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Table 1 - Evecution 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 2020-01-21 Amius Limited 213800C1LJRHXHO5QC19 United Kingdom 0 0

Table 2 - Type of Financial Instrument

Consumer Accumulator BO 600.00 USD lots Consumer Accumulator USD

Instrument Time (T) Size Range Average Executed Total Executed Price Time of Execution Transaction Size Trading System Trading Mode Trading Platform Best Bid / Offer 19:04:00 20.00 RFQ N/A Consumer Accumulator 33.05 Im

Table 4 - Price Information

Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price Consumer Accumulator 33.05 33.05 33.05

Table 5 - Cost Information

Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%)

Consumer Accumulator 22.57 0 0 0.00 http://wwww.amius.com

Table 6 - Likelihood of Execution

Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exec Median Transaction Size all Designated Mkt. Makers 1 Consumer Accumulator 396.600.00 0

Table 9 - Timings

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

13 Feb 2020

Table 1 - Execution Venue

As Of Venue Country of Authority Mkt Segment Mkt Segment Identifier Outages Outage number Outage Avg. Duration Sched. Auction Sched. Auction Number Sched. Auction Duration Fail. Transactions Fail. Transactions Number Fail. Transactions Value 2020-02-13 Amius Limited 213800C1LJRHXHO5QC19 United Kingdom

Table 2 - Type of Financial Instrument

Exotic BO 600.00 USD lots Exotic

Table 3 - Price Information

Instrument Time (T) Size Range Average Executed Total Executed Price Time of Execution Transaction Size Trading System Trading Mode Trading Platform Best Bid / Offer 31.10 13:00:00 30.00 RFQ Exotic N/A

Table 4 - Price Information

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

Table 5 - Cost Information

Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%) Exotic 81.97 0 0.00 http://wwww.amius.com as per ex-post

Table 6 - Likelihood of Execution

Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exec Median Transaction Size all Designated Mkt. Makers 559.800.00 30.00 0 1 0

Exotic Table 9 - Timings

Instrument Mean Elapsed Acceptance & Execution(s) Mean Elapsed Request & Provision(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s) 78,900.00

19 Feb 2020

Table 1 - Execution Venue

As Of Venue LEI Country of Authority Mkt Segment Mkt Segment Mkt Segment Identifier Outages Outage number Outage Avg. Duration Sched. Auction Number Sched. Auction Duration Fail. Transactions Fail. Transactions Number Fail. Transactions Value 2020-02-19 Amius Limited 213800C1LJRHXHO5QC19 United Kingdom

Table 2 - Type of Financial Instrument

Exotic BO 600 00 USD lots Exotic LISD

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 30.40 10:38:00 20.00 RFQ N/A Voice

Table 4 - Price Information Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price 30.40

Exotic 30.40 Table 5 - Cost Information

Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%) Exotic 74.25 0 0 0.00 http://wwww.amius.com as per ex-post

30.40

Table 6 - Likelihood of Execution

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

Instrument Mean Elapsed Acceptance & Execution(s) Mean Elapsed Request & Provision(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s) Exotic 8,520.00 63,600,00 12,780.00 95,400.00

12 Mar 2020
Table 1 - Execution Venue
As Of Venue LEI Country of Authority Mkt Segment Mkt Segment Identifier Outages Outage number Outage Avg. Duration Sched. Auction Sched. Auction Number Sched. Auction Duration Fail. Transactions Fail. Transactions Value
2020-03-12 Amius Limited 213800C1LJRHXH05OC19 United Kingdom 0 0 0 0
Table 2 - Type of Financial Instrument
Financial Instrument
Exotic BO 00.00 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 26.80 17:59:00 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 26.80 26.80 26.80 26.80
Table 5 - Cost Information
Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%)
Exotic 51.68 0 0 0.00 http://wwww.amius.com as per ex-post
Table 6 - Likelihood of Execution
Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exec Median Transaction Size all Designated Mkt. Makers
Exotic 1 1 241,200.00 0 1 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 150.00 1,920.00 1,920.00 1,920.00 2,880.00
P
25 Mar 2020
Table 1 - Execution Venue
As Of Venue LEI Country of Authority Mkt Segment Mkt Segment Mkt Segment Identifier Outages Outage number Outage Avg. Duration Sched. Auction Sched. Auction Duration Fail. Transactions Fail. Transactions Value
2020-03-25 Amius Limited 213800C1LJRHXH05QC19 United Kingdom 0 0 0 0
Table 2 - Type of Financial Instrument
Financial Instrument
Exotic BP 62500.00 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 Platform Best Bid / Offer
Exotic 1 1.19 19:22:00 6.53 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 1.19 1.19 1.19
Table 5 - Cost Information
Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%)
Exotic 12.22 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
Exotic 0 1 487,301.25 0 1 6.53 6.53 0
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 443,606.00 840.00 665,409.00 1,260.00
R
19 Mar 2020
Table 1 - Execution Venue
As Of Venue LEI Country of Authority Mkt Segment Mkt S
2020-03-19 Amius Limited 213800CLIJRHXH05QC19 United Kingdom 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 Execution Transaction Size Trading System Trading Platform Best Bid / Offer
Exotic 1 0.19 13:00:00 129.15 RFQ N/A Voice N/A
Table 4 - Price Information
Table 4 - Price Information Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price
Table 4 - Price Information Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Exotic 0.19 0.19 0.19 0.19 0.19
Table 4 - Price Information Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Exotic 0.19 0.19 0.19 0.19 Table 5 - Cost Information
Table 4 - Price Information Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price Exotic 0.19 0.19 0.19 0.19 Table 5 - Cost Information Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%)
Table 4 - Price Information Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Exotic 0.19 0.19 0.19 0.19 Table 5 - Cost Information
Table 4 - Price Information Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price Exotic 0.19 0.19 0.19 0.19 Table 5 - Cost Information Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%)
Table 4 - Price Information Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price Exotic 0.19 0.19 0.19 0.19 0.19 Table 5 - Cost Information Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates (%) Exotic 402.95 0 0 0 0.00 http://wwww.amius.com as per ex-post
Table 4 - Price Information Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price Exotic 0.19 0.19 0.19 0.19 Table 5 - Cost Information Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%) Exotic 402.95 0 0 0.00 http://wwww.amius.com as per ex-post Table 6 - Likelihood of Execution
Table 4 - Price Information Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price Exotic 0.19 0.19 0.19 0.19 Table 5 - Cost Information Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%) Exotic 402.95 0 0 0.00 http://wwww.amius.com as per ex-post Table 6 - Likelihood of Execution Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exec Median Transaction Size all Designated Mkt. Makers
Table 4 - Price Information Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price Exotic 0.19 0.19 0.19 0.19 0.19 Table 5 - Cost Information Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%) Exotic 402.95 0 0 0 0.00 http://wwww.amius.com as per ex-post Table 6 - Likelihood of Execution Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exec Median Transaction Size all Designated Mkt. Makers Exotic 1 2,500,344.00 0 1 129.15 129.15 0 Table 9 - Timings
Table 4 - Price Information Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price Exotic 0.19 0.19 0.19 0.19 Table 5 - Cost Information Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%) Exotic 402.95 0 0 0.00 http://www.amius.com as per ex-post Table 6 - Likelihood of Execution Table 1 - Tans. Executed 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 2,500,344.00 0 1 1 129.15 129.15 0 0

Consumer Accumulator

08 lan 2020 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 2020-01-08 Amius Limited 213800C1LJRHXHO5QC19 United Kingdom Table 2 - Type of Financial Instrument Consumer Accumulator C 50.00 USD lots Consumer Accumulator USD Table 3 - Price Information Instrument Time (T) Size Range Average Executed Total Executed Price Time of Execution Transaction Size Trading System Trading Mode Trading Platform Best Bid / Offer Consumer Accumulator 389 75 14:35:44 Table 4 - Price Information Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price Consumer Accumulator 389.75 389.75 Table 5 - Cost Information Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%) Consumer Accumulator 13.16 0 0 0.00 http://wwww.amius.com Table 6 - Likelihood of Execution Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exec Median Transaction Size exec Median Transaction Size all Designated Mkt. Makers Consumer Accumulator Table 9 - Timings Instrument Mean Elapsed Acceptance & Execution(s) Mean Elapsed Request & Provision(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s) Consumer Accumulator 900.00 11.250.00 09 Jan 2020 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 2020-01-09 Amius Limited 213800C1LJRHXHO5QC19 United Kingdom 0 0 Table 2 - Type of Financial Instrument Producer Accumulator C 50.00 USD lots Producer Accumulator USD Table 3 - Price Information Instrument Time (T) Size Range Average Executed Total Executed Price Time of Execution Transaction Size Trading System Trading Mode Trading Platform Best Bid / Offer Producer Accumulator 400.25 22:57:00 Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price Producer Accumulator 400.25 400.25 400.25 Table 5 - Cost Information Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%) Producer Accumulator 4.93 0 0 0.00 http://wwww.amius.com as per ex-post Table 6 - Likelihood of Execution Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exec Median Transaction Size all Designated Mkt. Makers Producer Accumulator 40,025.00 Table 9 - Timings Instrument Mean Elapsed Acceptance & Execution(s) Mean Elapsed Request & Provision(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s) Producer Accumulator 360.00 8,818.00 540.00 10 Jan 2020 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 2020-01-10 Amius Limited 213800C1LJRHXHO5QC19 United Kinadom 0 Table 2 - Type of Financial Instrument Consumer Accumulator C_ 50.00 USD lots Consumer Accumulator Table 3 - Price Information Instrument Time (T) Size Range Average Executed Total Executed Price Time of Execution Transaction Size Trading System Trading Mode Trading Platform Best Bid / Offer 395.25 16:08:00 5.91 RFO N/A Fmail Consumer Accumulator Table 4 - Price Information Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price Consumer Accumulator 394 63 394 09 394 00 395 25 Table 5 - Cost Information Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%) Consumer Accumulator 0 0.00 http://wwww.amius.com as per ex-post Table 6 - Likelihood of Execution Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exec Median Transaction Size all Designated Mkt. Makers Consumer Accumulator 2 1,653,396.38 Table 9 - Timings Instrument Mean Elapsed Acceptance & Execution(s) Mean Elapsed Request & Provision(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s)

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2020-01-28 Amius Limited 21380CCLIDRIMHOSQC19 United Kingdom 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	
Table 2 - Type of Financial Instrument Financial Instrument Financial Instrument Financial Instrument Size and	
Financial Instrument Instrument C Si,00 USD USD USD WSD	
Producer Accumulator C 50.00 USD lots Producer Accumulator USD Table 3 - Price Information Instrument Time (T) Size Range Average Executed Total Executed Price Image of Execution Transaction Size Trading System Trading Mode Trading Platform Best Bid / Offer Producer Accumulator 1 396.00 15:09:28 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 396.00 396.00 396.00 396.00 396.00 Table 5 - Cost Information Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%) Producer Accumulator 3.24 0 0 0 0 0.00 http://wwww.amius.com as per ex-post Table 6 - Likelihood of Execution Instrument Order Received Trans. Executed Total Notional Value Of Costs (Modified Median Transaction Size exec Median Transaction Size all Designated Mkt. Makers Producer Accumulator 1 1 19,800.00 0 1 1 1.00 1.00 0	
Table 3 - Price Information Instrument Time (T) Size Range Average Executed Total Executed Price Time of Execution Transaction Size Trading System Trading Mode Trading Platform Best Bid Offer Producer Accumulator 1 396.00 15:09:28 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 396.00 396.00 396.00 396.00 396.00	
Instrument Time (T) Size Range Average Executed Total Execution Transaction Size Trading System Trading Mode Trading Platform Ny/A Im Ny/A Im Ny/A Transaction Size Trading Platform Ny/A Im Ny/A Transaction Size Trading Platform Ny/A Trading Platform Ny/A Transaction Size Trading Platform Ny/A Transaction Size Trading Platform Ny/A Transaction Size Trading Platform Ny/A Trading Platform Ny/A Transaction Size Trading Platform Ny/A Trading	
Producer Accumulator 1 396.00 15:09:28 1.00 RFQ N/A Im N/A Table 4 - Price Information Table 5 - Cost Information Table 5 - Cost Information Table 6 - Likelihood of Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%) Producer Accumulator 3.24 0 0 0 0.00 http://wwww.amius.com as per ex-post Table 6 - Likelihood of Execution Table 6 - Likelihood of Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%) Producer Accumulator 3.24 0 0 0 0.00 http://wwww.amius.com as per ex-post Table 6 - Likelihood of Execution Table 6 - Likelihood of Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%) As per ex-post Table 6 - Likelihood of Execution Table 6 - Likelihood of Execution Table 7 - Total Notional Value Cancelled or Withdrawn Rfq Received Modified Median Transaction Size exe Median Transaction Size all Designated Mkt. Makers Producer Accumulator 1 1 19,800.00 0 1 1.00 1.00 0.00 0.00 0.00 0.00	
Instrument Avg. Trans. Price Weighted Avg. Trans. Frice Lowest Executed Price Highest Executed Price Producer Accumulator 396.00 396.	
Producer Accumulator 396.00 396.0	Table 4 - Price Information
Table 5 - Cost Information Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%)	Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price
Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%) Producer Accumulator 3.24 0 0 0.00 http://wwww.amius.com as per ex-post Table 6 - Likelihood of Execution Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exe Median Transaction Size all Designated Mkt. Makers Producer Accumulator 1 1 19,800.0 0 0 1 1.00 0.00 1.00 0.00 0.00 0.0	
Producer Accumulator 3.24 0 0 0 0.00 http://wwww.amius.com as per ex-post Table 6 - Likelihood of Execution Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exec Median Transaction Size all Designated Mkt. Makers Producer Accumulator 1 1 19,800.00 0 1 1 1.00 1.00 0	Table 5 - Cost Information
Table 6 - Likelihood of Execution Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exec Median Transaction Size all Designated Mkt. Makers Producer Accumulator 1 1 19,800.00 0 1 1 1.00 1.00 0 0	
Instrument Orders Received Trans. Executed Producer Accumulator 1 1 1 19,800.00 0 1 1 1.00 Designated Mkt. Makers 1.00 1.00 0 1 1.00 0 1.00 0	
Producer Accumulator 1 1 19,800.00 0 1 1.00 0	
Table 5 - Timings	
Techniques Many Elevand Assertance & Experience Device Device Operation Operation	
Instrument Mean Elapsed Acceptance & Execution(s) Mean Elapsed Request & Provision(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s) Producer Accumulator 0.00 120.00 180.00	

06 Feb 2020 Table 1 - Execution Venue As Of Venue Country of Authority Mkt Segment Mkt Segment Identifier Outages Outage number Outage Avg. Duration Sched. Auction Sched. Auction Number Sched. Auction Duration Fail. Transactions Fail. Transactions Number Fail. Transactions Value 2020-02-06 Amius Limited 213800C1LJRHXHO5QC19 United Kingdom Table 2 - Type of Financial Instrument Consumer Accumulator C 50 00 USD lots Consumer Accumulator Producer Accumulator C 50.00 USD lots Producer Accumulator Instrument Time (T) Size Range Average Executed Total Executed Price Time of Execution Transaction Size Trading System Trading Mode Trading Platform Best Bid / Offer 15:55:08 40.00 RFO Consumer Accumulator 383.00 N/A Im N/A Producer Accumulator 390.50 16:54:54 2.00 RFO N/A Im N/A Table 4 - Price Information Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price Consumer Accumulator 385 25 385 25 383.00 Producer Accumulator 390.50 390.50 Table 5 - Cost Information Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%) Consumer Accumulator 0 107 28 0.00 http://wwww.amius.com Producer Accumulator 0.00 http://wwww.amius.com as per ex-post Table 6 - Likelihood of Execution Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exec Median Transaction Size all Designated Mkt. Makers Consumer Accumulator 2 813 750 00 Ω 30.50 30.50 Producer Accumulator 39,050.00 Table 9 - Timings Instrument Mean Elapsed Acceptance & Execution(s) Mean Elapsed Request & Provision(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s) Consumer Accumulator 120.00 240.00 150.00 270.00 Producer Accumulator 4.680.00 0.00 7,020.00 0.00 07 Feb 2020 Table 1 - Execution Venue Country of Authority Mkt Segment Mkt Segment Identifier Outages Outage number Outage Avg. Duration Sched. Auction Sched. Auction Number Sched. Auction Duration Fail. Transactions Fail. Transactions Number Fail. Transactions Value As Of Venue 2020-02-07 Amius Limited 213800C1LJRHXHO5QC19 United Kingdom Table 2 - Type of Financial Instrument Producer Accumulator C 50.00 USD lots Producer Accumulator USD Table 3 - Price Information Instrument Time (T) Size Range Average Executed Total Executed Price Time of Execution Transaction Size Trading System Trading Mode Trading Platform Best Bid / Offer Producer Accumulator 393.50 20:02:58 Table 4 - Price Information Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price Producer Accumulator 393.50 393.50 393.50 Table 5 - Cost Information Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%) 0.00 http://wwww.amius.com Producer Accumulator 2 79 0 0 as per ex-post Table 6 - Likelihood of Execution Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exec Median Transaction Size all Designated Mkt. Makers Producer Accumulator 19.675.00 Table 9 - Timings Instrument Mean Elapsed Acceptance & Execution(s) Mean Elapsed Request & Provision(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s) Producer Accumulator 0.00 0.00 0.00 0.00 18 Feb 2020 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 2020-02-18 Amius Limited 213800C1LJRHXHO5QC19 United Kingdom Table 2 - Type of Financial Instrument Financial Instrument Instrument Classification Currency Exotic C 50.00 USD lots Exotic USD Table 3 - Price Information Instrument Time (T) Size Range Average Executed Total Executed Price Time of Execution Transaction Size Trading System Trading Mode Trading Platform Best Bid / Offer 382.00 13:00:00 20.00 RFO Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price Exotic 382.00 382.00 382 00 382 00 Table 5 - Cost Information Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%) Exotic 29.70 0 0 0.00 http://wwww.amius.com as per ex-post Table 6 - Likelihood of Execution Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exec Median Transaction Size all Designated Mkt. Makers 382,000.00 Exotic Table 9 - Timings Instrument Mean Elapsed Acceptance & Execution(s) Mean Elapsed Request & Provision(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s)

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Exotic

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0.00

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
2020-02-21	Amius Limited	213800C1L1PHYHO50C10	United Kingdom		0) 0)	1			n	0	(

Table 2 - Type of Financial Instrument

ı	Financial Instrument	Instrument Classification	Currency	
ı	Consumer Accumulator C_ 50.00 USD lots	Consumer Accumulator	USD	
ı	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			383.00	14:43:22	78.00	RFQ	N/A	Im	N/A
Producer Accumulator		1			382.00	17:34:18	1.00	RFO	N/A	Im	N/A

Table 4 - Price Information

-	Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
-	Consumer Accumulator	383.00	383.00	383.00	383.00
	Producer Accumulator	382.00	382.00	382.00	382.00

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Uri	Rebates	Value of Costs (%)
Consumer Accumulator	261.78	0	0	0.00	http://wwww.amius.com		as per ex-post
Producer Accumulator	2.02	0	0	100.00	http://wwww.amius.com		as per ex-post

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction Size exec	Median Transaction Size all	Designated Mkt. Makers
Consumer Accumulator	1	1	1,493,700.00	0	1	78.00	78.00	0
Producer Accumulator	1	1	19.100.00	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)
Consumer Accumulator	300.00	180.00	450.00	270.00
Producer Accumulator	0.00	0.00	0.00	0.00

24 Feb 2020

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 F	ail. Transactions Number	Fail. Transactions Value
2020-02-24	Amius Limited 2	13800C1LJRHXHO5QC19	United Kingdom		0	0	(0	0	0

Table 2 - Type of Financial Instrument

Financial Instrument	Instrument Classification	Currenc
Producer Accumulator C 50.00 USD lots	Producer Accumulator	LISD

Table 3 - Price Information

Instrumer	t Time (T) Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Producer Accum	ulator	1			380.75	23:35:00	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	386.75	386.75	380.75	392.75

Table 5 - Cost Information

Producer Accumulator 57.62 0 0 0.00 http://wwww.amius.com as per ex-post	- 14	Instrument	Execution Fees	Modifications	market Data	3rd Party Fees	Uri	Kepates	value of Costs (%)
	П	Producer Accumulator	57.62	0	0	0.00	http://wwww.amius.com		as per ex-post

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction Size exec	Median Transaction Size all	Designated Mkt. Makers
Producer Accumulator	2	2	392,750.00	0	2	8.00	8.00	0

Thisti unitent	Mean Elapseu Acceptance & Execution(s)	Mean Elapseu Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)
Producer Accumulator	600.00	0.00	900.00	0.00

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
2020-02-25	Amius Limited	213800C1L1RHXHO50C19	United Kingdom		0	0	0	1			0	0	

Table 2 - Type of Financial Instrument

ı	Financial Instrument	Instrument Classification	Currency
ı	Consumer Accumulator C_ 50.00 USD lots	Consumer Accumulator	USD
ı	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			380.00	17:46:33	12.00	RFQ	N/A	Email	N/A
Producer Accumulator		1			382.00	23:12:00	0.76	RFO	N/A	Im	N/A

Table 4 - Price Information

	Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
ıl	Consumer Accumulator	380.00	380.00	380.00	380.00
	Producer Accumulator	382.00	382.00	382.00	382.00

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Consumer Accumulator	52.27	0	0	0.00	http://wwww.amius.com		as per ex-post
Producer Accumulator	2.28	0	0	0.00	http://wwww.amius.com		as per ex-post

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction Size exec	Median Transaction Size all	Designated Mkt. Makers
Consumer Accumulator	1	1	643,500.00	0	1	12.00	12.00	0
Producer Accumulator	1	1	14.516.00	0	1	0.76	0.76	0

Table 9 - Timings

Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)
Consumer Accumulator	1,380.00	420.00	2,070.00	630.00
Producer Accumulator	660.00	1,140.00	990.00	1,710.00

02 Mar 2020

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 F	ail. Transactions Number	Fail. Transactions Value
2020-03-02	Amius Limited	213800C1LJRHXHO5QC19	United Kingdom		0	0	()			0	0	0

Table 2 - Type of Financial Instrument

Financial Instrument	Instrument Classification	Currenc
Producer Accumulator C 50.00 USD lots	Producer Accumulator	LISD

Table 3 - Price Information

I	instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Produ	cer Accumulator		1			391.25	21:47:00	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	391.25	391.25	391.25	391.25

Table 5 - Cost Information

Producer Accumulator 0.90 0.00 http://www.amiuc.com ac.por.ev-poct	Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Uri	Kepates	value of Costs (%)
Froducer Accumulator 5.00 0 0.00 http://www.amids.com as per ex-post	Producer Accumulator	9.80	0	0	0.00	http://wwww.amius.com		as per ex-post

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction Size exec	Median Transaction Size all	Designated Mkt. Makers
Producer Accumulator	1	1	97,812.50	0	1	5.00	5.00	0

	Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	median Elapsed Request & Provision(s)
Ш	Producer Accumulator	1,020.00	120.00	1,530.00	180.00
11.5					

03 Mar 2020 Table 1 - Execution Venue

As Of	Venue	LEI	Country of Authority	Mkt Segment Mkt Segment Identifier	r Outages Outage num	nber Outage Avg. Duration	on Sched. Auction S	Sched. Auction Number	Sched. Auction Duration	Fail. Transactions	Fail. Transactions Number	Fail. Transactions Valu
2020-03-03	Amius Limited	213800C1L1RHXHO50C19	United Kingdom		0	0	0			0	0	

Table 2 - Type of Financial Instrument

1	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			380.75	16:37:55	100.00	RFQ	N/A	Im	N/A
Producer Accumulator		1			394.75	22:54:00	4.00	RFO	N/A	Im	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Consumer Accumulator	380.75	380.75	380.75	380.75
Producer Accumulator	394.75	394.75	394.75	394.75

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Consumer Accumulator	213.84	0	0	0.00	http://wwww.amius.com		as per ex-post
Producer Accumulator	14 97	0	0	0.00	http://wwww.amius.com		as ner ex-nost

Table 6 - Likelihood of Execution

Instrument	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	1,903,750.00	0	1	100.00	100.00	0
Producer Accumulator	0	1	78.950.00	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	0.00	480.00	0.00	720.00
Producer Accumulator	300.00	120.00	450.00	180.00

04 Mar 2020

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
2020-03-04	Amius Limited 213	8800C1LJRHXHO5QC19	United Kingdom		0	0	0				0	0	0

Table 2 - Type of Financial Instrument

ı	Financial Instr	ument	Instrument Classification	Currenc
ı	Consumer Accumulator C	50 00 USD lots	Consumer Accumulator	LISD

Table 3 - Price Information

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			382.00	17:09:31	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
Consumer Accumulator	382.00	382.00	382.00	382.00

Table 5 - Cost Information

Consumer Accumulator 66.53 0 0 0.00 http://wwww.amius.com as per ex-post		Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Uri	Kedates	value of Costs (%)
	1	Consumer Accumulator	66.53	0	0	0.00	http://wwww.amius.com		as per ex-post

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction Size exec	Median Transaction Size all	Designated Mkt. Makers
Consumer Accumulator	1	1	611,200.00	0	1	32.00	32.00	0

Tiisti uillelit	mean ciapsed Acceptance & Execution(s)	mean ciapsed kequest & Flovision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)
Consumer Accumulator	60.00	540.00	90.00	810.00

