information Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price 1.989.00 1,989.00 Consumer Accumulator 1.989.00 1.989.00 Producer Accumulator 1,881.11 1,881.33 1,880.00 1,883.33 Table 5 - Cost Information Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%) Consumer Accumulator 48.60 0 0.00 http://wwww.amius.com as per ex-post Producer Accumulator 404 39 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 524,520,00 Consumer Accumulator 20.50 20.50 Producer Accumulator 4 372 548 45 46 50 46 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 420.00 630.00 0.00 0.00 Producer Accumulator 500.00 100.00 810.00 0.00 08 Oct 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 2019-10-08 Amius Limited 213800C1LJRHXHO5QC19 United Kingdom 0 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 Average Executed Total Executed Price Time of Execution Transaction Size Trading System Trading Mode Trading Platform Best Bid / Offer Exotic 1,884.00 14:34:21 25.25 RFO N/A Voice Table 4 - Price Information Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price Exotic 1.884.00 1,884,00 1.884.00 1.884.00 Table 5 - Cost Information Instrument Execution Fees Modifications Market Data 3rd Party Fees Rebates Value of Costs (%) Url 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	918,460.00	0	1	25.25	25.25	0
Table 9 - Tim	inae							

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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)
Exotic	2,340.00	120.00	3,510.00	180.00

11 Oct 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 2019-10-11 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 49.00 RFQ Producer Accumulator 1,880,00 12:23:47 49.00 RFO N/A N/A Email 49.00 RFQ Exotic 1,900.00 14.04.23 N/A Email N/A Producer Accumulator 1,900.00 14:04:50 49.00 RFQ N/A Email N/A Table 4 - Price Information Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price Exotic 1,890.50 1,890.55 1,881.00 1,900.00 Producer Accumulator 1,886.67 1,887.05 1,880.00 1,900.00 Table 5 - Cost Information Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%) Exotic 96.52 0 0 0.00 http://wwww.amius.com as per ex-post 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 Rfq Received / Modified Median Transaction Size exec Median Transaction Size all Designated Mkt. Makers Exotic 2 1.852,200.00 0 49 00 49 00 Producer Accumulator 2,615,777.50 49.00 49.00 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 43.050.00 8,610.00 43.290.00 8,610.00 Producer Accumulator 33,160.00 7,020.00 12,240.00 3,060.00 14 Oct 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 LEI 2019-10-14 Amius Limited 213800C1LJRHXHO5QC19 United Kingdom Table 2 - Type of Financial Instrument Producer Accumulator QC 10.00 GBP lots Producer Accumulator

Table 3 - Price Inform	nation												
Instrument	Time (T)	Size Range	Average	Executed T	otal Execute	d Price	Time of Execution	Transa	ction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Producer Accumulator		1				1,829.50	14:20:27		55.75	RFQ	N/A	Im	N/A
Table 4 - Price Inform	nation												
Instrument	Avg. Trar	ns. Price Wo	eighted A	vg. Trans. Pri	ce Lowest E	xecuted Pric	e Highest Execut	ed Price					
Producer Accumulator		1,829.50		1,829.	50	1,829.5	0	1,829.50					
Table 5 - Cost Inform	ation												
Instrument	Execution	n Fees Modi	fications	Market Data	3rd Party F	ees	Uri F	ebates	Value of C	osts (%)			
Producer Accumulator		69.48	0	0	1	0.00 http://v	www.amius.com		as per ex-p	ost			

Table 6 - Likelihood o	f 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	1,019,946.25	0	1	55.75	55.75	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	2,880.00	180.00	4,320.00	270.00

16 Oct 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 2019-10-16 Amius Limited 213800C1LJRHXHO5OC19 United Kingdom Table 2 - Type of Financial Instrument Consumer Accumulator QC 10.00 GBP lots | Consumer Accumulator 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 Consumer Accumulator 1.820.00 16:13:00 27.40 RFO Im Producer Accumulator N/A N/A Table 4 - Price Information Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price 1,921.00 Producer Accumulator 1,820.00 1,820.00 1,820.00 1,820.00 Table 5 - Cost Information Execution Fees Modifications Market Data 3rd Party Fees Rebates Value of Costs (%) Instrument Url Consumer Accumulator 0 0 0.00 http://wwww.amius.com as per ex-post Producer Accumulator 35.61 0.00 http://wwww.amius.com as per ex-post Table 6 - Likelihood of Execution Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exec Median Transaction Size all Designated Mkt. Makers Instrument 498,680,00 27,40 27,40 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) 2,100.00 3,690.00 Consumer Accumulator Producer Accumulator 2,700.00 600.00 4,050.00 900.00 28 Oct 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 2019-10-28 Amius Limited 213800C1LJRHXHO5QC19 United Kingdom 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 Average Executed Total Executed Price Time of Execution Transaction Size Trading System Trading Mode Trading Platform Best Bid / Offer 10:44:13 Exotic 1.857.00 87.00 RFO N/A Voice Table 4 - Price Information Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price Table 5 - Cost Information Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%) 71.11 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 1.615.590.00 87.00 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) 2,640.00 Exotic 1,200.00

30 Oct 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 2019-10-30 Amius Limited 213800C1LJRHXHO5OC19 United Kingdom 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 Average Executed Total Executed Price Time of Execution Transaction Size Trading System Trading Mode Trading Platform Best Bid / Offer 1,859.00 12:47:55 85.00 RFQ N/A Voice Table 4 - Price Information Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price 1,859.00 1,859.00 1,859.00 1.859.00 Table 5 - Cost Information Instrument Execution Fees Modifications Market Data 3rd Party Fees Rebates Value of Costs (%) Url 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 1,580,150.00 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) 120.00 0.00 0.00 05 Nov 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. 2019-11-05 Amius Limited 213800C1LJRHXHO5QC19 United Kingdom 0 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 Average Executed Total Executed Price Time of Execution Transaction Size Trading System Trading Mode Trading Platform Best Bid / Offer Exotic 1.837.00 15:16:24 81.00 RFO N/A Voice Table 4 - Price Information Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price Exotic 1,837.00 1,837.00 1,837.00 Table 5 - Cost Information Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%) 102.03 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 1,487,970,00 81.00 81.00 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) Exotic 2,580.00 60.00 3,870.00 08 Nov 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 2019-11-08 Amius Limited 213800C1LJRHXHO5QC19 United Kingdom 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 1,874.00 10:55:36 13.10 RFQ N/A Email 13.10 RFO Exotic 1.874.00 16:55:00 N/A Voice N/A Table 4 - Price Information Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price Exotic 1,874.00 1,874.00 Table 5 - Cost Information Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%) 71.81 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 2 1,670,494,00 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 395,715.00 30.00 395,715.50

