

03 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
2019-10-03	Amius Limited	213800C1JRHXHO5QC19	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			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

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

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Consumer Accumulator	7.43	0	0	0.00	http://www.amius.com		as per ex-post
Producer Accumulator	21.68	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 Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction Size exec	Median Transaction Size all	Designated Mkt.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	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	213800C1JRHXHO5QC19	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	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	30.39		30.39	30.39
Producer Accumulator	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://www.amius.com		as per ex-post
Producer Accumulator	40.10	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	273,510.00	0	1	15.00	15.00	0
Producer Accumulator	1	1	275,850.00	0	1	15.00	15.00	0

Table 9 - 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	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	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
2019-10-08	Amius Limited	213800C1JRHXHO5QC19	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 Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Consumer Accumulator		1			30.29	13:46:00	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	30.29		30.29	30.29

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Consumer Accumulator	33.41	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
Consumer Accumulator	0	1	272,610.00	0	1	15.00	15.00	0

Table 9 - Timings

Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)
Consumer Accumulator	64,740.00	1,020.00	97,110.00	1,530.00

02 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
2019-12-02	Amius Limited	213800C1JRHXHO5QC19	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 Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Consumer Accumulator		1			30.45	19:23:00	20.00	RFQ	N/A	Im	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Consumer Accumulator	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://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	365,400.00	0	1	20.00	20.00	0

Table 9 - Timings

Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)
Consumer Accumulator	660.00	391.00	990.00	586.50

11 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
2019-12-11	Amius Limited	213800C1LJRHXH05QC19	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			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 Executed Price	Highest Executed Price
Consumer Accumulator	31.72		31.72	31.72
Producer Accumulator	32.00		32.00	32.00

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Consumer Accumulator	15.44	0	0	0.00	http://www.amius.com		as per ex-post
Producer Accumulator	28.51	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	190,320.00	0	1	10.00	10.00	0
Producer Accumulator	1	1	192,000.00	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		840.00	1,166.00	1,749.00
Producer Accumulator		840.00	1,166.00	1,749.00

16 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
2019-12-16	Amius Limited	213800C1LJRHXH05QC19	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 Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Consumer Accumulator		1			33.63	16:53:00	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
Consumer Accumulator	33.63		33.63	33.63

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Consumer Accumulator	22.28	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	201,780.00	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		480.00	254.00	381.00

BR

04 Oct 2019

Table 1 - Execution Venue

As Of	Venue	LET	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	213800C11JRHXC5O5C19	United Kingdom			0	0	0			0	0	0	0

Table 2 - Type of Financial Instrument

Financial Instrument	Instrument Classification	Currency
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	15:30:00	1	0.24	498,765.00					N/A	Voice	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Exotic	0.24	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	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	498,765.00	0	1	20.50	20.50	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	0.00	0.00	0.00	0.00

10 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
2019-10-10	Amius Limited	213800C1JLRHXHO5QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Financial Instrument	Instrument Classification	Currency
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		1			0.24	19:00:00	36.00	RFO	N/A	Voice	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Exotic	0.24	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	56.16	0	0	0.00	http://www.amjus.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	874,800.00	0	1	36.00	36.00	0

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

03 Dec 2019

Table 1 - Execution Venue

As Of	Venue	LET	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	213800C1JRHXC5H05OC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Financial Instrument	Instrument Classification	Currency
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		1			0.24	12:46:12	42.30	RFO	N/A	Im	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Exotic	0.24	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	0.00	0	0	0.00	http://www.amius.com		as per ex-post

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction Size exec	Median Transaction Size all	Designated Mkt. Makers
Exotic	1	1	1,006,740.00	0	1	42.30	42.30	0

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	90.00

C_

01 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
2019-10-01	Amius Limited	213800C1JRHXH05QC19	United Kingdom				0	0	0			0	0	0

Table 2 - Type of Financial Instrument

Financial Instrument	Instrument Classification	Currency
Exotic C_ 50.00 USD lots	Exotic	USD

Table 3 - Price Information

Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Exotic		1			392.00	19:00:00	398.00	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	392.00		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	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	7,800,800.00	0	1	398.00	398.00	0

Table 9 - Timings

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

02 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
2019-10-02	Amius Limited	213800C1JRHXH05QC19	United Kingdom				0	0	0			0	0	0

Table 2 - Type of Financial Instrument

Financial Instrument	Instrument Classification	Currency
Producer Accumulator C_ 50.00 USD lots	Producer Accumulator	USD

Table 3 - Price Information

Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Producer Accumulator		1			389.50	14:09:00	100.00	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	389.50		389.50	389.50

Table 5 - Cost Information

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
Producer Accumulator	0	1	1,947,500.00	0	1	100.00	100.00	0

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	101,610.00	900.00

11 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
2019-10-11	Amius Limited	213800C1JRHXH05QC19	United Kingdom				0	0	0			0	0	0

Table 2 - Type of Financial Instrument

Financial Instrument	Instrument Classification	Currency
Producer Accumulator C_ 50.00 USD lots	Producer Accumulator	USD

Table 3 - Price Information

Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Producer Accumulator		1			389.25	09:54:10	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	389.25		389.25	389.25

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Producer Accumulator	187.11	0	0	0.00	http://www.amius.com		as per ex-post

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction Size exec	Median Transaction Size all	Designated Mkt. Makers
Producer Accumulator	2	2	1,946,250.00	0	2	50.00	50.00	0

Table 9 - Timings

Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)
Producer Accumulator	300.00	60.00	450.00	90.00

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 Number	Fail. Transactions Value
2019-10-14	Amius Limited	213800C1JRHXH05QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Financial Instrument	Instrument Classification	Currency
Producer Accumulator C_ 50.00 USD lots	Producer Accumulator	USD

Table 3 - Price Information

Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Producer Accumulator		1			396.75	14:31:00	90.00	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	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	155.03	0	0	0.00	http://www.amius.com		as per ex-post

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction Size exec	Median Transaction Size all	Designated Mkt. Makers
Producer Accumulator	1	1	1,785,375.00	0	1	90.00	90.00	0

Table 9 - Timings

Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)
Producer Accumulator	5,520.00	240.00	8,280.00	360.00

16 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
2019-10-16	Amius Limited	213800C1JRHXH05QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Financial Instrument	Instrument Classification	Currency
Producer Accumulator C_ 50.00 USD lots	Producer Accumulator	USD

Table 3 - Price Information

Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Producer Accumulator		1			415.25	15:19:30	69.01	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	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	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	3	3	3,214,956.25	0	3	69.01	69.01	0

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	1,080.00

07 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 Number	Fail. Transactions Value
2019-11-07	Amius Limited	213800C1JRHXH05QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Financial Instrument	Instrument Classification	Currency
Producer Accumulator C_ 50.00 USD lots	Producer Accumulator	USD

Table 3 - Price Information

Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Producer Accumulator		1			398.50	17:50:00	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
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 (%)
Producer Accumulator	133.65	0	0	0.00	http://www.amius.com		as per ex-post

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction Size exec	Median Transaction Size all	Designated Mkt. Makers
Producer Accumulator	1	1	119,400.00	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)
Producer Accumulator	600.00	2,400.00	900.00	3,600.00

08 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 Number	Fail. Transactions Value
2019-11-08	Amius Limited	213800C1JRHXH05QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Financial Instrument	Instrument Classification	Currency
Producer Accumulator C_ 50.00 USD lots	Producer Accumulator	USD

Table 3 - Price Information

Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Producer Accumulator		1			398.00	17:00:00	6.00	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	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	2.97	0	0	0.00	http://www.amius.com		as per ex-post

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction Size exec	Median Transaction Size all	Designated Mkt. Makers
Producer Accumulator	1	1	47,887.50	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	0.00	0.00	0.00	0.00

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 Number	Fail. Transactions Value
2019-11-18	Amius Limited	213800C1JRHXH05QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Financial Instrument	Instrument Classification	Currency
Exotic C_ 50.00 USD lots	Exotic	USD

Table 3 - Price Information

Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Exotic		1			392.50	13:11:00	306.00	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	392.50		392.50	392.50

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Exotic	190.85	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	6,005,250.00	0	1	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	4,410.00

19 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 Number	Fail. Transactions Value
2019-11-19	Amius Limited	213800C1JRHXH05QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Financial Instrument	Instrument Classification	Currency
Producer Accumulator C_ 50.00 USD lots	Producer Accumulator	USD

Table 3 - Price Information

Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Producer Accumulator		1			395.50	19:02:40	3.00	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	395.75		395.65	395.50

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Producer Accumulator	7.01	0	0	0.00	http://www.amius.com		as per ex-post

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction Size exec	Median Transaction Size all	Designated Mkt. Makers
Producer Accumulator	2	2	67,212.50	0	2	2.00	2.00	0

Table 9 - Timings

Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)
Producer Accumulator	120.00	12,778.00	120.00	12,928.50

20 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 Number	Fail. Transactions Value
2019-11-20	Amius Limited	213800C1LJRHXH05QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Financial Instrument	Instrument Classification	Currency
Exotic C_ 50.00 USD lots	Exotic	USD
Producer Accumulator C_ 50.00 USD lots	Producer Accumulator	USD

Table 3 - Price Information

Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Exotic		1			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	Lowest Executed Price	Highest Executed Price
Exotic	384.00		384.00	384.00
Producer Accumulator	394.00		394.00	394.00

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Exotic	101.69	0	0	0.00	http://www.amius.com		as per ex-post
Producer Accumulator	0.82	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	2,054,400.00	0	1	107.00	107.00	0
Producer Accumulator	1	1	9,850.00	0	1	0.50	0.50	0

Table 9 - Timings

Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)
Exotic	1,440.00	1,080.00	2,160.00	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 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	213800C1LJRHXH05QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Financial Instrument	Instrument Classification	Currency
Producer Accumulator C_ 50.00 USD lots	Producer Accumulator	USD

Table 3 - Price Information

Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Producer Accumulator		1			404.75	12:01:00	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
Producer Accumulator	404.75		404.75	404.75

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Producer Accumulator	11.58	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
Producer Accumulator	1	1	69,937.50	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)
Producer Accumulator	1,740.00	56,570.00	2,610.00	84,855.00

27 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 Number	Fail. Transactions Value
2019-11-27	Amius Limited	213800C1JRHXHO5QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Financial Instrument	Instrument Classification	Currency
Producer Accumulator C_ 50.00 USD lots	Producer Accumulator	USD

Table 3 - Price Information

Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Producer Accumulator		1			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
Producer Accumulator	395.42		397.76	389.75
				403.00

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Producer Accumulator	9.95	0	0	0.00	http://www.amius.com		as per ex-post

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction Size exec	Median Transaction Size all	Designated Mkt. Makers
Producer Accumulator	1	3	86,337.50	0	3	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)
Producer Accumulator	25,720.00	19,995.00	56,700.00	30,655.50

04 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
2019-12-04	Amius Limited	213800C1JRHXHO5QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Financial Instrument	Instrument Classification	Currency
Producer Accumulator C_ 50.00 USD lots	Producer Accumulator	USD

Table 3 - Price Information

Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Producer Accumulator		1			405.60	18:44:10	8.00	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	405.60		405.60	405.60

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Producer Accumulator	29.22	0	0	0.00	http://www.amius.com		as per ex-post

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction Size exec	Median Transaction Size all	Designated Mkt. Makers
Producer Accumulator	1	1	162,240.00	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)
Producer Accumulator	3,480.00	480.00	5,220.00	720.00

05 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
2019-12-05	Amius Limited	213800C1LJRHXH05QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Financial Instrument	Instrument Classification	Currency
Consumer Accumulator C_ 50.00 USD lots	Consumer Accumulator	USD
Producer Accumulator C_ 50.00 USD lots	Producer Accumulator	USD

Table 3 - Price Information

Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Consumer Accumulator		1			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

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Consumer Accumulator	388.00		388.00	388.00
Producer Accumulator	405.00		405.00	405.00

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Consumer Accumulator	416.69	0	0	0.00	http://www.amius.com		as per ex-post
Producer Accumulator	40.27	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	2,366,800.00	0	2	91.50	91.50	0
Producer Accumulator	0	1	239,250.00	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	3,060.00		5,250.00	7,830.00
Producer Accumulator	600.00		21,542.00	32,313.00