05 Mar 2020 Table 1 - Execution Venue As Of Venue Country of Authority Mkt Segment Mkt Segment Identifier Outages Outage number Outage Avg. Duration Sched. Auction Sched. Auction Number Sched. Auction Duration Fail. Transactions Fail. Transactions Number Fail. Transactions Value 2020-03-05 Amius Limited 213800C1LJRHXHO5QC19 United Kingdom Table 2 - Type of Financial Instrument Consumer Accumulator C 50.00 USD lots Consumer Accumulator USD Table 3 - Price Information Instrument Time (T) Size Range Average Executed Total Executed Price Time of Execution Transaction Size Trading System Trading Mode Trading Platform Best Bid / Offer 10:45:09 Consumer Accumulator 379.00 39.00 RFO Im 39.00 RFO Consumer Accumulator 379 00 13:39:40 Im N/A Consumer Accumulator 378.25 17:47:41 117.00 RFO N/A Im N/A Consumer Accumulator 09:30:00 380.00 1.482.000.00 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 Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%) 0 0 Consumer Accumulator 659.55 0.00 http://wwww.amius.com Table 6 - Likelihood of Execution Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exec Median Transaction Size all Designated Mkt. Makers Consumer Accumulator 8 8 5,611,950.00 ____0 8 Table 9 - Timings Instrument Mean Elapsed Acceptance & Execution(s) Mean Elapsed Request & Provision(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s) Consumer Accumulator 457.00 06 Mar 2020 Table 1 - Execution Venue LEI Country of Authority Mkt Segment Mkt Segment Identifier Outages Outage number Outage Avg. Duration Sched. Auction Sched. Auction Number Sched. Auction Duration Fail. Transactions Fail. Transactions Number Fail. Transactions Value As Of Venue 2020-03-06 Amius Limited 213800C1LJRHXHO5QC19 United Kingdom Table 2 - Type of Financial Instrument Producer Accumulator C 50.00 USD lots Producer Accumulator USD Table 3 - Price Information Instrument Time (T) Size Range Average Executed Total Executed Price Time of Execution Transaction Size Trading System Trading Mode Trading Platform Best Bid / Offer Producer Accumulator 384.00 21:03:00 2.00 RFO Table 4 - Price Information Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price Producer Accumulator 384.00 384.00 384.00 Table 5 - Cost Information Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%) Producer Accumulator 0 0.00 http://wwww.amius.com as per ex-post Table 6 - Likelihood of Execution Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exec Median Transaction Size all Designated Mkt. Makers Producer Accumulator 38,400.00 0 2.00 2.00 Table 9 - Timings Instrument Mean Elapsed Acceptance & Execution(s) Mean Elapsed Request & Provision(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s) Producer Accumulator 09 Mar 2020 Table 1 - Execution Venue Country of Authority Mkt Segment Mkt Segment Identifier Outages Outage number Outage Avg. Duration Sched. Auction Sched. Auction Number Sched. Auction Duration Fail. Transactions Fail. Transactions Number Fail. Transactions Value As Of Venue LEI 2020-03-09 Amius Limited 213800C1LJRHXHO5QC19 United Kingdom 0 0 Table 2 - Type of Financial Instrument Consumer Accumulator C 50.00 USD lots Consumer Accumulator USD Table 3 - Price Information Instrument Time (T) Size Range Average Executed Total Executed Price Time of Execution Transaction Size Trading System Trading Mode Trading Platform Best Bid / Offer Consumer Accumulator 372.00 13:54:21 38.00 RFO Table 4 - Price Information Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price Consumer Accumulator 372.00 372.00 372.00 Table 5 - Cost Information Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%) Consumer Accumulator 138.82 0.00 http://wwww.amius.com 0 as per ex-post Table 6 - Likelihood of Execution Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exec Median Transaction Size all Designated Mkt. Makers Table 9 - Timings Instrument Mean Elapsed Acceptance & Execution(s) Mean Elapsed Request & Provision(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s) Consumer Accumulator 12,600,00 3,240.00 18,900.00 4 860 00

10 Mar 2020 Table 1 - Execution Venue As Of Venue Country of Authority Mkt Segment Mkt Segment Identifier Outages Outage number Outage Avg. Duration Sched. Auction Sched. Auction Number Sched. Auction Duration Fail. Transactions Fail. Transactions Number Fail. Transactions Value 2020-03-10 Amius Limited 213800C1LJRHXHO5QC19 United Kingdom Table 2 - Type of Financial Instrument Consumer Accumulator C 50.00 USD lots Consumer Accumulator USD Table 3 - Price Information Instrument Time (T) Size Range Average Executed Total Executed Price Time of Execution Transaction Size Trading System Trading Mode Trading Platform Best Bid / Offer 12:48:24 78.00 RFO Consumer Accumulator 376.25 N/A Im N/A Consumer Accumulator 375.00 17:34:52 39.00 RFO N/A N/A Table 4 - Price Information Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price Consumer Accumulator 375.63 375.63 375.00 Table 5 - Cost Information Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%) Consumer Accumulator 0.00 http://wwww.amius.com Table 6 - Likelihood of Execution Instrument 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 2.934.750.00 0 58 50 58 50 Table 9 - Timings Instrument Mean Elapsed Acceptance & Execution(s) Mean Elapsed Request & Provision(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s) Consumer Accumulator 1.740.00 1.410.00 2.070.00 1.410.00 11 Mar 2020 Table 1 - Execution Venue LEI Country of Authority Mkt Segment Mkt Segment Identifier Outages Outage number Outage Avg. Duration Sched. Auction Sched. Auction Number Sched. Auction Duration Fail. Transactions Fail. Transactions Number Fail. Transactions Value As Of Venue 2020-03-11 Amius Limited 213800C1LJRHXHO5QC19 United Kingdom 0 Table 2 - Type of Financial Instrument Consumer Accumulator C 50.00 USD lots Consumer Accumulator Producer Accumulator C_ 50.00 USD lots Producer Accumulator Table 3 - Price Information Instrument Time (T) Size Range Average Executed Total Executed Price Time of Execution Transaction Size Trading System Trading Mode Trading Platform Best Bid / Offer Consumer Accumulator 379.00 14:26:10 19.68 RFO N/A Email N/A 436,137.50 Producer Accumulator 13:30:00 379 25 N/A N/A Voice Table 4 - Price Information Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price Consumer Accumulator 379.00 379.00 379.00 Producer Accumulator 379.25 379.25 379.25 379.25 Table 5 - Cost Information Rebates Value of Costs (%) Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Consumer Accumulator 0 0.00 http://wwww.amius.com Producer Accumulator 0.00 http://wwww.amius.com as per ex-post Table 6 - Likelihood of Execution Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exec Median Transaction Size all Designated Mkt. Makers Consumer Accumulator 372,936,00 0 19.68 19.68 Producer Accumulator Table 9 - Timings Instrument Mean Elapsed Acceptance & Execution(s) Mean Elapsed Request & Provision(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s) Consumer Accumulator 660.00 1.500.00 990.00 2.250.00 Producer Accumulator 420.00 0.00 630.00 0.00 13 Mar 2020 Table 1 - Execution Venue As Of Venue Country of Authority Mkt Segment Mkt Segment Identifier Outages Outage number Outage Avg. Duration Sched. Auction Sched. Auction Duration Fail. Transactions Fail. Transactions Number Fail. Transactions Number Fail. Transactions Value LEI 2020-03-13 Amius Limited 213800C1LJRHXHO5QC19 United Kingdom 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 372.75 13:35:11 78.00 RFO N/A Table 4 - Price Information Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price Consumer Accumulator 372.75

78.00

78.00

InstrumentMean Elapsed Acceptance & Execution(s)Mean Elapsed Request & Provision(s)Median Elapsed Acceptance & Execution(s)Median Elapsed Request & Provision(s)Consumer Accumulator2,100.00660.003,150.00990.00

0

0.00 http://www.amius.com

as per ex-post

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

Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%)

1,453,725.00

0

0

Table 5 - Cost Information

Consumer Accumulator

Consumer Accumulator

Table 9 - Timings

Table 6 - Likelihood of Execution

164.48

16 Mar 2020 Table 1 - Execution Venue As Of Venue Country of Authority Mkt Segment Mkt Segment Identifier Outages Outage number Outage Avg. Duration Sched. Auction Sched. Auction Number Sched. Auction Duration Fail. Transactions Fail. Transactions Number Fail. Transactions Value 2020-03-16 Amius Limited 213800C1LJRHXHO5QC19 United Kingdom Table 2 - Type of Financial Instrument Consumer Accumulator C 50 00 USD lots Consumer Accumulator Producer Accumulator C 50.00 USD lots Producer Accumulator Instrument Time (T) Size Range Average Executed Total Executed Price Time of Execution Transaction Size Trading System Trading Mode Trading Platform Best Bid / Offer 39.36 RFO Consumer Accumulator 371.75 18:25:20 N/A Fmail N/A Producer Accumulator 368.75 19:50:00 2.00 RFO N/A Im N/A Table 4 - Price Information Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price Consumer Accumulator 371 75 371 75 371 75 384.00 Producer Accumulator 376.38 Table 5 - Cost Information Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%) Consumer Accumulator 78 32 0 1,476.00 http://wwww.amius.com Producer Accumulator 0.00 http://wwww.amius.com as per ex-post Table 6 - Likelihood of Execution Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exec Median Transaction Size all Designated Mkt. Makers Consumer Accumulator 731 604 00 Ω 39 36 39 36 Producer Accumulator 76,800.00 Table 9 - Timings Instrument Mean Elapsed Acceptance & Execution(s) Mean Elapsed Request & Provision(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s) Consumer Accumulator 540.00 12,780.00 810.00 19 170 00 Producer Accumulator 420.00 420.00 630.00 630.00 18 Mar 2020 Table 1 - Execution Venue As Of Venue Country of Authority Mkt Segment Mkt Segment Identifier Outages Outage number Outage Avg. Duration Sched. Auction Number Sched. Auction Number Sched. Auction Duration Fail. Transactions Fail. Transactions Number Fail. Transactions Value 2020-03-18 Amius Limited 213800C1LJRHXHO5QC19 United Kingdom Table 2 - Type of Financial Instrument Producer Accumulator C 50.00 USD lots Producer Accumulator USD Table 3 - Price Information Instrument Time (T) Size Range Average Executed Total Executed Price Time of Execution Transaction Size Trading System Trading Mode Trading Platform Best Bid / Offer Producer Accumulator 18:47:00 Table 4 - Price Information Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price Producer Accumulator 357.90 357.75 Table 5 - Cost Information Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%) 0.00 http://wwww.amius.com Producer Accumulator 26 77 0 0 as per ex-post Table 6 - Likelihood of Execution Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exec Median Transaction Size all Designated Mkt. Makers Producer Accumulator 227,086.13 Table 9 - Timings Instrument Mean Elapsed Acceptance & Execution(s) Mean Elapsed Request & Provision(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s) Producer Accumulator 390.00 322.00 570.00 27 Mar 2020 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 2020-03-27 Amius Limited 213800C1LJRHXHO5QC19 United Kingdom 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 363.50 23:23:00 Table 4 - Price Information Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price Producer Accumulator 363 50 363.50 363 50 363 50 Table 5 - Cost Information Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%) 0 Producer Accumulator 12.12 0 0.00 http://wwww.amius.com as per ex-post Table 6 - Likelihood of Execution Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exec Median Transaction Size all Designated Mkt. Makers Producer Accumulator 72,700.00 Table 9 - Timings Instrument Mean Elapsed Acceptance & Execution(s) Mean Elapsed Request & Provision(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s)

3.330.00

211.00

Producer Accumulator

2.220.00

147.00

CA

27 Feb 2020

Table 1 - Execution Venue

As Of Venue LEI Country of Auth
2020-02-27 Amius Limited 213800C1LJRHXHO5QC19 United Kingdom Country of Authority Mkt Segment Mkt Segment Identifier Outages Outage number Outage Avg. Duration Sched. Auction Sched. Auction Number Sched. Auction Duration Fail. Transactions Fail. Transactions Number Fail. Transactions Vumber Fail. Transactions Vu

Table 2 - Type of Financial Instrument

Financial Instrument	Instrument Classification	Currency
Consumer Accumulator CA 50.00 EUR lots	Consumer Accumulator	EUR

Table 3 - Price Information

Instrument 1	Time (T) Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Consumer Accumulator	1			184.50	09:46:00	185.00	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
 184.50
 184.50
 184.50
 184.50

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Consumer Accumulator	199.98	0	0	0.00	http://wwww.amius.com		as per ex-post
Table 6 - Likelihood of	Execution						

Instrume	Oraers	Keceivea	Trans. Executed	rotai Notionai value	Cancelled or Withdrawn	RTQ Received / Modified	Median Transaction Size exec	Median Transaction Size all	Designated MKt. Makers
Consumer Accu	ulator	1	1	1,706,625.00	0	1	185.00	185.00	0

Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)
Consumer Accumulator	780.00	34 920 00	1 170 00	52 380 00

cc

14 Jan 2020
Table 1 - Execution Venue
As Of Venue LEI Country of Authority Mkt Segment Mkt Segment Mkt Segment Identifier Outages Outage number Outage Avg. Duration Sched. Auction Number Sched. Auction Duration Fail. Transactions Fail. Transactions Number Fail. Transactions Value
2020-01-14 Amius Limited 213800C1LJRHXHOSQC19 United Kingdom 0 0 0 0
Table 2 - Type of Financial Instrument
Financial Instrument Instrument Classification Currency
Producer Accumulator CC 10.00 USD lots Producer Accumulator USD
Table 3 - Price Information
Instrument Time (T) Size Range Average Executed Total Executed Price Time of Execution Transaction Size Trading Mode Trading Platform Best Bid / Offer
Producer Accumulator 1 2,657.00 14:39:01 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 2,657.00 2,657.00 2,657.00 2,657.00
Table 5 - Cost Information
Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%) Producer Accumulator 79.75 0 0 0 0.00 http://wwww.amius.com as per ex-post
Producer Accumulator 79.75 0 0 0.00 http://wwww.amius.com as per ex-post Table 6 - Likelihood of Execution
Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exec Median Transaction Size all Designated Mkt. Makers Producer Accumulator 1 1 555,885.72 0 1 20.00 0 0
Table 9 - Timings
Instrument Mean Elapsed Acceptance & Execution(s) Mean Elapsed Request & Provision(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s)
Instrument Mean Elapseu Acceptance & Executions, Mean Elapseu Acceptan
31 Jan 2020
Table 1 - Execution Venue
As Of Venue LEI Country of Authority Mkt Segment Mkt Segment Mkt Segment Identifier Outages Outage number Outage Avg. Duration Sched. Auction Sched. Auction Number Sched. Auction Duration Fail. Transactions Fail. Transactions Number Fail. Transactions Value
2020-01-31 Amius Limited 213800C1LJRHXHO5QC19 United Kingdom 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 Mode Trading Platform Best Bid / Offer
Consumer Accumulator 1 2,795.00 16:14:17 100.00 RFQ N/A Im N/A
Table 4 - Price Information
Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price
Consumer Accumulator 2,795.00 2,795.00 2,795.00 2,795.00
Table 5 - Cost Information
Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%)
Consumer Accumulator 264.04 0 0 0.00 http://wwww.amius.com as per ex-post
Table 6 - Likelihood of Execution
Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exec Median Transaction Size all Designated Mkt. Makers
Consumer Accumulator 1 1 2,795,000.00 0 1 100.00 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)
Consumer Accumulator 780.00 6,840.00 1,170.00 10,260.00
11 Feb 2020
11 Feb 2020 Table 1 - Execution Venue
As Of Venue LEI Country of Authority Mkt Segment Mkt Segment Mkt Segment Identifier Outages Outage number Outage Avg. Duration Sched. Auction Number Sched. Auction Duration Fail. Transactions Number Fail. Transactions Number Fail. Transactions Number Fail. Transactions Value 2020-02-11 Amius Limited 213800C1LJRHXHO5QC19 United Kingdom 0 0 0 0 0 0 0
Table 2 - Type of Financial Instrument
Financial Instrument Instrument Classification Currency
Financial Instrument Instrument Consumer Accumulator CC 10.00 USD lots Consumer Accumulator CC 10.00 USD lots Consumer Accumulator USD CONSUMER Accumulator USD CONSUMER Accumulator USD CONSUMER ACCUMULATION CONSUMER ACCU
Table 3 - Price Information
Instrument Time (T) Size Range Average Executed Total Executed Price Time of Execution Transaction Size Trading Mode Trading Platform Best Bid / Offer
Consumer Accumulator 1 2,908.00 14:25:00 380.00 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 2,908.00 2,908.00 2,908.00 2,908.00
Table 5 - Cost Information
Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%)
Consumer Accumulator 1,101.51 0 0 0.00 http://wwww.amius.com as per ex-post
Table 6 - Likelihood of Execution
Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exec Median Transaction Size all Designated Mkt. Makers
Consumer Accumulator 1 1 11,050,400.00 0 1 380.00 380.00 0
Table 9 - 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 1,800.00 630.00 2,700.00

26 Feb 2020 Table 1 - Execution Venue				
Table 1 - Execution Venue				
	Sagment Mkt Sagment Identifier Out	ages Outage number Cutag	a Ava Duration School Avatic	on Sched. Auction Number Sched. Auction Duration Fail. Transactions Fail. Transactions Number Fail. Transactions Value
2020-02-26 Amius Limited 213800C1LJRHXHO5QC19 United Kingdom	Segment Mkt Segment Identifier Out	0 0 0	0 O	on Sched. Auction Number Sched. Auction Duration Fall. Transactions Fall. Transactions Number Fall. Transactions value
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	d Bullet Time of Free while Transport	-ti Ci Tdin Ct	Total de la Maria Total de Districto	Park Pld (Off
Instrument Time (T) Size Range Average Executed Total Executed Consumer Accumulator 1	2,740.00 14:38:00		N/A Im	N/A
Consumer Accumulator 1	2,733.00 16:37:00		N/A Im	N/A
Table 4 - Price Information				
Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest E Consumer Accumulator 2,739.00 2,740.52	xecuted Price Highest Executed Price 2,733.00 2,744.00			
Table 5 - Cost Information	2,733.00 2,744.00			
Instrument Execution Fees Modifications Market Data 3rd Party F	Fees Url Rebates	Value of Costs (%)		
Consumer Accumulator 66.69 0 0		as per ex-post		
Table 6 - Likelihood of Execution				
Instrument Orders Received Trans. Executed Total Notional Value Consumer Accumulator 1 3 1,165,430.00		/ Modified Median Transac	tion Size exec Median Transac	ttion Size all Designated Mkt. Makers 7.00 0
Table 9 - Timings		5	7.00	,,,,,
Instrument Mean Elapsed Acceptance & Execution(s) Mean Elapsed	Request & Provision(s) Median Elapse	ed Acceptance & Execution(s)	Median Elapsed Request & Pr	rovision(s)
Consumer Accumulator 7,020.00	380.00	3,870.00		450.00
38 Feb 2020				
28 Feb 2020 Table 1 - Execution Venue				
	Segment Mkt Segment Identifier Out	ages Outage number Outag	ge Avg. Duration Sched. Auctio	on Sched. Auction Number Sched. Auction Duration Fail. Transactions Fail. Transactions Number Fail. Transactions Value
2020-02-28 Amius Limited 213800C1LJRHXHO5QC19 United Kingdom		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 Execute	d Price Time of Execution Transa	ction Size Trading System	Trading Mode Trading Platforn	n Best Bid / Offer
Consumer Accumulator 1	2,574.00 10:27:00		N/A Im	N/A
Table 4 - Price Information				
Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest E Consumer Accumulator 2,571.50 2,571.50	xecuted Price Highest Executed Price 2,569.00 2,574.00			
Table 5 - Cost Information	2,374.00			
Instrument Execution Fees Modifications Market Data 3rd Party F	Fees Url Rebates	Value of Costs (%)		
	0.00 http://wwww.amius.com	as per ex-post		
Table 6 - Likelihood of Execution	Comments of the second	1 (Na - 4161 - 4 No	N Cl	Alter Classiff Declarated Mile Melana
Instrument Orders Received Trans. Executed Total Notional Value Consumer Accumulator 2 2 1,222,844.00		1 / Modified Median Transac	23.80 Median Transac	tion Size all Designated Mkt. Makers 23.80 0
Table 9 - Timings	·			
Instrument Mean Elapsed Acceptance & Execution(s) Mean Elapsed				
Consumer Accumulator 660.00	120.00	960.00		180.00
03 Mar 2020				
03 Mar 2020 Table 1 - Execution Venue				
Table 1 - Execution Venue As Of Venue LEI Country of Authority Mkt	Segment Mkt Segment Identifier Out:	ages Outage number Outag	ge Avg. Duration Sched. Auction	on Sched. Auction Number Sched. Auction Duration Fail. Transactions Fail. Transactions Number Fail. Transactions Value
Table 1 - Execution Venue	Segment Mkt Segment Identifier Out:	Outage number Outage	ge Avg. Duration Sched. Auctio	on Sched. Auction Number Sched. Auction Duration Fail. Transactions Fail. Transactions Number Fail. Transactions Value
Table 1 - Execution Venue	Segment Mkt Segment Identifier Out.			
Table 1 - Execution Venue LEI Country of Authority Mkt 2020-03-03 Amius Limited 213800C1LJRHXHO5QC19 United Kingdom Table 2 - Type of Financial Instrument Financial Instrument Instrument Classification Currency	Segment Mkt Segment Identifier Out:			
Table 1 - Execution Venue	Segment Mkt Segment Identifier Out:			
Table 1 - Execution Venue As Of Venue LEI Country of Authority Mkt 2020-03-03 Amilus Limited 213800CLIJRHXHO5QC19 United Kingdom Table 2 - Type of Financial Instrument Financial Instrument Instrument Classification Currency Consumer Accumulator CC 10.00 USD lots Consumer Accumulator USD		0 0	0	0 0 0
Table 1 - Execution Venue As Of Venue LEI Country of Authority Mkt 2020-03-03 Amius Limited 213800CLIJRHXHO5QC19 United Kingdom Table 2 - Type of Financial Instrument Financial Instrument Instrument Consumer Accumulator CC 10.00 USD lots Consumer Accumulator USD Table 3 - Price Information		0 0 ction Size Trading System	0	0 0 0
Table 1 - Execution Venue As Of Venue LEI Country of Authority Mkt 2020-03-03 Amius Limited 213800C1LJRHXHO5QC19 United Kingdom 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 Execute Consumer Accumulator 1 Table 4 - Price Information	d Price Time of Execution Transa 2,501.00 13:06:02	0 0 ction Size Trading System	0 Frading Mode Trading Platforn	n Best Bid / Offer
Table 1 - Execution Venue As Of Venue LEI Country of Authority Mkt 2020-03-03 Amius Limited 213800CLIJRHXHOSQC19 United Kingdom Table 2 - Type of Financial Instrument Financial Instrument Instrument Consumer Accumulator CC 10.00 USD lots Consumer Accumulator USD Table 3 - Price Information Instrument Time (T) Size Range Average Executed Total Execute Consumer Accumulator Table 4 - Price Information Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest E	d Price Time of Execution Transa 2,501.00 13:06:02 xecuted Price Highest Executed Price	0 0 ction Size Trading System	0 Frading Mode Trading Platforn	n Best Bid / Offer
Table 1 - Execution Venue As Of Venue LEI Country of Authority Mkt 2020-03-03 Amius Limited 213800C1LJRHXHOSQC19 United Kingdom 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 Execute Consumer Accumulator 1 Table 4 - Price Information Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest E Consumer Accumulator 2,501.00 2,501.00	d Price Time of Execution Transa 2,501.00 13:06:02	0 0 ction Size Trading System	0 Frading Mode Trading Platforn	n Best Bid / Offer
Table 1 - Execution Venue As Of Venue LEI Country of Authority Mkt. 2020-03-03 Amius Limited 213800C1LJRHXHO5QC19 United Kingdom 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 Execute Consumer Accumulator 1 Table 4 - Price Information Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest E Consumer Accumulator 2,501.00 2,501.00 Table 5 - Cost Information	d Price Time of Execution Transa 2,501.00 13:06:02 xecuted Price Highest Executed Price 2,501.00 2,501.00	ction Size Trading System	0 Frading Mode Trading Platforn	n Best Bid / Offer
Table 1 - Execution Venue As Of Venue LEI Country of Authority Mkt 2020-03-03 Amius Limited 213800CLIJRHXHO5QC19 United Kingdom 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 Execute Consumer Accumulator 1 Table 4 - Price Information Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest E Consumer Accumulator 2,501.00 2,501.00 Table 5 - Cost Information Instrument Execution Fees Modifications Market Data 3rd Party F	d Price Time of Execution Transa 2,501.00 13:06:02	0 0 ction Size Trading System	0 Frading Mode Trading Platforn	n Best Bid / Offer
Table 1 - Execution Venue As Of Venue LEI Country of Authority Mkt 2020-03-03 Amius Limited 213800C1LJRHXHO5QC19 United Kingdom 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 Execute Consumer Accumulator 1 Table 4 - Price Information Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest E Consumer Accumulator 2,501.00 2,501.00 Table 5 - Cost Information Instrument Execution Fees Modifications Market Data 3rd Party F	d Price Time of Execution Transa 2,501.00 13:06:02	ction Size Trading System 17.50 RFQ	0 Frading Mode Trading Platforn	n Best Bid / Offer
Table 1 - Execution Venue As Of Venue LEI Country of Authority Mkt 2020-03-03 Amius Limited 213800C1LJRHXHO5QC19 United Kingdom 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 Execute Consumer Accumulator 1 Table 4 - Price Information Instrument Ayg. Trans. Price Weighted Ayg. Trans. Price Lowest E Consumer Accumulator 2,501.00 2,501.00 Table 5 - Cost Information Instrument Execution Fees Modifications Market Data 3rd Party I Consumer Accumulator 34.15 0 0 Table 6 - Likelihood of Execution Instrument Orders Received Trans. Executed Total Notional Value	d Price Time of Execution Transa	ction Size Trading System 17.50 RFQ Value of Costs (%) as per ex-post	Trading Mode Trading Platform N/A Im	n Best Bid / Offer N/A ttion Size all Designated Mkt. Makers
Table 1 - Execution Venue As Of Venue LEI Country of Authority Mkt 2020-03-03 Amius Limited 213800C1LJRHXHO5QC19 United Kingdom 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 Execute Consumer Accumulator 1 Table 4 - Price Information Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest E Consumer Accumulator 2,501.00 2,501.00 Table 5 - Cost Information Instrument Execution Fees Modifications Market Data 3rd Party F Consumer Accumulator 34.15 0 0 Table 6 - Likelihood of Execution Instrument Orders Received Trans. Executed Total Notional Value Consumer Accumulator 1 437,675.00	d Price Time of Execution Transa	ction Size Trading System 17.50 RFQ Value of Costs (%) as per ex-post	0 Frading Mode Trading Platform N/A Im	n Best Bid / Offer N/A
Table 1 - Execution Venue As Of Venue LEI Country of Authority Mkt 2020-03-03 Amius Limited 213800C1LJRHXHO5QC19 United Kingdom 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 Execute Consumer Accumulator 1 Table 4 - Price Information Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest E Consumer Accumulator 2,501.00 2,501.00 Table 5 - Cost Information Instrument Execution Fees Modifications Market Data 3rd Party F Consumer Accumulator 34.15 0 0 Table 6 - Likelihood of Execution Instrument Orders Received Trans. Executed Total Notional Value Consumer Accumulator 1 1 437,675.00 Table 9 - Timings	d Price Time of Execution Transa 2,501.00 13:06:02 Executed Price Highest Executed Price 2,501.00 2,501.00 Fees Url Rebates 0.00 http://www.amius.com Cancelled or Withdrawn Rfq Received	o 0 0 ction Size Trading System 17.50 RFQ Value of Costs (%) as per ex-post / Modified Median Transac	Trading Mode Trading Platform N/A Im tion Size exec Median Transac	n Best Bid / Offer N/A ttion Size all Designated Mkt. Makers 17.50 0
Table 1 - Execution Venue As Of Venue LEI Country of Authority Mkt 2020-03-03 Amius Limited 213800C1LJRHXHO5QC19 United Kingdom 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 Execute Consumer Accumulator 1 Table 4 - Price Information Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest E Consumer Accumulator 2,501.00 2,501.00 Table 5 - Cost Information Instrument Execution Fees Modifications Market Data 3rd Party F Consumer Accumulator 34.15 0 0 Table 6 - Likelihood of Execution Instrument Orders Received Trans. Executed Total Notional Value Consumer Accumulator 1 437,675.00	d Price Time of Execution Transa 2,501.00 13:06:02 Executed Price Highest Executed Price 2,501.00 2,501.00 Fees Url Rebates 0.00 http://www.amius.com Cancelled or Withdrawn Rfq Received	o 0 0 ction Size Trading System 17.50 RFQ Value of Costs (%) as per ex-post / Modified Median Transac	Trading Mode Trading Platform N/A Im tion Size exec Median Transac 17.50	n Best Bid / Offer N/A ttion Size all Designated Mkt. Makers 17.50 0