11 Nov 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 2019-11-11 Amius Limited 213800C1LJRHXHO5QC19 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 1,818.00 14:15:39 19.25 RFQ N/A Im Table 4 - Price Information Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price 1,818.00 Producer Accumulator 1,818.00 1,818.00 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 Rfq Received / Modified Median Transaction Size exec Median Transaction Size all Designated Mkt. Makers Producer Accumulator 1 349,965.00 19.25 Table 9 - Timings Instrument Mean Elapsed Acceptance & Execution(s) Mean Elapsed Request & Provision(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s) 300.00 180.00 Producer Accumulator 120.00 12 Nov 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 2019-11-12 Amius Limited 213800C1LJRHXHO5QC19 United Kingdom Table 2 - Type of Financial Instrument Consumer Accumulator QC 10.00 GBP lots Consumer Accumulator GBP 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			1,840.00	12:09:24	29.50	RFQ	N/A	Im	N/A
Consumer Accumulator		1			1,890.00	12:11:31	76.00	RFQ	N/A	Im	N/A
Producer Accumulator		1			1,820.00	15:10:47	29.50	RFQ	N/A	Im	N/A
Producer Accumulator	09:30:00	1	1,825.00	351,312.50					N/A	Voice	N/A

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Consumer Accumulator	1,882.50	1,882.50	1,875.00	1,890.00
Producer Accumulator	1.828.33	1.833.11	1.820.00	1.840.00

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Consumer Accumulator	122.21	0	0	0.00	http://wwww.amius.com		as per ex-post
Producer Accumulator	124.91	0	0	0.00	http://wwww.amius.com		as per ex-post

Instrument		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	2,850,000.00	0	2	76.00	76.00	0
Producer Accumulator	2	3	2,324,612.50	0	3	29.50	29.50	0
Table 9 - Timings								

Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)
Consumer Accumulator	1,950.00	2,610.00	2,910.00	3,900.00
Producer Accumulator	26,240.00	260.00	14,310.00	450.00

20 Nov 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 2019-11-20 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 1,748.00 13:21:38 1,000.00 RFQ N/A Fmail Table 4 - Price Information Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price Consumer Accumulator 1,748.00 1,748.00 1,748.00 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 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 17,480,000.00 1,000,00 Table 9 - Timings Instrument Mean Elapsed Acceptance & Execution(s) Mean Elapsed Request & Provision(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s) Consumer Accumulator 11,760.00 2,100.00 17,640.00 22 Nov 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 2019-11-22 Amius Limited 213800C1LJRHXHO5QC19 United Kingdom 0 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 1.885.00 10:32:41 16.50 RFO N/A Im 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 Table 5 - Cost Information Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%) Producer Accumulator 21.23 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 311,025.00 16.50 Producer Accumulator 1 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) Producer Accumulator 900.00 120.00 1,350.00 26 Nov 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 2019-11-26 Amius Limited 213800C1LJRHXHO5QC19 United Kingdom Table 2 - Type of 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 1,896.00 14:04:24 16.20 RFQ N/A Im Table 4 - Price Information Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price Producer Accumulator 1,896.00 1,896.00 1,896.00 Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%) 0 Producer Accumulator 27.43 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 589,847,50 Table 9 - Timings Instrument Mean Elapsed Acceptance & Execution(s) Mean Elapsed Request & Provision(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s) Producer Accumulator 180.00 120.00 180.00

03 Dec 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 2019-12-03 Amius Limited 213800C1LJRHXHO5OC19 United Kingdom 0 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 1,711.00 16:15:08 1,000.00 RFQ N/A Fmail Table 4 - Price Information Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price Consumer Accumulator 1,711.00 1,711.00 1,711.00 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 17,110,000.00 1.000.00 0 1 000 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) Consumer Accumulator 24,300.00 0.00 36,450.00 04 Dec 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 Value 2019-12-04 Amius Limited 213800C1LJRHXHO5QC19 United Kingdom 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 1.836.00 15:44:48 1.000.00 RFO N/A Fmail Table 4 - Price Information Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price Consumer Accumulator 1,835.50 1,835.98 1,835.00 Table 5 - Cost Information Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%) Consumer Accumulator 1,010.32 0 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 18.827.925.00 512.75 512.75 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) Consumer Accumulator 8,670.00 30.00 8,790.00 05 Dec 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 2019-12-05 Amius Limited 213800C1LJRHXHO5QC19 United Kingdom 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 1,835.00 14:03:45 59.00 RFQ N/A Im Table 4 - Price Information Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price Consumer Accumulator 1,835.00 1,835.00 1,835.00 Table 5 - Cost Information Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%) 0 Consumer Accumulator 60.88 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 1,082,650.00 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 1,140.00 60.00

09 Dec 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 2019-12-09 Amius Limited 213800C1LJRHXHO5OC19 United Kingdom 0 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 1,835.00 16:05:54 24.75 REO N/A Im Table 4 - Price Information Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price Consumer Accumulator 1,835.00 1,835.00 1,835.00 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 1 454,162,50 24 75 0 Table 9 - Timings Instrument Mean Elapsed Acceptance & Execution(s) Mean Elapsed Request & Provision(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s) Consumer Accumulator 1,800.00 60.00 2,700.00 10 Dec 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 Value 2019-12-10 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 Consumer Accumulator 1.820.00 14:03:34 24.50 RFO N/A Im Table 4 - Price Information Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price Consumer Accumulator 1,820.00 1,820.00 1,820.00 Table 5 - Cost Information Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%) Consumer Accumulator 31.19 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 445,900.00 24.50 Consumer Accumulator 1 0 24.50 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 13,800.00 420.00 20,700.00 12 Dec 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 2019-12-12 Amius Limited 213800C1LJRHXHO5QC19 United Kingdom 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 1,790.00 13:10:54 24.00 RFQ N/A Im Table 4 - Price Information Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price Consumer Accumulator 1,790.00 1,790.00 1,790.00 Table 5 - Cost Information Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%) 0 Consumer Accumulator 31.20 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 429,600.00 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 12,240.00 Consumer Accumulator 8,160.00

18 Dec 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 2019-12-18 Amius Limited 213800C1LJRHXHO5QC19 United Kingdom 0 0 0 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 1,787.00 14:10:27 50.00 RFQ N/A Im N/A Consumer Accumulator 15:44:58 100.00 RFQ Table 4 - Price Information Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price Consumer Accumulator 1,728.50 1,747.89 1,670.00 Table 5 - Cost Information Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%) Consumer Accumulator 116.58 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 2,672,900.00 Table 9 - Timings

4,830.00

Instrument Mean Elapsed Acceptance & Execution(s) Mean Elapsed Request & Provision(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s) 4,710.00