06 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
2019-12-06	Amius Limited	213800C1LJRHXH05QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Financial Instrument	Instrument Classification	Currency
Consumer Accumulator C_ 50.00 USD lots	Consumer Accumulator	USD

Table 3 - Price Information

Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Consumer Accumulator		1			377.50	14:47:29	32.00	RFQ	N/A	Email	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Consumer Accumulator	377.50		377.50	377.50

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Consumer Accumulator	107.40	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	604,000.00	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)
Consumer Accumulator	13,080.00		5,940.00	19,620.00
				8,910.00

10 Dec 2019

Table 1 - Execution Venue

As Of	Venue	LEI	Country of Authority	Mkt Segment	Mkt Segment 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	213800C1JRHXHO5QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Financial Instrument	Instrument Classification	Currency
Producer Accumulator C_ 50.00 USD lots	Producer Accumulator	USD

Table 3 - Price Information

Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Producer Accumulator		1			398.75	13:27:00	12.00	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	398.75		398.75	398.75

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Producer Accumulator	3.56	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	0	1	20,212.50	0	1	12.00	12.00	0

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		57,594.00	270.00

11 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
2019-12-11	Amius Limited	213800C1JRHXHO5QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Financial Instrument	Instrument Classification	Currency
Producer Accumulator C_ 50.00 USD lots	Producer Accumulator	USD

Table 3 - Price Information

Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Producer Accumulator		1			399.75	14:34:16	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	399.75		399.75	399.75

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Producer Accumulator	3.12	0	0	0.00	http://www.amius.com		as per ex-post

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction Size exec	Median Transaction Size all	Designated Mkt. Makers
Producer Accumulator	1	1	19,987.50	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)
Producer Accumulator	0.00	420.00	0.00	630.00

12 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
2019-12-12	Amius Limited	213800C1LJRHXH05QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Financial Instrument	Instrument Classification	Currency
Consumer Accumulator C_ 50.00 USD lots	Consumer Accumulator	USD
Producer Accumulator C_ 50.00 USD lots	Producer Accumulator	USD

Table 3 - Price Information

Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Consumer Accumulator		1			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	Lowest Executed Price	Highest Executed Price
Consumer Accumulator	385.00		385.00	385.00
Producer Accumulator	403.50		403.50	403.50

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Consumer Accumulator	434.21	0	0	0.00	http://www.amius.com		as per ex-post
Producer Accumulator	11.21	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	3,311,000.00	0	2	64.50	64.50	0
Producer Accumulator	2	2	20,175.00	0	2	1.25	1.25	0

Table 9 - Timings

Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)
Consumer Accumulator		3,900.00	1,020.00	5,850.00
Producer Accumulator		540.00	990.00	750.00

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	213800C1LJRHXH05QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Financial Instrument	Instrument Classification	Currency
Producer Accumulator C_ 50.00 USD lots	Producer Accumulator	USD

Table 3 - Price Information

Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Producer Accumulator		1			404.25	21:52:00	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
Producer Accumulator	404.25		404.25	404.25

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Producer Accumulator	3.56	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	0	1	20,212.50	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)
Producer Accumulator		1,800.00	19,939.00	2,700.00

16 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
2019-12-16	Amius Limited	213800C1JRHXH05QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Financial Instrument	Instrument Classification	Currency
Producer Accumulator C_ 50.00 USD lots	Producer Accumulator	USD

Table 3 - Price Information

Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Producer Accumulator		1			398.75	21:34:00	86.33	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	403.88		398.99	398.75
				409.00

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Producer Accumulator	280.76	0	0	-100.00	http://www.amius.com		as per ex-post

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction Size exec	Median Transaction Size all	Designated Mkt. Makers
Producer Accumulator	2	2	1,762,104.38	0	2	44.17	44.17	0

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	570.00	4,500.00	780.00	4,530.00

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	213800C1JRHXH05QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Financial Instrument	Instrument Classification	Currency
Producer Accumulator C_ 50.00 USD lots	Producer Accumulator	USD

Table 3 - Price Information

Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Producer Accumulator		1			410.00	23:09:00	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	405.63		404.21	401.25
				410.00

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Producer Accumulator	8.79	0	0	0.00	http://www.amius.com		as per ex-post

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction Size exec	Median Transaction Size all	Designated Mkt. Makers
Producer Accumulator	2	2	60,625.00	0	2	1.50	1.50	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	360.00	3,690.00	510.00	4,410.00

20 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
2019-12-20	Amius Limited	213800C1JRHXH05QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Financial Instrument	Instrument Classification	Currency
Producer Accumulator C_ 50.00 USD lots	Producer Accumulator	USD

Table 3 - Price Information

Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Producer Accumulator		1			401.50	23:48:00	5.00	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	401.50		401.50	401.50
				401.50

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Producer Accumulator	18.86	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	0	1	100,375.00	0	1	5.00	5.00	0

Table 9 - Timings

Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)
Producer Accumulator	4,200.00	618.00	6,300.00	927.00

23 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
2019-12-23	Amius Limited	213800C1JRXHO5QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Financial Instrument	Instrument Classification	Currency
Producer Accumulator C_ 50.00 USD lots	Producer Accumulator	USD

Table 3 - Price Information

Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Producer Accumulator		1			401.50	22:44:00	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	401.50		401.50	401.50

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Producer Accumulator	2.29	0	0	0.00	http://www.amius.com		as per ex-post

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction Size exec	Median Transaction Size all	Designated Mkt. Makers
Producer Accumulator	1	1	20,075.00	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)
Producer Accumulator	360.00	2,280.00	540.00	3,420.00

26 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
2019-12-26	Amius Limited	213800C1JRXHO5QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Financial Instrument	Instrument Classification	Currency
Producer Accumulator C_ 50.00 USD lots	Producer Accumulator	USD

Table 3 - Price Information

Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Producer Accumulator		1			402.00	21:07:00	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	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://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	0	1	20,100.00	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)
Producer Accumulator	480.00	1,080.00	720.00	1,620.00

02 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
2019-10-02	Amius Limited	213800C1JRHXHO5QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

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

Table 3 - Price Information

Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading 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
Producer 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://www.amius.com		as per ex-post

Table 6 - Likelihood of Execution

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

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
2019-10-03	Amius Limited	213800C1JRHXHO5QC19	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

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Consumer Accumulator	2,495.00	2,495.00	2,495.00	2,495.00
Producer Accumulator	2,478.00	2,478.00	2,478.00	2,478.00

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Consumer Accumulator	100.74	0	0	0.00	http://www.amius.com		as per ex-post
Producer Accumulator	99.76	0	0	0.00	http://www.amius.com		as per ex-post

Table 6 - Likelihood of Execution

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

Table 9 - 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	5,580.00	2,700.00	8,370.00
Producer Accumulator	120.00	0.00	180.00	0.00

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	213800C1JRHXHO5QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

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

Table 3 - Price Information

Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Producer Accumulator		1			2,437.00	15:23:13	21.50	RFQ	N/A	Im	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Producer Accumulator	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		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	523,955.00	0	1	21.50	21.50	0

Table 9 - Timings

Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)
Producer Accumulator	0.00	180.00	0.00	270.00

08 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
2019-10-08	Amius Limited	213800C1JRHXHO5QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

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

Table 3 - Price Information

Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Producer Accumulator		1			2,439.00	10:44:09	21.25	RFQ	N/A	Im	N/A
Producer Accumulator		1			2,417.00	14:23:59	38.00	RFQ	N/A	Im	N/A
Producer Accumulator		1			2,469.00	17:19:00	31.00	RFQ	N/A	Im	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Producer Accumulator	2,446.50		2,445.60	2,417.00
			2,417.00	2,469.00

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Producer Accumulator	314.02	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	4	4	2,967,527.50	0	4	26.13	26.13	0

Table 9 - Timings

Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)
Producer Accumulator	615.00	720.00	420.00	1,020.00

10 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
2019-10-10	Amius Limited	213800C1JRHXHO5QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

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

Table 3 - Price Information

Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Producer Accumulator		1			2,463.00	16:35:40	20.75	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	2,463.00		2,463.00	2,463.00

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Producer Accumulator	55.38	0	0	0.00	http://www.amius.com		as per ex-post

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction Size exec	Median Transaction Size all	Designated Mkt. Makers
Producer Accumulator	1	1	511,072.50	0	1	20.75	20.75	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	360.00	120.00	540.00	180.00

11 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
2019-10-11	Amius Limited	213800C1JRHXH05QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

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

Table 3 - Price Information

Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Producer Accumulator		1			2,537.00	13:52:01	8.00	RFQ	N/A	Im	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Producer Accumulator	2,541.67	2,548.11	2,533.00	2,555.00

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Producer Accumulator	129.47	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	3	3	1,178,807.50	0	3	20.50	20.50	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	220.00	660.00	450.00	1,080.00

16 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
2019-10-16	Amius Limited	213800C1JRHXH05QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

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

Table 3 - Price Information

Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Producer Accumulator		1			2,530.00	10:18:00	19.75	RFQ	N/A	Im	N/A
Producer Accumulator		1			2,540.00	16:52:00	9.88	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	2,535.00	2,535.00	2,530.00	2,540.00

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Producer Accumulator	104.30	0	0	0.00	http://www.amius.com		as per ex-post

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction Size exec	Median Transaction Size all	Designated Mkt. Makers
Producer Accumulator	2	2	999,350.00	0	2	14.82	14.82	0

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	4,080.00	600.00	4,800.00	780.00

17 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
2019-10-17	Amius Limited	213800C1JRHXH05QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

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

Table 3 - Price Information

Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Producer Accumulator		1			2,560.00	13:03:45	19.50	RFQ	N/A	Im	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Producer Accumulator	2,560.00	2,560.00	2,560.00	2,560.00

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Producer Accumulator	52.05	0	0	0.00	http://www.amius.com		as per ex-post

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction Size exec	Median Transaction Size all	Designated Mkt. Makers
Producer Accumulator	1	1	499,200.00	0	1	19.50	19.50	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	5,880.00	120.00	8,820.00	180.00

18 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
2019-10-18	Amius Limited	213800C1JRXHO5QC19	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

Table 3 - Price Information

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			2,471.00	16:28:58	110.00	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	2,471.00	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 (%)
Consumer Accumulator	372.53	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
Consumer Accumulator	1	1	2,718,100.00	0	1	110.00	110.00	0

Table 9 - Timings

Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)
Consumer Accumulator	2,760.00	120.00	4,140.00	180.00

21 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
2019-10-21	Amius Limited	213800C1JRXHO5QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

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

Table 3 - Price Information

Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Producer Accumulator		1			2,517.00	11:50:38	19.00	RFQ	N/A	Im	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Producer Accumulator	2,517.00	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://www.amius.com		as per ex-post

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction Size exec	Median Transaction Size all	Designated Mkt. Makers
Producer Accumulator	1	1	478,230.00	0	1	19.00	19.00	0

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	360.00

22 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
2019-10-22	Amius Limited	213800C1JRHXH05QC19	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
Producer Accumulator		1			2,500.00	12:43:21	18.75	RFQ	N/A	Im	N/A
Consumer Accumulator		1			2,484.00	14:03:03	250.00	RFQ	N/A	Im	N/A
Producer Accumulator		1			2,522.00	14:27:02	3.00	RFQ	N/A	Im	N/A
Producer Accumulator		1			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
Producer Accumulator	2,503.00	2,501.27	2,455.00	2,522.00

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Consumer Accumulator	268.63	0	0	0.00	http://www.amius.com		as per ex-post
Producer Accumulator	934.35	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	2,209,500.00	0	1	250.00	250.00	0
Producer Accumulator	4	5	9,439,785.00	0	5	18.75	18.75	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		480.00	60.00	720.00
Producer Accumulator		7,620.00	636.00	10,170.00

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 Number	Fail. Transactions Value
2019-10-24	Amius Limited	213800C1JRHXH05QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