Table 1 - Execution Venue

As Of	Venue	LEI	Country of Authority	Mkt Segment Mkt Segment Identifier	Outages	Outage number	Outage Avg. Duratio	n Sched. Auction	n Sched. Auction Number	Sched. Auction Duration	Fail. Transactions	Fail. Transactions Number	Fail. Transactions Value
2020-03-04	Amius Limited	213800C1L1PHYHO50C10	United Kingdom		0) 0)	n			n	0	

Table 2 - Type of Financial Instrument

	Financial Instrument	Instrument Classification	Currency
l	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			2,649.00	09:57:09	46.00	RFQ	N/A	Im	N/A
Consumer Accumulator		1			2,642.00	14:43:59	11.50	RFQ	N/A	Im	N/A
Consumer Accumulator		1			2,630.00	15:35:30	11.50	RFQ	N/A	Im	N/A

Table 4 - Price Information

	Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
1	Consumer Accumulator	2,640.90	2,640.80	2,623.00	2,661.00

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%
Consumer Accumulator	325.60	0	0	0.00	http://wwww.amius.com		as per ex-post

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction Size exec	Median Transaction Size all	Designated Mkt. Makers
Consumer Accumulator	10	10	4,175,800.00	0	10	11.50	11.50	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	1,290.00	132.00	840.00	0.00

05 Mar 2020

Table 1 - Execution Venu

As Of Venue LEI Country of Authority Mkt Segment Met Segment Identifier Outages Outage number Outages Outage number Outage Avg. Duration Sched. Auction Number Sched. Auction Number Sched. Auction Duration Fail. Transactions Number Fail. Transactions Value Outage Outage number Outage Avg. Duration Sched. Auction Number Sched. Auction Duration Fail. Transactions Value Outage Outage number Outage Avg. Duration Outage Avg. Durati

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			2,620.00	10:00:36	5.50	RFQ	N/A	Im	N/A
Consumer Accumulator		1			2,610.00	12:16:01	11.00	RFQ	N/A	Im	N/A
Consumer Accumulator		1			2,600.00	15:02:40	11.00	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 2,606.63 2,606.66 2,590.00 2,620.00

Consumer Accumulator 2,606.63 2,606.66 2,590.00 2,620.00

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Consumer Accumulator	181.21	0	0	0.00	http://wwww.amius.com		as per ex-post

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction Size exec	Median Transaction Size all	Designated Mkt. Makers
Consumer Accumulator	8	8	2,292,730.00	0	8	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	19,425.00	9,046.00	32,310.00	810.00

06 Mar 2020

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
2020-03-06	Amius Limited	213800C1LJRHXHO5QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

П	Financial Instrument	Instrument Classification	Currency
Ш	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			2,585.00	13:03:55	10.50	RFQ	N/A	Im	N/A
Consumer Accumulator		1			2,585.00	13:33:55	16.00	RFO	N/A	Im	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Consumer Accumulator	2,577.50	2,580.61	2,565.00	2,585.00

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Consumor Assumulator	70.90	0	0	0.00	http://www.nu.nu.nunding.com		no nor ou noch

Table 6 - Likelihood of Execution

	Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction Size exec	Median Transaction Size all	Designated Mkt. Makers
L	Consumer Accumulator	4	4	1 231 687 50	0	4	7.88	7.88	0

Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)
Consumer Accumulator	5 670 00	2 040 00	6 690 00	1 530 00

10 Mar 2020 Table 1 - Execution Venue As Of Venue Country of Authority Mkt Segment Mkt Segment Identifier Outages Outage number Outage Avg. Duration Sched. Auction Sched. Auction Number Sched. Auction Duration Fail. Transactions Fail. Transactions Number Fail. Transactions Value 2020-03-10 Amius Limited 213800C1LJRHXHO5QC19 United Kingdom Table 2 - Type of Financial Instrument Consumer Accumulator CC 10.00 USD lots Consumer Accumulator USD Table 3 - Price Information Instrument Time (T) Size Range Average Executed Total Executed Price Time of Execution Transaction Size Trading System Trading Mode Trading Platform Best Bid / Offer 15.50 REO Consumer Accumulator 2.560.00 12:06:51 N/A Consumer Accumulator 2.570.00 14:48:22 9.50 RFO N/A Im NI/A Consumer Accumulator 15:30:00 2,564.00 243,580,00 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 2,564,50 2,563.32 2,560,00 Table 5 - Cost Information Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%) 0.00 http://wwww.amius.com Consumer Accumulator 181.38 0 as per ex-post Table 6 - Likelihood of Execution Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exec Median Transaction Size all Designated Mkt. Makers Consumer Accumulator Instrument Mean Elapsed Acceptance & Execution(s) Mean Elapsed Request & Provision(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s) Consumer Accumulator 900.00 165.00 630.00 17 Mar 2020 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 Fail. Transactions Vi 2020-03-17 Amius Limited 213800C1LJRHXHO5QC19 United Kingdom Λ 0 Table 2 - Type of Financial Instrument Consumer Accumulator CC 10.00 USD lots Consumer Accumulator USD Table 3 - Price Information Instrument Time (T) Size Range Average Executed Total Executed Price Time of Execution Transaction Size Trading System Trading Mode Trading Platform Best Bid / Offer Consumer Accumulator 2,273.00 13:53:39 25.25 RFQ N/A Table 4 - Price Information Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price 2,273.00 Consumer Accumulator 2,273.00 2,273,00 2,273,00 Table 5 - Cost Information Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%) Consumer Accumulator 0.00 http://wwww.amius.com 55.16 0 as per ex-post Table 6 - Likelihood of Execution Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exec Median Transaction Size all Designated Mkt. Makers 571,330.00 Consumer Accumulator Table 9 - Timings Instrument Mean Elapsed Acceptance & Execution(s) Mean Elapsed Request & Provision(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s) Consumer Accumulator 60.00 480.00 90.00 720.00 19 Mar 2020 Table 1 - Execution Venue As Of Venue Country of Authority Mkt Segment Mkt Segment Identifier Outages Outage number Outage Avg. Duration Sched. Auction Sched. Auction Number Sched. Auction Duration Fail. Transactions Fail. Transactions Number Fail. Transactions Vumber Fail. 2020-03-19 Amius Limited 213800C1LJRHXHO5QC19 United Kingdom 0 0 0 Table 2 - Type of Financial Instrument Consumer Accumulator CC 10.00 USD lots Consumer Accumulator Instrument Time (T) Size Range Average Executed Total Executed Price Time of Execution Transaction Size Trading System Trading Mode Trading Platform Best Bid / Offer Consumer Accumulator 2,227.00 10:20:26 100.00 RFO N/A Table 4 - Price Information Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price 2,227.00 2,227,00 2,227,00 Consumer Accumulator 2,227,00 Table 5 - Cost Information Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%) Consumer Accumulator 0.00 http://wwww.amius.com as per ex-post Table 6 - Likelihood of Execution Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exec Median Transaction Size all Designated Mkt. Makers Consumer Accumulator 1 2,227,000.00 100.00 100.00 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) Consumer Accumulator 1.020.00

20 Mar 2020
Table 1 - Execution Venue
As Of Venue LEI Country of Authority Mkt Segment Mkt Segment Mkt Segment Identifier Outages Outage number Outage Avg. Duration Sched. Auction Number Sched. Auction Duration Fail. Transactions Fail. Transactions Number Fail.
2020-03-20 Amius Limited 213800C1LJRHXHO5QC19 United Kingdom 0 0 0 0 0
Table 2 - Type of Financial Instrument
Financial Instrument Instrument Classification Currency Producer Accumulator CC 10.00 USD lots Producer Accumulator USD
Table 3 - Price Information
Instrument Time (T) Size Range Average Executed Total Executed Price Time of Execution Transaction Size Trading System Trading Platform Best Bid / Offer
Producer Accumulator 1 2,206.00 13:56:34 5.50 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 2,206.00 2,206.00 2,206.00 2,206.00
Table 5 - Cost Information
Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%)
Producer Accumulator 10.58 0 0 0 0.00 http://wwww.amius.com as per ex-post
Table 6 - Likelihood of Execution
Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exec. Median Transaction Size all Designated Mkt. Makers
Producer Accumulator 1 1 121,330.00 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)
Producer Accumulator 120.00 0.00 180.00 0.00
CT
16 Jan 2020
To Jan 2020 Table 1 - Execution Venue
As Of Venue LEI Country of Authority Mkt Segment Mkt Segment Identifier Outages Outage number Outage Avg. Duration Sched. Auction Number Sched. Auction Number Sched. Auction Duration Fail. Transactions Number Fail. Transactions Value 2020-01-16 Amius Limited 213800C1LJRHXHO50C19 United Kingdom 0 0 0 0
Table 2 - Type of Financial Instrument
Financial Instrument
Exotic CT 500.00 USD lots Exotic USD
Table 3 - Price Information
Instrument Time (T) Size Range Average Executed Total Executed Price Time of Execution Transaction Size Trading Mode Trading Platform Best Bid / Offer
Exotic 1 71.88 18:45:00 51.50 RFQ N/A Voice N/A
Table 4 - Price Information
Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price
Exotic 71.88 71.88 71.88 71.88 71.88
Table 5 - Cost Information
Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%)
Exotic 34.00 0 0 0.00 http://wwww.amius.com as per ex-post
Table 6 - Likelihood of Execution
Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exec Median Transaction Size all Designated Mkt. Makers
Exotic 0 1 1,850,910.00 0 1 51.50 51.50 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 1,800.00 900.00 2,700.00 1,350.00
28 Feb 2020
Table 1 - Execution Venue
As Of Venue LEI Country of Authority Mkt Segment Mkt Segment Mkt Segment Identifier Outages Outage number Outage Avg. Duration Sched. Auction Number Sched. Auction Duration Fail. Transactions Number Fail. Transactions Value
AS OF Venue LEL Country of Authority Mkt Segment Mkt Segment Mkt Segment Identifier Outage Avg. Duration Sched. Auction Number Sched. Auction Duration Fail. Iransactions Number Fail. Iransactions Value 2020-02-28 Amius Limited 213800/CILJRHXHOSQC19 United Rigidom 0 0
Table 2 - Type of Financial Instrument
Financial Instrument
Exotic CT 500.00 USD lots Exotic
Table 3 - Price Information
Instrument Time (T) Size Range Average Executed Total Executed Price Time of Execution Transaction Size Trading Mode Trading Platform Best Bid / Offer
Exotic 1 62.41 18:27:03 74.00 RFQ N/A Voice N/A
Table 4 - Price Information
Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price
Exotic 62.41 62.41 62.41 62.41
Table 5 - Cost Information
Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%) Exotic 61.59 0 0 0.00 http://wwww.amius.com as per ex-post
Table 6 - Likelihood of Execution
Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exec Median Transaction Size all Designated Mkt. Makers
Exotic 1 1 2,309,170.00 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 1,020.00 1,620.00 1,530.00 2,430.00

FC

13 Jan 2020

Table 1 - Execution Venue

As Of Venue LEI Country of Authority | Mct Segment | Mct S

Table 2 - Type of Financial Instrument

Exotic EC 125000.00 USD lots Exotic

Table 3 - Price Information

 Instrument
 Time (T)
 Size Range
 Average Executed
 Total Executed
 Price
 Time of Execution
 Transaction Size
 Trading Mode
 Trading Mode
 Inalignment
 Best Bid / Offer

 Exotic
 1
 1
 1.12
 11:57:00
 505.00
 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
 1.12
 1.12
 1.12
 1.12

Table 5 - Cost Information

Table 6 - Likelihood of Execution

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

Exotic 1 1 1 125,720.00 0 1 505.00 505.00 0

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
 3,240.00
 900.00
 4,860.00

кc

07 Jan 2020

Table 1 - Execution Venue

As	Of Venue	LEI	Country of Authority	Mkt Segment Mkt Seg	gment Identifier Outages	Outage number	Outage Avg. Duration	Sched. Auction	Sched. Auction Number	Sched. Auction Duration	Fail. Transactions	Fail. Transactions Number	Fail. Transactions Value
2020-	01-07 Amius Limited	213800C1LJRHXHO5QC19	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 / Offe
1	Exotic		1			123.20	15:35:44	66.00	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
 123.20
 123.20
 123.20
 123.20

Table 5 - Cost Information

	Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
ı I	Exotic	68.19	0	0	0.00	http://wwww.amius.com		as per ex-post

Table 6 - Likelihood of Execution

	Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction Size exec	Median Transaction Size all	Designated Mkt. Makers
1	Exotic	1	1	3.049.200.00	0	1	66.00	66.00	0

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	360.00	3,690.00	540.00

08 Jan 2020

Table 1 - Execution Venue

As Of	Venue	LEI	Country of Authority	Mkt Segment	Mkt Segment Identifier	Outages C	Outage number	Outage Avg. Duration	Sched. Auction	Sched. Auction Number	Sched. Auction Duration	Fail. Transactions	Fail. Transactions Number	Fail. Transactions Value
2020-01-08	Amius Limited	213800C1LJRHXHO5QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Financial Instrument	Instrument Classification	Currenc
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			123.00	14:44:27	10.00	RFQ	N/A	Im	N/A
Exotic		1			122.70	15:52:04	10.00	RFQ	N/A	Im	N/A
Producer Accumulator		1			122.70	16:48:09	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
Exotic	121.95	121.95	121.20	122.70
Producer Accumulator	122.21	122.49	120.94	123.00

Table 5 - Cost Information

	Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
ı	Exotic	24.68	0	0	0.00	http://wwww.amius.com		as per ex-post
ı	Producer Accumulator	101.02	0	0	0.00	http://wwww.amius.com		as per ex-post

Table 6 - Likelihood of Execution

	Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction Size exec	Median Transaction Size all	Designated Mkt. Makers
	Exotic	2	2	914,625.00	0	2	10.00	10.00	0
1	Producer Accumulator	3	3	3,215,400.00	0	3	10.00	10.00	0

Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)
Exotic	390.00	330.00	570.00	450.00
Producer Accumulator	1,180.00	3,420.00	630.00	6,750.00

09 Jan 2020
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 Number Fail. Transactions Value 2020-01-09 Amius Limited 213800C1L]RHXH05QC19 United Kingdom 0 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 1 121.05 15:44:35 15.00 RFO N/A Im N/A
Table 4 - Price Information
Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price Consumer Accumulator 121.05 121.05 121.05 121.05
Table 5 - Cost Information
Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%) Consumer Accumulator 54.67 0 0 0.00 http://wwww.amius.com as per ex-post
Table 6 - Likelihood of Execution
Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exec Median Transaction Size all Designated Mkt. Makers
Consumer Accumulator 1 1 680,906.25 0 1 15.00 0
Table 9 - Timings
Instrument Mean Elapsed Acceptance & Execution(s) Mean Elapsed Request & Provision(s) Median Elapsed Request & Provision(s) Consumer Accumulator 540.00 3,060.00 810.00 4,590.00
10 Jan 2020
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 Number Fail. Transactions Value 2020-01-10 Amius Limited 213800C1L]RHXHOSQC19 United Kingdom 0 0 0 0 0 0 0 0 0
Table 2 - Type of Financial Instrument
Financial Instrument
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 Mode Trading Platform Best Bid / Offer Exotic 1 120.80 18:28:58 25.00 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 120.80 120.80 120.80 120.80
Table 5 - Cost Information
Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%) Exotic 9.33 0 0 0 0.00 http://wwww.amius.com as per ex-post
Table 6 - Likelihood of Execution
Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exec Median Transaction Size all Designated Mkt. Makers
Exotic 1 1 1,132,500.00 0 1 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) Exotic 1,200.00 6,120.00 1,800.00 9,180.00
13 Jan 2020
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 Number Fail. Transactions Value 2020-01-13 Amius Limited 213800C1L]RHXH05QC19 United Kingdom 0 0 0 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 Mode Trading Platform Best Bid / Offer Producer Accumulator 1 118.75 14:05:10 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 118.50 118.25 118.75
Table 5 - Cost Information Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%)
Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%) Producer Accumulator 88.40 0 0 0 0.00 http://www.amilus.com as per ex-post
Table 6 - Likelihood of Execution
Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exec Median Transaction Size all Designated Mkt. Makers
Producer Accumulator 2 2 1,109,531.25 0 2 12.50 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 210.00 300.00 330.00 330.00