4,740.00

Consumer Accumulator

QS .													
22 Nov 2019													
Table 1 - Execution Ven	ue												
As Of Venue		LEI	Country of Authority	Mkt Segment	Mkt Segment Identifier	Outages Outage num	ber Outage A	vg. Duration Sched. A	uction Sched. Auction N	umber Sched. Auction Duratio	n Fail. Transactions	Fail. Transactions Number	Fail. Transactions Value
2019-11-22 Amius Limit	ed 213800C1L	JRHXHO5QC19	United Kingdom			0	0	0			0	0	0
Table 2 - Type of Financ	ial Instrument												
Financial Inst			t Classification Currenc	У									
Producer Accumulator QS		Producer Ac	cumulator USD										
Table 3 - Price Informat	ion												
	ime (T) Size R	ange Averag	ge Executed Total Execu										
Producer Accumulator		1		583.25	17:20:00	14.00 RFQ	N/A	Email	N/A				
Table 4 - Price Informat													
Instrument A Producer Accumulator	vg. Trans. Price 583.25		Avg. Trans. Price Lowes 583.25	t Executed Pr 583		3.25							
Table 5 - Cost Informati		-	303.23	303	.25	5.25							
		Modification	s Market Data 3rd Part	v Foos	Uri Rebai	tes Value of Costs (%)	1						
Producer Accumulator	106.60		0 0		//wwww.amius.com	as per ex-post	1						
Table 6 - Likelihood of E	xecution						•						
Instrument C	rders Received	Trans. Exec	cuted Total Notional Val	ue Cancelled	or Withdrawn Rfg Rec	eived / Modified Media	n Transaction	Size exec Median Tran	saction Size all Designa	ted Mkt. Makers			
Producer Accumulator	0		2 1,959,800		0	2		14.00	14.00	0			
Table 9 - Timings													
Instrument M	ean Elapsed Ac	cceptance & E	execution(s) Mean Elaps	sed Request &	Provision(s) Median El	apsed Acceptance & Exe	ecution(s) Me	edian Elapsed Request (& Provision(s)				
Producer Accumulator			0.00		180.00		0.00		270.00				
05 Dec 2019 Table 1 - Execution Ven													
As Of Venue		LEI	Country of Authority	Mkt Saamont	Mkt Soamont Identifier	Outages Outage num	hor Outage A	va Duration School A	uction School Auction N	umber Sched. Auction Duratio	a Eail Transactions	Eail Transactions Number	Fail Transactions Value
2019-12-05 Amius Limit				akt Segment	MKt Segment Identiner	0	0	0	action Schea. Auction N	diliber Scried. Auction Daratio	O		
Table 2 - Type of Financ	-		3										
Financial Inst		Instrument	t Classification Currenc	v									
Producer Accumulator QS	100.00 USD lots												
Table 3 - Price Informat	ion			_									
Instrument T	ime (T) Size R	ange Averag	ge Executed Total Execu	ited Price	Time of Execution Tran	saction Size Trading Sy	stem Tradin	g Mode Trading Platfo	rm Best Bid / Offer				
Producer Accumulator		1		585.00	14:10:27	19.00 RFQ	N/A	Im	N/A				
Table 4 - Price Informat	ion												
			Avg. Trans. Price Lowes										
Producer Accumulator	585.00	0	585.00	585	.00 585	5.00							
Table 5 - Cost Informat													
	58.33		s Market Data 3rd Part	•		tes Value of Costs (%)	ļ.						
Producer Accumulator			0 0	0.00 nttp:/	//wwww.amius.com	as per ex-post	1						
Table 6 - Likelihood of E			and Tablibles 120	0	Law Milah duanna BC B	-1		Ci Madia -		and Mile Malana			
Producer Accumulator	raers Received	irans. Exec	1 1,111,500		or Withdrawn Rfq Rec	eived / Modified Media	n iransaction	19.00 Median Tran	nsaction Size all Designa	ted Mkt. Makers			
Table 9 - Timings		· .			-			23.00	15.00	<u>~</u> _			
I	ean Flansed Ac	rcentance & F	Execution(s) Mean Elaps	ed Request &	Provision(s) Median Fi	ansed Accentance & Eve	cution(s) Ma	edian Flansed Request t	& Provision(s)				
21100101110110	Liupseu Ac	ptucc & L		quest u		riccoptance & Exc		ziupocu itequest (

ľ	Table 9 - Timings				
I.	Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)
Ľ	Producer Accumulator	9,180.00	0.00	13,770.00	0.00

09 Oct 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 2019-10-09 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 944 00 14.30.25 26 00 REO Table 4 - Price Information Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price Exotic 944.00 944.00 944.00 Table 5 - Cost Information Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%) Exotic 5.41 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 1,227,200.00 0 1 26.00 Table 9 - Timings Instrument Mean Elapsed Acceptance & Execution(s) Mean Elapsed Request & Provision(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s) 480.00 1,740.00 Exotic 720.00 10 Oct 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 2019-10-10 Amius Limited 213800C1LJRHXHO5QC19 United Kingdom Table 2 - Type of Financial Instrument Producer Accumulator S_ 50.00 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 17:55:49 10.00 RFQ 963.75 N/A Producer Accumulator Voice Table 4 - Price Information Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price Producer Accumulator 963.75 963.75 Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%) Producer Accumulator 18.41 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 481,875.00 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 900.00 60.00 15 Oct 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 2019-10-15 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 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 967.75 19:13:00 45.00 RFQ Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price 967.75 Exotic 967.75 967.75 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 Exotic 96.53 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 360.00 420.00 540.00

01 Nov 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 2019-11-01 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 960.50 17:55:00 30.00 RFQ N/A Voice Table 4 - Price Information Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price 960.50 960.50 960.50 960.50 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 1 192,050.00 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 600.00 900.00 900.00 05 Nov 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 2019-11-05 Amius Limited 213800C1LJRHXHO5QC19 United Kingdom Table 2 - Type of Financial Instrument Consumer Accumulator S_ 50.00 USD lots | Consumer Accumulator | USD Exotic S 50.00 USD lots Exotic USD Table 3 - Price Information Instrument Time (T) Size Range Average Executed Total Executed Price Time of Execution Transaction Size Trading System Trading Mode Trading Platform Best Bid / Offer Consumer Accumulator 971.75 18:12:00 5.00 RFQ N/A Voice 5.00 RFO Exotic Voice N/A Table 4 - Price Information Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price Consumer Accumulator 971.75 971.75 971 75 971 75 Exotic 966.13 967.53 960.50 971.75 Table 5 - Cost Information Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%) Consumer Accumulator 7.87 0 0.00 http://wwww.amius.com Exotic 12.68 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 Consumer Accumulator 1 1 242,937,50 0 1 5.00 5.00 Exotic 384,425.00 5.00 5.00 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 720.00 600.00 1 080 00 900.00