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

Table 3 - Price Information

Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Producer Accumulator		1			2,520.00	12:19:19	18.25	RFQ	N/A	Im	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Producer Accumulator	2,520.00	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 (%)
Producer Accumulator	69.66	0	0	0.00	http://www.amius.com		as per ex-post

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction Size exec	Median Transaction Size all	Designated Mkt. Makers
Producer Accumulator	1	1	459,900.00	0	1	18.25	18.25	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		10,140.00	0.00	15,210.00

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 Number	Fail. Transactions Value
2019-10-28	Amius Limited	213800C1JRHXH05QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

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

Table 3 - Price Information

Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Producer Accumulator		1			2,480.00	12:32:36	17.75	RFQ	N/A	Im	N/A
Producer Accumulator		1			2,495.00	15:50:38	17.75	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	2,495.00	2,495.04	2,480.00	2,505.00

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Producer Accumulator	197.15	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	4	4	1,772,337.50	0	4	17.75	17.75	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	15,165.00	120.00	22,020.00	60.00

30 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
2019-10-30	Amius Limited	213800C1JRHXH05QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

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

Table 3 - Price Information

Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Producer Accumulator		1			2,530.00	11:39:53	17.25	RFQ	N/A	Im	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Producer Accumulator	2,530.00	2,530.00	2,530.00	2,530.00

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Producer Accumulator	148.81	0	0	0.00	http://www.amius.com		as per ex-post

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction Size exec	Median Transaction Size all	Designated Mkt. Makers
Producer Accumulator	1	1	1,580,150.00	0	1	17.25	17.25	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	7,740.00	0.00	11,610.00	0.00

01 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 Number	Fail. Transactions Value
2019-11-01	Amius Limited	213800C1JRHXH05QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

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

Table 3 - Price Information

Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading 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://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	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

05 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 Number	Fail. Transactions Value
2019-11-05	Amius Limited	213800C1JRHXH05QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

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

Table 3 - Price Information

Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Producer Accumulator		1			2,505.00	15:07:39	16.25	RFQ	N/A	Im	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Producer Accumulator	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 (%)
Producer Accumulator	87.68	0	0	0.00	http://www.amius.com		as per ex-post

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction Size exec	Median Transaction Size all	Designated Mkt. Makers
Producer Accumulator	2	2	815,750.00	0	2	16.25	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

12 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 Number	Fail. Transactions Value
2019-11-12	Amius Limited	213800C1JRHXH05QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

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

Table 3 - Price Information

Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading 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 all	Designated Mkt. Makers
Producer Accumulator	1	1	645,727.50	0	1	24.75	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)
Producer Accumulator	60.00	0.00	90.00	0.00

14 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 Number	Fail. Transactions Value
2019-11-14	Amius Limited	213800C1JRHXH05QC19	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

Table 3 - Price Information

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			2,660.00	15:41:12	290.00	RFQ	N/A	Email	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
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	832.30	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	7,714,000.00	0	1	290.00	290.00	0

Table 9 - Timings

Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)
Consumer Accumulator	3,600.00	1,740.00	5,400.00	2,610.00

19 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 Number	Fail. Transactions Value
2019-11-19	Amius Limited	213800C1JRHXH05QC19	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

Table 3 - Price Information

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			2,669.00	10:44:14	275.00	RFQ	N/A	Email	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
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	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	7,339,750.00	0	1	275.00	275.00	0

Table 9 - 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	0.00

25 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 Number	Fail. Transactions Value
2019-11-25	Amius Limited	213800C1JRHXH05QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

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

Table 3 - Price Information

Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Producer Accumulator		1			2,635.00	14:26:48	22.50	RFQ	N/A	Im	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Producer Accumulator	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 (%)
Producer Accumulator	58.76	0	0	0.00	http://www.amius.com		as per ex-post

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction Size exec	Median Transaction Size all	Designated Mkt. Makers
Producer Accumulator	1	1	592,875.00	0	1	22.50	22.50	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	15,000.00	420.00	22,500.00	630.00

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 Number	Fail. Transactions Value
2019-11-26	Amius Limited	213800C1JRHXH05QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

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

Table 3 - Price Information

Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Producer Accumulator		1			2,651.00	14:27:03	22.25	RFQ	N/A	Im	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Producer Accumulator	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	72.03	0	0	0.00	http://www.amius.com		as per ex-post

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction Size exec	Median Transaction Size all	Designated Mkt. Makers
Producer Accumulator	2	2	706,749.00	0	2	17.80	17.80	0

Table 9 - Timings

Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)
Producer Accumulator	330.00	60.00	360.00	60.00

02 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
2019-12-02	Amius Limited	213800C1JRHXH05QC19	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

Table 3 - Price Information

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			2,545.00	10:57:34	23.50	RFQ	N/A	Im	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
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	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	598,075.00	0	1	23.50	23.50	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	0.00	1,620.00	0.00	2,430.00

04 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
2019-12-04	Amius Limited	213800C1JRHXH05QC19	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

Table 3 - Price Information

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			2,580.00	14:31:09	21.00	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	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 (%)
Consumer Accumulator	56.65	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	541,800.00	0	1	21.00	21.00	0

Table 9 - Timings

Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)
Consumer Accumulator	2,520.00	60.00	3,780.00	90.00

10 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
2019-12-10	Amius Limited	213800C1JRHXH05QC19	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

Table 3 - Price Information

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			2,600.00	13:25:08	20.00	RFQ	N/A	Im	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Consumer Accumulator	2,600.00		2,600.00	2,600.00

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Consumer Accumulator	66.80	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	445,900.00	0	1	20.00	20.00	0

Table 9 - Timings

Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)
Consumer Accumulator	11,520.00	420.00	17,280.00	630.00

12 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
2019-12-12	Amius Limited	213800C1JRHXH05QC19	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

Table 3 - Price Information

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			2,570.00	12:56:48	19.50	RFQ	N/A	Im	N/A
Consumer Accumulator		1			2,534.00	14:06:00	195.00	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	2,552.00		2,536.88	2,570.00

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Consumer Accumulator	436.18	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	2	5,370,900.00	0	2	107.25	107.25	0

Table 9 - Timings

Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)
Consumer Accumulator	133,966.00	9,030.00	139,066.50	9,060.00

16 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
2019-12-16	Amius Limited	213800C1JRHXH05QC19	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

Table 3 - Price Information

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			2,553.00	15:49:12	74.00	RFQ	N/A	Im	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Consumer Accumulator	2,553.00		2,553.00	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	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	1,889,220.00	0	1	74.00	74.00	0

Table 9 - Timings

Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)
Consumer Accumulator	120.00	0.00	180.00	0.00

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 Number	Fail. Transactions Value
2019-12-18	Amius Limited	213800C1JRHXHO5QC19	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

Table 3 - Price Information

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			2,542.00	14:10:59	70.00	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	2,542.00	2,542.00	2,542.00	2,542.00

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Consumer Accumulator	140.63	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	1,779,400.00	0	1	70.00	70.00	0

Table 9 - 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	0.00

20 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
2019-12-20	Amius Limited	213800C1JRHXHO5QC19	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

Table 3 - Price Information

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			2,449.00	10:38:46	28.75	RFQ	N/A	Im	N/A
Consumer Accumulator		1			2,443.00	13:05:27	18.00	RFQ	N/A	Im	N/A
Consumer Accumulator		1			2,424.50	14:20:15	99.00	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	2,442.08	2,435.85	2,424.50	2,449.00

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://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	6	6	5,039,775.00	0	6	23.38	23.38	0

Table 9 - Timings

Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)
Consumer Accumulator	2,990.00	1,450.00	450.00	1,290.00

23 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
2019-12-23	Amius Limited	213800C1JRHXHO5QC19	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

Table 3 - Price Information

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			2,375.00	10:35:20	28.50	RFQ	N/A	Im	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Consumer Accumulator	2,375.00	2,375.00	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://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	676,875.00	0	1	28.50	28.50	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	780.00	1,920.00	1,170.00	2,880.00

01 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
2019-10-01	Amius Limited	213800C1JRHXH05QC19	United Kingdom				0	0	0			0	0	0

Table 2 - Type of Financial Instrument

Financial Instrument	Instrument Classification	Currency
Exotic CRD 450.00 BRL lots	Exotic	BRL

Table 3 - Price Information

Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Exotic		1			41.85	18:54:00	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	41.85		41.85	41.85

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Exotic	6.71	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	188,325.00	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)
Exotic	2,040.00	1,200.00	3,060.00	1,800.00

17 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
2019-10-17	Amius Limited	213800C1JRHXH05QC19	United Kingdom				0	0	0			0	0	0

Table 2 - Type of Financial Instrument

Financial Instrument	Instrument Classification	Currency
Exotic CRD 450.00 BRL lots	Exotic	BRL

Table 3 - Price Information

Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Exotic		1			43.95	17:13:00	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
Exotic	43.95		43.95	43.95

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Exotic	54.05	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	2	2	2,429,625.00	0	2	50.00	50.00	0

Table 9 - Timings

Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)
Exotic	690.00	600.00	780.00	900.00

12 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 Number	Fail. Transactions Value
2019-11-12	Amius Limited	213800C1JRHXH05QC19	United Kingdom				0	0	0			0	0	0

Table 2 - Type of Financial Instrument

Financial Instrument	Instrument Classification	Currency
Exotic CRD 450.00 BRL lots	Exotic	BRL

Table 3 - Price Information

Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Exotic		1			45.73	14:54:00	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
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 (%)
Exotic	50.63	0	0	0.00	http://www.amius.com		as per ex-post

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction Size exec	Median Transaction Size all	Designated Mkt. Makers
Exotic	1	1	1,028,925.00	0	1	50.00	50.00	0

Table 9 - Timings

Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)
Exotic	540.00	900.00	810.00	1,350.00

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	213800C1LRHXHO5QC19	United Kingdom			0	0	0	0			0	0	0

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

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Exotic	6.60	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	Median Transaction Size exec	Median Transaction Size all	Designated Mkt. Maker
Exotic	1	1	353,600.00	0	1	10.00	10.00	

Table 9 - Timings

Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)
Exotic	60.00	180.00	90.00	270.00

02 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
2019-10-02	Amius Limited	213800C1JRHXH05QC19	United Kingdom			0	0	0				0	0	0

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 Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Producer Accumulator		1			104.60	14:10:48	8.00	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	104.60	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	0.00	http://www.amius.com		as per ex-post

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction Size exec	Median Transaction Size all	Designated Mkt. Makers
Producer Accumulator	1	1	313,800.00	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)
Producer Accumulator	300.00	360.00	450.00	540.00

03 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
2019-10-03	Amius Limited	213800C1JRHXH05QC19	United Kingdom			0	0	0				0	0	0

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 Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Producer Accumulator		1			105.75	17:31:31	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
Producer Accumulator	105.75	105.75	105.75	105.75

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Producer Accumulator	12.34	0	0	0.00	http://www.amius.com		as per ex-post

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction Size exec	Median Transaction Size all	Designated Mkt. Makers
Producer Accumulator	1	1	396,562.50	0	1	10.00	10.00	0

Table 9 - Timings

Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)
Producer Accumulator	300.00	720.00	450.00	1,080.00

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	213800C1JRHXH05QC19	United Kingdom			0	0	0				0	0	0

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 Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Producer Accumulator		1			97.95	14:00:49	6.00	RFQ	N/A	Im	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Producer Accumulator	97.95	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	0.00	http://www.amius.com		as per ex-post

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction Size exec	Median Transaction Size all	Designated Mkt. Makers
Producer Accumulator	1	1	220,387.50	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	11,220.00	60.00	16,830.00	90.00

16 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
2019-10-16	Amius Limited	213800C1JRHXH05QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

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

Table 3 - Price Information

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
Producer Accumulator	97.10		97.10	97.10

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Exotic	81.74	0	0	0.00	http://www.amius.com		as per ex-post
Producer Accumulator	10.50	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	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 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	213800C1JRHXH05QC19	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

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Consumer Accumulator	98.20		98.16	97.50
Producer Accumulator	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://www.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

Table 9 - Timings

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
Producer Accumulator		180.00	300.00	270.00
				988.00
				450.00