14 Jan 2020		
Table 1 - Execution Venue		d Analysis Number Calcul Analysis Donation Foll Towns along Foll Towns along Number Foll Towns along Value
As Of Venue LEI 2020-01-14 Amius Limited 213800C1LJRHXH05QC19	Country of Authority Mkt Segment Mkt Segment Identifier Outages Outage number Outage Avg. Duration Sched. Auction Sch	d. Auction Number Sched. Auction Duration Fail. Transactions Fail. Transactions Number Fail. Transactions Value
Table 2 - Type of Financial Instrument		
Financial Instrument Instrument	Classification Currency	
Producer Accumulator KC 375.00 USD lots Producer Acc	umulator USD	
Table 3 - Price Information		
Instrument Time (T) Size Range Average Producer Accumulator 1	e Executed Total Executed Price Time of Execution Transaction Size Trading System Trading Mode Trading Platform Best Bid 114.05 16:24:35 20.00 RFQ N/A Im N/A	/ Offer
Table 4 - Price Information	114.03 10.24.33 20.00 N/Q N/A 1111 N/A	
	vg. Trans. Price Lowest Executed Price Highest Executed Price	
Producer Accumulator 115.78	115.80 114.05 117.50	
Table 5 - Cost Information		
Instrument Execution Fees Modifications		
Producer Accumulator 132.02 0 Table 6 - Likelihood of Execution	0 0.00 http://www.amius.com as per ex-post	
	ated Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exec Median Transaction Size	all Designated Mkt. Makers
Producer Accumulator 1		00 0
Table 9 - Timings		
	recution(s) Mean Elapsed Request & Provision(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(
Producer Accumulator	37,050.00 690.00 37,590.00 840.	0
15 Jan 2020		
Table 1 - Execution Venue		
As Of Venue LEI	Country of Authority Mkt Segment Mkt Segment Identifier Outages Outage number Outage Avg. Duration Sched. Auction Sch	d. Auction Number Sched. Auction Duration Fail. Transactions Fail. Transactions Number Fail. Transactions Value
2020-01-15 Amius Limited 213800C1LJRHXH05QC19		0 0 0
Table 2 - Type of Financial Instrument		
Financial Instrument Instrument Classification Exotic KC 375.00 USD lots Exotic	Currency USD	
Table 3 - Price Information	<u>usb</u>	
	ed Total Executed Price Time of Execution Transaction Size Trading System Trading Mode Trading Platform Best Bid / Offer	
Exotic 1	116.80 14:12:24 20.00 RFQ N/A Im N/A	
Table 4 - Price Information Instrument Avg. Trans. Price Weighted Avg. Trans.	116.80 14:12:24 20.00 RFQ N/A Im N/A s. Price Lowest Executed Price Highest Executed Price	
Table 4 - Price Information Instrument Avg. Trans. Price Weighted Avg. Trans. Exotic 116.80	116.80 14:12:24 20.00 RFQ N/A Im N/A	
Table 4 - Price Information Instrument Avg. Trans. Price Weighted Avg. Trans Exotic 116.80 Table 5 - Cost Information	116.80 14:12:24 20.00 RFQ N/A Im N/A s. Price Lowest Executed Price Highest Executed Price 116.80 116.80	
Table 4 - Price Information Instrument Avg. Trans. Price Weighted Avg. Trans. Exotic 116.80	116.80 14:12:24 20.00 RFQ N/A Im N/A s. Price Lowest Executed Price Highest Executed Price 116.80 116.80	
Table 4 - Price Information Instrument Avg. Trans. Price Weighted Avg. Trans. Price Exotic 116.80 Table 5 - Cost Information Instrument Execution Fees Modifications Market Exotic 26.40 0 0	116.80	
Table 4 - Price Information Instrument Avg. Trans. Price Weighted Avg. Trans. Exotic 116.80 Table 5 - Cost Information Instrument Exocution Fees Modifications Marke Exotic 26.40 0 0 Table 6 - Likelihood of Execution Instrument Orders Received Trans. Executed To	s. Price Lowest Executed Price Highest Executed Price 116.80 116.80 116.80 116.80 Data 3rd Party Fees Url Rebates Value of Costs (%) 0 0.00 http://wwww.amius.com as per ex-post tal Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exec Median Transaction Size all De	
Table 4 - Price Information Instrument Avg. Trans. Price Weighted Avg. Trans Exotic 116.80 Table 5 - Cost Information Instrument Execution Fees Modifications Marke Exotic 26.40 0 Table 6 - Likelihood of Execution Instrument Orders Received Trans. Executed To Exotic 1 1	116.80	gnated Mkt. Makers 0
Table 4 - Price Information Instrument Avg. Trans. Price Weighted Avg. Trans Exotic 116.80 Table 5 - Cost Information Instrument Execution Fees Modifications Marke Exotic 26.40 0 Table 6 - Likelihood of Execution Instrument Orders Received Trans. Executed To Exotic 1 1 Table 9 - Timings	s. Price Lowest Executed Price Highest Executed Price 116.80 116.80 116.80 Data 3rd Party Fees Url Rebates Value of Costs (%) 0 0.00 http://wwww.amius.com as per ex-post tal Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exec Median Transaction Size all De 876,000.00 0 1 20.00 20.00	
Table 4 - Price Information	s. Price Lowest Executed Price Highest Executed Price 116.80 116.80 116.80 Data 3rd Party Fees Url Rebates Value of Costs (%) 0 0.00 http://www.amius.com as per ex-post tal Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exec Median Transaction Size all De 876,000.00 0 1 20.00 20.00 (s) Mean Elapsed Request & Provision(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s)	
Table 4 - Price Information Instrument Avg. Trans. Price Weighted Avg. Trans Exotic 116.80 Instrument Execution Fees Modifications Marke Exotic 26.40 0 Table 6 - Likelihood of Execution Instrument Orders Received Trans. Executed To Exotic 1 1 Table 9 - Timings Instrument Mean Elapsed Acceptance & Execution	s. Price Lowest Executed Price Highest Executed Price 116.80 116.80 116.80 Data 3rd Party Fees Url Rebates Value of Costs (%) 0 0.00 http://www.amius.com as per ex-post tal Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exec Median Transaction Size all De 876,000.00 0 1 20.00 20.00 (s) Mean Elapsed Request & Provision(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s)	
Table 4 - Price Information Instrument Avg. Trans. Price Weighted Avg. Trans Exotic 116.80 Table 5 - Cost Information Instrument Execution Fees Modifications Marke Exotic 26.40 0 Table 6 - Likelihood of Execution Instrument Orders Received Trans. Executed To Exotic 1 1 Table 9 - Timings Instrument Mean Elapsed Acceptance & Execution Exotic 660 17 Jan 2020	s. Price Lowest Executed Price Highest Executed Price 116.80 116.80 116.80 Data 3rd Party Fees Url Rebates Value of Costs (%) 0 0.00 http://www.amius.com as per ex-post tal Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exec Median Transaction Size all De 876,000.00 0 1 20.00 20.00 (s) Mean Elapsed Request & Provision(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s)	
Table 4 - Price Information Instrument Avg. Trans. Price Weighted Avg. Trans Exotic 116.80 Table 5 - Cost Information Instrument Execution Fees Modifications Marke Exotic 26.40 0 Table 6 - Likelihood of Execution Instrument Orders Received Trans. Executed To Exotic 1 1 Table 9 - Timings Instrument Mean Elapsed Acceptance & Execution Exotic 660 17 Jan 2020 Table 1 - Execution Venue	116.80	0
Table 4 - Price Information Instrument Avg. Trans. Price Weighted Avg. Trans Exotic 116.80 Table 5 - Cost Information Instrument Execution Fees Modifications Marke Exotic 26.40 0 Table 6 - Likelihood of Execution Instrument Orders Received Trans. Executed To Exotic 1 1 Table 9 - Timings Instrument Mean Elapsed Acceptance & Execution Exotic 660 17 Jan 2020 Table 1 - Execution Venue As Of Venue LEI	s. Price Lowest Executed Price Highest Executed Price 116.80 116.80 116.80 Data 3rd Party Fees Url Rebates Value of Costs (%) 0 0.00 http://www.amius.com as per ex-post tal Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exec Median Transaction Size all De 876,000.00 0 1 20.00 (s) Mean Elapsed Request & Provision(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s) 0 480.00 990.00 720.00 Country of Authority Mkt Segment Mkt Segment Identifier Outages Outage number Outage Avg. Duration Sched. Auction Sched.	d. Auction Number Sched. Auction Duration Fail. Transactions Fail. Transactions Number Fail. Transactions Value
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Table 4 - Price Information Instrument Avg. Trans. Price Weighted Avg. Trans Exotic 116.80 Table 5 - Cost Information Instrument Execution Fees Modifications Marke Exotic 26.40 0 Table 6 - Likelihood of Execution Instrument Orders Received Trans. Executed To Exotic 1 1 Table 9 - Timings Instrument Mean Elapsed Acceptance & Execution Exotic 660 17 Jan 2020 Table 1 - Execution Venue As Of Venue LEI 2020-01-17 Amius Limited 213800C1LJRHXHOSQC19 Table 2 - Type of Financial Instrument Financial Instrument Instrument Producer Accumulator KC 375.00 USD lots Producer Acc	s. Price Lowest Executed Price Highest Executed Price 116.80 116.80 116.80 Data 3rd Party Fees Url Rebates Value of Costs (%) 0 0.00 http://www.amius.com as per ex-post tal Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exec Median Transaction Size all De 876,000.00 0 1 20.00 20.00 (s) Mean Elapsed Request & Provision(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s) 100 480.00 990.00 720.00 Country of Authority Mkt Segment Mkt Segment Identifier Outages Outage number Outage Avg. Duration Sched. Auction Sched. United Kingdom 0 0 0 0	d. Auction Number Sched. Auction Duration Fail. Transactions Fail. Transactions Number Fail. Transactions Value
Table 4 - Price Information Instrument Avg. Trans. Price Weighted Avg. Trans Exotic 116.80 Table 5 - Cost Information Instrument Execution Fees Modifications Marke Exotic 26.40 0 Table 6 - Likelihood of Execution Instrument Orders Received Trans. Executed To Exotic 1 1 1 Table 9 - Timings Instrument Mean Elapsed Acceptance & Execution Exotic 660 17 Jan 2020 Table 1 - Execution Venue As Of Venue LEI 2020-01-17 Amius Limited 213800C1LJRHXHOSQC19 Table 2 - Type of Financial Instrument Financial Instrument Instrument Financial Instrument Instrument Froducer Accumulator KC 375.00 USD lots Producer Acc	s. Price Lowest Executed Price Highest Executed Price 116.80 116.80 116.80 116.80 Data 3rd Party Fees Url Rebates Value of Costs (%) 0 0.00 http://www.amius.com as per ex-post tal Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exec Median Transaction Size all De 876,000.00 0 1 20.00 20.00 (s) Mean Elapsed Request & Provision(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s) 990.00 720.00 Country of Authority Mkt Segment Mkt Segment Identifier Outages Outage number Outage Avg. Duration Sched. Auction Sched. Auction Sched. Auction Classification Currency unulator USD	d. Auction Number Sched. Auction Duration Fail. Transactions Fail. Transactions Number Fail. Transactions Value 0 0 0
Table 4 - Price Information Instrument Avg. Trans. Price Weighted Avg. Trans Exotic 116.80 Table 5 - Cost Information Instrument Execution Fees Modifications Marke Exotic 26.40 0 Table 6 - Likelihood of Execution Instrument Orders Received Trans. Executed To Exotic 1 1 Table 9 - Timings Instrument Mean Elapsed Acceptance & Execution Exotic 660 17 Jan 2020 Table 1 - Execution Venue As Of Venue LEI 2020-01-17 Amius Limited 213800C1LJRHXHOSQC19 Table 2 - Type of Financial Instrument Financial Instrument Instrument Producer Accumulator KC 375.00 USD lots Producer Acc Table 3 - Price Information Instrument Time (T) Size Range Averag Producer Accumulator I Instrument Time (T) Size Range Averag	s. Price Lowest Executed Price Highest Executed Price 116.80 116.80 116.80 116.80 Data 3rd Party Fees Url Rebates Value of Costs (%) 0 0.00 http://wwww.amius.com as per ex-post tal Notional Value Cancelled or Withdrawn Rfq Received / Modified 876,000.00 0 1 20.00 20.00 (s) Mean Elapsed Request & Provision(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s) 990.00 720.00 Country of Authority Mkt Segment Mkt Segment Identifier Outages Outage number Outage Avg. Duration Sched. Auction Schedung USD	d. Auction Number Sched. Auction Duration Fail. Transactions Fail. Transactions Number Fail. Transactions Value 0 0 0
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Table 4 - Price Information Instrument Avg. Trans. Price Weighted Avg. Trans. Exotic 116.80 Table 5 - Cost Information Instrument Execution Fees Modifications Marke Exotic 26.40 0 Table 6 - Likelihood of Execution Instrument Orders Received Trans. Executed To Exotic 1 1 Table 9 - Timings Instrument Mean Elapsed Acceptance & Execution Exotic 660 17 Jan 2020 Table 1 - Execution Venue LEI 2020-01-17 Amius Limited 213800C1LJRHXHDSQC19 Table 2 - Type of Financial Instrument Financial Instrument Instrument Financial Instrument Instrument Forducer Accumulator KC 375.00 USD lots Producer Acc Table 3 - Price Information Instrument Time (T) Size Range Averag Producer Accumulator 1 Table 4 - Price Information Instrument Avg. Trans. Price Weighted Approducer Accumulator 114.05	s. Price Lowest Executed Price Highest Executed Price 116.80 116.80 116.80 116.80 Data 3rd Party Fees Url Rebates Value of Costs (%) 0 0.00 http://www.amius.com as per ex-post tal Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exec Median Transaction Size all De 876,000.00 0 1 20.00 20.00 (s) Mean Elapsed Request & Provision(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s) 0 480.00 990.00 720.00 Country of Authority Mkt Segment Mkt Segment Identifier Outages Outage number Outage Avg. Duration Sched. Auction Sched. Auction United Kingdom 0 0 0 0 Classification Currency Unroulator USD Executed Total Executed Price Time of Execution Transaction Size Trading System Trading Mode Trading Platform Best Bid 114.00 15:42:01 25.00 RFQ N/A Email N/A Wg. Trans. Price Lowest Executed Price Highest Executed Price 114.05 114.00 114.10 Market Data 3rd Party Fees Url Rebates Value of Costs (%)	d. Auction Number Sched. Auction Duration Fail. Transactions Fail. Transactions Number Fail. Transactions Value 0 0 0
Table 4 - Price Information Instrument Avg. Trans. Price Weighted Avg. Trans. Exotic 116.80 Table 5 - Cost Information Instrument Execution Fees Modifications Marke Exotic 26.40 0 Table 6 - Likelihood of Execution Instrument Orders Received Trans. Executed To Exotic 1 1 Table 9 - Timings Instrument Mean Elapsed Acceptance & Execution Exotic 660 17 Jan 2020 Table 1 - Execution Venue LEI 2020-01-17 Amius Limited 213800C1LJRHXHOSQC19 Table 2 - Type of Financial Instrument Financial Instrument Instrument Producer Accumulator KC 375.00 USD lots Producer Acc Table 3 - Price Information Instrument Time (T) Size Range Averag Producer Accumulator 1 Instrument Avg. Trans. Price Weighted A Producer Accumulator 1 Table 4 - Price Information Instrument Avg. Trans. Price Weighted A Producer Accumulator 1 Table 5 - Cost Information 1 Instrument Execution Fees Modifications Producer Accumulator 69.60 0	s. Price Lowest Executed Price Highest Executed Price 116.80 116.80 116.80 116.80 Data 3rd Party Fees Url Rebates Value of Costs (%) 0 0.00 http://www.amius.com as per ex-post tal Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exec Median Transaction Size all De 876,000.00 0 1 20.00 20.00 (s) Mean Elapsed Request & Provision(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s) 0 480.00 990.00 720.00 Country of Authority Mkt Segment Mkt Segment Identifier Outages Outage number Outage Avg. Duration Sched. Auction Sch United Kingdom 0 0 0 0 Classification Currency unulator USD e Executed Total Executed Price Time of Execution Transaction Size Trading System Trading Mode Trading Platform Best Bid 114.00 15:42:01 25.00 RFQ N/A Email N/A wg. Trans. Price Lowest Executed Price Highest Executed Price 114.05 114.00 114.10 Market Data 3rd Party Fees Url Rebates Value of Costs (%)	d. Auction Number Sched. Auction Duration Fail. Transactions Fail. Transactions Number Fail. Transactions Value 0 0 0
Table 4 - Price Information Instrument Avg. Trans. Price Weighted Avg. Trans. Exotic 116.80 Table 5 - Cost Information Instrument Execution Fees Modifications Marke Exotic 26.40 0 Table 6 - Likelihood of Execution Instrument Orders Received Trans. Executed To Exotic 1 1 Table 9 - Timings Instrument Mean Elapsed Acceptance & Execution Exotic 660 17 Jan 2020 Table 1 - Execution Venue LEI 2020-01-17 Amius Limited 213800C1LJRHXHOSQC19 Table 2 - Type of Financial Instrument Financial Instrument Instrument Financial Instrument Financial Instrument Instrument Financial Instrument Instrument Financial Instrument Instrument Financial Instrument Instrument Table 3 - Price Information Instrument Time (T) Size Range Averag Producer Accumulator 1 Table 4 - Price Information Instrument Avg. Trans. Price Weighted Aproducer Accumulator 114.05 Table 5 - Cost Information Instrument Execution Fees Modifications Producer Accumulator 69.60 0 Table 6 - Likelihood of Execution	s. Price Lowest Executed Price Highest Executed Price 116.80 116.80 116.80 116.80 116.80 116.80 10.00 http://wwww.amius.com as per ex-post 116.80 116	d. Auction Number Sched. Auction Duration Fail. Transactions Fail. Transactions Number Fail. Transactions Value 0 0 0 / Offer
Table 4 - Price Information Instrument Avg. Trans. Price Weighted Avg. Tran Exotic 116.80 Table 5 - Cost Information Instrument Execution Fees Modifications Marke Exotic 26.40 0 Table 6 - Likelihood of Execution Instrument Orders Received Trans. Executed To Exotic 1 1 Table 9 - Timings Instrument Mean Elapsed Acceptance & Execution Exotic 660 17 Jan 2020 Table 1 - Execution Venue As Of Venue LEI 2020-01-17 Amius Limited 213800C1LJRHXH05QC19 Table 2 - Type of Financial Instrument Financial Instrument Instrument Producer Accumulator KC 375.00 USD lots Producer Acc Table 3 - Price Information Instrument Time (T) Size Range Averag Producer Accumulator 114.05 Table 4 - Price Information Instrument Avg. Trans. Price Weighted A Producer Accumulator 114.05 Table 5 - Cost Information Instrument Execution Fees Modifications Producer Accumulator 69.60 0 Table 6 - Likelihood of Execution Instrument Execution Fees Modifications Producer Accumulator 69.60 0 Table 6 - Likelihood of Execution Instrument Orders Received Trans. Exec	s. Price Lowest Executed Price Highest Executed Price 116.80 116.	d. Auction Number Sched. Auction Duration Fail. Transactions Fail. Transactions Number Fail. Transactions Value 0 0 0 / Offer all Designated Mkt. Makers
Table 4 - Price Information Instrument Avg. Trans. Price Weighted Avg. Tran Exotic 116.80 Table 5 - Cost Information Instrument Execution Fees Modifications Marke Exotic 26.40 0 Table 6 - Likelihood of Execution Instrument Orders Received Trans. Executed To Exotic 1 1 Table 9 - Timings Instrument Mean Elapsed Acceptance & Execution Exotic 1 660 17 Jan 2020 Table 1 - Execution Venue As Of Venue LEI 2020-01-17 Amius Limited 213800C1LJRHXHOSQC19 Table 2 - Type of Financial Instrument Producer Accumulator KC 375.00 USD lots Producer Acc Table 3 - Price Information Instrument Time (T) Size Range Average Producer Accumulator 114.05 Table 4 - Price Information Instrument Avg. Trans. Price Weighted A Producer Accumulator 114.05 Table 5 - Cost Information Instrument Execution Fees Modifications Producer Accumulator 69.60 0 Table 6 - Likelihood of Execution Instrument Orders Received Trans. Exec	s. Price Lowest Executed Price Highest Executed Price 116.80 116.80 116.80 116.80 116.80 116.80 10.00 http://wwww.amius.com as per ex-post 116.80 116	d. Auction Number Sched. Auction Duration Fail. Transactions Fail. Transactions Number Fail. Transactions Value 0 0 0 / Offer all Designated Mkt. Makers
Table 4 - Price Information Instrument Avg. Trans. Price Weighted Avg. Tran Exotic 116.80 Table 5 - Cost Information Instrument Execution Fees Modifications Marke Exotic 26.40 0 Table 6 - Likelihood of Execution Instrument Orders Received Trans. Executed To Exotic 1 1 Table 9 - Timings Instrument Mean Elapsed Acceptance & Execution Exotic 660 17 Jan 2020 Table 1 - Execution Venue As Of Venue LEI 2020-01-17 Amius Limited 213800C1LJRHXHOSQC19 Table 2 - Type of Financial Instrument Producer Accumulator KC 375.00 USD lots Producer Acc Table 3 - Price Information Instrument Time (T) Size Range Averag Producer Accumulator 11-05 Table 4 - Price Information Instrument Avg. Trans. Price Weighted A Producer Accumulator 11-05 Table 5 - Cost Information Instrument Execution Fees Modifications Producer Accumulator 69.60 0 Table 6 - Likelihood of Execution Instrument Execution Fees Modifications Producer Accumulator 69.60 0 Table 1 - Itikelihood of Execution Instrument Order Received Trans. Exec Producer Accumulator 2 Table 9 - Timings	S. Price Lowest Executed Price Highest Executed Price 116.80 116.	d. Auction Number Sched. Auction Duration Fail. Transactions Fail. Transactions Number Fail. Transactions Value Offer
Table 4 - Price Information Instrument Avg. Trans. Price Weighted Avg. Transexotic 116.80 Table 5 - Cost Information Instrument Execution Fees Modifications Marke Exotic 26.40 0 Table 6 - Likelihood of Execution Instrument Orders Received Trans. Executed To Exotic 1 1 Table 9 - Timings Instrument Mean Elapsed Acceptance & Execution Exotic 660 17 Jan 2020 17 Jan 2020 18 Jan 2020 19 Jan 2020 19 Jan 2020 Table 1 - Execution Venue As Of Venue LEI 2020-01-17 Amius Limited 213800C1LJRHXHOSQC19 Table 2 - Type of Financial Instrument Producer Accumulator NC 375.00 USD lots Producer Accumulator NC 375.00 USD lots Producer Accumulator Table 4 - Price Information Instrument Time (T) Size Range Average Producer Accumulator 1 1- Table 4 - Price Information Instrument Avg. Trans. Price Weighted Aproducer Accumulator 11- Table 4 - Price Information Instrument Execution Fees Modifications Producer Accumulator 69.60 0 Table 6 - Likelihood of Execution Instrument Execution Fees Modifications Producer Accumulator 69.60 Table 6 - Likelihood of Execution Instrument Order Received Trans. Exec Producer Accumulator 2 Table 9 - Timings	s. Price Lowest Executed Price Highest Executed Price 116.80 116.	d. Auction Number Sched. Auction Duration Fail. Transactions Fail. Transactions Number Fail. Transactions Value 0 0 0 / Offer Designated Mkt. Makers 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0

23 Jan 2020 Table 1 - Execution Venue As Of Venue Country of Authority Mkt Segment Mkt Segment Identifier Outages Outage number Outage Avg. Duration Sched. Auction Sched. Auction Number Sched. Auction Duration Fail. Transactions Fail. Transactions Number Fail. Transactions Value 2020-01-23 Amius Limited 213800C1LJRHXHO5QC19 United Kingdom Table 2 - Type of Financial Instrument Producer Accumulator KC 375.00 USD lots Producer Accumulator USD Table 3 - Price Information Instrument Time (T) Size Range Average Executed Total Executed Price Time of Execution Transaction Size Trading System Trading Mode Trading Platform Best Bid / Offer 09:45:47 50.00 RFO Producer Accumulator 1 113.50 N/A Fmail N/A Producer Accumulator 113.50 13:53:50 50.00 RFO 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 113.50 113.50 113.50 Table 5 - Cost Information Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%) Producer Accumulator 1,875.00 http://wwww.amius.com Table 6 - Likelihood of Execution Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfg Received / Modified Median Transaction Size exec Median Transaction Size exec Median Transaction Size all Designated Mkt. Makers Producer Accumulator 2 4.256.250.00 0 50.00 50.00 Table 9 - Timings Instrument Mean Elapsed Acceptance & Execution(s) Mean Elapsed Request & Provision(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s) Producer Accumulator 68.520.00 4.500.00 99.060.00 6.750.00 27 Jan 2020 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 Vumber Fail. Transaction 2020-01-27 Amius Limited 213800C1LJRHXHO5QC19 United Kingdom 0 0 Table 2 - Type of Financial Instrument Financial Instrument Instrument Classification Currency Producer Accumulator KC 375.00 USD lots | Producer Accumulator Instrument Time (T) Size Range Average Executed Total Executed Price Time of Execution Transaction Size Trading System Trading Mode Trading Platform Best Bid / Offer 17:52:10 108.80 25 00 REO Producer Accumulator N/A Table 4 - Price Information Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price Producer Accumulator 108.80 108.80 108.80 Table 5 - Cost Information Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%) Producer Accumulator 67.45 0 0 937.50 http://wwww.amius.com Table 6 - Likelihood of Execution Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exec Median Transaction Size all Designated Mkt. Makers 2,040,000.00 Producer Accumulator 0 Table 9 - Timings Instrument Mean Elapsed Acceptance & Execution(s) Mean Elapsed Request & Provision(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s) Producer Accumulator 660.00 2,220.00 990.00 3,330.00 29 Jan 2020 Table 1 - Execution Venue Country of Authority Mkt Segment Mkt Segment Identifier Outages Outage number Outage Avg. Duration Sched. Auction Sched. Auction Number Sched. Auction Duration Fail. Transactions Fail. Transactions Number Fail. Transactions Value As Of Venue 2020-01-29 Amius Limited 213800C1LJRHXHO5QC19 United Kingdom Table 2 - Type of Financial Instrument Producer Accumulator KC 375.00 USD lots Producer Accumulator USD Table 3 - Price Information Instrument Time (T) Size Range Average Executed Total Executed Price Time of Execution Transaction Size Trading System Trading Mode Trading Platform Best Bid / Offer 15:06:01 Producer Accumulator 105.35 25.00 RFO Table 4 - Price Information Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price Producer Accumulator 105.35 Table 5 - Cost Information Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%) Producer Accumulator 43.05 0 0 468.75 http://wwww.amius.com as per ex-post Table 6 - Likelihood of Execution Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exec Median Transaction Size all Designated Mkt. Makers Producer Accumulator 1 987,656.25 0 1 25.00 25.00 Table 9 - Timings Instrument Mean Elapsed Acceptance & Execution(s) Mean Elapsed Request & Provision(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s) Producer Accumulator 420.00

30 Jan 2020
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 Duration Fail. Transactions Fail. Transactions Value
2020-01-30 Amius Limited 213800C1LJRHXHOSQC19 United Kingdom 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 1 104.75 13:59:37 4.00 RFQ N/A Im N/A
Producer Accumulator 1 103.70 17:37:32 3.00 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 104.23 104.23 104.75
Table 5 - Cost Information
Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%)
Producer Accumulator 22.56 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 / Median Transaction Size exc Median Transaction Size all Designated Mkt. Makers Producer Accumulator 0 2 233,325.00 0 2 33,355 0 0
Table 9 - Tainings
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 0.00
31 Jan 2020
Table 1 - Execution Venue
As Of Venue LEI Country of Authority Mkt Segment Mkt S
2020-01-31 Amilus Limited 213800C1LJRHXHO5QC19 United Kingdom 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 Mode Trading Platform Best Bid / Offer
Producer Accumulator 1 103.95 15:41:22 3.00 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 104.65 105.20 103.95 105.35
Table 5 - Cost Information
Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%) Producer Accumulator 39.98 0 0 0 468.75 http://www.amius.com as per ex-post
Producer Accumulator 39.98 0 0 468.75 http://wwww.amius.com as per ex-post Table 6 - Likelihood of Execution
Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exec Median Transaction Size all Designated Mkt. Makers
Instrument Orders Received in Tails. Executed 10tal Notionia value and entered of withdrawn it in Received / modified median transaction size and Designated with produce Accompliator 1 2 1,104,600.00 0 0 2 14,00 14,00 0 0
Table 9 - Timings
Instrument Mean Elapsed Acceptance & Execution(s) Mean Elapsed Request & Provision(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s)
Producer Accumulator 41,670.00 35,670.00 42,300.00 35,760.00
03 Feb 2020 Table 1 - Execution Venue
As Of Venue LEI Country of Authority Mkt Segment Mkt Segment Identifier Outages Outage number Outage Avg. Duration Sched. Auction Number Sched. Auction Duration Fail. Transactions Fail. Transactions Value
2020-02-03 Amius Limited 213800C1LRHXHOSQC19 United Kingdom 0 0 0 0
Table 2 - Type of Financial Instrument
Financial Instrument Instrument Classification Currency
Consumer Accumulator KC 375.00 USD lots Consumer Accumulator USD
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 Mode Trading Mode Trading Mode Trading Platform Best Bid / Offer
Exotic 1 112.95 12:11:00 259.00 RFQ N/A Email N/A Consumer Accumulator 1 101.25 14:38:24 25.00 RFQ N/A Email N/A
Exotic 1 101.25 14:36:42 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 101.25 101.25 101.25 101.25
Exotic 107.10 112.02 101.25 112.95

142.00

142.00

Table 9 - Timings Mean Elapsed Acceptance & Execution(s) Mean Elapsed Request & Provision(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s) Instrument Consumer Accumulator 420.00 960.00 630.00 1,440.00 Exotic 480.00 2,250.00 690.00 2,730.00

468.75 http://wwww.amius.com

468.75 http://wwww.amius.com

Url

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

Consumer Accumulator 1 1 949,218.75 0 1 25.00 25.00 0

Rebates Value of Costs (%)

as per ex-post

Exotic

Exotic

Table 5 - Cost Information

Table 6 - Likelihood of Execution

Instrument

43.05

131.33

11,919,487.50

Execution Fees Modifications Market Data 3rd Party Fees

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
2020-02-04	Amius Limited	213800C1L1PHYHOSOC19	United Kingdom		0) ()	1			0	0	

Table 2 - Type of Financial Instrument

١	Financial Instrument	Instrument Classification	Currency		
١	Consumer Accumulator KC 375.00 USD lots	Consumer Accumulator	USD		
١	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			101.90	13:28:36	47.00	RFQ	N/A	Im	N/A
Consumer Accumulator		1			100.45	18:28:03	25.00	RFO	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	100.45	100.45	100.45	100.45
Exotic	101.90	101.90	101.90	101.90

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Consumer Accumulator	43.05	0	0	468.75	http://wwww.amius.com		as per ex-post
Exotic	13.49	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	941,718.75	0	1	25.00	25.00	0
Exotic	1	1	1.795.987.50	0	1	47.00	47.00	0

Table 9 - 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	2,880.00	270.00	4,320.00
Exotic	900.00	780.00	1,350.00	1,170.00

06 Feb 2020

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
2020-02-06	Amius Limited 21	13800C1LJRHXHO5QC19	United Kingdom		0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Financial Instrument	Instrument Classification	Currenc	
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			100.40	14:43:55	10.00	RFQ	N/A	Im	N/A
Producer Accumulator	1			99.95	16:59:22	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
Exotic	100.40	100.40	100.40	100.40
Producer Accumulator	99.95	99.95	99.95	99.95

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Exotic	41.08	0	0	0.00	http://wwww.amius.com		as per ex-post
Producer Accumulator	0.00	0	0	0.00	http://wwww.amius.com		as per ex-post

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction Size exec	Median Transaction Size all	Designated Mkt. Makers
Exotic	0	1	562,218.75	0	1	10.00	10.00	0
Producer Accumulator	0	1	562.218.75	0	1	15.00	15.00	0

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

07 Feb 2020 Table 1 - Execution Venue
As Of Venue LEI Country of Authority Mkt Segment Mkt Segment Identifier Outages Outage number Outage Avg. Duration Sched. Auction Number Sched. Auction Duration Fail. Transactions Fail. Transactions Value
2020-02-07 Amius Limited 213800C1LJRHXHO5QC19 United Kingdom 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 Mode Trading Platform Best Bid / Offer Exotic 1 103.20 13:44:20 10.00 RFQ N/A Im N/A
Table 4 - Price Information
InstrumentAvg. Trans. PriceWeighted Avg. Trans. PriceLowest Executed PriceHighest Executed PriceExotic103.20103.20103.20
Table 5 - Cost Information
InstrumentExecution FeesModificationsMarket Data3rd Party FeesUrlRebatesValue of Costs (%)Exotic7.18000.00http://www.amius.comas per ex-post
Table 6 - Likelihood of Execution
Instrument 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 1 387,000.00 0 1 10.00 0
Table 9 - Timings
Instrument Mean Elapsed Acceptance & Execution(s) Mean Elapsed Request & Provision(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s)
Exotic 240.00 0.00 360.00 0.00
10 Feb 2020
Table 1 - Execution Venue
As Of Venue LEI Country of Authority Mkt Segment Mkt Segment Identifier Outages Outage number Outage Avg. Duration Sched. Auction Number Sched. Auction Number Fail. Transactions Fail. Transactions Value 2020-02-10 Amius Limited 213800C1LJRHXHOSQC19 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 Trade 3 - Price
Instrument Time (T) Size Range Average Executed Total Executed Price Time of Execution Transaction Size Trading Mode Trading Mode Trading Platform Best Bid / Offer Producer Accumulator 1 102.50 15:51:22 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 102.50 102.50 102.50 102.50 Table 5 - Cost Information
Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%)
Producer Accumulator 22.04 0 0 0.00 http://wwww.amius.com as per ex-post
Table 6 - Likelihood of Execution
Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exec Median Transaction Size all Designated Mkt. Makers Producer Accumulator 1 1 307,500.00 0 1 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 60.00 60.00 90.00 90.00
1100dcci Accentinated
11 Feb 2020
Table 1 - Execution Venue Ac Of Venue LET Country of Authority Mich Segment Mich Segment Identifier Outroe Outroe Outroe Outroe Aug Duration School Auction Number School Auction Duration Fail Transactions Fail Transactions Number Fail Transactio
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 2020-02-11 Amius Limited 213800C1LJRHXHOSQC19 United Kingdom 0 0 0 0 0 0 0 0 0
Table 2 - Type of Financial Instrument
Financial Instrument Instrument Classification Currency
Table 3 - Price Information
Instrument Time (T) Size Range Average Executed Total Executed Price Time of Execution Transaction Size Trading Mode Trading Platform Best Bid / Offer Exotic 1 104.65 16:33:56 40.00 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 104.65 104.65 104.65 104.65 Table 5 - Cost Information
Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%)
Exotic 11.48 0 0 0.00 http://wwww.amius.com as per ex-post
Table 6 - Likelihood of Execution
Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exec Median Transaction Size all Designated Mkt. Makers Exotic 1 1 1,569,750.00 0 1 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 780.00 3,900.00 1,170.00 5,850.00

Table 1 - Execution Venue

As Of	Venue	LEI	Country of Authority	Mkt Segment Mkt Segment Identifier	r Outages	Outage number	r Outage Avg. Duration	Sched. Auction	Sched. Auction Number	Sched. Auction Duration	Fail. Transactions	Fail. Transactions Number	Fail. Transactions Value
2020-02-12	Amius Limited	213800C1L1RHXHO50C19	United Kingdom		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
ı	Producer Accumulator KC 375.00 USD lots	Producer Accumulator	USD

Table 3 - Price Information

Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Producer Accumulator		1			103.90	12:42:09	4.00	RFQ	N/A	Im	N/A
Consumer Accumulator		1			103.60	13:54:37	25.00	RFQ	N/A	Email	N/A
Exotic		1			110.25	17:26:00	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	103.60	103.60	103.60	103.60
Exotic	110.25	110.25	110.25	110.25
Producer Accumulator	103.90	103.90	103.90	103.90

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Consumer Accumulator	51.80	0	0	0.00	http://wwww.amius.com		as per ex-post
Exotic	76.92	0	0	0.00	http://wwww.amius.com		as per ex-post
Producer Accumulator	15.04	0	0	0.00	http://wwww.amius.com		as per ex-post