1,170.00

780.00

810.00

Exotic

540.00

07 Nov 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 2019-11-07 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 964.25 16:27:00 15.00 RFQ N/A Voice Table 4 - Price Information Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price 964.25 964.25 964.25 964.25 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 1 723,187,50 Table 9 - Timings Instrument Mean Elapsed Acceptance & Execution(s) Mean Elapsed Request & Provision(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s) 420.00 1,200.00 630.00 12 Nov 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 2019-11-12 Amius Limited 213800C1LJRHXHO5QC19 United Kingdom 0 Table 2 - Type of 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 System Trading Mode Trading Platform Best Bid / Offer Producer Accumulator 957.75 17:00:00 1.00 RFO N/A Fmail Table 4 - Price Information Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price Producer Accumulator 957.75 957.75 Table 5 - Cost Information Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%) Producer Accumulator 3.03 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 19,800.00 1.00 Producer Accumulator 1 0 1.00 Table 9 - Timings Instrument Mean Elapsed Acceptance & Execution(s) Mean Elapsed Request & Provision(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s) Producer Accumulator 0.00 0.00 0.00 19 Nov 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 2019-11-19 Amius Limited 213800C1LJRHXHO5QC19 United Kingdom 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 948.25 19:02:25 1.00 RFQ N/A Email Table 4 - Price Information Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price 948.25 Producer Accumulator 948.25 948.25 Table 5 - Cost Information Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%) 0 Producer Accumulator 3.98 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 540.00 0.00

22 Nov 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 2019-11-22 Amius Limited 213800C1LJRHXHO5OC19 United Kingdom Table 2 - Type of 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 System Trading Mode Trading Platform Best Bid / Offer Producer Accumulator 945.25 12:21:00 1.00 RFQ N/A Fmail Table 4 - Price Information Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price Producer Accumulator 945.25 945.25 945.25 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 59,325.00 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) 57,129.00 Producer Accumulator 600.00 900.00 26 Nov 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 2019-11-26 Amius Limited 213800C1LJRHXHO5QC19 United Kingdom 0 Table 2 - Type of 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 System Trading Mode Trading Platform Best Bid / Offer Producer Accumulator 941.50 12:01:00 0.40 RFO N/A Fmail Table 4 - Price Information Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price Producer Accumulator 941.50 941.50 Table 5 - Cost Information Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%) Producer Accumulator 3.20 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 20,237,50 0.40 1 0 0.40 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 56,668.00 2,610.00 27 Nov 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 2019-11-27 Amius Limited 213800C1LJRHXHO5QC19 United Kingdom 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 934.00 Producer Accumulator 10:11:00 1.00 RFQ Email 20.00 RFO Producer Accumulator 914.75 14:33:00 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 915.69 Table 5 - Cost Information Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%) Producer Accumulator 49 54 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 10.50 Producer Accumulator 961 450 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 19,226.00 10,819.00 19,552.00

09 Dec 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 2019-12-09 Amius Limited 213800C1LJRHXHO5OC19 United Kingdom Table 2 - Type of 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 System Trading Mode Trading Platform Best Bid / Offer Producer Accumulator 926.50 14:31:50 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 926.50 926.50 926.50 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 926,500.00 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) 660.00 Producer Accumulator 1,200.00 1,800.00 12 Dec 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 2019-12-12 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 926.75 15:00:00 74.00 RFO N/A Voice Table 4 - Price Information Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price Exotic 926.75 926.75 926.75 926.75 Table 5 - Cost Information Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%) 79.12 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 3,428,975,00 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) Exotic 50.00 1,320.00 75.00 13 Dec 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 2019-12-13 Amius Limited 213800C1LJRHXHO5QC19 United Kingdom 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 949.50 23:29:00 0.40 RFQ N/A Im Table 4 - Price Information Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price 949.50 Producer Accumulator 949.50 949.50 Table 5 - Cost Information Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%) 0 Producer Accumulator 1.10 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 Producer Accumulator 18,990.00 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 11,220.00 1,580.00 16,830.00

17 Dec 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 2019-12-17 Amius Limited 213800C1LJRHXHO5OC19 United Kingdom Table 2 - Type of 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 System Trading Mode Trading Platform Best Bid / Offer Producer Accumulator 949.96 12:04:44 20.00 RFQ N/A Table 4 - Price Information Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price Producer Accumulator 950.73 950.89 949.96 951.50 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 2,377,214,30 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) 540.00 Producer Accumulator 660.00 780.00 20 Dec 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 Value 2019-12-20 Amius Limited 213800C1LJRHXHO5QC19 United Kingdom 0 0 Table 2 - Type of 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 System Trading Mode Trading Platform Best Bid / Offer Producer Accumulator 968.00 22:51:00 2.00 RFO N/A Im Table 4 - Price Information Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price Producer Accumulator 968.00 968.00 968.00 Table 5 - Cost Information Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%) Producer Accumulator 7.78 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 96,800.00 2.00 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 840.00 564.00 1,260.00 27 Dec 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 2019-12-27 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 961.00 14:30:02 22.05 RFQ N/A Voice Table 4 - Price Information Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price Exotic 961.00 961.00 961.00 Table 5 - Cost Information Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%) 0 Exotic 109.37 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 1,059,502.50 Table 9 - Timings Instrument Mean Elapsed Acceptance & Execution(s) Mean Elapsed Request & Provision(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s) 480.00 2,340.00 Exotic

02 Oct 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 2019-10-02 Amius Limited 213800C1LJRHXHO5QC19 United Kingdom 0 0 0 Table 2 - Type of Financial Instrument Producer Accumulator SB 1120.00 USD lots | Producer 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 Producer Accumulator 12.83 17:10:00 Table 4 - Price Information Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price Producer Accumulator 12.81 12.87 12.92 Table 5 - Cost Information Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%) Producer Accumulator 66,224.96 0 0 4,480.00 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 3 3.907.904.00 0 3 45.00 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 27,540.00 30,760.00 1,170.00 04 Oct 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 2019-10-04 Amius Limited 213800C1LJRHXHO5QC19 United Kingdom Table 2 - Type of Financial Instrument Consumer Accumulator SB 1120.00 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 15:08:41 172.00 RFQ 12.77 Email Consumer Accumulator N/A Table 4 - Price Information Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price 12.77 12.77 Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%) Consumer Accumulator 197.46 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 2,460,012.80 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 4.140.00 1.680.00 14 Oct 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 2019-10-14 Amius Limited 213800C1LJRHXHO5QC19 United Kingdom 0 0 Table 2 - Type of Financial Instrument Producer Accumulator SB 1120.00 USD lots Producer Accumulator USD Table 3 - Price Information Instrument Time (T) Size Range Average Executed Total Executed Price Time of Execution Transaction Size Trading System Trading Mode Trading Platform Best Bid / Offer Producer Accumulator 17:25:00 20.00 RFO Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price Producer Accumulator 12.54 12.54 12 54 Table 5 - Cost Information Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%) 0 0.00 http://www.amius.com Producer Accumulator 37.31 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 2.160.00 3.448.00 3.240.00