21 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
2019-10-21	Amius Limited	213800C1JRHXH05QC19	United Kingdom				0	0	0			0	0	0

Table 2 - Type of Financial Instrument

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

Table 3 - Price Information

Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Exotic		1			98.95	15:20:00	6.00	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	98.98		98.99	98.95
				99.00

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Exotic	251.07	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	2	2	779,512.50	0	2	10.50	10.50	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
				2,190.00

22 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
2019-10-22	Amius Limited	213800C1JRHXH05QC19	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

Table 3 - Price Information

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			103.30	15:22:57	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	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	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	232,425.00	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)
Consumer Accumulator	240.00		240.00	360.00
				360.00

25 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
2019-10-25	Amius Limited	213800C1JRHXH05QC19	United Kingdom				0	0	0			0	0	0

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 Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Producer Accumulator		1			100.90	13:58:02	6.00	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	100.90		100.90	100.90

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Producer Accumulator	10.33	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	0	1	227,025.00	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)
Producer Accumulator	82,440.00		1,440.00	123,660.00
				2,160.00

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 Number	Fail. Transactions Value
2019-10-28	Amius Limited	213800C1JRHXHO5QC19	United Kingdom			0	0	0				0	0	0

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 Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Producer Accumulator		1			104.10	16:30:03	5.00	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	104.10		104.10	104.10

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Producer Accumulator	15.79	0	0	0.00	http://www.amius.com		as per ex-post

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction Size exec	Median Transaction Size all	Designated Mkt. Makers
Producer Accumulator	2	2	390,375.00	0	2	5.00	5.00	0

Table 9 - Timings

Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)
Producer Accumulator	360.00	300.00	540.00	450.00

29 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
2019-10-29	Amius Limited	213800C1JRHXHO5QC19	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			104.50	14:14:09	10.00	RFQ	N/A	Voice	N/A
Consumer Accumulator		1			102.30	17:35:11	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
Consumer Accumulator	102.30		102.30	102.30
Producer Accumulator	103.98		103.98	103.45

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Consumer Accumulator	14.64	0	0	0.00	http://www.amius.com		as per ex-post
Producer Accumulator	33.87	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	383,625.00	0	1	10.00	10.00	0
Producer Accumulator	2	2	779,812.50	0	2	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	360.00	180.00	540.00	270.00
Producer Accumulator	360.00	150.00	480.00	210.00

01 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 Number	Fail. Transactions Value
2019-11-01	Amius Limited	213800C1JRHXHO5QC19	United Kingdom			0	0	0				0	0	0

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 Range	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

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Producer Accumulator	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://www.amius.com		as per ex-post

Table 6 - Likelihood of Execution

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

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
2019-11-04	Amius Limited	213800C1JRHXHO5QC19	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
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
Exotic	107.33		107.50	108.00
Producer Accumulator	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://www.amius.com		as per ex-post
Exotic	19.34	0	0	0.00	http://www.amius.com		as per ex-post
Producer Accumulator	13.09	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	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

Table 9 - Timings

Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)
Consumer Accumulator	1,020.00	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

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
2019-11-06	Amius Limited	213800C1JRHXH05QC19	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			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
Producer Accumulator	110.37		110.50	110.20

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://www.amius.com		as per ex-post
Producer Accumulator	102.75	0	0	187.50	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	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

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

07 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 Number	Fail. Transactions Value
2019-11-07	Amius Limited	213800C1JRHXH05QC19	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
Exotic	111.23		111.23	110.70
Producer Accumulator	113.50		113.50	113.50

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Consumer Accumulator	32.78	0	0	0.00	http://www.amius.com		as per ex-post
Exotic	17.22	0	0	0.00	http://www.amius.com		as per ex-post
Producer Accumulator	8.61	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	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

Table 9 - Timings

Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)
Consumer Accumulator	1,410.00	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

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
2019-11-11	Amius Limited	213800C1JRHXH05QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

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

Table 3 - Price Information

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

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Exotic	109.60		109.60	109.60
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://www.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	720.00
Producer Accumulator	780.00		960.00	840.00

14 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 Number	Fail. Transactions Value
2019-11-14	Amius Limited	213800C1JRHXH05QC19	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			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	112.72
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://www.amius.com		as per ex-post
Producer Accumulator	39.32	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	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

Table 9 - Timings

Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)
Consumer Accumulator	330.00	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	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
2019-11-15	Amius Limited	213800C1JRHXHO5QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

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

Table 3 - Price Information

Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Exotic		1			110.15	14:59:53	30.00	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	110.15		110.15	110.15

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Exotic	12.92	0	0	0.00	http://www.amius.com		as per ex-post

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction Size exec	Median Transaction Size all	Designated Mkt. Makers
Exotic	1	1	1,239,187.50	0	1	30.00	30.00	0

Table 9 - Timings

Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)
Exotic	2,460.00	300.00	3,690.00	450.00

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 Number	Fail. Transactions Value
2019-11-18	Amius Limited	213800C1JRHXHO5QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

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

Table 3 - Price Information

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			112.75	14:47:28	10.00	RFQ	N/A	Email	N/A
Exotic		1			109.05	17:37:03	30.00	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	109.05		109.05	109.05
Producer Accumulator	111.39		110.94	110.71

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Exotic	15.50	0	0	0.00	http://www.amius.com		as per ex-post
Producer Accumulator	138.62	0	0	937.50	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	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

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	360.00	540.00	540.00
Producer Accumulator	660.00	600.00	1,080.00	1,080.00

19 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 Number	Fail. Transactions Value
2019-11-19	Amius Limited	213800C1LJRHXH05QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

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

Table 3 - Price Information

Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Producer Accumulator		1			108.50	17:38:29	10.00	RFQ	N/A	Im	N/A
Exotic		1			105.85	18:09:18	30.00	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	105.85		105.85	105.85
Producer Accumulator	108.50		108.50	108.50

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Exotic	28.41	0	0	0.00	http://www.amius.com		as per ex-post
Producer Accumulator	26.98	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	2	2	2,417,625.00	0	2	30.00	30.00	0
Producer Accumulator	1	1	406,875.00	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)
Exotic	120.00	300.00	180.00	450.00
Producer Accumulator	540.00	240.00	810.00	360.00

20 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 Number	Fail. Transactions Value
2019-11-20	Amius Limited	213800C1LJRHXH05QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

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

Table 3 - Price Information

Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Exotic		1			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://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	422,812.50	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)
Exotic	180.00	0.00	270.00	0.00

22 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 Number	Fail. Transactions Value
2019-11-22	Amius Limited	213800C1JRHXHO5QC19	United Kingdom			0	0	0				0	0	0

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 Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Producer Accumulator		1			115.50	16:26:46	30.00	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	115.50		115.50	115.50

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Producer Accumulator	96.43	0	0	1,125.00	http://www.amius.com		as per ex-post

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction Size exec	Median Transaction Size all	Designated Mkt. Makers
Producer Accumulator	2	2	2,598,750.00	0	2	30.00	30.00	0

Table 9 - Timings

Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)
Producer Accumulator	1,800.00	720.00	1,980.00	1,080.00

25 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 Number	Fail. Transactions Value
2019-11-25	Amius Limited	213800C1JRHXHO5QC19	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

Table 3 - Price Information

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			119.70	15:57:32	10.00	RFQ	N/A	Email	N/A
Consumer Accumulator		1			120.85	16:45:21	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
Consumer Accumulator	120.85		120.85	120.85
Exotic	119.70		119.70	119.70

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Consumer Accumulator	36.45	0	0	0.00	http://www.amius.com		as per ex-post
Exotic	13.20	0	0	187.50	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	453,187.50	0	1	10.00	10.00	0
Exotic	1	1	448,875.00	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	180.00	300.00	270.00	450.00
Exotic	300.00	840.00	450.00	1,260.00

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 Number	Fail. Transactions Value
2019-11-26	Amius Limited	213800C1JRHXHO5QC19	United Kingdom			0	0	0				0	0	0

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 Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Producer Accumulator	13:30:00	1	118.95	267,637.50				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	118.95		118.95	118.95

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Producer Accumulator	16.19	0	0	0.00	http://www.amius.com		as per ex-post

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction Size exec	Median Transaction Size all	Designated Mkt. Makers
Producer Accumulator	1	1	267,637.50	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	300.00	300.00	450.00	450.00

02 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
2019-12-02	Amius Limited	213800C1JRHXHO5QC19	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

Table 3 - Price Information

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			122.20	16:48:24	20.00	RFQ	N/A	Voice	N/A
Exotic		1			122.50	17:23:59	30.00	RFQ	N/A	Voice	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Consumer Accumulator	123.50		123.50	122.20
Exotic	122.50		122.50	122.50

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Consumer Accumulator	91.70	0	0	0.00	http://www.amius.com		as per ex-post
Exotic	17.22	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	3	3	2,547,000.00	0	3	20.00	20.00	0
Exotic	1	1	1,378,125.00	0	1	30.00	30.00	0

Table 9 - Timings

Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)
Consumer Accumulator	520.00	480.00	540.00	360.00
Exotic	480.00	5,760.00	720.00	8,640.00

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	213800C1LJRHXH05QC19	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			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 Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Consumer Accumulator	126.50		126.50	126.50
Producer Accumulator	124.57		124.58	124.55
				124.60

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://www.amius.com		as per ex-post
Producer Accumulator	123.41	0	0	1,875.00	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	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	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)
Consumer Accumulator		900.00	60.00	1,350.00
Producer Accumulator		480.00	300.00	720.00
				90.00
				450.00

05 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
2019-12-05	Amius Limited	213800C1LJRHXH05QC19	United Kingdom			0	0	0				0	0	0

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 Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Producer Accumulator		1			123.40	15:45:44	5.00	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	123.63		123.63	123.40
				123.85

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Producer Accumulator	22.39	0	0	93.75	http://www.amius.com		as per ex-post

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction Size exec	Median Transaction Size all	Designated Mkt. Makers
Producer Accumulator	2	2	463,593.75	0	2	5.00	5.00	0

Table 9 - Timings

Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)
Producer Accumulator		3,900.00	360.00	4,050.00
				450.00

06 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
2019-12-06	Amius Limited	213800C1LJRHXHO5QC19	United Kingdom			0	0	0				0	0	0

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 Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Producer Accumulator		1			126.45	13:40:52	5.00	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	126.45		126.45	126.45

Table 5 - Cost Information

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

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction Size exec	Median Transaction Size all	Designated Mkt. Makers
Producer Accumulator	1	1	237,093.75	0	1	5.00	5.00	0

Table 9 - Timings

Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)
Producer Accumulator	17,700.00	18,480.00	26,550.00	27,720.00

09 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
2019-12-09	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

Table 3 - Price Information

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			128.90	14:23:13	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	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://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	290,025.00	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)
Consumer Accumulator	360.00	1,080.00	540.00	1,620.00

10 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
2019-12-10	Amius Limited	213800C1LJRHXH05QC19	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			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

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Consumer Accumulator	130.70	130.70	130.70	130.70
Producer Accumulator	130.45	130.45	130.45	130.45

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Consumer Accumulator	7.35	0	0	0.00	http://www.amius.com		as per ex-post
Producer Accumulator	10.91	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	196,050.00	0	1	4.00	4.00	0
Producer Accumulator	1	1	195,675.00	0	1	4.00	4.00	0

Table 9 - Timings

Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)
Consumer Accumulator		1,080.00	780.00	1,620.00
Producer Accumulator		240.00	2,460.00	3,690.00

11 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
2019-12-11	Amius Limited	213800C1LJRHXH05QC19	United Kingdom			0	0	0				0	0	0

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 Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Producer Accumulator		1			132.05	15:20:18	7.00	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	132.05	132.05	132.05	132.05

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Producer Accumulator	25.92	0	0	0.00	http://www.amius.com		as per ex-post

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction Size exec	Median Transaction Size all	Designated Mkt. Makers
Producer Accumulator	1	1	346,631.25	0	1	7.00	7.00	0

Table 9 - Timings

Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)
Producer Accumulator		120.00	300.00	180.00
				450.00

12 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
2019-12-12	Amius Limited	213800C1JRHXHO5QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