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction Size exec	Median Transaction Size all	Designated Mkt. Makers
Consumer Accumulator	2	2	1,127,100.00	0	2	25.00	25.00	0
Exotic	1	1	826,875.00	0	1	20.00	20.00	0
Producer Accumulator	1	1	155,250.00	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	300.00	4,500.00	450.00	6,750.00
Exotic	1,860.00	300.00	2,790.00	450.00
Producer Accumulator	180.00	180.00	270.00	270.00

13 Feb 2020

Table 1 - Execution Venue

As Of	Venue	LEI	Country of Authority	Mkt Segment Mkt Segment Identifier	Outages Outage	e number	Outage Avg. Duration	Sched. Auction	Sched. Auction Number	Sched. Auction Duration	Fail. Transactions	Fail. Transactions Number	Fail. Transactions Value
2020-02	-13 Amius Limited 21	3800C1LJRHXHO5QC19	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			103.50	13:43:00	4.00	RFQ	N/A	Im	N/A
Producer Accumulator		1			105.05	15:59:17	4.00	RFQ	N/A	Im	N/A
Exotic		1			113.30	17:21:00	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
Exotic	113.30	113.30	113.30	113.30
Producer Accumulator	105.24	105.28	103.50	106.50

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Exotic	7,749.00	0	0	0.00	http://wwww.amius.com		as per ex-post
Producer Accumulator	45.60	0	0	150.00	http://wwww.amius.com		as per ex-post

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction Size exec	Median Transaction Size all	Designated Mkt. Makers
Exotic	1	1	849,750.00	0	1	20.00	20.00	0
Producer Accumulator	3	4	1,003,462.50	0	4	4.00	4.00	0

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	180.00
Producer Accumulator	17,940.00	840.00	540.00	270.00

Table 1 - Execution Venue

	As Of	Venue	LEI	Country of Authority	Mkt Segment Mkt Segment Identifie	Outages	 Outage number 	r Outage Avg. Duration	n Sched. Auction	n Sched. Auction Number	Sched. Auction Duration	Fail. Transactions	Fail. Transactions Number	Fail. Transactions Value
1 15	020-02-14 A	Amius Limited	213800C1L1RHXH050C19	United Kingdom		() (1	1			0	() /

Table 2 - Type of Financial Instrument

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

Table 3 - Price Information

Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Exotic		1			108.90	10:47:00	10.00	RFQ	N/A	Im	N/A
Producer Accumulator		1			108.35	13:27:55	10.00	RFQ	N/A	Im	N/A
Producer Accumulator		1			110.90	14:28:16	4.00	RFQ	N/A	Im	N/A
Exotic		1			111.20	14:35:09	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
Exotic	110.05	109.68	108.90	111.20
Producer Accumulator	109.93	109.48	108.35	110.90

Table 5 - Cost Information

Ш	Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Н	Exotic	18.37	0	0	187.50	http://wwww.amius.com		as per ex-post
Ш	Producer Accumulator	48 93	0	0	93.75	http://wwww.amius.com		as ner ex-nost

Table 6 - Likelihood of Execution

Instrument	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	616,875.00	0	2	7.50	7.50	0
Producer Accumulator	3	3	779.943.75	0	3	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)
Exotic	210.00	15,567.00	270.00	15,597.00
Producer Accumulator	380.00	540.00	540.00	810.00

18 Feb 2020

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 Valu
2020-02-18	Amius Limited 2:	13800C1LJRHXH050C19	United Kingdom			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			112.25	12:45:35	3.00	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	112.25	112.25	112.25	112.25

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Producer Accumulator	19.46	0	0	0.00	http://wwww.amius.com		as per ex-post

Table 6 - Likelihood of Execution Produ

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn Rfq	Received / Modified	Median Transaction Size exec	Median Transaction Size all	Designated Mkt. Makers
oducer Accumulator	2	2	252,562.50	0	2	3.00	3.00	0

Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)
Producer Accumulator	300.00	240.00	450.00	360.00

Table 1 - Execution Venue

	As Of	Venue	LEI	Country of Authority	Mkt Segment Mkt Segment Identifie	r Outages	 Outage number 	r Outage Avg. Duratio	n Sched. Auction	Sched. Auction Number	r Sched. Auction Duration	Fail. Transactions	Fail. Transactions Number	Fail. Transactions Value
20	020-02-19 A	mius Limited	213800C1L1RHXHO50C19	United Kingdom) ()	0			0	C	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			109.10	13:25:29	6.00	RFQ	N/A	Im	N/A
Exotic		1			107.95	16:03:05	4.00	RFQ	N/A	Im	N/A
Producer Accumulator		1			107.70	16:10:25	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
Exotic	109.40	109.42	107.95	110.90
Producer Accumulator	108.40	108.54	107.70	109.10

Table 5 - Cost Information

-	Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
-	Exotic	39.49	0	0	187.50	http://wwww.amius.com		as per ex-post
	Producer Accumulator	31.46	0	0	0.00	http://wwww.amius.com		as per ex-post

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction Size exec	Median Transaction Size all	Designated Mkt. Makers
Exotic	4	4	1,764,300.00	0	4	7.00	7.00	0
Producer Accumulator	2	2	407,025.00	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)
Exotic	570.00	885.00	660.00	1,470.00
Producer Accumulator	120.00	60.00	150.00	90.00

21 Feb 2020

Table 1 - Execution Venue

As Of	Venue	LEI	Country of Authority	Mkt Segment Mkt S	Segment Identifier Outag	ges Outage numbe	er Outage Avg. Duratio	n Sched. Auction	Sched. Auction Number	Sched. Auction Duration	Fail. Transactions	Fail. Transactions Number	Fail. Transactions Value
2020-02-21	Amius Limited	213800C1LJRHXHO5QC19	United Kingdom			0	0	0			0	0	0

Table 2 - Type of Financial Instrument

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

Table 3 - Price Information

Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Exotic		1			107.20	13:26:00	5.00	RFQ	N/A	Im	N/A
Producer Accumulator		1			107.20	13:29:36	4.00	RFQ	N/A	Im	N/A
Producer Accumulator		1			107.40	14:25:51	6.00	RFQ	N/A	Im	N/A
Exotic		1			110.05	15:27:31	7.00	RFQ	N/A	Im	N/A
Producer Accumulator		1			112.90	16:24:08	4.00	RFQ	N/A	Im	N/A

Table 4 - Price Information

П	Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
	Exotic	108.63	108.88	107.20	110.05
1	Producer Accumulator	109.06	108.96	107.20	112.90

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Exotic	12.25	0	0	131.25	http://wwww.amius.com		as per ex-post
Producer Accumulator	68.25	0	0	0.00	http://wwww.amius.com		as per ex-post

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction Size exec	Median Transaction Size all	Designated Mkt. Makers
Exotic	2	2	489,881.25	0	2	6.00	6.00	0
Producer Accumulator	5	5	898,500.00	0	5	4.00	4.00	0

Ш	Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)
	Exotic	210.00	390.00	300.00	420.00
	Producer Accumulator	612.00	204.00	1,080.00	270.00

Table 1 - Execution Venue

	As Of	Venue	LEI	Country of Authority	Mkt Segment Mkt Seg	ment Identifier (Outages	Outage number	Outage Avg. Du	ation Sched. Auct	tion Sched. Auction Numbe	 Sched. Auction Duration 	Fail. Transactions	Fail. Transactions Number	Fail. Transactions Value
ΗГ	0020-02-26 Ar	nius Limited	213800C1L1RHXH050C19	United Kingdom			0	0	1	0			0	(1

Table 2 - Type of Financial Instrument

ш			
	Financial Instrument	Instrument Classification	Currency
l	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			110.15	15:10:24	20.00	RFQ	N/A	Voice	N/A
Consumer Accumulator		1			111.70	16:49:28	8.00	RFQ	N/A	Im	N/A
Producer Accumulator		1			110.00	17:15:17	25.00	RFQ	N/A	Im	N/A
Exotic		1			110.00	17:21:58	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	111.70	111.70	111.70	111.70
Exotic	110.10	110.09	110.00	110.15
Producer Accumulator	110.00	110.00	110.00	110.00

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Consumer Accumulator	20.89	0	0	0.00	http://wwww.amius.com		as per ex-post
Exotic	47.36	0	0	468.75	http://wwww.amius.com		as per ex-post
Producer Accumulator	35.16	0	0	468.75	http://wwww.amius.com		as per ex-post

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction Size exec	Median Transaction Size all	Designated Mkt. Makers
Consumer Accumulator	1	1	335,100.00	0	1	8.00	8.00	0
Exotic	3	3	2,683,500.00	0	3	20.00	20.00	0
Producer Accumulator	1	1	1.031.250.00	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)
Consumer Accumulator	480.00	840.00	720.00	1,260.00
Exotic	420.00	420.00	720.00	180.00
Producer Accumulator	120.00	840.00	180.00	1,260.00

27 Feb 2020

Table 1 - Execution Venue

As Of	Venue	LEI	Country of Authority	Mkt Segment Mkt	Segment Identifier Outa	ages Outage numb	er Outage Avg. Duration	Sched. Auction	Sched. Auction Number	Sched. Auction Duration	Fail. Transactions	Fail. Transactions Number	Fail. Transactions Value
2020-02-27	Amius Limited	213800C1LJRHXHO5QC19	United Kingdom			0	0)			0	0	

Table 2 - Type of Financial Instrument

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

Table 3 - Price Information

Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Exotic		1			113.40	13:05:42	35.00	RFQ	N/A	Im	N/A
Producer Accumulator		1			112.75	15:37:42	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	113.40	113.40	113.40	113.40
Producer Accumulator	112.75	112.75	112.75	112.75

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Exotic	81.36	0	0	0.00	http://wwww.amius.com		as per ex-post
Producer Accumulator	9.64	0	0	0.00	http://wwww.amius.com		as per ex-post

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction Size exec	Median Transaction Size all	Designated Mkt. Makers
Exotic	1	1	1,488,375.00	0	1	35.00	35.00	0
Producer Accumulator	0	1	253,687,50	0	1	6.00	6.00	0

Instrument Mean	n Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)
Exotic	0.00	0.00	0.00	0.00
Producer Accumulator	4,500.00	900.00	6,750.00	1,350.00

Table 1 - Execution Venue

Ш	As Of	Venue	LEI	Country of Authority Mkt Segm	ent Mkt Segment Identifier Out	tages Outage number	Outage Avg. Duration	Sched. Auction	Sched. Auction Number	Sched. Auction Duration	Fail. Transactions	Fail. Transactions Number	Fail. Transactions Value
4 H	2020-02-28	Amius Limited	213800C1L1PHYHO50C19	United Kingdom		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			111.75	14:03:23	5.00	RFO	N/A	Im	N/A

Table 4 - Price Information

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

 Producer Accumulator
 111.75
 111.75
 111.75
 111.75

Table 5 - Cost Information

Ш		Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
	Producor Accumulator	12.25	0	0	0.00	http://www.amiuc.com		ac nor ov-noct

Table 6 - Likelihood of Execution

Instrument	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	209,531.25	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)
Producer Accumulator	240.00	600.00	360.00	900.00

02 Mar 2020

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
2020-02-0	2 Amius Limited 21200	0011 10474050010	United Kingdom		0			1			0		0

Table 2 - Type of Financial Instrument

Financial Instrument	Instrument Classification	Current
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			116.05	15:16:23	10.00	RFQ	N/A	Email	N/A
Exotic		1			115.40	16:39:29	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	115.40	115.40	115.40	115.40
Producer Accumulator	116.05	116.05	116.05	116.05

Table 5 - Cost Information

	Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
	Exotic	129.15	0	0	0.00	http://wwww.amius.com		as per ex-post
ı	Producer Accumulator	18.37	0	0	187.50	http://wwww.amius.com		as per ex-post

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction Size exec	Median Transaction Size all	Designated Mkt. Makers
Exotic	2	2	865,500.00	0	2	10.00	10.00	0
Producer Accumulator	1	1	435,187.50	0	1	10.00	10.00	0

Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)
Exotic	120.00	2,760.00	180.00	4,140.00
Producer Accumulator	240.00	2,100.00	360.00	3,150.00

Table 1 - Execution Venue

As Of	Venue	LEI	Country of Authority	Mkt Segment Mkt Segment Identifier	Outages Outag	e number Outage Ave	g. Duration Sched. Auction	Sched. Auction Number	Sched. Auction Duration	Fail. Transactions	Fail. Transactions Number	Fail. Transactions Value	a
2020-03-0	3 Amius Limited	213800C1L1RHXHO5OC19	United Kingdom		0	0	0			0	0	1	٥

Table 2 - Type of Financial Instrument

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

Table 3 - Price Information

Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Producer Accumulator		1			119.80	13:05:21	7.00	RFQ	N/A	Email	N/A
Exotic		1			122.70	14:39:35	15.00	RFQ	N/A	Im	N/A
Exotic		1			123.45	15:37:13	10.00	RFQ	N/A	Im	N/A
Producer Accumulator		1			121.15	17:49:08	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	123.08	123.00	122.70	123.45
Producer Accumulator	120.61	120.65	119.80	121.15

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Exotic	15.79	0	0	0.00	http://wwww.amius.com		as per ex-post
Producor Accumulator	44.00	0	0	210 75	http://www.amius.com		ac nor oy-noct

Table 6 - Likelihood of Execution

	Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction Size exec	Median Transaction Size all	Designated Mkt. Makers
Ш	Exotic	2	2	1,153,125.00	0	2	12.50	12.50	0
	Producer Accumulator	4	4	1,176,318.75	0	4	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	210.00	180.00	300.00	210.00
Producer Accumulator	3,090.00	540.00	4,440.00	270.00

04 Mar 2020

Table 1 - Execution Venue

As Of	Venue	LEI	Country of Authority	Mkt Segment	Mkt Segment Identifier	Outages	Outage number	Outage Avg. Duration	n Sched. Auction	Sched. Auction Number	Sched. Auction Duration	Fail. Transactions F	Fail. Transactions Number	Fail. Transactions Value	4
2020-03-04	Amius Limited 2	213800C1LJRHXHO5QC19	United Kingdom			0	0)			0	0	0	1

Table 2 - Type of Financial Instrument

	Financial Instrument	Instrument Classification	Currency
Ш	Consumer Accumulator KC 375 00 USD lote	Consumer Accumulator	LISD

Table 3 - Price Information

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			122.10	15:41:57	12.00	RFO	N/A	Im	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Consumer Accumulator	122 10	122.10	122.10	122 10

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Consumer Accumulator	31 34	0	0	0.00	http://wwww.amius.com		as ner ex-nost

Table 6 - Likelihood of Execution

Instrument	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	549 450 00	0	1	12.00	12.00	0

Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)
Consumer Accumulator	1,260.00	1,800.00	1,890.00	2,700.00

Table 1 - Execution Venue

As Of	Venue	LEI	Country of Authority	Mkt Segment Mkt Segment Identifier	r Outages Outage nun	nber Outage Avg. Duration	on Sched. Auction S	ched. Auction Number Sc	ched. Auction Duration	ail. Transactions	Fail. Transactions Number	Fail. Transactions Value
2020-03-06	Amius Limited	213800C1L1RHXH050C19	United Kingdom		0	0	0			0	0	0

Table 2 - Type of Financial Instrument

ш			
	Financial Instrument	Instrument Classification	Currency
l	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			110.10	14:33:37	5.00	RFQ	N/A	Im	N/A
Consumer Accumulator		1			109.90	14:47:49	25.00	RFQ	N/A	Email	N/A
Consumer Accumulator		1			108.20	17:15:08	15.00	RFQ	N/A	Email	N/A
Exotic		1			108.20	17:15:49	15.00	RFQ	N/A	Email	N/A
Producer Accumulator		1			110.70	17:33:04	12.00	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	109.05	109.05	108.20	109.90
Exotic	108.20	108.20	108.20	108.20
Producer Accumulator	110.93	110.86	110.10	112.00

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Uri	Rebates	Value of Costs (%)
Consumer Accumulator	27.98	0	0	0.00	http://wwww.amius.com		as per ex-post
Exotic	14.64	0	0	0.00	http://wwww.amius.com		as per ex-post
Producer Accumulator	58.20	0	0	0.00	http://wwww.amius.com		as per ex-post

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction Size exec	Median Transaction Size all	Designated Mkt. Makers
Consumer Accumulator	2	2	1,217,250.00	0	2	20.00	20.00	0
Exotic	1	1	608,625.00	0	1	15.00	15.00	0
Producer Accumulator	3	3	911,025.00	0	3	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	3,840.00	2,310.00	4,020.00	2,310.00
Exotic	7,380.00	0.00	11,070.00	0.00
Producer Accumulator	2,540.00	880.00	90.00	1,980.00

09 Mar 2020

Table 1 - Execution Venue

As Of	Venue	LEI	Country of Authority	Mkt Segment Mkt Segment Identifier	Outages	Outage number	Outage Avg. Dura	ion Sched. Auction	Sched. Auction Number	Sched. Auction Duration	Fail. Transactions F	Fail. Transactions Number	Fail. Transactions Value
2020-03-09	Amius Limited 21380	00C1LJRHXHO5QC19	United Kingdom		0	0		0			0	0	C

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			105.00	09:50:07	20.00	RFQ	N/A	Email	N/A
Producer Accumulator		1			108.15	15:05:20	5.00	RFQ	N/A	Im	N/A
Producer Accumulator	15:30:00	1	109.45	328,350.00					N/A	Voice	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Producer Accumulator	108.03	107.23	105.00	109.50

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Producer Accumulator	107.54	0	0	168.50	http://wwww.amius.com		as per ex-post

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction Size exec	Median Transaction Size all	Designated Mkt. Makers
Producer Accumulator	4	4	1,688,193.75	0	4	8.50	8.50	0

				Median Elapsed Request & Provision(s)
Producer Accumulator	1,320.00	1,830.00	360.00	1,440.00

Table 1 - Execution Venue

As Of	Venue	LEI	Country of Authority	Mkt Segment Mkt Segment Identifier	Outages Outage nu	umber Outage Avg. Duration	on Sched. Auction Sched. Auction Numbe	r Sched. Auction Duration	Fail. Transactions	Fail. Transactions Number	Fail. Transactions Value
2020-03-	-10 Amius Limited 3	213800C1L1RHXH050C19	United Kingdom		0	0	0		0) C	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

				FIICE	Time of Execution	Halisaction Size	rrading System	Trading Mode	Trading Platform	best bid / Offer
Producer Accumulato	-	1		115.75	15:09:40	5.00	RFQ	N/A	Email	N/A
Producer Accumulato	•	1		116.45	15:56:30	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	116.10	116.22	115.75	116.45

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Producer Accumulator	24.54	0	0	281.25	http://wwww.amius.com		as per ex-post

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction Size exec	Median Transaction Size all	Designated Mkt. Makers
Producer Accumulator	2	2	653,718,75	0	2	7.50	7.50	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	1,590.00	4,110.00	2,010.00	4,290.00

11 Mar 2020

Table 1 - Execution Venue

As Of	Venue	LEI	Country of Authority	Mkt Segment Mkt Segment Identifier	Outages Outage num	ber Outage Avg. Duration	Sched. Auction Sched. Auction Number	Sched. Auction Duration	Fail. Transactions	Fail. Transactions Number F	ail. Transactions Value
2020-03-11	Amius Limited 21	L3800C1LJRHXHO5QC19	United Kingdom		0	0)		0	0	0

Table 2 - Type of Financial Instrument

Financial Instrument	Instrument Classification	Currenc
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			115.20	12:37:56	11.00	RFQ	N/A	Email	N/A
Consumer Accumulator		1			112.50	16:30:03	15.00	RFQ	N/A	Email	N/A
Exotic		1			112.50	16:30:39	15.00	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	112.50	112.50	112.50	112.50
Exotic	112.50	112.50	112.50	112.50
Producer Accumulator	115.20	115.20	115.20	115.20

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Consumer Accumulator	20.23	0	0	281.25	http://wwww.amius.com		as per ex-post
Exotic	15.07	0	0	281.25	http://wwww.amius.com		as per ex-post
Producer Accumulator	22.10	0	0	206.25	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	632,812.50	0	1	15.00	15.00	0
Exotic	1	1	632,812.50	0	1	15.00	15.00	0
Producer Accumulator	1	1	475,200.00	0	1	11.00	11.00	0

Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)
Consumer Accumulator	12,960.00	780.00	19,440.00	1,170.00
Exotic	9,360.00	4,380.00	14,040.00	6,570.00
Producer Accumulator	540.00	2,520.00	810.00	3,780.00

Table 1 - Execution Venue

As Of	Venue	LEI	Country of Authority	Mkt Segment Mkt Segment Identifier	Outages	Outage number	 Outage Avg. Duratio 	 Sched. Auction 	Sched. Auction Number	Sched. Auction Duration	Fail. Transactions	Fail. Transactions Number	Fail. Transactions Value
2020-03-12	Amius Limited	213800C1L1PHYHO50C10	United Kingdom		0)	1			n	0	(

Table 2 - Type of Financial Instrument

П	****		
١	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			110.10	12:42:58	6.00	RFQ	N/A	Im	N/A
Consumer Accumulator		1			108.50	13:44:29	21.00	RFQ	N/A	Email	N/A
Exotic		1			109.10	15:23:49	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	108.50	108.50	108.50	108.50
Exotic	109.10	109.10	109.10	109.10
Producer Accumulator	110.10	110.10	110.10	110.10

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Consumer Accumulator	36.16	0	0	393.75	http://wwww.amius.com		as per ex-post
Exotic	20.66	0	0	0.00	http://wwww.amius.com		as per ex-post
Producer Accumulator	16.19	0	0	0.00	http://wwww.amius.com		as per ex-post

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction Size exec	Median Transaction Size all	Designated Mkt. Makers
Consumer Accumulator	1	1	854,437.50	0	1	21.00	21.00	0
Exotic	1	1	818,250.00	0	1	20.00	20.00	0
Producer Accumulator	1	1	247,725.00	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	600.00	2,280.00	900.00	3,420.00
Exotic	480.00	300.00	720.00	450.00
Producer Accumulator	180.00	120.00	270.00	180.00

13 Mar 2020

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
2020-03-13	Amius Limited 2	13800C1LJRHXHO5QC19	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	ze Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Producer Accumulator		1			108.00	15:49:14	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	108.00	108.00	108.00	108.00

Table 5 - Cost Information

Producer Accumulator 18.25 0 0 0.00 http://wwww.amius.com as per ex-post	Instrument	Execution Fees	Modifications	market Data	3rd Party Fees	Uri	Kepates	value of Costs (%)
	Producer Accumulator	18.25	0	0	0.00	http://wwww.amius.com		as per ex-post

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction Size exec	Median Transaction Size all	Designated Mkt. Makers
Producer Accumulator	1	1	486,000.00	0	1	12.00	12.00	0

Instrument M	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)
Producer Accumulator	180.00	240.00	270.00	360.00

16 Mar 2020 Table 1 - Execution Venue As Of Venue Country of Authority Mkt Segment Mkt Segment Identifier Outages Outage number Outage Avg. Duration Sched. Auction Sched. Auction Number Sched. Auction Duration Fail. Transactions Fail. Transactions Number Fail. Transactions Value 2020-03-16 Amius Limited 213800C1LJRHXHO5QC19 United Kingdom Table 2 - Type of Financial Instrument Producer Accumulator KC 375.00 USD lots Producer Accumulator USD Table 3 - Price Information Instrument Time (T) Size Range Average Executed Total Executed Price Time of Execution Transaction Size Trading System Trading Mode Trading Platform Best Bid / Offer 105.65 13:38:02 6.00 RFO Producer Accumulator N/A Table 4 - Price Information Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price Producer Accumulator 105.65 Table 5 - Cost Information Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%) Producer Accumulator 10.85 0 0.00 http://wwww.amius.com as per ex-post Table 6 - Likelihood of Execution Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exec Median Transaction Size all Designated Mkt. Makers Producer Accumulator 237.712.50 Table 9 - Timings Instrument Mean Elapsed Acceptance & Execution(s) Mean Elapsed Request & Provision(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s) Producer Accumulator 780.00 720.00 18 Mar 2020 Table 1 - Execution Venue As Of Venue Country of Authority Mkt Segment Mkt Segment Identifier Outages Outage number Outage Avg. Duration Sched. Auction Sched. Auction Number Sched. Auction Duration Fail. Transactions Fail. Transactions Number Fail. Transactions Value 2020-03-18 Amius Limited 213800C1LJRHXHO5QC19 United Kingdom Table 2 - Type of Financial Instrument 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 16:39:48 20.00 RFQ Exotic 106.75 N/A Fmail Table 4 - Price Information Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price Exotic 107.63 107.56 106.75 Table 5 - Cost Information Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%) 375.00 http://wwww.amius.com Exotic 34 27 0 as per ex-post Table 6 - Likelihood of Execution Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exec Median Transaction Size all Designated Mkt. Makers Exotic 1,492,312.50 n 18 50 Table 9 - Timings Instrument Mean Elapsed Acceptance & Execution(s) Mean Elapsed Request & Provision(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s) Exotic 4,110.00 7,530.00 4,350.00 11,190.00 19 Mar 2020 Table 1 - Execution Venue As Of Venue LEI Country of Authority Mkt Segment Mkt Segment Identifier Outages Outage number Outage Avg. Duration Sched. Auction Number Sched. Auction Duration Fail. Transactions Fail. Transactions Number Fail. Transactions Vumber Fail. 2020-03-19 Amius Limited 213800C1LJRHXHO5QC19 United Kingdom Table 2 - Type of Financial Instrument Financial Instrument Instrument Classification Currency Exotic KC 375.00 USD lots Exotic 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 16:49:56 Producer Accumulator 112.40 12.00 RFO N/A Email N/A Exotic 112 65 17:25:53 10.00 REO N/A Email N/A Table 4 - Price Information Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price Exotic 112.65 112.65 112.65 112.65 Producer Accumulator 112.40 112.40 112.40 112.40 Table 5 - Cost Information

10.00

12.00

10.00

12 00

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

 Exotic
 180.00
 420.00
 270.00
 630.00

 Producer Accumulator
 180.00
 0.00
 270.00
 0.00

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

187.50 http://www.amius.com

225.00 http://wwww.amius.com

Rebates Value of Costs (%)

as per ex-post

as per ex-post

Instrument Execution Fees Modifications Market Data 3rd Party Fees Url

Ω

422,437.50

505,800,00

11.48

22 39

Exotic

Exotic

Producer Accumulator

Producer Accumulator

Table 9 - Timings

Table 6 - Likelihood of Execution

Table 1 - Execution Venue

Ш	As Of	Venue	LEI	Country of Authority	Mkt Segment Mkt Segment Identifier	Outages	s Outage number	r Outage Avg. Durat	on Sched. Auctio	on Sched. Auction Number	Sched. Auction Duration	Fail. Transactions	Fail. Transactions Number	r Fail. Transactions Valu
4 H	2020-03-20	Amius Limited	213800C1L1PHYHOSOC19	United Kingdom		- (0 (1	n)	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 Ra	ige Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Consumer Accumulator		1		115.90	13:40:32	15.00	RFQ	N/A	Email	N/A
Exotic		1		115.90	13:40:32	15.00	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	115.90	115.90	115.90	115.90
Exotic	115.90	115.90	115.90	115.90