15 Oct 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
2019-10-15 Amius Limited 213800C1LJRHXH05QC19 United Kingdom 0 0 0 0
Table 2 - Type of Financial Instrument
Financial Instrument Instrument Classification Currency
Producer Accumulator SB 1120.00 USD lots Producer Accumulator USD
Table 3 - Price Information
Instrument Time (T) Size Range Average Executed Total Executed Price Time of Execution Transaction Size Trading System Trading Platform Best Bid / Offer
Producer Accumulator 1 12.55 13:45:00 25.00 RFQ N/A Email N/A
Table 4 - Price Information
Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price
Producer Accumulator 12.55
Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%) Producer Accumulator 36.59 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 0 1 351,400.00 0 1 25.00 25.00 0
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 65,700.00 5,400.00 98,550.00 8,100.00
24 Oct 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
2019-10-24 Amius Limited 213800C1LJRHXH05QC19 United Kingdom 0 0 0 0
Table 2 - Type of Financial Instrument
Financial Instrument Instrument Classification Currency
Producer Accumulator SB 1120.00 USD lots Producer Accumulator USD
Table 3 - Price Information
Instrument Time (T) Size Range Average Executed Total Executed Price Time of Execution Transaction Size Trading System Trading Mode Trading Platform Best Bid / Offer
Producer Accumulator 1 12.24 10:42:09 50.00 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 12.24 12.24 12.24 12.24
Producer Accumulator 12.24 12.24 12.24 12.24
Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%) Producer Accumulator 117.67 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
Installment
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
28 Oct 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
2019-10-28 Amius Limited 213800CLLJRHXH05QC19 United Kingdom 0 0 0 0
Table 2 - Type of Financial Instrument
Financial Instrument Instrument Classification Currency
Producer Accumulator SB 1120.00 USD lots Producer Accumulator USD
Table 3 - Price Information
Instrument Time (T) Size Range Average Executed Total Executed Price Time of Execution Transaction Size Trading System Trading Mode Trading Platform Best Bid / Offer
Producer Accumulator
Table 4 - Price Information
Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price
Producer Accumulator 12.58 12.58 12.58 12.58
Table 5 - Cost Information
Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%) Producer Accumulator 68.88 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 exe Median Transaction Size all Designated Mkt. Makers Producer Accumulator 1 1 704,480.00 0 1 50.00 50.00 0
Producter Actimination
Instrument Mean Elapsed Acceptance & Execution(s) Mean Elapsed Request & Provision(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s) Producer Accumulator 300.00 540.00 450.00 810.00
11000cc Accumulated 500.00 540.00 110.00 110.00

31 Oct 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 2019-10-31 Amius Limited 213800C1LJRHXHO5OC19 United Kingdom 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 12.35 14:39:55 100.00 RFQ N/A Voice Table 4 - Price Information Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price Producer Accumulator 12.35 12.35 12.35 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 1.383,200.00 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 600.00 900.00 01 Nov 2019 Table 1 - Execution Venue Country of Authority Mkt Segment Mkt Segment Identifier Outages Outage number Outages Outage number Outage Avg. Duration Sched. Auction Number Sched. Auction Duration Fail. Transactions Fail. Transactions Value 2019-11-01 Amius Limited 213800C1LJRHXHO5QC19 United Kingdom 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 12.36 15:59:40 100.00 RFO N/A Voice Table 4 - Price Information Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price Producer Accumulator 12.38 12.36 Table 5 - Cost Information Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%) Producer Accumulator 1.084.86 0 5,600.00 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 3,467,520,00 125.00 Producer Accumulator 2 Table 9 - Timings Instrument Mean Elapsed Acceptance & Execution(s) Mean Elapsed Request & Provision(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s) Producer Accumulator 4,350.00 570.00 5,190.00 05 Nov 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 2019-11-05 Amius Limited 213800C1LJRHXHO5QC19 United Kingdom Table 2 - Type of Financial Instrument Financial Instrument Instrument Classification Currency Producer Accumulator SB 1120.00 USD lots Producer Accumulator USD Table 3 - Price Information Instrument Time (T) Size Range Average Executed Total Executed Price Time of Execution Transaction Size Trading System Trading Mode Trading Platform Best Bid / Offer Producer Accumulator 12.65 14:38:09 100.00 RFQ 100.00 RFO Producer Accumulator 12.66 16:21:03 N/A Fmail N/A Table 4 - Price Information Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price Producer Accumulator 12.66 Table 5 - Cost Information Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%) Producer Accumulator 523.49 0 3,360.00 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 3,119,200,00 Producer Accumulator 3 100.00 Table 9 - Timings Instrument Mean Elapsed Acceptance & Execution(s) Mean Elapsed Request & Provision(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s) 1,660.00 500.00 Producer Accumulator 810.00