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

Table 3 - Price Information

Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Exotic		1			138.25	10:19:00	82.00	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	138.25		138.25	138.25

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Exotic	30.59	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
Exotic	1	1	4,251,187.50	0	1	82.00	82.00	0

Table 9 - Timings

Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)
Exotic	120.00	60.00	180.00	90.00

17 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
2019-12-17	Amius Limited	213800C1JRHXHO5QC19	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			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

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
Producer Accumulator	135.30		135.30	135.30

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://www.amius.com		as per ex-post
Producer Accumulator	12.86	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	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	213800C1JRHXHO5QC19	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
Producer Accumulator	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://www.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	1,980.00
Producer Accumulator	420.00		630.00	180.00

KO

03 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
2019-10-03	Amius Limited	213800C1LRHXHO5QC19	United Kingdom			0	0	0	0			0	0	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		1			2,294.00	18:10:08	69.00	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	2,297.50	2,305.88	2,252.00	2,326.00

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Exotic	3,346.61	0	0	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	4	4	20,595,000.00	0	4	78.50	78.50	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	14,865.00	600.00	22,200.00	960.00

15 Oct 2019

Table 1 - Execution Venue

[illegible]

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		1			2,278.00	17:59:10	100.00	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	2,278.00	2,278.00	2,278.00	2,278.00

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Exotic	999.00	0	0	0.00	http://www.amius.com		as per ex-post

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction Size exec	Median Transaction Size all	Designated Mkt. Makers
Exotic	1	1	5,695,000.00	0	1	100.00	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)
Exotic	1,080.00	120.00	1,620.00	180.00

17 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
2019-10-17	Amius Limited	213800C1LRHXHO5QC19	United Kingdom			0	0	0	0			0	0	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		1			2,327.00	09:39:44	100.00	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	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 (%)
Exotic	981.00	0	0	0.00	http://www.amius.com		as per ex-post

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction Size exec	Median Transaction Size all	Designated Mkt. Makers
Exotic	1	1	5,817,500.00	0	1	100.00	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)
Exotic	180.00	0.00	270.00	0.00

22 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 Number	Fail. Transactions Value
2019-11-22	Amius Limited	213800C1JRHXHO5QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Financial Instrument	Instrument Classification	Currency
Consumer Accumulator KO 25.00 MYR lots	Consumer Accumulator	MYR

Table 3 - Price Information

Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Consumer Accumulator		1			2,690.00	16:55:56	17.00	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	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 (%)
Consumer Accumulator	94.86	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	0	1	1,143,250.00	0	1	17.00	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	0.00

27 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 Number	Fail. Transactions Value
2019-11-27	Amius Limited	213800C1JRHXHO5QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Financial Instrument	Instrument Classification	Currency
Producer Accumulator KO 25.00 MYR lots	Producer Accumulator	MYR

Table 3 - Price Information

Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Producer Accumulator		1			2,592.00	13:16:11	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
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	0	625.00	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	0	3	1,620,000.00	0	3	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	65,280.00	7,320.00	97,920.00	10,980.00

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	213800C1JRHXHO5QC19	United Kingdom			0	0	0				0	0	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		1			3,039.00	16:40:50	20.00	RFQ	N/A	Voice	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Exotic	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 (%)
Exotic	12.60	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	Median Transaction Size exec	Median Transaction Size all	Designated Mkt. Makers
Exotic	0	1	1,519,500.00	0	1	20.00	20.00	0

Table 9 - Timings

Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)
Exotic	9,240.00	6,420.00	13,860.00	9,630.00

30 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
2019-12-30	Amius Limited	213800C1LJRHXH05QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Financial Instrument	Instrument Classification	Currency
Producer Accumulator KO 25.00 MYR lots	Producer Accumulator	MYR

Table 3 - Price Information

Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Producer Accumulator		1			2,823.00	11:10:00	2.00	RFQ	N/A	Email	N/A
Producer Accumulator		1			2,787.00	18:17:00	3.00	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	2,808.60	2,812.30	2,787.00	2,823.00

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://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	0	5	630,675.00	0	5	2.00	2.00	0

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	236,916.00	15,300.00	363,060.00	22,950.00

KW

22 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 Number	Fail. Transactions Value
2019-11-22	Amius Limited	213800C1LRHXHO5QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Financial Instrument	Instrument Classification	Currency
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		1			445.50	20:35:00	2.00	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	445.50	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	6.71	0	0	0.00	http://www.amius.com		as per ex-post

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction Size exec	Median Transaction Size all	Designated Mkt. Makers
Producer Accumulator	1	1	44,550.00	0	1	2.00	2.00	0

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

As Of	Venue	LEI	Country of Authority	MkSegment	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
2019-11-25	Amius Limited	213800C1JRHXXHO5QC19	United Kingdom				0	0				0	0	0

Table 2 - Type of Financial Instrument

Financial Instrument	Instrument Classification	Currency
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		1			466.25	23:53:00	3.00	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	466.25	466.25	466.25	466.25

Table 5 - Cost Information

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	0	1	47,262.50	0	1	3.00	3.00	0

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	21,466.00	450.00	32,199.00

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 Number	Fail. Transactions Value
2019-11-26	Amius Limited	213800C1LJRHXH05QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Financial Instrument	Instrument Classification	Currency
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		1			468.50	12:01:00	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
Producer Accumulator	468.50	468.50	468.50	468.50

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Producer Accumulator	3.21	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	0	1	20,237.50	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)
Producer Accumulator	1,740.00	55,614.00	2,610.00	83,421.00

14 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
2019-12-14	Amius Limited	213800C1JRHXH05QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Financial Instrument	Instrument Classification	Currency
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		1			471.00	10:51:00	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	466.38		466.42	461.75
				471.00

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Producer Accumulator	6.53	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	0	2	46,637.50	0	2	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)
Producer Accumulator	42,420.00	4,240.00	63,330.00	4,297.50

16 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
2019-12-16	Amius Limited	213800C1JRHXH05QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Financial Instrument	Instrument Classification	Currency
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		1			479.25	21:23:00	2.00	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	488.17		487.68	479.25
				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	0	-25.00	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	3	3	129,725.00	0	3	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)
Producer Accumulator	900.00	4,540.00	810.00	5,220.00

17 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
2019-12-17	Amius Limited	213800C1JRHXH05QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Financial Instrument	Instrument Classification	Currency
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		1			474.25	12:22:00	0.50	RFQ	N/A	Im	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Producer Accumulator	474.25		474.25	474.25
				474.25

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Producer Accumulator	1.50	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	0	1	11,856.25	0	1	0.50	0.50	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	1,140.00	49,350.00	1,710.00	74,025.00

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 Number	Fail. Transactions Value
2019-12-18	Amius Limited	213800C1LJRHXH05QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Financial Instrument	Instrument Classification	Currency
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		1			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
Producer Accumulator	500.00		500.00	500.00

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Producer Accumulator	6.83	0	0	0.00	http://www.amius.com		as per ex-post

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction Size exec	Median Transaction Size all	Designated Mkt. Makers
Producer Accumulator	1	1	50,000.00	0	1	2.00	2.00	0

Table 9 - Timings

Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)
Producer Accumulator	360.00	1,020.00	540.00	1,530.00

01 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
2019-10-01	Amius Limited	213800C1JRHXHO5QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Financial Instrument	Instrument Classification	Currency
Producer Accumulator MSR 100.00 USD lots	Producer Accumulator	USD

Table 3 - Price Information

Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Producer Accumulator		1			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
Producer Accumulator	240.60		240.60	240.60

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Producer Accumulator	123.00	0	0	0.00	http://www.amius.com		as per ex-post

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction Size exec	Median Transaction Size all	Designated Mkt. Makers
Producer Accumulator	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	213800C1JRHXHO5QC19	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)	Size 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
Exotic	234.70		234.70	234.70

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Consumer Accumulator	6.15	0	0	0.00	http://www.amius.com		as per ex-post
Exotic	6.15	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	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

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
2019-10-02	Amius Limited	213800C1LJRHXHO5QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

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

Table 3 - Price Information

Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Producer Accumulator		1			1,875.00	15:33:07	36.75	RFQ	N/A	Im	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Producer Accumulator	1,875.00	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	0.00	http://www.amius.com		as per ex-post

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction Size exec	Median Transaction Size all	Designated Mkt. Makers
Producer Accumulator	1	1	689,062.50	0	1	36.75	36.75	0

Table 9 - Timings

Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)
Producer Accumulator	1,140.00	120.00	1,710.00	180.00

03 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
2019-10-03	Amius Limited	213800C1LJRHXHO5QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

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

Table 3 - Price Information

Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Producer Accumulator		1			1,876.00	15:10:42	26.00	RFQ	N/A	Im	N/A
Producer Accumulator		1			1,886.00	16:30:28	26.00	RFQ	N/A	Im	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Producer Accumulator	1,881.00	1,879.10	1,876.00	1,886.00

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Producer Accumulator	93.26	0	0	0.00	http://www.amius.com		as per ex-post

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction Size exec	Median Transaction Size all	Designated Mkt. Makers
Producer Accumulator	2	2	1,580,680.00	0	2	26.00	26.00	0

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	180.00

04 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
2019-10-04	Amius Limited	213800C1JRHXHO5QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Financial Instrument	Instrument Classification	Currency
Consumer Accumulator QC 10.00 GBP lots	Consumer Accumulator	GBP
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			1,989.00	11:17:41	20.50	RFQ	N/A	Voice	N/A
Producer Accumulator		1			1,883.33	13:18:03	46.50	RFQ	N/A	Im	N/A
Producer Accumulator		1			1,880.00	13:55:44	27.90	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	1,989.00		1,989.00	1,989.00
Producer Accumulator	1,881.11		1,881.33	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	0.00	http://www.amius.com		as per ex-post
Producer Accumulator	404.39	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	524,520.00	0	1	20.50	20.50	0
Producer Accumulator	3	3	4,372,548.45	0	3	46.50	46.50	0

Table 9 - Timings

Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)
Consumer Accumulator	420.00	0.00	630.00	0.00
Producer Accumulator	500.00	100.00	810.00	0.00

08 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
2019-10-08	Amius Limited	213800C1JRHXHO5QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

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

Table 3 - Price Information

Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Exotic		1			1,884.00	14:34:21	25.25	RFQ	N/A	Voice	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Exotic	1,884.00		1,884.00	1,884.00

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Exotic	41.75	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	918,460.00	0	1	25.25	25.25	0

Table 9 - Timings

Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)
Exotic	2,340.00	120.00	3,510.00	180.00

11 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
2019-10-11	Amius Limited	213800C1JRHXHO5QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

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

Table 3 - Price Information

Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Exotic		1			1,881.00	09:52:10	49.00	RFQ	N/A	Voice	N/A
Producer Accumulator		1			1,880.00	12:23:47	49.00	RFQ	N/A	Email	N/A
Exotic		1			1,900.00	14:04:23	49.00	RFQ	N/A	Email	N/A
Producer Accumulator		1			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		1,881.00	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://www.amius.com		as per ex-post
Producer Accumulator	157.42	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	2	1,852,200.00	0	2	49.00	49.00	0
Producer Accumulator	2	3	2,615,777.50	0	3	49.00	49.00	0

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
Producer Accumulator		33,160.00		7,020.00

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 Number	Fail. Transactions Value
2019-10-14	Amius Limited	213800C1JRHXHO5QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

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

Table 3 - Price Information

Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Producer Accumulator		1			1,829.50	14:20:27	55.75	RFQ	N/A	Im	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Producer Accumulator	1,829.50		1,829.50	1,829.50

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Producer Accumulator	69.48	0	0	0.00	http://www.amius.com		as per ex-post

Table 6 - Likelihood of Execution

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

16 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
2019-10-16	Amius Limited	213800C1LJRHXH05QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Financial Instrument	Instrument Classification	Currency
Consumer Accumulator QC 10.00 GBP lots	Consumer Accumulator	GBP
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			1,921.00	12:38:00	99.00	RFQ	N/A	Im	N/A
Producer Accumulator		1			1,820.00	16:13:00	27.40	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	1,921.00		1,921.00	1,921.00
Producer 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	100.82	0	0	0.00	http://www.amius.com		as per ex-post
Producer Accumulator	35.61	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	1	1	1,901,790.00	0	1	99.00	99.00	0
Producer Accumulator	1	1	498,680.00	0	1	27.40	27.40	0