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Consumer Accumulator	33.58	0	0	562.50	http://wwww.amius.com		as per ex-post
Exotic	19 37	0	0	0.00	http://wwww.amius.com		as ner ex-nost

Table 6 - Likelihood of Execution

Instrument	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	1,303,875.00	0	2	15.00	15.00	0
Exotic	1	1	651.937.50	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)
Consumer Accumulator	831.00	489.00	1,242.00	729.00
Exotic	816.00	504.00	1,224.00	756.00

24 Mar 2020

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
2020-03-24	Amius Limited	213800C1LJRHXHO5QC19	United Kingdom			0	0	()			0	0	0

Table 2 - Type of Financial Instrument

Financial Instrument	Instrument Classification	Currenc
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			124.45	13:15:13	6.00	RFQ	N/A	Email	N/A
Consumer Accumulator		1			124.20	14:18:00	13.00	RFQ	N/A	Email	N/A
Exotic		1			124.20	14:18:25	13.00	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	124.20	124.20	124.20	124.20
Exotic	124.20	124.20	124.20	124.20
Producer Accumulator	124.45	124.45	124.45	124.45

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Consumer Accumulator	36.19	0	0	487.50	http://wwww.amius.com		as per ex-post
Exotic	13.80	0	0	243.75	http://wwww.amius.com		as per ex-post
Producer Accumulator	11.71	0	0	112.50	http://wwww.amius.com		as per ex-post

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction Size exec	Median Transaction Size all	Designated Mkt. Makers
Consumer Accumulator	2	2	1,210,950.00	0	2	13.00	13.00	0
Exotic	1	1	605,475.00	0	1	13.00	13.00	0
Producer Accumulator	1	1	280,012.50	0	1	6.00	6.00	0

Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)
Consumer Accumulator	540.00	360.00	810.00	540.00
Exotic	540.00	360.00	810.00	540.00
Producer Accumulator	360.00	60.00	540.00	90.00

26 Mar 2020
Table 1 - Execution Venue
As Of Venue LEI Country of Authority Mkt Segment Identifier Outages Outage number Outage Avg. Duration Sched. Auction Number Sched. Auction Number Sched. Auction Duration Fail. Transactions Value 2020-03-26 Amius Limited 213800C1L]RHXHOSQC19 United Kingdom 0 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 Mode Trading Platform Best Bid / Offer
Exotic 1 127.00 16:16:00 55.00 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 127.00 127.00 127.00 127.00
Table 5 - Cost Information
Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%) Exotic Facility F
Table 6 - Likelihood of Execution
Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exe Median Transaction Size all Designated Mkt. Makers Exotic 1 1 2,619,375.00 0 1 55.00 55.00 0
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 1,740.00 1,020.00 2,610.00 1,530.00 1,530.00
27 Mar 2020
Table 1 - Execution Venue
As Of Venue LEI Country of Authority Mkt Segment Mkt Segment Mkt Segment Identifier Outages Outage number Outage Avg. Duration Sched. Auction Number Sched. Auction Duration Fail. Transactions Fail. Transactions Value
2020-03-27 Amius Limited 213800C1L)RHXH05QC19 United Kingdom 0 0 0 0
Table 2 - Type of Financial Instrument
Financial Instrument
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 Mode Trading Platform Best Bid / Offer Exotic 1 120.95 12:44:00 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
Exotic 120.95 120.95 120.95 120.95
Table 5 - Cost Information
Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%)
Exotic 24.68 0 0 0.00 http://wwww.amius.com as per ex-post
Table 6 - Likelihood of Execution
Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exec Median Transaction Size all Designated Mkt. Makers
Exotic 1 1 907,125.00 0 1 20.00 0
Table 9 - Timings
Instrument Mean Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s) Median Elapsed Request & Provision(s)
Exotic 900.00 480.00 1,350.00 720.00
30 Mar 2020
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 Duration Fail. Transactions Fail. Transactions Value
2020-03-30 Amius Limited 213800C1LJRHXH05QC19 United Kingdom 0 0 0 0
2020-03-30 Amius Limited 213800C1LJRHXH05QC19 United Kingdom 0 0 0 0
2020-03-30 Amius Limited 213800C1L)RHXH05QC19 United Kingdom
2020-03-30 Amius Limited 213800C1LJRHXHO5QC19 United Kingdom 0 0 0 0 Table 2 - Type of Financial Instrument Financial Instrument Instrument Classification Currency
2020-03-30 Amius Limited 213800C1L)RHXH05QC19 United Kingdom 0 0 0 0 0 0 Table 2 - Type of Financial Instrument Financial Instrument Instrument Instrument Classification Currency Producer Accumulator V USD Table 3 - Price Information Instrument Time (T) Size Range Average Executed Total Execution Transaction Size Trading Mode Trading Platform Best Bid / Offer
2020-03-30 Amius Limited 213800CLI_NRHXH05QC19 United Kingdom
2020-03-30 Amius Limited 213800C1L)RHXH05QC19 United Kingdom 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0
2020-03-30 Amius Limited 213800CLIJRHXH05QC19 United Kingdom 0 0 0 0 0 0 0 0 Table 2 - Type of Financial Instrument Financial Instrument
2020-03-30 Amius Limited 213800CLLXRHXH05QC19 United Kingdom 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0
2020-03-30 Amius Limited 213800C1L]RHXH05QC19 United Kingdom
2020-03-30 Amius Limited 213800C1LJRHXHOSQC19 United Kingdom 0 0 0 0 0 0 Table 2 - Type of Financial Instrument Financial Instrument Financial Instrument Instrument Classification Currency Producer Accumulator KC 375.00 USD lots Producer Accumulator USD Table 3 - Price Information Instrument Instrument Time (T) Size Range Average Executed Total Executed Price 119.85 18:18:12 5.00 RFQ N/A Im N/A Table 4 - Price Information Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Producer Accumulator 119.85 119.85 119.85 119.85 Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%)
2020-03-30 Amius Limited 213800C1LJRHXHOSQC19 United Kingdom 0 0 0 0 0 0 0 0 0
2020-03-30 Amius Limited 213800C1LJRHXH0SQC19 United Kingdom 0 0 0 0 0 0 0 0 0
2020-03-30 Amius Limited 213800C1LJRHXHOSQC19 United Kingdom 0 0 0 0 0 Table 2 - Type of Financial 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 119.85 18:18:12 5.00 RFQ N/A Im N/A Table 4 - Price Information Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Producer Accumulator 119.85 119.85 119.85 119.85 Table 5 - Cost Information Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Producer Accumulator 119.85 119.85 119.85 119.85 Table 6 - Likelihood of Execution Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%) Producer Accumulator 18.66 0 0 0.00 http://wwww.amius.com as per ex-post Table 6 - Likelihood of Execution Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exec Median Transaction Size all Designated Mkt. Makers
200-03-30 Amius Limited 213800CLIJRHXHOSQC19 United Kingdom 0 0 0 0 0 0 0 0 0
2020-03-30 Amius Limited 213800CL1 Rikt MOSQC19 United Kingdom
2020-03-30 Amius Umited 213800CULRHXHOSQC19 United Kingdom 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0

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09 Jan 2020												
Table 1 - Execution Venue												
		rity Mkt Segment Mkt Segme			Outage Avg. Durat		Sched. Auction No	ımber Sched. Auction	Duration Fail. Tran			ail. Transactions Va
2020-01-09 Amius Limited 213800C1			0	0		0				0	0	
Table 2 - Type of Financial Instrumen	t											
Financial Instrument	Instrument Classification Curr	ency										
Producer Accumulator KO 25.00 MYR lots	Producer Accumulator MYR											
Table 3 - Price Information												
	Range Average Executed Total											
Producer Accumulator	1	3,091.00	19:18:04 110.00) RFQ	N/A	Voice	N/A					
Table 4 - Price Information												
	ce Weighted Avg. Trans. Price L											
Producer Accumulator 3,091.0	3,091.00	3,091.00	3,091.00									
Table 5 - Cost Information												
	Modifications Market Data 3rd		Rebates Value of									
Producer Accumulator 1,178.10	0 0	0.00 http://wwww.amiu	us.com as per ex-	-post								
Table 6 - Likelihood of Execution												
	d Trans. Executed Total Notion							ed Mkt. Makers				
	0 1 8,500	0,250.00	0	1	110.00		110.00	U				
Table 9 - Timings												
	Acceptance & Execution(s) Mean 2,220,00	Elapsed Request & Provision(360.			on(s) Median Elap 30.00	sed Request & Provi	540.00					
Producer Accumulator	2,220.00	360.1	00	3,33	30.00							
20.1 2020												
Table 1 - Execution Venue	LET Country of Author	rity Mit Soomont Mit Soom	ont Identifier Outages O	utaga numbar	Outago Avg. Durat	ion Schod Austion		umbor Schod Austin	Duration Fail Tran	eactions Sail Trans	sactions Number	iail Transactions Va
Table 1 - Execution Venue As Of Venue		rity Mkt Segment Mkt Segme	ent Identifier Outages O	utage number	Outage Avg. Durat	ion Sched. Auction		ımber Sched. Auction	Duration Fail. Tran	sactions Fail. Trans	sactions Number	ail. Transactions Va
Table 1 - Execution Venue As Of Venue 2020-01-30 Amius Limited 213800C1	LJRHXH05QC19 United Kingdom	rity Mkt Segment Mkt Segme			Outage Avg. Durat			imber Sched. Auction	Duration Fail. Tran			ail. Transactions Va
2020-01-30 Amius Limited 213800C1I Table 2 - Type of Financial Instrumen	LJRHXHO5QC19 United Kingdom t	rity Mkt Segment Mkt Segme			Outage Avg. Durat			mber Sched. Auction	Duration Fail. Tran			iail. Transactions Va
Table 1 - Execution Venue As Of Venue 2020-01-30 Amius Limited 213800C1	LJRHXHO5QC19 United Kingdom t	rity Mkt Segment Mkt Segme			Outage Avg. Durat			mber Sched. Auction	Duration Fail. Tran			ail. Transactions Va
As Of Venue	LJRHXHO5QC19 United Kingdom t Classification Currency	rity Mkt Segment Mkt Segme			Outage Avg. Durat			Sched. Auction	Duration Fail. Tran			ail. Transactions Va
Table 1 - Execution Venue As Of Venue 2020-01-30 Amius Limited 213800C11 Table 2 - Type of Financial Instrument Financial Instrument Instrument Exotic KO 25.00 MYR lots Exotic Table 3 - Price Information	t Classification Currency MYR		0	0		0	Sched. Auction N	smber Sched. Auction	Duration Fail. Tran			ail. Transactions Va
Table 1 - Execution Venue As Of Venue 2020-01-30 Amius Limited 213800C11 Table 2 - Type of Financial Instrumen Financial Instrument Instrument Exotic KO 25.00 MYR lots Exotic Table 3 - Price Information Instrument Time (T) Size Range	t Classification Currency MYR		0	0		0	Sched. Auction N	mber Sched. Auction	Duration Fail. Tran			Fail. Transactions Va
As Of Venue	t Classification Currency MYR	d Price Time of Execution	0 Transaction Size Trading	0 System Tradin	ng Mode Trading F	0 Platform Best Bid /	Sched. Auction N	imber Sched. Auction	Duration Fail. Tran			Fall. Transactions Va
Table 1 - Execution Venue As Of Venue 2020-01-30 Amius Limited 213800Cl1 Table 2 - Type of Financial Instrument Financial Instrument Instrument Exotic KO 25.00 MYR lots Exotic Table 3 - Price Information Instrument Time (T) Size Range Exotic 1 Table 4 - Price Information	LIRHXHO5QC19 United Kingdom t Classification Currency MYR Average Executed Total Executes	d Price Time of Execution 632.00 13:34:44	Transaction Size Trading	0 System Tradin	ng Mode Trading F	0 Platform Best Bid /	Sched. Auction N	mber Sched. Auction	Duration Fail. Tran			rail. Transactions Va
As Of Venue 2020-01-30 Amius Limited 213800C1	LIRHXHO5QC19 United Kingdom t Classification Currency MYR Average Executed Total Executes	d Price Time of Execution 632.00 13:34:44	Transaction Size Trading	0 System Tradin	ng Mode Trading F	0 Platform Best Bid /	Sched. Auction N	mber Sched. Auction	Duration Fail. Tran			Fail. Transactions Va
Table 1 - Execution Venue As Of Venue 2020-01-30 Amius Limited 213800C11 Table 2 - Type of Financial Instrument Financial Instrument Instrument Exotic KO 25.00 MYR lots Exotic Table 3 - Price Information Instrument Time (T) Size Range Exotic 1 Table 4 - Price Information Instrument Avg. Trans. Price Weig	LIRHXHO5QC19 United Kingdom t Classification Currency MYR Average Executed Total Executer phted Avg. Trans. Price Lowest E	Price Time of Execution 632.00 13:34:44 xecuted Price Highest Execut	Transaction Size Trading 200.00 RFQ	0 System Tradin	ng Mode Trading F	0 Platform Best Bid /	Sched. Auction N	mber Sched. Auction	Duration Fail. Tran			Fail. Transactions Va
Table 1 - Execution Venue As Of Venue 2020-01-30 Amius Limited 213800C11 Table 2 - Type of Financial Instrument Financial Instrument Instrument Exotic KO 25.00 MYR lots Exotic Table 3 - Price Information Instrument Time (T) Size Range Exotic 1 Table 4 - Price Information Instrument Avg. Trans. Price Weig Exotic 632.00	t Classification Currency MYR Average Executed Total Executed Intel Avg. Trans. Price Lowest E 632.00	d Price Time of Execution 632.00	Transaction Size Trading 200.00 RFQ	System Tradin	ng Mode Trading F	0 Platform Best Bid /	Sched. Auction N	imber Sched. Auction	Duration Fail. Tran			Fall. Transactions Va
As Of Venue 2020-01-30 Amiss Limited 213800Cl1 Table 2 - Type of Financial Instrument Financial Instrument Exotic KO 25.00 MYR lots Exotic Table 3 - Price Information Instrument Time (T) Size Range Exotic 1 Table 4 - Price Information Instrument Avg. Trans. Price Weig Exotic 632.00 Instrument Execution Fees Modific	t Classification Currency MYR Average Executed Total Executed phted Avg. Trans. Price Lowest E 632.00 Lowest E 632.00	d Price Time of Execution 632.00	Transaction Size Trading 200.00 RFQ	System Tradin	ng Mode Trading F	0 Platform Best Bid /	Sched. Auction N	imber Sched. Auction	Duration Fail. Tran			fail. Transactions Va
Table 1 - Execution Venue As Of Venue 2020-01-30 Amius Limited 213800C11 Table 2 - Type of Financial Instrument Financial Instrument Instrument Exotic KO 25.00 MYR lots Exotic Table 3 - Price Information Instrument Time (T) Size Range Exotic 1 Table 4 - Price Information Instrument Avg. Trans. Price Weig Exotic 632.00 Table 5 - Cost Information Instrument Execution Fees Modific	t Classification Currency MYR Average Executed Total Executed phted Avg. Trans. Price Lowest E 632.00 Lowest E 632.00	Price Time of Execution 632.00 13:34:44 Executed Price Highest Execut 632.00 The state of Execution 13:34:44	Transaction Size Trading 200.00 RFQ 632.00	System Tradin	ng Mode Trading F	0 Platform Best Bid /	Sched. Auction N	mber Sched. Auction	Duration Fail. Tran			Fail. Transactions Va
Table 1 - Execution Venue As Of Venue 2020-01-30 Amius Limited 213800C11 Table 2 - Type of Financial Instrument Financial Instrument Instrument Exotic KO 25.00 MYR lots Exotic Table 3 - Price Information Instrument Time (T) Size Range Exotic Table 4 - Price Information Instrument Avg. Trans. Price Weig Exotic 632.00 Table 5 - Cost Information Instrument Execution Fees Modific Exotic 36,000.00	t Classification Currency MYR Average Executed Total Executer iphted Avg. Trans. Price Lowest E 632.00 cations Market Data 3rd Party F 0 0 0	d Price Time of Execution 632.00 13:34:44 Executed Price Highest Execut 632.00 Executed Price Highest Execut 632.00	Transaction Size Trading 200.00 RFQ Red Price 632.00 Rebates Value of Costs (% as per ex-post	System Tradin N/A	ng Mode Trading F	0 Platform Best Bid / N/A	Sched. Auction No		Duration Fail. Tran			Fail. Transactions Va
Table 1 - Execution Venue As Of Venue 2020-01-30 Amius Limited 213800C11 Table 2 - Type of Financial Instrument Financial Instrument Instrument Exotic KO 25.00 MYR lots Exotic Table 3 - Price Information Instrument Time (T) Size Range Exotic 1 Table 4 - Price Information Instrument Avg. Trans. Price Weig Exotic 632.00 Table 5 - Cost Information Tastrument Execution Fees Modific Exotic 36,000.00 Table 6 - Likelihood of Execution	t Classification Currency MYR Average Executed Total Executer iphted Avg. Trans. Price Lowest E 632.00 cations Market Data 3rd Party F 0 0 0	d Price Time of Execution 632.00 13:34:44 Executed Price Highest Execut 632.00 Executed Price Highest Execut 632.00	Transaction Size Trading 200.00 RFQ Red Price 632.00 Rebates Value of Costs (% as per ex-post	System Tradin N/A	ng Mode Trading F	0 Platform Best Bid / N/A	Sched. Auction No		Duration Fail. Tran			Fall. Transactions Va
As Of	t Classification Currency MYR Average Executed Total Executed phted Avg. Trans. Price Lowest E 632.00 cations Market Data 3rd Party F 0 0 0 s. Executed Total Notional Value	d Price Time of Execution 632.00 13:34:44 Executed Price Highest Execut 632.00 Eleas Url 0.00 http://wwww.amius.com Cancelled or Withdrawn Rfg	Transaction Size Trading 200.00 RFQ Led Price 632.00 Rebates Value of Costs (% as per ex-post	System Tradin N/A	ng Mode Trading F Im	0 Platform Best Bid / N/A N/A	Sched. Auction No	Makers	Duration Fail. Tran			Fail. Transactions Va
Table 1 - Execution Venue As Of Venue 2020-01-30 Amius Limited 213800Cl1 Table 2 - Type of Financial Instrument Exotic KO 25.00 MYR lots Exotic Table 3 - Price Information Instrument Time (T) Size Range Exotic 1 Table 4 - Price Information Instrument Avg. Trans. Price Weig Exotic 303.00 Table 5 - Cost Information Instrument Execution Fees Modific Exotic 36,000.00 Instrument Execution Fees Modific Exotic 36,000.00 Instrument Orders Received Trans Exotic 1	LIRHXHOSQC19 United Kingdom t Classification Currency MYR Average Executed Total Executes 632.00 cations Market Data 3rd Party F 0 0 0 s. Executed Total Notional Value 1 3,160,000.00	d Price Time of Execution 632.00 13:34:44 Executed Price Highest Execut 632.00 Elees Url 0.00 http://wwww.amius.com Cancelled or Withdrawn Rfg 0	Transaction Size Trading 200.00 RFQ Red Price 632.00 Rebates Value of Costs (% as per ex-post 1 Received / Modified Medical Price Medical Price (% as per ex-post 1 Received / Modified Medical Price (% As per ex-post 1 Received / Modified Medical	System Tradin N/A	ng Mode Trading F Im	O Best Bid / N/A Transaction Size al 200.0	Sched. Auction No	Makers	Duration Fail. Tran			rail. Transactions Va
Table 1 - Execution Venue As Of Venue 2020-01-30 Amilus Limited 213800C11 Table 2 - Type of Financial Instrument Exotic KO 25.00 MYR lots Exotic Table 3 - Price Information Instrument Time (T) Size Range Exotic 1 Table 4 - Price Information Instrument Avg. Trans. Price Weig Exotic 632.00 Table 5 - Cost Information Instrument Execution Fees Modific Exotic 36,000.00 Table 6 - Likelihood of Execution Instrument Orders Received Trans Exotic 1 Exotic 1 Table 9 - Timings	LIRHXHOSQC19 United Kingdom t Classification Currency MYR Average Executed Total Executes 632.00 cations Market Data 3rd Party F 0 0 0 s. Executed Total Notional Value 1 3,160,000.00	d Price Time of Execution 632.00 13:34:44 Executed Price Highest Execut 632.00 Elees Url 0.00 http://wwww.amius.com Cancelled or Withdrawn Rfg 0	Transaction Size Trading 200.00 RFQ Red Price 632.00 Rebates Value of Costs (% as per ex-post 1 Received / Modified Medical Price Medical Price (% as per ex-post 1 Received / Modified Medical Price (% As per ex-post 1 Received / Modified Medical	System Tradin N/A	ng Mode Trading F Im	O Best Bid / N/A Transaction Size al 200.0	Sched. Auction No	Makers	Duration Fail. Tran			Fail. Transactions Va

07 Feb 2020 Table 1 - Execution Venue Country of Authority Mkt Segment Mkt Segment Identifier Outages Outage number Outage Avg. Duration Sched. Auction Sched. Auction Number Sched. Auction Duration Fail. Transactions Fail. Transactions Number Fail. Transactions Value As Of Venue 2020-02-07 Amius Limited 213800C1LJRHXH05QC19 United Kingdom Table 2 - Type of Financial Instrument Financial Instrument Instrument Classification Currency Exotic KO 25.00 MYR lots Exotic MYR Producer Accumulator KO 25.00 MYR lots Producer Accumulator Table 3 - Price Information Instrument Time (T) Size Range Average Executed Total Executed Price Time of Execution Transaction Size Trading System Trading Mode Trading Platform Best Bid / Offer Producer Accumulator 2,598.00 14:26:04 5.00 RFQ Email Producer Accumulator 2,652.00 16:34:41 5.00 RFQ N/A Email N/A

Email

N/A

N/Δ

Exotic
Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Exotic	2,652.00	2,652.00	2,652.00	2,652.00
Producer Accumulator	2,619.00	2.618.94	2.598.00	2.652.00

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://wwww.amius.com		as per ex-post
Producer Accumulator	216.90	0	0	0.00	http://wwww.amius.com		as per ex-post

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction Size exec	Median Transaction Size all	Designated Mkt. Makers
Exotic	0	1	331,500.00	0	1	5.00	5.00	0
Producer Accumulator	0	6	1,977,750.00	0	6	5.00	5.00	0

16:38:34

5.00 RFQ

Table 9 - Timings

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

2,652.00

13 Feb 2020

Table 1 - Execution Venue

As Of	Venue	LEI	Country of Authority	Mkt Segment	Mkt Segment Identifier	Outages Outage numbe	r Outage Avg. Duration	Sched. Auction	Sched. Auction Number	Sched. Auction Duration	Fail. Transactions	Fail. Transactions Number	Fail. Transactions Value
2020-02-13	Amius Limited	213800C1LJRHXHO5QC19	United Kingdom			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			2,615.00	19:28:22	95.00	RFQ	N/A	Voice	N/A

Table 4 - Price Information

ı	Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
ı	Consumer Accumulator	2,615.00	2,615.00	2,615.00	2,615.00

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Consumer Accumulator	974.70	0	0	0.00	http://wwww.amius.com		as per ex-post

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction Size exec	Median Transaction Size all	Designated Mkt. Makers
Consumer Accumulator	0	1	6,210,625.00	0	1	95.00	95.00	0

Table 9 - 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	2,280.00	1,260.00	3.420.00

25 Feb 2020

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 Valu
2020-02-25	Amius Limited	213800C1LJRHXHO5OC19	United Kingdom			0	0	C				0	0	

Table 2 - Type of Financial Instrument

	Table 2 - Type of Finalicial Histrument		
ı	Financial Instrument	Instrument Classification	Currency
- 1	Concurrent Acquireulator I/O 3E 00 MVD late	Congumer Assumulator	MVD

Table 3 - Price Information

Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offe
Consumer Accumulator		1			2.480.00	18:34:45	170.00	RFO	N/A	Fmail	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
oncumor Accumulator	2 480 00	2 490 00	2 490 00	2 490 00

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Uri	Rebates	Value of Costs (%)
Consumer Accumulator	1,652.40	0	0	0.00	http://wwww.amius.com		as per ex-post

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction Size exec	Median Transaction Size all	Designated Mkt. Makers
Consumer Accumulator	0	1	10,540,000.00	0	1	170.00	170.00	0

Table 9 - Timings

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

 Consumer Accumulator
 2,820.00
 0.00
 4,230.00
 0.00

Table 1 - Execution Venue

As Of Venue LEI Country of Authority Mkt Segment Mkt Segment Identifier Outages Outage number Outage Avg. Duration Sched. Auction Number Sched. Auction Number Sched. Auction Duration Fail. Transactions Number Fail. Transactions Value |
2020-0-0-10 | Amulus Limited | 2138000CLIJRHKH0SQC19 | United Kingdom | 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 Mode | Trading Mode | Trading Platform | Sest Bid / Offer |
Exotic | 1 | 1.00 | 13:11:26 | 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 | 1.00 | 1.00 | 1.00 |

Table 5 - Cost Information

Instrument Execution Fees Modifications Market Data 3rd Party Fees | Uri | Rebates Value of Costs (%)