2-1-13 Amius Limited 213800CLI JRHXHOSQC19 United Kingdom 0 0 0 0 0
Section Country of Authority Mick Segment M
2-1-13 Amius Limited 213800C1LJRHXHOSQC19 United Kingdom 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0
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Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executions Highest Execut
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Instrument
ucer Accumulator 274.80 0 0 5,040.00 http://wwww.amius.com as per ex-post 6 - Likelihood of Execution Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Secution 3 25.00 25.00 9 - Timings Instrument Mean Elapsed Acceptance & Execution(s) Mean Elapsed Request & Provision(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s) 8,910.00 1,530.00 2002019 1 - Execution Venue
Instrument ucer Accumulator 2 3 3 2,161,600.00 6 0 3 3 25.00
1 2 3 2,161,600.00 0 3 25.00 25.00 25.00 29 - Timings 2 3 2,161,600.00 0 3 25.00 25.00 25.00 29 - Timings 2 2 2 2 2 2 2 2 2
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ucer Accumulator 55,680.00 2,940.00 8,910.00 1,530.00 ov 2019 2 1 - Execution Venue
2 1 - Execution Venue
2 1 - Execution Venue
9-11-14 Amius Limited 213800C1LJRHXH05QC19 United Kingdom 0 0
2 - Type of Financial Instrument
Financial Instrument Instrument Classification Currency ucer Accumulator SB 1120.00 USD lots Producer Accumulator USD
3 - Price Information
Instrument Time (T) Size Range Average Executed Total Executed Price Time of Execution Transaction Size Trading System Trading Mode Trading Platform Best Bid / Offer
ucer Accumulator 1 12.83 14:40:59 100.00 RFQ N/A Im N/A
ucer Accumulator 1 12.86 17:25:48 20.00 RFQ N/A Voice N/A 2 4 - Price Information
Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price
ucer Accumulator 12.85 12.84 12.83 12.86
5 - Cost Information
Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%) ucer Accumulator 172.20 0 0 4,032.00 http://wwww.amius.com as per ex-post
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
ucer Accumulator 2 2 1,725,024.00 0 2 60.00 60.00
9 - Timings Instrument Mean Elapsed Acceptance & Execution(s) Mean Elapsed Request & Provision(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s)
ucer Accumulator 240.00 0.00 330.00 0.00
ov 2019 s 1 - Execution Venue
s Of Venue LEI Country of Authority Mkt Segment Mkt Segment Identifier Outages Outage number Outage Avg. Duration Sched. Auction Sched. Auction Number
2-11-20 Amius Limited 213800C1LJRHXH05QC19 United Kingdom 0 0 0
s 2 - Type of Financial Instrument
Financial Instrument Instrument Classification Currency ucer Accumulator SB 1120.00 USD lots Producer Accumulator USD
ucer Accumulator SB 1120.00 USD lots Producer Accumulator USD
Time (T) Size Range Average Executed Total Executed Price Time of Execution Transaction Size Trading System Trading Mode Trading Platform Best Bid / Offer
ucer Accumulator 1 12.90 15:44:40 200.00 RFQ N/A Im N/A
e 4 - Price Information
Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price ucer Accumulator 12.90 12.90 12.90
e 5 - Cost Information
2 5 - Cost Information Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%)
Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%) ucer Accumulator 367.36 0 0 6,720.00 http://www.amius.com as per ex-post
Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%) ucer Accumulator 367.36 0 0 6,720.00 http://wwww.amilus.com as per ex-post a 6 - Likelihood of Execution
Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%) ucer Accumulator 367.36 0 0 6,720.00 http://wwww.amius.com as per ex-post a 6 - Likelihood of Execution
Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%) ucer Accumulator 367.36 0 0 6,720.00 http://wwww.amius.com as per ex-post 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 Instrument
Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%) ucer Accumulator 367,36 0 0 6,720.00 http://wwww.amius.com as per ex-post 6 - Likelihood of Execution

22 Nov 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 2019-11-22 Amius Limited 213800C1LJRHXHO5OC19 United Kingdom 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 13.67 16:59:03 0.00 RFQ N/A Table 4 - Price Information Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price Producer Accumulator 13.43 13.54 12.90 Table 5 - Cost Information Instrument Execution Fees Modifications Market Data 3rd Party Fees Rebates Value of Costs (%) Url 26,880.00 http://wwww.amius.com Producer Accumulator 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 7,591,360,00 3 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 27 Nov 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 2019-11-27 Amius Limited 213800C1LJRHXHO5QC19 United Kingdom 0 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 12.81 14:20:00 25.00 RFO N/A Fmail Table 4 - Price Information Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price Consumer Accumulator 12.85 12.81 12.85 Table 5 - Cost Information Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%) Consumer Accumulator 5,836,86 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 971,768.00 33.75 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) Consumer Accumulator 960.00 840.00 1,440.00 29 Nov 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 2019-11-29 Amius Limited 213800C1LJRHXHO5QC19 United Kingdom Table 2 - Type of Financial Instrument Producer Accumulator SB 1120.00 USD lots Producer Accumulator USD Table 3 - Price Information Instrument Time (T) Size Range Average Executed Total Executed Price Time of Execution Transaction Size Trading System Trading Mode Trading Platform Best Bid / Offer Producer Accumulator 12.98 14:18:10 50.00 RFQ N/A Email Table 4 - Price Information Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price Producer Accumulator 12.98 12.98 Table 5 - Cost Information Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%) 0 Producer Accumulator 64.58 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 726,880.00 Table 9 - Timings Instrument Mean Elapsed Acceptance & Execution(s) Mean Elapsed Request & Provision(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s) Producer Accumulator 420.00 600.00 630.00

05 Dec 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 2019-12-05 Amius Limited 213800C1LJRHXHO5OC19 United Kingdom 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 13.07 10:27:00 180.00 RFQ N/A Table 4 - Price Information Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price Producer Accumulator 13.15 Table 5 - Cost Information Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%) 367.79 0 0 1,400.00 http://www.amius.com Producer 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 Producer Accumulator 3,018,232.00 Instrument Mean Elapsed Acceptance & Execution(s) Mean Elapsed Request & Provision(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s) Producer Accumulator 300.00 450.00 330.00 09 Dec 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 2019-12-09 Amius Limited 213800C1L IRHXHO5OC19 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 16:38:15 13.35 50.00 RFQ Producer Accumulator Table 4 - Price Information Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price Producer Accumulator 13.35 13.35 13.35 Table 5 - Cost Information Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%) Producer Accumulator 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 747,600.00 Instrument Mean Elapsed Acceptance & Execution(s) Mean Elapsed Request & Provision(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s) Producer Accumulator 1,200.00 180.00 270.00 10 Dec 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 2019-12-10 Amius Limited 213800C1LJRHXHO5QC19 United Kingdom Table 2 - Type of Financial Instrument Producer Accumulator SB 1120.00 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 14.19 17:20:52 25.00 RFO N/A Table 4 - Price Information Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price Producer Accumulator 14.19 Table 5 - Cost Information Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%) Producer Accumulator 44 49 0 1,400.00 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 397 320 00 25.00 Producer Accumulator 1 0 Instrument Mean Elapsed Acceptance & Execution(s) Mean Elapsed Request & Provision(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s) 420.00 Producer Accumulator 120.00