Table 9 - Timings

Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)
Consumer Accumulator		2,460.00	2,100.00	3,690.00
Producer Accumulator		2,700.00	600.00	4,050.00

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 Number	Fail. Transactions Value
2019-10-28	Amius Limited	213800C1LJRHXH05QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

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

Table 3 - Price Information

Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Exotic		1			1,857.00	10:44:13	87.00	RFQ	N/A	Voice	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Exotic	1,857.00		1,857.00	1,857.00

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Exotic	71.11	0	0	0.00	http://www.amius.com		as per ex-post

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction Size exec	Median Transaction Size all	Designated Mkt. Makers
Exotic	1	1	1,615,590.00	0	1	87.00	87.00	0

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	2,640.00	1,800.00

30 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
2019-10-30	Amius Limited	213800C1JRHXH05QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

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

Table 3 - Price Information

Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Exotic		1			1,859.00	12:47:55	85.00	RFQ	N/A	Voice	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Exotic	1,859.00		1,859.00	1,859.00

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Exotic	69.48	0	0	0.00	http://www.amius.com		as per ex-post

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction Size exec	Median Transaction Size all	Designated Mkt. Makers
Exotic	1	1	1,580,150.00	0	1	85.00	85.00	0

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	120.00	0.00

05 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 Number	Fail. Transactions Value
2019-11-05	Amius Limited	213800C1JRHXH05QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

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

Table 3 - Price Information

Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Exotic		1			1,837.00	15:16:24	81.00	RFQ	N/A	Voice	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Exotic	1,837.00		1,837.00	1,837.00

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Exotic	102.03	0	0	0.00	http://www.amius.com		as per ex-post

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction Size exec	Median Transaction Size all	Designated Mkt. Makers
Exotic	1	1	1,487,970.00	0	1	81.00	81.00	0

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

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
2019-11-08	Amius Limited	213800C1JRHXH05QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

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

Table 3 - Price Information

Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Exotic		1			1,874.00	10:55:36	13.10	RFQ	N/A	Email	N/A
Exotic		1			1,874.00	16:55:00	13.10	RFQ	N/A	Voice	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Exotic	1,874.00		1,874.00	1,874.00

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Exotic	71.81	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	2	1,670,494.00	1	2	13.10	13.10	0

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	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
2019-11-11	Amius Limited	213800C1JRHXHO5QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

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

Table 3 - Price Information

Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Producer Accumulator		1			1,818.00	14:15:39	19.25	RFQ	N/A	Im	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Producer Accumulator	1,818.00		1,818.00	1,818.00

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Producer Accumulator	26.05	0	0	0.00	http://www.amius.com		as per ex-post

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction Size exec	Median Transaction Size all	Designated Mkt. Makers
Producer Accumulator	1	1	349,965.00	0	1	19.25	19.25	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	120.00	300.00	180.00	450.00

12 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 Number	Fail. Transactions Value
2019-11-12	Amius Limited	213800C1JRHXHO5QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

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

Table 3 - Price Information

Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Producer Accumulator		1			1,840.00	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

Table 4 - Price Information

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
Producer Accumulator	1,828.33		1,833.11	1,820.00

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://www.amius.com		as per ex-post
Producer Accumulator	124.91	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	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	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
2019-11-20	Amius Limited	213800C1JRH5QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Financial Instrument	Instrument Classification	Currency
Consumer Accumulator QC 10.00 GBP lots	Consumer Accumulator	GBP

Table 3 - Price Information

Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Consumer Accumulator		1			1,748.00	13:21:38	1,000.00	RFQ	N/A	Email	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
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 (%)
Consumer Accumulator	938.00	0	0	0.00	http://www.amius.com		as per ex-post

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction Size exec	Median Transaction Size all	Designated Mkt. Makers
Consumer Accumulator	1	1	17,480,000.00	0	1	1,000.00	1,000.00	0

Table 9 - Timings

Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)
Consumer Accumulator	11,760.00	2,100.00	17,640.00	3,150.00

22 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 Number	Fail. Transactions Value
2019-11-22	Amius Limited	213800C1JRH5QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

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

Table 3 - Price Information

Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Producer Accumulator		1			1,885.00	10:32:41	16.50	RFQ	N/A	Im	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Producer Accumulator	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	0.00	http://www.amius.com		as per ex-post

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction Size exec	Median Transaction Size all	Designated Mkt. Makers
Producer Accumulator	1	1	311,025.00	0	1	16.50	16.50	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	900.00	120.00	1,350.00	180.00

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 Number	Fail. Transactions Value
2019-11-26	Amius Limited	213800C1JRH5QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

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

Table 3 - Price Information

Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Producer Accumulator		1			1,896.00	14:04:24	16.20	RFQ	N/A	Im	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Producer Accumulator	1,896.00		1,896.00	1,896.00

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Producer Accumulator	27.43	0	0	0.00	http://www.amius.com		as per ex-post

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction Size exec	Median Transaction Size all	Designated Mkt. Makers
Producer Accumulator	1	1	589,847.50	0	1	16.20	16.20	0

Table 9 - Timings

Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)
Producer Accumulator	120.00	180.00	180.00	270.00

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	213800C1JRHXH05QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Financial Instrument	Instrument Classification	Currency
Consumer Accumulator QC 10.00 GBP lots	Consumer Accumulator	GBP

Table 3 - Price Information

Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Consumer Accumulator		1			1,711.00	16:15:08	1,000.00	RFQ	N/A	Email	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
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 (%)
Consumer Accumulator	804.00	0	0	0.00	http://www.amius.com		as per ex-post

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction Size exec	Median Transaction Size all	Designated Mkt. Makers
Consumer Accumulator	1	1	17,110,000.00	0	1	1,000.00	1,000.00	0

Table 9 - Timings

Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)
Consumer Accumulator	24,300.00	0.00	36,450.00	0.00

04 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
2019-12-04	Amius Limited	213800C1JRHXH05QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Financial Instrument	Instrument Classification	Currency
Consumer Accumulator QC 10.00 GBP lots	Consumer Accumulator	GBP

Table 3 - Price Information

Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Consumer Accumulator		1			1,836.00	15:44:48	1,000.00	RFQ	N/A	Email	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
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	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	18,827,925.00	0	2	512.75	512.75	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	8,670.00	30.00	8,790.00	30.00

05 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
2019-12-05	Amius Limited	213800C1JRHXH05QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Financial Instrument	Instrument Classification	Currency
Consumer Accumulator QC 10.00 GBP lots	Consumer Accumulator	GBP

Table 3 - Price Information

Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Consumer Accumulator		1			1,835.00	14:03:45	59.00	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	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 (%)
Consumer Accumulator	60.88	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	1,082,650.00	0	1	59.00	59.00	0

Table 9 - 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	1,140.00	90.00	1,710.00

09 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
2019-12-09	Amius Limited	213800C1JRHXH05QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Financial Instrument	Instrument Classification	Currency
Consumer Accumulator QC 10.00 GBP lots	Consumer Accumulator	GBP

Table 3 - Price Information

Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Consumer Accumulator		1			1,835.00	16:05:54	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
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 (%)
Consumer Accumulator	31.84	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	454,162.50	0	1	24.75	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	90.00

10 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
2019-12-10	Amius Limited	213800C1JRHXH05QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Financial Instrument	Instrument Classification	Currency
Consumer Accumulator QC 10.00 GBP lots	Consumer Accumulator	GBP

Table 3 - Price Information

Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Consumer Accumulator		1			1,820.00	14:03:34	24.50	RFQ	N/A	Im	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
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	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	445,900.00	0	1	24.50	24.50	0

Table 9 - Timings

Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)
Consumer Accumulator	13,800.00	420.00	20,700.00	630.00

12 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
2019-12-12	Amius Limited	213800C1JRHXH05QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Financial Instrument	Instrument Classification	Currency
Consumer Accumulator QC 10.00 GBP lots	Consumer Accumulator	GBP

Table 3 - Price Information

Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Consumer Accumulator		1			1,790.00	13:10:54	24.00	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	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 (%)
Consumer Accumulator	31.20	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
Consumer Accumulator	1	1	429,600.00	0	1	24.00	24.00	0

Table 9 - Timings

Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)
Consumer Accumulator	8,160.00	60.00	12,240.00	90.00

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 Number	Fail. Transactions Value
2019-12-18	Amius Limited	213800C1JRHXH05QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Financial Instrument	Instrument Classification	Currency
Consumer Accumulator QC 10.00 GBP lots	Consumer Accumulator	GBP

Table 3 - Price Information

Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Consumer Accumulator		1			1,787.00	14:10:27	50.00	RFQ	N/A	Im	N/A
Consumer Accumulator		1			1,670.00	15:44:58	100.00	RFQ	N/A	Email	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Consumer Accumulator	1,728.50	1,747.89	1,670.00	1,787.00

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://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	2,672,900.00	0	2	75.00	75.00	0

Table 9 - Timings

Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)
Consumer Accumulator	4,740.00	4,710.00	4,830.00	4,710.00

22 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 Number	Fail. Transactions Value
2019-11-22	Amius Limited	213800C1JRHXHO5QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Financial Instrument	Instrument Classification	Currency
Producer Accumulator QS 100.00 USD lots	Producer Accumulator	USD

Table 3 - Price Information

Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Producer Accumulator		1			583.25	17:20:00	14.00	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	583.25		583.25	583.25

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Producer Accumulator	106.60	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	Median Transaction Size exec	Median Transaction Size all	Designated Mkt. Makers
Producer Accumulator	0	2	1,959,800.00	0	2	14.00	14.00	0

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	180.00	0.00	270.00

05 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
2019-12-05	Amius Limited	213800C1JRHXHO5QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Financial Instrument	Instrument Classification	Currency
Producer Accumulator QS 100.00 USD lots	Producer Accumulator	USD

Table 3 - Price Information

Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Producer Accumulator		1			585.00	14:10:27	19.00	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	585.00		585.00	585.00

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Producer Accumulator	58.33	0	0	0.00	http://www.amius.com		as per ex-post

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction Size exec	Median Transaction Size all	Designated Mkt. Makers
Producer Accumulator	1	1	1,111,500.00	0	1	19.00	19.00	0

Table 9 - Timings

Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)
Producer Accumulator	9,180.00	0.00	13,770.00	0.00

S_

09 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
2019-10-09	Amius Limited	213800C1JRHXH05QC19	United Kingdom				0	0	0			0	0	0

Table 2 - Type of Financial Instrument

Financial Instrument	Instrument Classification	Currency
Exotic S_ 50.00 USD lots	Exotic	USD

Table 3 - Price Information

Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Exotic		1			944.00	14:30:25	26.00	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	944.00	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	0.00	http://www.amius.com		as per ex-post

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction Size exec	Median Transaction Size all	Designated Mkt. Makers
Exotic	1	1	1,227,200.00	0	1	26.00	26.00	0

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	1,740.00	720.00	2,610.00

10 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
2019-10-10	Amius Limited	213800C1JRHXH05QC19	United Kingdom				0	0	0			0	0	0

Table 2 - Type of Financial Instrument

Financial Instrument	Instrument Classification	Currency
Producer Accumulator S_ 50.00 USD lots	Producer Accumulator	USD

Table 3 - Price Information

Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Producer Accumulator		1			963.75	17:55:49	10.00	RFQ	N/A	Voice	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Producer Accumulator	963.75	963.75	963.75	963.75

Table 5 - Cost Information

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
Producer Accumulator	0	1	481,875.00	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	60.00	900.00	90.00	1,350.00

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 Number	Fail. Transactions Value
2019-10-15	Amius Limited	213800C1JRHXH05QC19	United Kingdom				0	0	0			0	0	0

Table 2 - Type of Financial Instrument

Financial Instrument	Instrument Classification	Currency
Exotic S_ 50.00 USD lots	Exotic	USD