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

Exotic 2 3 3 750.00 0 3 10.00 10.00

Table 9 - Timings

0 0.00 http://wwww.amius.com as per ex-post

10 Mar 2020

Exotic 94.50

Table 6 - Likelihood of Execution

KW

09 Jan 2020
Table 1 - Execution Venue
As Of Venue LEI Country of Authority Mkt Segment Mkt Segment Mkt Segment Identifier Outages Outage number Outage Avg. Duration Sched. Auction Number Sched. Auction Duration Fail. Transactions Fail. Transactions Value
2020-01-09 Amius Limited 213800C1LJRHXHOSQC19 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 Mode Trading Platform Best Bid / Offer
Producer Accumulator 1 498.00 19:16:29 22.00 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 498.00 498.00 498.00 498.00 498.00
Table 5 - Cost Information
Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%)
Producer Accumulator 50.97 0 0 0.00 http://wwww.amius.com as per ex-post
Table 6 - Likelihood of Execution
Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exec Median Transaction Size all Designated Mkt. Makers
Instrument Order Received 1 and Value of 1 1 547,800.00 0 1 52.00 0 0
Table 9 - Timings
Instrument Mean Elapsed Acceptance & Execution(s) Mean Elapsed Request & Provision(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s)
Producer Accumulator 60.00 0.00 90.00 0.00
23 Jan 2020
Table 1 - Execution Venue
As Of Venue LEI Country of Authority Mkt Segment Mkt Segment Mkt Segment Identifier Outages Outage number Outage Avg. Duration Sched. Auction Sched. Auction Duration Fail. Transactions Fail. Transactions Number Fail. Transactions Value
2020-01-23 Amius Limited 213800C1LJRHXH05QC19 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 Mode Trading Platform Best Bid / Offer
Producer Accumulator 1 524.00 23:52:00 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
Instrume Avg. Hars. Price Weighted Avg. Hars. Price Weighted Avg. Hars. Price Lowest Rectiled Price Producer Accumulator 524.00 524.00 524.00 524.00
Table 5 - Cost Information
Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%)
Producer Accumulator 2.82 0 0 0.00 http://wwww.amius.com as per ex-post
Table 6 - Likelihood of Execution
Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exec Median Transaction Size all Designated Mkt. Makers
Producer Accumulator 0 1 26,200.00 0 1 1.00 0
Table 9 - Timings
Instrument Mean Elapsed Acceptance & Execution(s) Mean Elapsed Request & Provision(s) Median Elapsed Request & Provision(s) Median Elapsed Request & Provision(s)
Producer Accumulator 780.00 1,193.00 1,170.00 1,789.50
18 Mar 2020
Table 1 - Execution Venue
As Of Venue LEI Country of Authority Mkt Segment Mkt Segment Mkt Segment Identifier Outages Outage number Outage Avg. Duration Sched. Auction Number Sched. Auction Duration Fail. Transactions Fail. Transactions Number Fail. Transactions Value
2020-03-18 Amius Limited 213800C1LJRHXHO5QC19 United Kingdom 0 0 0 0
Table 2 - Type of Financial Instrument
Financial Instrument Classification Currency
Exotic KW 50.00 USD lots Exotic USD
Table 3 - Price Information
Instrument Time (T) Size Range Average Executed Total Executed Price Time of Execution Transaction Size Trading Mode Trading Platform Best Bid / Offer
Exotic 1 447.00 13:58:28 28.00 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 447.00 447.00 447.00 447.00
Table 5 - Cost Information
Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%) Exotic 59.04 0 0 0.00 http://wwww.amius.com as per ex-post
Table 6 - Likelihood of Execution
Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exec Median Transaction Size all Designated Mkt. Makers
Exotic 0 1 625,800.00 0 1 28.00 0
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

26 Mar 2020																		
Table 1 - Exe	cution Venue																	
As Of	Venue	LEI	Country of A	uthority MI	kt Segment	Mkt Segment Ider	tifier Outages	Outage number	er Outage Avg. Du	uration Sched. Au	ction Sched. Aucti	Š	n Number So	n Number Sched. Auction Dura	n Number Sched. Auction Duration Fail. Tra-	n Number Sched. Auction Duration Fail. Transactions F	n Number Sched. Auction Duration Fail. Transactions Fail. Transactions No	n Number Sched. Auction Duration Fail. Transactions Fail. Transactions Number Fail.
2020-03-26	Amius Limited	213800C1LJRHXHO5QC1	.9 United Kingdo	m			0)	0	0						0	0	0 0
Table 2 - Typ	e of Financial I	nstrument																
Fina	ancial Instrume	ent Instrumer	nt Classification	Currency														
Producer Accu	umulator KW 50.	00 USD lots Producer A	ccumulator	USD														
Table 3 - Pric	ce Information																	
Instrum	nent Time	(T) Size Range Avera	age Executed 1	Total Execut	ed Price	Time of Execution	Transaction Si	ze Trading Sys	tem Trading Mode	e Trading Platforn	n Best Bid / Offer	i						
Producer Accu	umulator	1			495.00	22:04:00	1.	.00 RFQ	N/A	Im	N/A	i						
Table 4 - Pric	ce Information																	
Instrum	nent Avg.	Trans. Price Weighted	l Avg. Trans. Pri	ce Lowest	Executed Pr	rice Highest Execu	ted Price											
Producer Accu	umulator	495.00	495.	00	495	5.00	495.00											
Table 5 - Cos	t Information																	
Instrum	nent Execu	ition Fees Modification	ns Market Data	3rd Party	Fees	Url	Rebates Value	e of Costs (%)										
Producer Accu	umulator	3.98	0 ()	0.00 http:/	//wwww.amius.com	as per	r ex-post										
Table 6 Like	alibaad of Even	ual a m																

Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exe Median Transaction Size at Designated Mkt. Makers Producer Accumulator 1 1 24,750.00 0 0 1 1.00 1.00 0 0

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

0.00

1 1 24,750.00

Table 9 - Timings

Producer Accumulator

03 Jan 2020												
Table 1 - Execution Venue												
	Authority Mkt Segment M	1kt Segment Identifie				ed. Auction Sche	d. Auction Number S	hed. Auction Dura	ion Fail. Transa			
2020-01-03 Amius Limited 213800C1LJRHXHO5QC19 United King	dom		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 E							r					
Exotic 1	1,845.00	10:01:46	82.00 RFQ	N/A	Voice	N/A	_					
Table 4 - Price Information												
Instrument Avg. Trans. Price Weighted Avg. Trans. Price Local Exotic 1,845.00 1,845.00	west Executed Price Highe 1,845.00	1,845.00										
	1,845.00	1,845.00										
Table 5 - Cost Information												
Instrument Execution Fees Modifications Market Data 3rd Exotic 105.48 0 0	Party Fees Url 0.00 http://wwww.am		per ex-post									
Table 6 - Likelihood of Execution	J.00 Http://www.dill	iius.com dS	per ex-post									
Instrument Orders Received Trans. Executed Total Notiona	Value Cancelled as Web de	name Die Danaimed i	/ Madified Mad' T	Supposation C'-	aves Madian Trans	ation Sine all De-	innated Mit Maleren					
Exotic 1 1 1,512		0 Rfq Received /	Modified Median I		82.00 Median Iransa	82.00	ignated Mkt. Makers					
Table 9 - Timings						02.00	0					
Instrument Mean Elapsed Acceptance & Execution(s) Mean E	lansed Request & Provision	(s) Median Flanced	Accentance & Evecu	ition(s) Median	Flansed Request & D	rovision(s)						
Exotic 360,00	1,020		Acceptance & Execu	540.00	Liupseu Request & F	1,530.00						
	·	·										
07 Jan 2020												
Table 1 - Execution Venue												
	Authority Mkt Segment M	1kt Segment Identifie		e number Outag	ge Avg. Duration Sch	ned. Auction Sche	d. Auction Number	hed. Auction Dura	tion Fail. Transa		sactions Number	Fail. Transactions Va
2020-01-07 Amius Limited 213800C1LJRHXH05QC19 United King		1kt Segment Identifie	er Outages Outage	e number Outag	ge Avg. Duration Sch	ned. Auction Sche	d. Auction Number	thed. Auction Dura	ion Fail. Transa	ctions Fail. Tran	sactions Number	Fail. Transactions Va
2020-01-07 Amius Limited 213800C1LJRHXH05QC19 United King Table 2 - Type of Financial Instrument		lkt Segment Identifie				ned. Auction Sche	d. Auction Number S	hed. Auction Dura	tion Fail. Transa			Fail. Transactions Va
2020-01-07 Amius Limited 213800C1LJRHXHO5QC19 United King Table 2 - Type of Financial Instrument Financial Instrument Instrument Classification Currency		Mkt Segment Identifie				Sched. Auction	d. Auction Number S	ched. Auction Dura	tion Fail. Transa			Fail. Transactions Va
Z020-01-07 Amius Limited 213800C1LJRHXHO5QC19 United King Table 2 - Type of Financial Instrument Instrument Classification Currency Exotic QC 10.00 GBP lots Exotic GBP		ikt Segment Identifie				ned. Auction Sche	d. Auction Number 5	ched. Auction Dura	ion Fail. Transa			Fail. Transactions Va
2020-01-07 Amius Limited 213800C1L]RHXHO5QC19 United King Table 2 - Type of Financial Instrument	dom		0	0	0		_	ched. Auction Dura	tion Fail. Transa			Fail. Transactions Va
2020-01-07 Amius Limited 213800C1L]RHXHO5QC19 United King Table 2 - Type of Financial Instrument Financial Instrument Instrument Classification Currency Exotic CBP CBP Table 3 - Price Information Instrument Time (T) Size Range Average Executed Total E Capable 3 - Price Information Instrument Time (T) Size Range Average Executed Total E Capable 3 - Price Information Instrument Time (T) Size Range Average Executed Total E Capable 3 - Price Information Instrument Time (T) Size Range Average Executed Total E Capable 3 - Price Information Instrument Time (T) Size Range Average Executed Total E Capable 3 - Price Information Instrument Time (T) Size Range Average Executed Total E Capable 3 - Price Information Instrument Time (T) Size Range Average Executed Total E Capable 3 - Price Information Time (T) Size Range Average Executed Total E Capable 3 - Price Information Time (T) Size Range Average Executed Total E Capable 3 - Price Information Time (T) Size Range Average Executed Total E Capable 3 - Price Information Time (T) Size Range Average Executed Total E Capable 3 - Price Information Time (T) Size Range Average Executed Total E Capable 3 - Price Information Time (T) Size Range Average Executed Total E Capable 3 - Price Information Time (T) Size Range Average Executed Total E Capable 3 - Price Information Time (T) Size Range Average Executed Total E Capable 3 - Price Information Time (T) Size Range Time (dom xecuted Price Time of	Execution Transacti	0 ion Size Trading Sy	0 stem Trading M	0 tode Trading Platfor	m Best Bid / Offe	_	ched. Auction Dura	cion Fail. Transa			Fail. Transactions Va
2020-01-07 Amius Limited 213800C1LIRHXHOSQC19 United King Table 2 - Type of 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 Exotic	dom		0	0	0		_	ched. Auction Dura	cion Fail. Transa			Fail. Transactions Va
2020-01-07 Amius Limited 213800C1L]RHXHOSQC19 United King 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 Exotic 1 Table 4 - Price Information	xecuted Price Time of 1,827.00	Execution Transacti	0 ion Size Trading Sy	0 stem Trading M	0 tode Trading Platfor	m Best Bid / Offe	_	ched. Auction Dura	cion Fail. Transa			Fail. Transactions Va
2020-01-07 Amius Limited 213800C1L]RHXHOSQC19 United King Table 2 - Type of Financial Instrument Financial Instrument Instrument Instrument Classification Currency Exotic QC 10.00 GBP lots Exotic GBP	xecuted Price Time of 1,827.00 west Executed Price Highe	Execution Transacti 15:36:58	0 ion Size Trading Sy	0 stem Trading M	0 tode Trading Platfor	m Best Bid / Offe	_	ched. Auction Dura	cion Fail. Transa			Fail. Transactions Va
2020-01-07 Amius Limited 213800C1L]RHXHO5QC19 United King	xecuted Price Time of 1,827.00	Execution Transacti	0 ion Size Trading Sy	0 stem Trading M	0 tode Trading Platfor	m Best Bid / Offe	_	ched. Auction Dura	cion Fail. Transa			Fail. Transactions Va
2020-01-07 Amius Limited 213800C1L]RHXHOSQC19 United King Table 2 - Type of Financial Instrument Instrument Classification Currency Exotic CgP	xecuted Price Time of 1,827.00 west Executed Price Highe 1,827.00	Execution Transacti 15:36:58 est Executed Price 1,827.00	ion Size Trading Sys	0 stem Trading M	0 tode Trading Platfor	m Best Bid / Offe	_	:hed. Auction Dura	Fail. Transa			Fail. Transactions Va
2020-01-07 Amius Limited 213800C1L]RHXHOSQC19 United King Table 2 - Type of Financial Instrument Financial Instrument Instrument Classification Currency	west Executed Price 1,827.00 West Executed Price 1,827.00 Party Fees Url	Execution Transacti 15:36:58 st Executed Price 1,827.00 Rebates Va	ion Size Trading Sys. 78.00 RFQ	0 stem Trading M	0 tode Trading Platfor	m Best Bid / Offe	_	ched. Auction Dura	Fail. Transa			Fail. Transactions Va
2020-01-07 Amius Limited 213800C1L]RHXHOSQC19 United King	xecuted Price Time of 1,827.00 west Executed Price Highe 1,827.00	Execution Transacti 15:36:58 st Executed Price 1,827.00 Rebates Va	ion Size Trading Sys	0 stem Trading M	0 tode Trading Platfor	m Best Bid / Offe	_	ched. Auction Dura	ion Fail. Transa			Fail. Transactions Va
2020-01-07 Amius Limited 213800C1L]RHXHOSQC19 United King	west Executed Price Higher 1,827.00 Party Fees Url 0.00 http://wwww.am	Execution Transacti 15:36:58 est Executed Price 1,827.00 Rebates Va as	ion Size Trading Sy: 78.00 RFQ salue of Costs (%) per ex-post	0 stem Trading M N/A	0 Note Trading Platfor Voice	m Best Bid / Offe	•	ched. Auction Dura	Fail. Transa			Fail. Transactions Va
2020-01-07 Amius Limited 213800C1L]RHXHOSQC19 United King Table 2 - Type of Financial Instrument Instrument Classification Currency Exotic QC 10.00 GBP lots Exotic GBP	xecuted Price Time of 1,827.00 west Executed Price Highe 1,827.00 Party Fees Url 0.00 http://wwww.am Value Cancelled or Withdi	Execution Transacti 15:36:58 Est Executed Price 1,827.00 Rebates Va	ion Size Trading Sy: 78.00 RFQ salue of Costs (%) per ex-post	stem Trading M N/A	fode Trading Platfor Voice exec Median Transa	m Best Bid / Offe	r ignated Mkt. Makers	ched. Auction Dura	ion Fail. Transa			Fail. Transactions Va
2020-01-07 Amius Limited 213800C1L]RHXHOSQC19 United King	xecuted Price Time of 1,827.00 west Executed Price Highe 1,827.00 Party Fees Url 0.00 http://wwww.am Value Cancelled or Withdi	Execution Transacti 15:36:58 est Executed Price 1,827.00 Rebates Va as	ion Size Trading Sy: 78.00 RFQ salue of Costs (%) per ex-post	stem Trading M N/A	0 Note Trading Platfor Voice	m Best Bid / Offe	•	ched. Auction Dura	ion Fail. Transa			Fail. Transactions Va
2020-01-07 Amius Limited 213800C1L]RHXHOSQC19 United King	west Executed Price Time of 1,827.00 west Executed Price Highe 1,827.00 Party Fees Url 0.00 http://www.am Value Cancelled or Withdom 060.00	Execution Transacti 15:36:58 Est Executed Price 1,827.00 Rebates Valus.com as Frawn Rfq Received /	78.00 RFQ alue of Costs (%) per ex-post Modified Median T	stem Trading M N/A	Trading Platforn Voice exec Median Transa 78.00	m Best Bid / Offe	r ignated Mkt. Makers	ched. Auction Dura	Fail. Transa			Fail. Transactions Va
Table 2 - Type of Financial Instrument Financial Instrument Inst	west Executed Price Highe 1,827.00 West Executed Price Highe 1,827.00 Party Fees Url 0.00 http://wwww.am Value Cancelled or Withdo 060.00	Execution Transacti 15:36:58 est Executed Price 1,827.00 Rebates Va ilus.com as rawn Rfq Received / 0 (s) Median Elapsed	78.00 RFQ alue of Costs (%) per ex-post Modified Median T	stem Trading M N/A Transaction Size	Trading Platforn Voice exec Median Transa 78.00	m Best Bid / Offe N/A ction Size all Des 78.00	r ignated Mkt. Makers	ched. Auction Dura	Fail. Transa			Fail. Transactions Va
2020-01-07 Amius Limited 213800C1L]RHXHOSQC19 United King	west Executed Price Highe 1,827.00 West Executed Price Highe 1,827.00 Party Fees Url 0.00 http://wwww.am Value Cancelled or Withdo 060.00	Execution Transacti 15:36:58 Est Executed Price 1,827.00 Rebates Valus.com as Frawn Rfq Received /	78.00 RFQ alue of Costs (%) per ex-post Modified Median T	stem Trading M N/A	Trading Platforn Voice exec Median Transa 78.00	m Best Bid / Offe	r ignated Mkt. Makers	ched. Auction Dura	ion Fail. Transa			Fail. Transactions Va
Table 2 - Type of Financial Instrument Financial Instrument Inst	west Executed Price Highe 1,827.00 West Executed Price Highe 1,827.00 Party Fees Url 0.00 http://wwww.am Value Cancelled or Withdo 060.00	Execution Transacti 15:36:58 est Executed Price 1,827.00 Rebates Va ilus.com as rawn Rfq Received / 0 (s) Median Elapsed	78.00 RFQ alue of Costs (%) per ex-post Modified Median T	stem Trading M N/A Transaction Size	Trading Platforn Voice exec Median Transa 78.00	m Best Bid / Offe N/A ction Size all Des 78.00	r ignated Mkt. Makers	ched. Auction Dura	ion Fail. Transa			Fall. Transactions Va

09 Jan 2020

Table 1 - Execution Venue

Ш	As Of	Venue	LEI	Country of Authority	Mkt Segment Mkt	Segment Identifier	Outages	Outage number	Outage Avg. Di	uration Scl	hed. Auction	Sched. Auction Number	Sched. Auction Duration	Fail. Transactions	Fail. Transactions Number	Fail. Transactions Value
. П	2020-01-09 A	mius Limited	213800C1L1RHXHO50C19	United Kingdom			0)	0				0	0	1

Table 2 - Type of Financial Instrument

ı	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			1,835.00	12:47:58	37.00	RFQ	N/A	Email	N/A
Producer Accumulator		1			1,800.00	12:56:05	30.00	RFQ	N/A	Im	N/A
Exotic		1			1,845.00	15:55:08	37.00	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	1,843.33	1,843.96	1,835.00	1,850.00
Producer Accumulator	1,800.00	1,800.00	1,800.00	1,800.00

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Exotic	147.67	0	0	0.00	http://wwww.amius.com		as per ex-post
Producer Accumulator	53.47	0	0	0.00	http://wwww.amius.com		as per ex-post

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction Size exec	Median Transaction Size all	Designated Mkt. Makers
Exotic	2	3	1,909,000.00	0	3	37.00	37.00	0
Producer Accumulator	1	1	540,000.00	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	55,880.00	800.00	4,410.00	1,440.00
Producer Accumulator	9 600 00	120.00	14 400 00	180 00

10 Jan 2020

Table 1 - Execution Venue

As Of	Venue	LEI	Country of Authority	Mkt Segment M	lkt Segment Identifier	Outages (Outage number	Outage Avg. Duration	Sched. Auction	Sched. Auction Number	Sched. Auction Duration	Fail. Transactions	Fail. Transactions Number	Fail. Transactions Value
2020-01-10	Amius Limited	213800C1LJRHXHO5QC19	United Kingdom			0	0)			0	0	0

Table 2 - Type of Financial Instrument

ı	Financial Instrument	Instrument Classification	Currency
l	Exotic QC 10.00 GBP lots	Exotic	GBP
l	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			1,868.00	09:59:22	36.00	RFQ	N/A	Email	N/A
Producer Accumulator	11:30:00	1	1,855.00	361,725.00					N/A	Voice	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Exotic	1,868.00	1,868.00	1,868.00	1,868.00
Producer Accumulator	1,855.00	1,855.00	1,855.00	1,855.00

Table 5 - Cost Information

	Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Exc	otic	46.31	0	0	0.00	http://wwww.amius.com		as per ex-post
Pro	ducer Accumulator	25.61	0	0	0.00	http://wwww.amius.com		as per ex-post

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction Size exec	Median Transaction Size all	Designated Mkt. Makers
Exotic	1	1	672,480.00	0	1	36.00	36.00	0
Producer Accumulator	1	1	361.725.00	0	1	19 50	19 50	0

Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)
Exotic	1,380.00	0.00	2,070.00	0.00
Producer Accumulator	4,680,00	120.00	7,020,00	180.00

14 lan 2020 Table 1 - Execution Venue As Of Venue Country of Authority Mkt Segment Mkt Segment Identifier Outages Outage number Outage Avg. Duration Sched. Auction Sched. Auction Number Sched. Auction Duration Fail. Transactions Fail. Transactions Number Fail. Transactions Value 2020-01-14 Amius Limited 213800C1LJRHXHO5QC19 United Kingdom Table 2 - Type of Financial Instrument Producer Accumulator OC 10.00 GBP lots Producer Accumulator GBP Table 3 - Price Information Instrument Time (T) Size Range Average Executed Total Executed Price Time of Execution Transaction Size Trading System Trading Mode Trading Platform Best Bid / Offer 14:39:03 29.25 RFO Producer Accumulator 1 1.900.46 N/A Im Producer Accumulator 1.900.00 15:44:22 23.40 RFO N/A N/A Table 4 - Price Information Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price Producer Accumulator 1.905.49 1.909.13 1.900.00 Table 5 - Cost Information Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%) Producer Accumulator 0.00 http://wwww.amius.com Table 6 - Likelihood of Execution Instrument 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 1.005.030.00 0 20.25 Table 9 - Timings Instrument Mean Elapsed Acceptance & Execution(s) Mean Elapsed Request & Provision(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s) Producer Accumulator 820.00 300.00 540.00 270.00 15 Jan 2020 Table 1 - Execution Venue LEI Country of Authority Mkt Segment Mkt Segment Identifier Outages Outage number Outage Avg. Duration Sched. Auction Sched. Auction Number Sched. Auction Duration Fail. Transactions Fail. Transactions Number Fail. Transactions Vumber Fail. Transaction As Of Venue 2020-01-15 Amius Limited 213800C1LJRHXHO5QC19 United Kingdom 0 0 Table 2 - Type of Financial Instrument Producer Accumulator QC 10.00 GBP lots Producer Accumulator Instrument Time (T) Size Range Average Executed Total Executed Price Time of Execution Transaction Size Trading System Trading Mode Trading Platform Best Bid / Offer Producer Accumulator 1 1 916 00 09:35:21 29 00 REO N/A Im N/A Producer Accumulator 1,920.00 13:28:34 23,20 RFO N/A N/A Table 4 - Price Information Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price Producer Accumulator 1,918.00 1,920,00 1,916,00 1,920.00 Table 5 - Cost Information Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%) Producer Accumulator 0.00 http://wwww.amius.com 0 as per ex-post Table 6 - Likelihood of Execution Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exec Median Transaction Size all Designated Mkt. Makers 445,440.00 Producer Accumulator 26.10 Table 9 - Timings Instrument Mean Elapsed Acceptance & Execution(s) Mean Elapsed Request & Provision(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s) Producer Accumulator 30.600.00 90.00 31.200.00 90.00 16 Jan 2020 Table 1 - Execution Venue As Of Venue Country of Authority Mkt Segment Mkt Segment Identifier Outages Outage number Outage Avg. Duration Sched. Auction Sched. Auction Number Sched. Auction Duration Fail. Transactions Fail. Transactions Number Fail. Transactions Value 2020-01-16 Amius Limited 213800C1LJRHXHO5QC19 United Kingdom 0 0 Table 2 - Type of Financial Instrument Financial Instrument Instrument Classification Currency Exotic QC 10.00 GBP lots Exotic 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 14:33:59 37.00 RFO N/A Fmail Table 4 - Price Information Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price Exotic 1,961.00 1,961.00 1,961.00 1.961.00 Table 5 - Cost Information Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%) Exotic 0.00 http://wwww.amius.com as per ex-post Table 6 - Likelihood of Execution Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exec Median Transaction Size all Designated Mkt. Makers Exotic 725,570.00 0 37.00 Table 9 - Timings Instrument Mean Elapsed Acceptance & Execution(s) Mean Elapsed Request & Provision(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s) Exotic 0.00

17 Jan 2020

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
202	0-01-17 A	mius Limited 2129	POOCTI IDUVUOSOCTO	United Kingdom		-) 0)			0	0	0

Table 2 - Type of Financial Instrument

ı	Financial Instrument	Instrument Classification	Currency
I	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			1,930.10	10:16:35	28.50	RFQ	N/A	Im	N/A

Table 4 - Price Information

ı	Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
ı	Producer Accumulator	1,939.55	1,939.55	1,930.10	1,949.00

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Producer Accumulator	80.96	0	0	0.00	http://wwww.amius.com		as per ex-post

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction Size exec	Median Transaction Size all	Designated Mkt. Makers
Producer Accumulator	2	2	1,100,157.00	0	2	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)
Producer Accumulator	540.00	930.00	690.00	960.00

23 Jan 2020

Table 1 - Execution Venue

As Of	Venue	LEI	Country of Authority	Mkt Segment	Mkt Segment Identifier	Outages	Outage number	Outage Avg. Duratio	n Sched. Auction	Sched. Auction Numbe	r Sched. Auction Duration	Fail. Transactions	Fail. Transactions Number	Fail. Transactions Value
2020-01-	23 Amius Limited	213800C1LJRHXH050C19	United Kingdom			0	0)	0			0	0	

Table 2 - Type of Financial Instrument

ı	Financial Instrument	Instrument Classification	Currency
l	Consumer Accumulator QC 10.00 GBP lots	Consumer Accumulator	GBP
l	Exotic QC 10.00 GBP lots	Exotic	GBP
l	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			1,983.00	10:40:29	27.00	RFQ	N/A	Im	N/A
Exotic		1			1,966.00	13:05:42	27.00	RFQ	N/A	Im	N/A
Producer Accumulator		1			1,945.00	14:34:23	27.50	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	1,983.00	1,983.00	1,983.00	1,983.00
Exotic	1,966.00	1,966.00	1,966.00	1,966.00
Producer Accumulator	1,945.00	1,945,00	1,945.00	1,945.00

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Consumer Accumulator	33.65	0	0	0.00	http://wwww.amius.com		as per ex-post
Exotic	33.65	0	0	0.00	http://wwww.amius.com		as per ex-post
Producer Accumulator	51.01	0	0	0.00	http://wwww.amius.com		as per ex-post

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction Size exec	Median Transaction Size all	Designated Mkt. Makers
Consumer Accumulator	1	1	530,820.00	0	1	27.00	27.00	0
Exotic	1	1	530,820.00	0	1	27.00	27.00	0
Producer Accumulator	1	1	535 410 00	0	1	27 50	27 50	0

Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)
Consumer Accumulator	540.00	300.00	810.00	450.00
Exotic	1,260.00	60.00	1,890.00	90.00
Producer Accumulator	14,880.00	540.00	22,320.00	810.00