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1	able 1 - Execution Venue									
Part	As Of Venue LEI	Country of Authority Mk	t Segment Mkt Segment Ident	ifier Outages Outage number	Outage Avg. Duration	Sched. Auction Sched. Auction Num	er Sched. Auction Duration	Fail. Transactions	Fail. Transactions Numl	ber Fail. Transactions Val
Part Control	2019-12-11 Amius Limited 213800C1LJRHXHO5QC19	United Kingdom		0 0	0			0		0
Mary	Table 2 - Type of Financial Instrument									
Transport Tran	**	t Classification Currency	1							
Marian M			1							
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Part		·	14.20 17.13.40	100.00 N Q	IN/A EIIIGII	IVA				
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Product Accountable		13.82	13.41	14.20						
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Table										
Part	Producer Accumulator 404.67 0	0	0.00 http://wwww.amius.com	as per ex-post						
Produce Accumulate 2 2 3,092,544.00 0 2 10.00	Table 6 - Likelihood of Execution									
Produce Accumulator 2 3 3,092,544.00 2 10.00 10.	Instrument Orders Received Trans. Exec	uted Total Notional Value	Cancelled or Withdrawn Rfq	Received / Modified Median Tr	ransaction Size exec Me	ian Transaction Size all Designated	Mkt. Makers			
Main Ray	Producer Accumulator 2	2 3,092,544.00	0	2	100.00	100.00	0			
Main Elapsed Accoptance & Execution (5) Median Elapsed Accoptance & Execution (5) Median Elapsed Request & Provision (6)	able 9 - Timings									
15 Dec 1	Instrument Mean Flansed Accentance & F	xecution(s) Mean Flansed	Request & Provision(s) Media	an Flansed Accentance & Execut	tion(s) Median Flansed I	equest & Provision(s)				
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According Table		·								
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Producer Accumulator Sh 1120.00 USD lots Producer Accumulator USD	Table 2 - Type of Financial Instrument									
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Time	Producer Accumulator SB 1120.00 USD lots Producer Ac	cumulator USD	1							
Instrument Time (T) Size Range Average Execute Total Execute Price Time of Execution Time	Table 3 - Price Information		•							
Producer Accumulator 1 1.44 1.40 1.00 1.00 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 13.47 13.47 13.47 13.47 13.47 Table 5 - Cost Information Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%) Producer Accumulator 2.99.60 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		o Evecuted Total Evecute	d Brice Time of Evecution T	ransaction Size Trading System	n Trading Mode Trading	Platform Rost Rid / Offer				
Table 4 - Price Information Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price Producer Accumulator 13.47 13.47 13.47 13.47 13.47 Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%) Producer Accumulator 229.60 0 0 0 0.00 http://wwww.amlus.com as per ex-post Table 6 - Likelihood of Execution Instrument Order Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exe Median Transaction Size all Designated Mkt. Makers Producer Accumulator 0 1 1,508,640.00 0 1 1 100.00 0 0 Table 9 - Timings Instrument Mean Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s)		e Executed Total Execute								
Instrument Avg. Trans. Price Weighted Avg. Trans. Price Highest Executed Price Highest Execu			13.47	100.00 KI Q	IN/A IIII	IVA				
Producer Accumulator Instrument Order Received Table 9 - Timings Instrument Mean Elapsed Acceptance & Execution(s) Mean Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s) 13.47 Rebate										
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Producer Accumulator 229.60 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 Nector Notional Value Cancelled or Withdrawn Rfq Received / Modified Nector Notional Value Cancelled or Withdrawn Rfq Received / Modified Nector Notional Value Cancelled or Withdrawn Rfq Received / Modified Nector Notional Value Cancelled or Withdrawn Rfq Received / Modified Nector Notional Value Cancelled or Withdrawn Rfq Received / Modified Nector Notional Value Cancelled or Withdrawn Rfq Received / Modified Nector Notional Value Cancelled or Withdrawn Rfq Received / Modified Nector Notional Value Cancelled or Withdrawn Rfq Received / Modified Nector Notional Value Cancelled or Withdrawn Rfq Received / Modified Nector Notional Value Cancelled or Withdrawn Rfq Received / Modified Nector Notional Value Cancelled or Withdrawn Rfq Received / Modified Nector Notional Value Cancelled or Withdrawn Rfq Received / Modified Nector Notional Value Cancelled or Withdrawn Rfq Received / Modified Nector Notional Value Cancelled or Withdrawn Rfq Received / Modified Nector Notional Value Cancelled or Withdrawn Rfq Received / Modified Nector Notional Value Cancelled or Withdrawn Rfq Received / Modified Nector Notional Value Cancelled or Withdrawn Rfq Received / Modified Nector Notional Value Cancelled or Withdrawn Rfq Received / Modified Nector Notional Value Cancelled or Withdrawn Rfq Received / Modified Nector Notional Value Cancelled or Withdrawn Rfq Received / Modified Nector Notional Value Cancelled or Withdrawn Rfq Received / Modified Nector Notional Value Cancelled or Withdrawn Rfq Received / Modified Nector Notional Value Cancelled or Withdrawn Rfq Received / Modified Nector Notional Value Cancelled or Withdrawn Rfq Received / Modified Nector Notional Value Cancelled or Withdrawn Rfq Received / Modified Notional Value Cancelled or Withdrawn Rfq Received / Modified Notional Value Cancelled or Withdrawn R										
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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)	Instrument Orders Received Trans. Exec	uted Total Notional Value	Cancelled or Withdrawn Rfq	Received / Modified Median Tr	ransaction Size exec Me	ian 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 0	1 1,508,640.00	0	1	100.00	100.00	0			
Instrument Mean Elapsed Acceptance & Execution(s) Mean Elapsed Request & Provision(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s)	•									
		vocution(s) Moan Flance	Doguest & Brovision(s) Medic	on Flancod Accontance & Everent	tion(s) Modian Flanced	aquest & Brovision(s)				
12.00 10.00 100.00 27.00 1										