Table 3 - Price Information

Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Exotic		1			967.75	19:13:00	45.00	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	967.75	967.75	967.75	967.75

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Exotic	96.53	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
Exotic	1	1	988,875.00	0	1	45.00	45.00	0

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	630.00

01 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 Number	Fail. Transactions Value
2019-11-01	Amius Limited	213800C1JRHXHO5QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Financial Instrument	Instrument Classification	Currency
Exotic S_ 50.00 USD lots	Exotic	USD

Table 3 - Price Information

Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Exotic		1			960.50	17:55:00	30.00	RFQ	N/A	Voice	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Exotic	960.50		960.50	960.50

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Exotic	11.88	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	192,050.00	0	1	30.00	30.00	0

Table 9 - Timings

Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)
Exotic	600.00	900.00	900.00	1,350.00

05 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 Number	Fail. Transactions Value
2019-11-05	Amius Limited	213800C1JRHXHO5QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Financial Instrument	Instrument Classification	Currency
Consumer Accumulator S_ 50.00 USD lots	Consumer Accumulator	USD
Exotic S_ 50.00 USD lots	Exotic	USD

Table 3 - Price Information

Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Consumer Accumulator		1			971.75	18:12:00	5.00	RFQ	N/A	Voice	N/A
Exotic		1			971.75	18:12:00	5.00	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	971.75		971.75	971.75
Exotic	966.13		967.53	960.50

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Consumer Accumulator	7.87	0	0	0.00	http://www.amius.com		as per ex-post
Exotic	12.68	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	242,937.50	0	1	5.00	5.00	0
Exotic	2	2	384,425.00	0	2	5.00	5.00	0

Table 9 - Timings

Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)
Consumer Accumulator	720.00	600.00	1,080.00	900.00
Exotic	810.00	540.00	1,170.00	780.00

07 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 Number	Fail. Transactions Value
2019-11-07	Amius Limited	213800C1JRHXH05QC19	United Kingdom				0	0				0	0	0

Table 2 - Type of Financial Instrument

Financial Instrument	Instrument Classification	Currency
Exotic S_ 50.00 USD lots	Exotic	USD

Table 3 - Price Information

Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Exotic		1			964.25	16:27:00	15.00	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	964.25		964.25	964.25

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Exotic	28.07	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	723,187.50	0	1	15.00	15.00	0

Table 9 - Timings

Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)
Exotic		420.00	1,200.00	630.00
				1,800.00

12 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 Number	Fail. Transactions Value
2019-11-12	Amius Limited	213800C1JRHXH05QC19	United Kingdom				0	0				0	0	0

Table 2 - Type of Financial Instrument

Financial Instrument	Instrument Classification	Currency
Producer Accumulator S_ 50.00 USD lots	Producer Accumulator	USD

Table 3 - Price Information

Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Producer Accumulator		1			957.75	17:00:00	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
Producer Accumulator	957.75		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	0.00	http://www.amius.com		as per ex-post

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction Size exec	Median Transaction Size all	Designated Mkt. Makers
Producer Accumulator	1	1	19,800.00	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)
Producer Accumulator		0.00	0.00	0.00
				0.00

19 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 Number	Fail. Transactions Value
2019-11-19	Amius Limited	213800C1JRHXH05QC19	United Kingdom				0	0				0	0	0

Table 2 - Type of Financial Instrument

Financial Instrument	Instrument Classification	Currency
Producer Accumulator S_ 50.00 USD lots	Producer Accumulator	USD

Table 3 - Price Information

Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Producer Accumulator		1			948.25	19:02:25	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
Producer Accumulator	948.25		948.25	948.25

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Producer Accumulator	3.98	0	0	0.00	http://www.amius.com		as per ex-post

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction Size exec	Median Transaction Size all	Designated Mkt. Makers
Producer Accumulator	1	1	47,412.50	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)
Producer Accumulator		540.00	0.00	810.00
				0.00

22 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 Number	Fail. Transactions Value
2019-11-22	Amius Limited	213800C1JRHXH05QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Financial Instrument	Instrument Classification	Currency
Producer Accumulator S_ 50.00 USD lots	Producer Accumulator	USD

Table 3 - Price Information

Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Producer Accumulator		1			945.25	12:21:00	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
Producer Accumulator	945.25		945.25	945.25

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Producer Accumulator	9.09	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	0	1	59,325.00	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)
Producer Accumulator	600.00		57,129.00	900.00

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 Number	Fail. Transactions Value
2019-11-26	Amius Limited	213800C1JRHXH05QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Financial Instrument	Instrument Classification	Currency
Producer Accumulator S_ 50.00 USD lots	Producer Accumulator	USD

Table 3 - Price Information

Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Producer Accumulator		1			941.50	12:01:00	0.40	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	941.50		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	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	0	1	20,237.50	0	1	0.40	0.40	0

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

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
2019-11-27	Amius Limited	213800C1JRHXH05QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Financial Instrument	Instrument Classification	Currency
Producer Accumulator S_ 50.00 USD lots	Producer Accumulator	USD

Table 3 - Price Information

Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Producer Accumulator		1			934.00	10:11:00	1.00	RFQ	N/A	Email	N/A
Producer Accumulator		1			914.75	14:33:00	20.00	RFQ	N/A	Im	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Producer Accumulator	924.38		915.69	914.75

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Producer Accumulator	49.54	0	0	0.00	http://www.amius.com		as per ex-post

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction Size exec	Median Transaction Size all	Designated Mkt. Makers
Producer Accumulator	1	2	961,450.00	0	2	10.50	10.50	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	19,226.00		10,819.00	19,552.00

09 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
2019-12-09	Amius Limited	213800C1JRHXH05QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Financial Instrument	Instrument Classification	Currency
Producer Accumulator S_ 50.00 USD lots	Producer Accumulator	USD

Table 3 - Price Information

Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Producer Accumulator		1			926.50	14:31:50	20.00	RFQ	N/A	Voice	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
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	52.27	0	0	0.00	http://www.amius.com		as per ex-post

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction Size exec	Median Transaction Size all	Designated Mkt. Makers
Producer Accumulator	1	1	926,500.00	0	1	20.00	20.00	0

Table 9 - Timings

Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)
Producer Accumulator	1,200.00	660.00	1,800.00	990.00

12 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
2019-12-12	Amius Limited	213800C1JRHXH05QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Financial Instrument	Instrument Classification	Currency
Exotic S_ 50.00 USD lots	Exotic	USD

Table 3 - Price Information

Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Exotic		1			926.75	15:00:00	74.00	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	926.75		926.75	926.75

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Exotic	79.12	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	3,428,975.00	0	1	74.00	74.00	0

Table 9 - Timings

Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)
Exotic	50.00	1,320.00	75.00	1,980.00

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	213800C1JRHXH05QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Financial Instrument	Instrument Classification	Currency
Producer Accumulator S_ 50.00 USD lots	Producer Accumulator	USD

Table 3 - Price Information

Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Producer Accumulator		1			949.50	23:29:00	0.40	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	949.50		949.50	949.50

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Producer Accumulator	1.10	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	0	1	18,990.00	0	1	0.40	0.40	0

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	2,370.00

17 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
2019-12-17	Amius Limited	213800C1JRHXHO5QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Financial Instrument	Instrument Classification	Currency
Producer Accumulator S_ 50.00 USD lots	Producer Accumulator	USD

Table 3 - Price Information

Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Producer Accumulator		1			949.96	12:04:44	20.00	RFQ	N/A	Im	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
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	91.48	0	0	0.00	http://www.amius.com		as per ex-post

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction Size exec	Median Transaction Size all	Designated Mkt. Makers
Producer Accumulator	2	2	2,377,214.30	0	2	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	660.00	540.00	780.00	570.00

20 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
2019-12-20	Amius Limited	213800C1JRHXHO5QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Financial Instrument	Instrument Classification	Currency
Producer Accumulator S_ 50.00 USD lots	Producer Accumulator	USD

Table 3 - Price Information

Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Producer Accumulator		1			968.00	22:51:00	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
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	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	0	1	96,800.00	0	1	2.00	2.00	0

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	846.00

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	213800C1JRHXHO5QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Financial Instrument	Instrument Classification	Currency
Exotic S_ 50.00 USD lots	Exotic	USD

Table 3 - Price Information

Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Exotic		1			961.00	14:30:02	22.05	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	961.00		961.00	961.00

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Exotic	109.37	0	0	0.00	http://www.amius.com		as per ex-post

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction Size exec	Median Transaction Size all	Designated Mkt. Makers
Exotic	1	1	1,059,502.50	0	1	22.05	22.05	0

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	2,340.00	720.00	3,510.00

02 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
2019-10-02	Amius Limited	213800C1JRHXHO5QC19	United Kingdom				0	0	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			12.83	17:10:00	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
Producer Accumulator	12.87	12.92	12.81	12.96

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://www.amius.com		as per ex-post

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction Size exec	Median Transaction Size all	Designated Mkt. Makers
Producer Accumulator	1	3	3,907,904.00	0	3	45.00	45.00	0

Table 9 - Timings

Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)
Producer Accumulator	30,760.00	27,540.00	1,170.00	450.00

04 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
2019-10-04	Amius Limited	213800C1JRHXHO5QC19	United Kingdom				0	0	0			0	0	0

Table 2 - Type of Financial Instrument

Financial Instrument	Instrument Classification	Currency
Consumer Accumulator SB 1120.00 USD lots	Consumer Accumulator	USD

Table 3 - Price Information

Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Consumer Accumulator		1			12.77	15:08:41	172.00	RFQ	N/A	Email	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Consumer Accumulator	12.77	12.77	12.77	12.77

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Consumer Accumulator	197.46	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	2,460,012.80	0	1	172.00	172.00	0

Table 9 - 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	6,210.00	2,520.00

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 Number	Fail. Transactions Value
2019-10-14	Amius Limited	213800C1JRHXHO5QC19	United Kingdom				0	0	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			12.54	17:25:00	20.00	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	12.54	12.54	12.54	12.54

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Producer Accumulator	37.31	0	0	0.00	http://www.amius.com		as per ex-post

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction Size exec	Median Transaction Size all	Designated Mkt. Makers
Producer Accumulator	1	1	280,896.00	0	1	20.00	20.00	0

Table 9 - Timings

Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)
Producer Accumulator	2,160.00	3,448.00	3,240.00	5,172.00

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 Number	Fail. Transactions Value
2019-10-15	Amius Limited	213800C1JRH5QC19	United Kingdom				0	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			12.55	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		12.55	12.55

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Producer Accumulator	36.59	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
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 Number	Fail. Transactions Value
2019-10-24	Amius Limited	213800C1JRH5QC19	United Kingdom				0	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

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Producer Accumulator	117.67	0	0	0.00	http://www.amius.com		as per ex-post

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction Size exec	Median Transaction Size all	Designated Mkt. Makers
Producer Accumulator	1	1	685,440.00	0	1	50.00	50.00	0

Table 9 - Timings

Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)
Producer Accumulator	0.00	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 Number	Fail. Transactions Value
2019-10-28	Amius Limited	213800C1JRH5QC19	United Kingdom				0	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			12.58	15:36:18	50.00	RFQ	N/A	Im	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Producer Accumulator	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	0.00	http://www.amius.com		as per ex-post

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction Size exec	Median Transaction Size all	Designated Mkt. Makers
Producer Accumulator	1	1	704,480.00	0	1	50.00	50.00	0

Table 9 - Timings

Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)
Producer Accumulator	300.00	540.00	450.00	810.00

31 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
2019-10-31	Amius Limited	213800C1JRHXH05QC19	United Kingdom			0	0	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			12.35	14:39:55	100.00	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	12.35		12.35	12.35

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Producer Accumulator	157.85	0	0	0.00	http://www.amius.com		as per ex-post

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction Size exec	Median Transaction Size all	Designated Mkt. Makers
Producer Accumulator	1	1	1,383,200.00	0	1	100.00	100.00	0

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		540.00	900.00

01 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 Number	Fail. Transactions Value
2019-11-01	Amius Limited	213800C1JRHXH05QC19	United Kingdom			0	0	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			12.36	15:59:40	100.00	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	12.38		12.38	12.40

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Producer Accumulator	1,084.86	0	0	5,600.00	http://www.amius.com		as per ex-post

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction Size exec	Median Transaction Size all	Designated Mkt. Makers
Producer Accumulator	2	2	3,467,520.00	0	2	125.00	125.00	0

Table 9 - Timings

Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)
Producer Accumulator	4,350.00		570.00	5,190.00

05 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 Number	Fail. Transactions Value
2019-11-05	Amius Limited	213800C1JRHXH05QC19	United Kingdom			0	0	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			12.65	14:38:09	100.00	RFQ	N/A	Im	N/A
Producer Accumulator		1			12.66	16:21:03	100.00	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	12.67		12.66	12.65

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Producer Accumulator	523.49	0	0	3,360.00	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	3	3	3,119,200.00	0	3	100.00	100.00	0

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	1,660.00		500.00	810.00

13 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 Number	Fail. Transactions Value
2019-11-13	Amius Limited	213800C1JRHXH05QC19	United Kingdom			0	0	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			12.75	13:33:39	25.00	RFQ	N/A	Email	N/A
Producer Accumulator		1			12.85	16:29:25	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	12.83		12.87	12.90

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Producer Accumulator	274.80	0	0	5,040.00	http://www.amius.com		as per ex-post

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction Size exec	Median Transaction Size all	Designated Mkt. Makers
Producer Accumulator	2	3	2,161,600.00	0	3	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	55,680.00	2,940.00	8,910.00	1,530.00

14 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 Number	Fail. Transactions Value
2019-11-14	Amius Limited	213800C1JRHXH05QC19	United Kingdom			0	0	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			12.83	14:40:59	100.00	RFQ	N/A	Im	N/A
Producer Accumulator		1			12.86	17:25:48	20.00	RFQ	N/A	Voice	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Producer Accumulator	12.85		12.84	12.86

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Producer Accumulator	172.20	0	0	4,032.00	http://www.amius.com		as per ex-post

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction Size exec	Median Transaction Size all	Designated Mkt. Makers
Producer Accumulator	2	2	1,725,024.00	0	2	60.00	60.00	0

Table 9 - Timings

Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)
Producer Accumulator	240.00	0.00	330.00	0.00

20 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 Number	Fail. Transactions Value
2019-11-20	Amius Limited	213800C1JRHXH05QC19	United Kingdom			0	0	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			12.90	15:44:40	200.00	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	12.90		12.90	12.90

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Producer Accumulator	367.36	0	0	6,720.00	http://www.amius.com		as per ex-post

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction Size exec	Median Transaction Size all	Designated Mkt. Makers
Producer Accumulator	1	1	2,889,600.00	0	1	200.00	200.00	0

Table 9 - Timings

Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)
Producer Accumulator	420.00	0.00	630.00	0.00

22 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 Number	Fail. Transactions Value
2019-11-22	Amius Limited	213800C1JRHXH05QC19	United Kingdom			0	0	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			13.67	16:59:03	0.00	RFQ	N/A	Im	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Producer Accumulator	13.43	13.54	12.90	13.72

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Producer Accumulator	1,024.59	0	0	26,880.00	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	3	3	7,591,360.00	0	3	100.00	100.00	0

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

27 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 Number	Fail. Transactions Value
2019-11-27	Amius Limited	213800C1JRHXH05QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Financial Instrument	Instrument Classification	Currency
Consumer Accumulator SB 1120.00 USD lots	Consumer Accumulator	USD

Table 3 - Price Information

Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Consumer Accumulator		1			12.81	14:20:00	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
Consumer Accumulator	12.85	12.85	12.81	12.88

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	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	971,768.00	0	2	33.75	33.75	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	960.00	840.00	1,440.00	1,260.00

29 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 Number	Fail. Transactions Value
2019-11-29	Amius Limited	213800C1JRHXH05QC19	United Kingdom			0	0	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			12.98	14:18:10	50.00	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	12.98	12.98	12.98	12.98

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Producer Accumulator	64.58	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
Producer Accumulator	1	1	726,880.00	0	1	50.00	50.00	0

Table 9 - Timings

Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)
Producer Accumulator	420.00	600.00	630.00	900.00

05 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
2019-12-05	Amius Limited	213800C1JRHXH05QC19	United Kingdom				0	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			13.07	10:27:00	180.00	RFQ	N/A	Im	N/A
Producer Accumulator		1			13.69	17:47:44	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	13.38		13.15	13.07
				13.69

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Producer Accumulator	367.79	0	0	1,400.00	http://www.amius.com		as per ex-post

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction Size exec	Median Transaction Size all	Designated Mkt. Makers
Producer Accumulator	1	2	3,018,232.00	0	2	102.50	102.50	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	300.00		450.00	330.00
				630.00

09 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
2019-12-09	Amius Limited	213800C1JRHXH05QC19	United Kingdom				0	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			13.35	16:38:15	50.00	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	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	58.84	0	0	0.00	http://www.amius.com		as per ex-post

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction Size exec	Median Transaction Size all	Designated Mkt. Makers
Producer Accumulator	1	1	747,600.00	0	1	50.00	50.00	0

Table 9 - Timings

Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)
Producer Accumulator	180.00		1,200.00	270.00
				1,800.00

10 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
2019-12-10	Amius Limited	213800C1JRHXH05QC19	United Kingdom				0	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			14.19	17:20:52	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
Producer Accumulator	14.19		14.19	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	0	1,400.00	http://www.amius.com		as per ex-post

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction Size exec	Median Transaction Size all	Designated Mkt. Makers
Producer Accumulator	1	1	397,320.00	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	420.00		120.00	630.00
				180.00

11 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
2019-12-11	Amius Limited	213800C1JRHXH05QC19	United Kingdom			0	0	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			13.41	14:26:00	100.00	RFQ	N/A	Email	N/A
Producer Accumulator		1			14.20	17:15:48	100.00	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	13.81		13.82	13.41
				14.20

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Producer Accumulator	404.67	0	0	0.00	http://www.amius.com		as per ex-post

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction Size exec	Median Transaction Size all	Designated Mkt. Makers
Producer Accumulator	2	2	3,092,544.00	0	2	100.00	100.00	0

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		5,160.00	450.00
				5,280.00

16 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
2019-12-16	Amius Limited	213800C1JRHXH05QC19	United Kingdom			0	0	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			13.47	14:44:00	100.00	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

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
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	Median Transaction Size exec	Median Transaction Size all	Designated Mkt. Makers
Producer Accumulator	0	1	1,508,640.00	0	1	100.00	100.00	0

Table 9 - Timings

Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)
Producer Accumulator	120.00		180.00	180.00
				270.00

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 Number	Fail. Transactions Value
2019-12-18	Amius Limited	213800C1LJRHXHO5QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Financial Instrument	Instrument Classification	Currency
Consumer Accumulator SB 1120.00 USD lots	Consumer Accumulator	USD
Producer Accumulator SB 1120.00 USD lots	Producer Accumulator	USD

Table 3 - Price Information

Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Consumer Accumulator		1			13.47	16:11:41	82.00	RFQ	N/A	Im	N/A
Producer Accumulator		1			13.47	16:11:47	82.00	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	13.47		13.47	13.47
Producer Accumulator	13.47		13.47	13.47

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Consumer Accumulator	138.85	0	0	0.00	http://www.amius.com		as per ex-post
Producer Accumulator	143.56	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	1,237,084.80	0	1	82.00	82.00	0
Producer Accumulator	1	1	1,237,084.80	0	1	82.00	82.00	0

Table 9 - 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	480.00	720.00
Producer Accumulator		480.00	480.00	720.00

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	213800C1LJRHXHO5QC19	United Kingdom			0	0	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			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. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Producer Accumulator	14.08		13.84	14.35

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Producer Accumulator	839.56	0	0	1,400.00	http://www.amius.com		as per ex-post

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction Size exec	Median Transaction Size all	Designated Mkt. Makers
Producer Accumulator	2	2	6,151,432.00	0	2	198.50	198.50	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		870.00	2,850.00	1,230.00
				3,060.00

20 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
2019-12-20	Amius Limited	213800C1LJRHXHO5QC19	United Kingdom			0	0	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			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
Producer Accumulator	14.35		14.35	14.35

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Producer Accumulator	683.06	0	0	11,200.00	http://www.amius.com		as per ex-post

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction Size exec	Median Transaction Size all	Designated Mkt. Makers
Producer Accumulator	1	1	3,214,400.00	0	1	200.00	200.00	0

Table 9 - Timings

Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)
Producer Accumulator	900.00	3,600.00	1,350.00	5,400.00

30 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
2019-10-30	Amius Limited	213800C1JRHXHO5QC19	United Kingdom				0	0	0			0	0	0

Table 2 - Type of Financial Instrument

Financial Instrument	Instrument Classification	Currency
Consumer Accumulator SM 100.00 USD lots	Consumer Accumulator	USD

Table 3 - Price Information

Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Consumer Accumulator		1			306.50	14:17:08	11.00	RFQ	N/A	Email	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Consumer Accumulator	308.35		308.35	306.50
				310.20

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Consumer Accumulator	57.26	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	674,300.00	0	2	11.00	11.00	0

Table 9 - Timings

Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)
Consumer Accumulator		300.00	2,880.00	450.00
				4,320.00

31 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
2019-10-31	Amius Limited	213800C1JRHXHO5QC19	United Kingdom				0	0	0			0	0	0

Table 2 - Type of Financial Instrument

Financial Instrument	Instrument Classification	Currency
Consumer Accumulator SM 100.00 USD lots	Consumer Accumulator	USD

Table 3 - Price Information

Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Consumer Accumulator		1			308.00	14:00:00	22.00	RFQ	N/A	Email	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Consumer Accumulator	308.00		308.00	308.00
				308.00

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Consumer Accumulator	57.26	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	677,600.00	0	1	22.00	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		15,126.00	60.00	22,689.00
				90.00

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 Number	Fail. Transactions Value
2019-11-18	Amius Limited	213800C1JRHXHO5QC19	United Kingdom				0	0	0			0	0	0

Table 2 - Type of Financial Instrument

Financial Instrument	Instrument Classification	Currency
Consumer Accumulator SM 100.00 USD lots	Consumer Accumulator	USD

Table 3 - Price Information

Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Consumer Accumulator		1			314.10	15:55:00	3.00	RFQ	N/A	Email	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Consumer Accumulator	315.38		315.38	314.10
				316.40

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Consumer Accumulator	76.31	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	6	6	568,380.00	0	6	3.00	3.00	0

Table 9 - 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
				2,700.00

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 Number	Fail. Transactions Value
2019-11-26	Amius Limited	213800C1JRHXH05QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Financial Instrument	Instrument Classification	Currency
Consumer Accumulator SM 100.00 USD lots	Consumer Accumulator	USD

Table 3 - Price Information

Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Consumer Accumulator		1			303.00	14:35:25	22.00	RFQ	N/A	Email	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
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 (%)
Consumer Accumulator	59.55	0	0	1,650.00	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	666,600.00	0	1	22.00	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	450.00

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	213800C1JRHXH05QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Financial Instrument	Instrument Classification	Currency
Consumer Accumulator SM 100.00 USD lots	Consumer Accumulator	USD

Table 3 - Price Information

Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Consumer Accumulator		1			297.80	14:01:00	5.00	RFQ	N/A	Email	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
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	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	148,900.00	0	1	5.00	5.00	0

Table 9 - Timings

Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)
Consumer Accumulator	17,760.00	6,709.00	26,640.00	10,063.50

09 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
2019-12-09	Amius Limited	213800C1JRHXH05QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Financial Instrument	Instrument Classification	Currency
Consumer Accumulator SM 100.00 USD lots	Consumer Accumulator	USD

Table 3 - Price Information

Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Consumer Accumulator		1			302.70	11:03:31	5.50	RFQ	N/A	Email	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Consumer Accumulator	302.70		302.70	302.70

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Consumer Accumulator	14.89	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	166,485.00	0	1	5.50	5.50	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	1,560.00	4,020.00	2,340.00	6,030.00