18 Dec 2019											
Table 1 - Execution Venue											
As Of Venue	LEI		egment Mkt Segment Identifie				Sched. Auction Num	ber Sched. Auction Duration			
2019-12-18 Amius Limited 2138	300C1LJRHXHO5	5QC19 United Kingdom		0 0		0			0	0	0
Table 2 - Type of Financial Instr	ument										
Financial Instrument		trument Classification Currency									
Consumer Accumulator SB 1120.0											
Producer Accumulator SB 1120.00	USD lots Pro	ducer Accumulator USD									
Table 3 - Price Information											
Instrument Time (T) Consumer Accumulator	Size Range	Average Executed Total Executed	Price Time of Execution Tra	82.00 RFQ	N/A	Im N/					
Producer Accumulator	1		13.47 16:11:47	82.00 RFQ	N/A	Im N/					
Table 4 - Price Information					, 1411	,					
	ne Price Wei	ghted Avg. Trans. Price Lowest Ex	ecuted Brice Highest Executed	d Price							
Consumer Accumulator	13.47	13.47	13.47	13.47							
Producer Accumulator	13.47	13.47	13.47	13.47							
Table 5 - Cost Information			·								
Instrument Execution	n Fees Modifi	cations Market Data 3rd Party Fe	es Url Re	ebates Value of Costs (%)							
Consumer Accumulator	138.85	0 0 0	.00 http://wwww.amius.com	as per ex-post							
Producer Accumulator	143.56	0 0 0	.00 http://wwww.amius.com	as per ex-post							
Table 6 - Likelihood of Execution	1										
Instrument Orders F	Received Tran	s. Executed Total Notional Value	Cancelled or Withdrawn Rfq F	Received / Modified Median	Transaction Size e	exec Median Transacti	on Size all Designate	d Mkt. Makers			
Consumer Accumulator	1	1 1,237,084.80	0	1		2.00	82.00	0			
Producer Accumulator	1	1 1,237,084.80	0	1	8	2.00	82.00	0			
Table 9 - Timings											
	psed Acceptar		Request & Provision(s) Media	n Elapsed Acceptance & Exec		Elapsed Request & Pro					
Consumer Accumulator		480.00 480.00	480.00 480.00		720.00 720.00		720.00 720.00				
Producer Accumulator		480.00	480.00		720.00		720.00				
19 Dec 2019											
Table 1 - Execution Venue											
As Of Venue	LEI	Country of Authority Mkt S	egment Mkt Segment Identific	er Outages Outage number	Outage Avg. Du	ration Sched Auction	Sched Auction Num	her Sched Auction Duratio	on Fail Transactions	Fail. Transactions Number	Fail Transactions Value
2019-12-19 Amius Limited 2138			eginent Time beginent Lucitein	0 0		0	School Addition Hamil	Dei Deneur Auction Duratio	0		
Table 2 - Type of Financial Instr	ument							•		•	· ·
Financial Instrument	Inst	rument Classification Currency									
Producer Accumulator SB 1120.00											
Table 3 - Price Information		·									
Instrument Time (T)	Size Range A	Average Executed Total Executed	Price Time of Execution Trai	nsaction Size Trading Syster	n Trading Mode	Trading Platform Bes	t Bid / Offer				
Producer Accumulator	1		13.80 12:27:37	372.00 RFQ	N/A	Im N/A					
Producer Accumulator	1		14.35 16:35:26	25.00 RFQ	N/A	Email N/A					
Table 4 - Price Information											
Instrument Avg. Tran	s. Price Weig	hted Avg. Trans. Price Lowest Exe	cuted Price Highest Executed	Price							
Producer Accumulator	14.08	13.84	13.80	14.35							
Table 5 - Cost Information											
Instrument Execution	Fees Modific	ations Market Data 3rd Party Fee	es Url Reb	pates Value of Costs (%)							
Producer Accumulator 8	39.56	0 0 1,400.0	00 http://wwww.amius.com	as per ex-post							
Table 6 - Likelihood of Execution	1										
Instrument Orders Re	ceived Trans	Executed Total Notional Value C 2 6,151,432.00	Cancelled or Withdrawn Rfq Re	eceived / Modified Median T	ransaction Size ex		198.50 Designated	Mkt. Makers			
Table 9 - Timings			*!	- ,	130						
	sed Accentan	ce & Execution(s) Mean Elapsed Ro	equest & Provision(s) Modian	Flanced Accentance & Evecut	tion(s) Median E	lanced Pequest & Provi	cion(c)				
Producer Accumulator	oseu Acceptant	870,00	2,850.00		.230.00		,060.00				
			-,	*							

20 Dec 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 2019-12-20 Amius Limited 213800C1LJRHXHO5QC19 United Kingdom 0 0 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 14.35 17:20:18 200.00 RFQ N/A Email N/A Table 4 - Price Information Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price 14.35 14.35 14.35 Producer Accumulator 14.35 Table 5 - Cost Information Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%) Producer Accumulator 0 11,200.00 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 Producer Accumulator 1 3,214,400.00 200.00 Table 9 - Timings Instrument Mean Elapsed Acceptance & Execution(s) Mean Elapsed Request & Provision(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s) 3,600.00 Producer Accumulator 900.00 1,350.00 5,400.00

30 Oct 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 2019-10-30 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 306 50 14.17.08 11 00 REO Table 4 - Price Information Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price 306.50 Consumer Accumulator 308.35 308.35 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 57.26 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 Consumer Accumulator 2 674.300.00 0 2 11.00 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 2,880.00 300.00 450.00 4,320.00 31 Oct 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 2019-10-31 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 22.00 RFQ 14:00:00 N/A Consumer Accumulator 308.00 Email Table 4 - Price Information Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price 308.00 Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%) 57.26 Consumer Accumulator 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 677,600.00 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 60.00 15,126.00 18 Nov 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 2019-11-18 Amius Limited 213800C1LJRHXHO5QC19 United Kingdom 0 0 Table 2 - Type of Financial Instrument Consumer Accumulator SM 100.00 USD lots Consumer Accumulator USD Table 3 - Price Information Instrument Time (T) Size Range Average Executed Total Executed Price Time of Execution Transaction Size Trading System Trading Mode Trading Platform Best Bid / Offer 15:55:00 Consumer Accumulator 314.10 3.00 RFQ Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price Consumer Accumulator 315 38 315.38 314 10 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 76.31 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 568,380.00 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 1.800.00 540.00

26 Nov 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 2019-11-26 Amius Limited 213800C1LJRHXHO5OC19 United Kingdom Table 2 - Type of Financial Instrument Consumer Accumulator SM 100.00 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 303.00 14:35:25 22.00 RFQ N/A Fmail Table 4 - Price Information Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price Consumer Accumulator 303.00 303.00 303.00 Table 5 - Cost Information Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%) 1,650.00 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 1 666,600.00 22.00 0 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 10,920.00 300.00 16,380.00 03 Dec 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 Value 2019-12-03 Amius Limited 213800C1LJRHXHO5QC19 United Kingdom 0 Table 2 - Type of Financial Instrument Consumer Accumulator SM 100.00 USD lots Consumer Accumulator USD Table 3 - Price Information Instrument Time (T) Size Range Average Executed Total Executed Price Time of Execution Transaction Size Trading System Trading Mode Trading Platform Best Bid / Offer Consumer Accumulator 297.80 14:01:00 5.00 RFO N/A Fmail Table 4 - Price Information Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price Consumer Accumulator 297.80 297.80 297.80 Table 5 - Cost Information Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%) Consumer Accumulator 12.84 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 148,900.00 5.00 5.00 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) Consumer Accumulator 17,760.00 6,709.00 26,640.00 09 Dec 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 2019-12-09 Amius Limited 213800C1LJRHXHO5QC19 United Kingdom Table 2 - Type of Financial Instrument Consumer Accumulator SM 100.00 USD lots Consumer Accumulator USD Table 3 - Price Information Instrument Time (T) Size Range Average Executed Total Executed Price Time of Execution Transaction Size Trading System Trading Mode Trading Platform Best Bid / Offer Consumer Accumulator 302.70 11:03:31 5.50 RFQ N/A Email Table 4 - Price Information Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price Consumer Accumulator 302.70 302.70 Table 5 - Cost Information Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%) 0 Consumer Accumulator 14.89 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 166,485.00 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 1,560.00 4,020.00 2,340.00