05 Feb 2020 Table 1 - Execution Venue As Of Venue Country of Authority Mkt Segment Mkt Segment Identifier Outages Outage number Outage Avg. Duration Sched. Auction Sched. Auction Number Sched. Auction Duration Fail. Transactions Fail. Transactions Number Fail. Transactions Value 2020-02-05 Amius Limited 213800C1LJRHXHO5QC19 United Kingdom Table 2 - Type of Financial Instrument Producer Accumulator OC 10.00 GBP lots Producer Accumulator GBP Table 3 - Price Information Instrument Time (T) Size Range Average Executed Total Executed Price Time of Execution Transaction Size Trading System Trading Mode Trading Platform Best Bid / Offer 25.25 RFQ 1.972.00 09:46:05 Producer Accumulator N/A Im Table 4 - Price Information Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price Producer Accumulator 1.972.00 1.972.00 1.972.00 Table 5 - Cost Information Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%) Producer Accumulator 31.80 0 0.00 http://wwww.amius.com as per ex-post Table 6 - Likelihood of Execution Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exec Median Transaction Size all Designated Mkt. Makers Producer Accumulator 497,930,00 Table 9 - Timings Instrument Mean Elapsed Acceptance & Execution(s) Mean Elapsed Request & Provision(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s) Producer Accumulator 0.00 240.00 0.00 14 Feb 2020 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 2020-02-14 Amius Limited 213800C1LJRHXHO5QC19 United Kingdom Table 2 - Type of Financial Instrument Consumer Accumulator QC 10.00 GBP lots Consumer Accumulator GBP Producer Accumulator QC 10.00 GBP lots Producer Accumulator GBP Instrument Time (T) Size Range Average Executed Total Executed Price Time of Execution Transaction Size Trading System Trading Mode Trading Platform Best Bid / Offer 13.24.39 Producer Accumulator 2 000 00 34 25 REO N/A Im N/A Consumer Accumulator 15:50:36 13.75 RFO N/A N/A Table 4 - Price Information Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price Consumer Accumulator 1 961 00 1 961 00 1 961 00 1 961 00 Producer Accumulator 2.000.00 2.000.00 2.000.00 2.000.00 Table 5 - Cost Information Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%) Consumer Accumulator 12.90 0 0.00 http://wwww.amius.com as per ex-post Producer Accumulator 0.00 http://wwww.amius.com as per ex-post Table 6 - Likelihood of Execution Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfg Received / Modified Median Transaction Size exec Median Transaction Size all Designated Mkt. Makers Consumer Accumulator 269,637,50 0 13.75 13.75 Producer Accumulator 685,000.00 34 25 34 25 Table 9 - Timings Instrument Mean Elapsed Acceptance & Execution(s) Mean Elapsed Request & Provision(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s) Consumer Accumulator 660.00 0.00 990.00 0.00 Producer Accumulator 60.00 300.00 90.00 450.00 20 Feb 2020 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 2020-02-20 Amius Limited 213800C1LJRHXHO5QC19 United Kingdom 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 2,034,00 16:09:48 1,300,00 RFO Table 4 - Price Information Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price Consumer Accumulator 2,034.00 2,034,00 2,034,00 2.034.00 Table 5 - Cost Information Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%) Consumer Accumulator 174.20 0 0 0.00 http://wwww.amius.com as per ex-post Table 6 - Likelihood of Execution Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exec Median Transaction Size all Designated Mkt. Makers Consumer Accumulator 26,442,000.00 Table 9 - Timings Instrument Mean Elapsed Acceptance & Execution(s) Mean Elapsed Request & Provision(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s)

2.700.00

9.810.00

Consumer Accumulator

1.800.00

6.540.00

04 Mar 2020
Table 1 - Execution Venue
As Of Venue LEI Country of Authority Mkt Segment Mkt Segment Identifier Outages Outage number Outage Avg. Duration Sched. Auction Number Sched. Auction Duration Fail. Transactions Number Fail. Transactions Value
Table 2 - Type of Financial Instrument Financial Instrument Instrument Classification Currency
Consumer Accumulator QC 10.00 GBP lots Consumer Accumulator GBP Consumer Accumulator QC 10.00 GBP lots Consumer Accumulator GBP
Table 3 - Price Information
Instrument Time (T) Size Range Average Executed Total Executed Price Time of Execution Transaction Size Trading Mode Trading Platform Best Bid / Offer
Consumer Accumulator 1 1,946.00 10:46:53 80.00 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 1,946.00 1,946.00 1,946.00 1,946.00
Consumer Accumulation
Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%)
Consumer Accumulator 13.49 0 0 0.00 http://wwww.amius.com as per ex-post
Table 6 - Likelihood of Execution
Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exec Median Transaction Size all Designated Mkt. Makers
Consumer Accumulator 1 1 439,065.00 0 1 80.00 0
Table 9 - Timings
Instrument Mean Elapsed Acceptance & Execution(s) Mean Elapsed Request & Provision(s) Median Elapsed Request & Provision(s) Consumer Accumulator 3,240.00 0.00 4,860.00 0.00
The state of the s
06 Mar 2020
Table 1 - Execution Venue
As Of Venue LEI Country of Authority Mkt Segment Mkt Segment Mkt Segment Identifier Outages Outage number Outage Avg. Duration Sched. Auction Number Sched. Auction Duration Fail. Transactions Fail. Transactions Value
2020-03-06 Anius Limited 213800CILJRHXHO5QC19 United Kingdom 0 0 0 0 0
Table 2 - Type of Financial Instrument Financial Instrument Instrument Classification Currency
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 Mode Trading Platform Best Bid / Offer
Consumer Accumulator 1 1,708.00 11:42:47 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 Consumer Accumulator 1,708.00 1,708.00 1,708.00 1,708.00
Table 5 - Cost Information
Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%)
Consumer Accumulator 70.35 0 0 0.00 http://wwww.amius.com as per ex-post
Table 6 - Likelihood of Execution
Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exec Median Transaction Size all Designated Mkt. Makers
Consumer Accumulator 1 1 854,000.00 0 1 50.00 0
Table 9 - Timings
Instrument Mean Elapsed Acceptance & Execution(s) Mean Elapsed Request & Provision(s) Median Elapsed Request & Provision(s) Median Elapsed Request & Provision(s) Consumer Accumulator 240.00 7,680.00 360.00 11,520.00
10 Mar 2020
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
2020-03-10 Amius Limited 213800C1L]RHXHO5QC19 United Kingdom 0 0 0 0 0
Financial Instrument 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 Mode Trading Platform Best Bid / Offer
Consumer Accumulator 1 1,712.00 16:59:22 100.00 RFQ N/A Im N/A
Table 4 - Price Information
Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price Consumer Accumulator 1,718.00 1,718.00 1,718.00 1,724.00
Table 5 - Cost Information
Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%)
Consumer Accumulator 367.16 0 0 0.00 http://wwww.amius.com as per ex-post
Table 6 - Likelihood of Execution
Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exec Median Transaction Size all Designated Mkt. Makers
Consumer Accumulator 2 2 3,424,000.00 0 2 100.00 0
Table 9 - Timings
Instrument Mean Elapsed Acceptance & Execution(s) Mean Elapsed Request & Provision(s) Median Elapsed Request & Provision(s) Consumer Accumulator 900.00 0.00 1,350.00 0.00

17 Mar 2020
Table 1 - Execution Venue
As Of Venue LEI Country of Authority Mkt Segment Mkt Segment Identifier Outages Outage number Outages Outage number Outage Avg. Duration Sched. Auction Number Sched. Auction Number Sched. Auction Duration Fail. Transactions Number Fail. Transactions Value 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0
Table 2 - Type of Financial Instrument
Financial Instrument Instrument Classification Currency 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 1,843.00 16:29:50 31.00 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 1,843.00 1,843.00 1,843.00 1,843.00 Table 5 - Cost Information
Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%)
Exotic 79.76 0 0 0.00 http://wwww.amius.com as per ex-post
Table 6 - Likelihood of Execution
Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfg Received / Modified Median Transaction Size exec Median Transaction Size all Designated Mkt. Makers
Exotic 2 2 1,142,660.00 0 2 31.00 31.00 0
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 6,180.00 18,660.00 9,270.00 27,990.00
18 Mar 2020
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 Duration Fail. Transactions Fail. Transactions Value
2020-03-18 Amius Limited 213800C1LJRHXHOSQC19 United Kingdom 0 0 0 0 0
Table 2 - Type of Financial Instrument
Financial Instrument
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 Platform Best Bid / Offer
Exotic 1 1,858.00 10:03:01 60.00 RFQ N/A Voice N/A
Table 4 - Price Information
Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price
Exotic 1,857.00 1,857.33 1,856.00 1,858.00
Table 5 - Cost Information
Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%)
Exotic 102.11 0 0 0.00 http://wwww.amius.com as per ex-post
Table 6 - Likelihood of Execution
Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exec Median Transaction Size all Designated Mkt. Makers
Exotic 2 2 1,671,600.00 0 2 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 60.00 930.00 90.00 1,380.00
24 Mar 2020
Table 1 - Execution Venue
As Of Venue LEI Country of Authority Mkt Segment Mkt Segment Identifier Outages Outage number Outage Avg. Duration Sched. Auction Number Sched. Auction Duration Fail. Transactions Fail. Transactions Value
2020-03-24 Amius Limited 213800C1LJRHXHOSQC19 United Kingdom 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 1,858.00 09:34:05 6.50 RFQ N/A Im N/A
Table 4 - Price Information
Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price
Producer Accumulator 1,858.00 1,858.00 1,858.00 1,858.00
Table 5 - Cost Information
Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%)
Producer Accumulator 5.75 0 0 0.00 http://wwww.amius.com as per ex-post
Table 6 - Likelihood of Execution
Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exec Median Transaction Size all Designated Mkt. Makers
Producer Accumulator 1 1 120,770.00 0 1 6.50 6.50 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 240.00 0.00 360.00 0.00

25 Mar 2020
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 Duration Fail. Transactions Fail. Transactions Value
2020-03-25 Amius Limited 213800C1LJRHXHOSQC19 United Kingdom 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 Platform Best Bid / Offer
Consumer Accumulator 1 1,850.00 10:19:23 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 Consumer Accumulator 1,850.00 1,850.00 1,850.00 1,850.00
Table 5 - Cost Information
Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%) Consumer Accumulator.
Table 6 - Likelihood of Execution
Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exec Median Transaction Size all Designated Mkt. Makers
Consumer Accumulator 1 1 487,301.25 0 1 50.00 0
Table 9 - Timings
Instrument Mean Elapsed Acceptance & Execution(s) Mean Elapsed Request & Provision(s) Median Elapsed Request & Provision(s)
Consumer Accumulator 360.00 240.00 540.00 360.00
26 Mar 2020
Table 1 - Execution Venue
As Of Venue LEI Country of Authority Mkt Segment Mkt Segment Mkt Segment Identifier Outages Outage number Outage Avg. Duration Sched. Auction Sched. Auction Duration Fail. Transactions Fail. Transactions Number Fail. Transactions Value
2020-03-26 Amius Limited 213800C1LJRHXHO5QC19 United Kingdom 0 0 0 0
Table 2 - Type of Financial Instrument
Financial Instrument
Producer Accumulator QC 10.00 GBP lots Producer Accumulator GBP
Table 3 - Price Information
Instrument Time (T) Size Range Average Executed Total Executed Price Time of Execution Transaction Size Trading System Trading Platform Best Bid / Offer Producer Accumulator 1 1,792.00 13:47:49 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 1,792.00 1,792.00 1,792.00 1,792.00
Table 5 - Cost Information
Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%)
Producer Accumulator 13.07 0 0 0.00 http://wwww.amilus.com as per ex-post
Table 6 - Likelihood of Execution
Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exec Median Transaction Size all Designated Mkt. Makers
Producer Accumulator 1 1 291,200.00 0 1 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 120.00 540.00 180.00 810.00
30 Mar 2020
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 Duration Fail. Transactions Fail. Transactions Value
2020-03-30 Amius Limited 213800C1LJRHXHOSQC19 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 1,765.00 14:29:39 15.75 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 1,765.00 1,765.00 1,765.00 1,765.00
Table 5 - Cost Information
Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%)
Producer Accumulator 13.30 0 0 0.00 http://wwww.amius.com as per ex-post
Table 6 - Likelihood of Execution
Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exec Median Transaction Size all Designated Mkt. Makers
Producer Accumulator 1 1 277,987.50 0 1 1 15.75 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)
Instrument Mean Elapsed Acceptance & Execution(s) Mean Elapsed Kequest & Provision(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s) Producer Accumulator 360.00 180.00 270.00

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13 Jan 2020
Table 1 - Execution Venue
As Of Venue LEI Country of Authority Mkt Segment Mkt Segment Identifier Outage Avg. Duration Sched. Auction Number Sched. Auction Duration Fail. Transactions Number Fail. Transactions Value
2020-01-13 Amius Limited 213800C1LJRHXHOSQC19 United Kingdom 0 0 0 0 0
Table 2 - Type of Financial Instrument
Financial Instrument Instrument Clausification 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 S87,75 12:58:39 18:00 RFO N/A Email
Table 4 - Price Information
Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price Producer Accumulator 587.75 587.75 587.75 587.75
Table 5 - Cost Information
Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%) Producer Accumulator: 28.92 0 0 0 0.00 http://www.amius.com as ner ex-post
Table 6 - Likelihood of Execution
Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exc Median Transaction Size all Designated Mkt. Makers Producer Accumulator 1 1 1,057,950.00 0 1 18.00 0
Table 9 - Timings
Instrument Mean Elapsed Acceptance & Execution(s) Mean Elapsed Request & Provision(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s) Producer Accumulator 780.00 0.00 0.00 0.00
10000 7000 0.00 0.00
28 Jan 2020
Za Jan 2020 Table 1 - Execution Venue
A S Of Venue LEI Country of Authority Mkt Segment Mkt Segment Identifier Outages Outage number Outage Avg. Duration Sched. Auction Sched. Auction Duration Fail. Transactions Fail. Transactions Number Fail. Transactions Value
2020-01-28 Amius Limited 213800C1LJRHXHOSQC19 United Kingdom of 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0
Table 2 - Type of Financial Instrument
Financial Instrument Instrument Classification Currency
Producer Accumulator Q 5 100.00 USD lots Producer Accumulator USD VSD
Table 3 - Price Information
Instrument Time (T) Size Range Average Executed Total Executed Price Time of Execution Transaction Size Trading System Trading Mode Trading Platform Best Bid / Offer
Instrument itme (1) Size kange Average Executed total Executed Price time of Execution I ransaction size I radium system i radium gystem gyste
Table 4 - Price Information
Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price
Producer Accumulator 512.00 512.00 512.00 512.00 512.00 512.00
Table 5 - Cost Information
Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%)
Producer Accumulator 102.96 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 1,433,600.00 0 1 28.00 0
Table 9 - 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
29 Jan 2020
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 Duration Fail. Transactions Fail. Transactions Vumber Fail. Transactions Vumber Fail.
2020-01-29 Amius Limited 213800C1LJRHXH05QC19 United Kingdom 0 0 0 0
Table 2 - Type of Financial Instrument
Financial Instrument Instrument Classification Currency
Consumer Accumulator QS 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 Mode Trading Platform Best Bid / Offer
Consumer Accumulator 1 531.50 16:49:49 13.50 RFQ N/A Voice N/A
Table 4 - Price Information
Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price
Consumer Accumulator 531.50 531.50 531.50
Table 5 - Cost Information
Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%)
Consumer Accumulator 41.45 0 0 0 0.00 http://wwww.amius.com as per ex-post
Table 6 - Likelihood of Execution
Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exec Median Transaction Size all Designated Mkt. Makers
Consumer Accumulator 0 1 717,525.00 0 1 13.50 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 540.00 0.00 810.00 0.00

05 Feb 2020
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 Number Fail. Transactions Value 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0
Table 2 - Type of Financial Instrument
Financial Instrument Instrument Classification Currency Exotic QS 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 Mode Trading Platform Best Bid / Offer Exotic 1 489.00 09:57:31 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 Exotic 489.00 489.00 489.00 489.00
Table 5 - Cost Information
Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%)
Exotic 8.64 0 0 0 0.00 http://www.amius.com as per ex-post
Table 6 - Likelihood of Execution
Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exec Median Transaction Size all Designated Mkt. Makers
Exotic 0 1 1,075,800.00 0 1 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)
Exotic 30,420.00 240.00 45,630.00 360.00 360.00
12 Feb 2020
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 Duration Fail. Transactions Fail. Transactions Value
2020-02-12 Amius Limited 213800C1LJRHXHOSQC19 United Kingdom 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 Mode Trading Platform Best Bid / Offer
Producer Accumulator 1 506.00 11:09:29 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
Producer Accumulator 506.00 506.00 506.00 506.00
Table 5 - Cost Information
Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%)
Producer Accumulator 92.86 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 1 860,200.00 0 1 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) Producer Accumulator 180.00 0.00 270.00 0.00
Frontier Accumulator 100.00 0.00 270.00 0.00
20 Feb 2020
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 Duration Fail. Transactions Fail. Transactions Value
2020-02-20 Amius Limited 213800C1LJRHXHOSQC19 United Kingdom 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 Mode Trading Platform Best Bid / Offer
Producer Accumulator 1 517.00 17:14:34 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 517.00 517.00 517.00
Table 5 - Cost Information
Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%)
Producer Accumulator 84.61 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
Producer Accumulator 0 1 1,551,000.00 0 1 30.00 0
Table 9 - Timings
Instrument Mean Elapsed Acceptance & Execution(s) Mean Elapsed Request & Provision(s) Median Elapsed Request & Provision(s)
Producer Accumulator

03 Mar 2020
Table 1 - Execution Venue Ac Of Venue LET Country of Authority Mit Segment Mit Segment Met Segment Me
As Of Venue LEI Country of Authority Mkt Segment Mkt Segment Identifier Outages Outage number Outage Avg. Duration Sched. Auction Sched. Auction Number Sched. Auction Duration Fail. Transactions Value 2020-03-03 Amius Limited 213800C1LJRHXHOSQC19 United Kingdom 0 0 0 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 15:30:00 1 467.50 1,028,500.00 N/A Voice N/A
Table 4 - Price Information
Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price Producer Accumulator 467.50 467.50 467.50 467.50
Table 5 - Cost Information
Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%) Producer Accumulator 51.05 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 0 1 1,028,500.00 0 1 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) Producer Accumulator 3,300.00 540.00 4,950.00 810.00
10 Mar 2020
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 Number Fail. Transactions Value 2020-03-10 Amius Limited 213800C1LJRHXHOSQC19 United Kingdom 0 0 0 0 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 Mode Trading Mode Trading Platform Best Bid / Offer
Producer Accumulator
Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price
Producer Accumulator 375.00 375.00 375.00
Table 5 - Cost Information
Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%)
Producer Accumulator 43.09 0 0 0.00 http://wwww.amius.com as per ex-post
Table 6 - Likelihood of Execution Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exec Median Transaction Size all Designated Mkt. Makers
Producer Accumulator 0 1 637,500.00 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)
Producer Accumulator 4,200.00 13,260.00 6,300.00 19,890.00
11 Mar 2020
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 Duration Fail. Transactions Fail. Transactions Vumber Fail. Transactions Vumber Fail.
2020-03-11 Amius Limited 213800CLIJRHXHOSQC19 United Kingdom 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 Mode Trading Platform Best Bid / Offer
Producer Accumulator 1 375.00 17:06:15 16.00 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 375.00 375.00 375.00 375.00
Table 5 - Cost Information
Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%)
Producer Accumulator 34.27 0 0 0.00 http://wwww.amius.com as per ex-post
Table 6 - Likelihood of Execution
Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exc Median Transaction Size all Designated Mkt. Makers Producer Accumulator 0 1 600,000.00 0 1 16.00 0 1 1 600 000.00 0 0 1 0 0 0 0 0 0 0 0 0 0 0 0
Table 9 - Timings
Instrument Mean Elapsed Acceptance & Execution(s) Mean Elapsed Request & Provision(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s)
Producer Accumulator 360.00 0.00 540.00 0.00

13 Mar 2020
Table 1 - Execution Venue
As Of Venue LEI Country of Authority Mkt Segment Mkt Segment Identifier Outages Outage number Outages Avg. Duration Sched. Auction Sched. Auction Number Sched. Auction Duration Fail. Transactions Number Fail. Transactions Value 2020-03-13 Amius Limited 213800C1LJRHXHOSQC19 United Kingdom 0 0 0 0 0 0 0 0 0
Table 2 - Type of Financial Instrument
Financial Instrument Instrument Classification Currency Exotic QS 100.00 USD lots Exotic USD
Table 3 - Price Information
Tastrument Time (T) Size Range Average Executed Total Executed Price Time of Execution Transaction Size Trading Mode Trading Platform Best Bid / Offer
Instrument Time (1) Size Kange Average Executed Total Executed Price 175 Instrument Time (1) Size Kange Average Executed Total Executed From Price 175 Instrument Time (1) 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 342.75 342.75 342.75
Table 5 - Cost Information
Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%)
Exotic 21.99 0 0 0.00 http://wwww.amius.com as per ex-post
Table 6 - Likelihood of Execution
Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exec Median Transaction Size all Designated Mkt. Makers
Exotic 0 1 479,850.00 0 1 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)
Exotic 180.00 0.00 270.00 0.00
16 Mar 2020
Table 1 - Execution Venue
As Of Venue LEI Country of Authority Mkt Segment Mkt Segment Mkt Segment Identifier Outages Outage number Outage Avg. Duration Sched. Auction Sched. Auction Duration Fail. Transactions Fail. Transactions Value
2020-03-16 Amius Limited 213800C1L]RHXHOSQC19 United Kingdom 0 0 0 0
Table 2 - Type of Financial Instrument
Financial Instrument
Exotic QS 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 Mode Trading Mode Trading Platform Best Bid / Offer
Exotic 1 311.00 09:33:05 13.00 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 311.00 311.00 311.00 311.00
Table 5 - Cost Information
Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%)
Exotic 15.78 0 0 0.000 http://wwww.amius.com as per ex-post
Table 6 - Likelihood of Execution
Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exec Median Transaction Size all Designated Mkt. Makers
Exotic 0 1 404,300.00 0 1 13.00 0
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 35,700.00 53,820.00 53,730.00
LAURE 33/100/00 33/200/00 33/200/00 33/200/00 33/200/00
17 Mar 2020
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 Duration Fail. Transactions Fail. Transactions Value
2020-03-17 Amius Limited 213800C1LJRHXHOSQC19 United Kingdom 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 Mode Trading Platform Best Bid / Offer
Producer Accumulator 1 309.00 16:59:26 12.00 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 309.50 309.00 310.00
Table 5 - Cost Information
Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%)
Producer Accumulator 49.69 0 0 0.00 http://wwww.amius.com as per ex-post
Table 6 - Likelihood of Execution
Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exec Median Transaction Size all Designated Mkt. Makers
Producer Accumulator 0 2 742,800.00 0 2 12.00 0
Table 9 - Timings
Instrument Mean Elapsed Acceptance & Execution(s) Mean Elapsed Request & Provision(s) Median Elapsed Request & Provision(s)
Producer Accumulator 6,480.00 270.00 6,480.00 270.00

20 Mar 2020 Table 1 - Execu													
Table 1 - Execu													
	ition Venue												
As Of	Venue	LEI	Country of Authority	Mkt Segment Mi	kt Segment Identifier	Outages Outage numb	oer Outage Avg	. Duration Sched	. Auction Sched. Auction	Number Sched. Auction Dura	tion Fail. Transaction	ns Fail. Transactions	Number Fail. Transactions Value
2020-03-20 A	mius Limited 2138	00C1LJRHXHO5QC1	9 United Kingdom			0	0	0				0	0 (
Table 2 - Type	of Financial Instru	ment											
Finan	icial Instrument	Instrume	nt Classification Curre	ncy									
Producer Accum	nulator QS 100.00 U	SD lots Producer A	ccumulator USD										
Table 3 - Price	Information												
Instrumer	nt Time (T)	Size Range Avera	age Executed Total Exe			action Size Trading Sy	stem Trading M	lode Trading Plat	tform Best Bid / Offer				
Producer Accum	nulator	1		318.00	19:28:27	9.00 RFQ	N/A	Im	N/A				
Table 4 - Price	Information												
Instrumer			Avg. Trans. Price Low										
Producer Accum	nulator	318.00	318.00	318.00	318.	.00							
Table 5 - Cost I	Information												
Instrumer			ns Market Data 3rd Pa			es Value of Costs (%)							
Producer Accum			0 0	0.00 http://wv	www.amius.com	as per ex-post							
Table 6 - Likelil	hood of Execution												
Instrumer		ceived Trans. Exe				ived / Modified Median	Transaction Siz		ransaction Size all Design	ated Mkt. Makers			
Producer Accum		0	1 286,20	00.00	0	1		9.00	9.00	0			
Table 9 - Timin	<u> </u>												
Instrumen		sed Acceptance &		psed Request & Pr		psed Acceptance & Exe		an Elapsed Reque					
Producer Accum	nulator		660.00		0.00		990.00		0.00				
v													
09 Mar 2020													
Table 1 - Execu													
As Of	Venue mius Limited 2138	LEI		Mkt Segment Mi	kt Segment Identifier	Outages Outage numb	oer Outage Avg.	. Duration Sched	l. Auction Sched. Auction	Number Sched. Auction Dura	tion Fail. Transactio	ns Fail. Transactions	Number Fail. Transactions Value
			9 United Kingdom			U	U	U		1		0	0
	of Financial Instru												
	ncial Instrument mulator OW 50.00 U		Accumulator USD	ency									
		JSD IOLS CONSUME											
		Cina Danna Acce		resulted Duise Tim	as of Evenution Town	nation Cine Tunding Co.	stom Tundin - **	lada Tunding Di-	Manus Book Bid / Off				
Instrume Consumer Accur	ent Time (T)	Size Range Ave				action Size Trading Sys							
Instrume Consumer Accur	mulator Time (T)			recuted Price Time -0.20	ne of Execution Trans 16:33:55	90.00 RFQ	stem Trading M N/A	lode Trading Plat	tform Best Bid / Offer N/A				
Instrume Consumer Accur Table 4 - Price	mulator Information	1	rage Executed Total Ex	-0.20	16:33:55	90.00 RFQ							
Instrume Consumer Accur Table 4 - Price	mulator Information ent Avg. Tran	1 s. Price Weighte	rage Executed Total Ex	-0.20	16:33:55	90.00 RFQ							
Instrume Consumer Accur Table 4 - Price Instrume Consumer Accur	Information Avg. Tran	1	rage Executed Total Ex	-0.20	16:33:55	90.00 RFQ							
Instrume Consumer Accur Table 4 - Price Instrume Consumer Accur Table 5 - Cost I	Information Information Information Information Information	s. Price Weighte	d Avg. Trans. Price Lo	-0.20 west Executed Price -0.2	16:33:55 e Highest Executed Properties of the control of the cont	90.00 RFQ rice 0.20	N/A						
Instrume Consumer Accur Table 4 - Price Instrume Consumer Accur	Int Time (T) Imulator Information Int Avg. Transmulator Information Information Int Execution	s. Price Weighte	rage Executed Total Ex	west Executed Price -0.20 Party Fees	16:33:55 e Highest Executed Properties of the control of the cont	90.00 RFQ	N/A						
Instrume Consumer Accui Table 4 - Price Instrume Consumer Accui Table 5 - Cost I Instrume Consumer Accui	Information Avg. Transmulator Information Ent Avg. Transmulator Ent Execution Ent Execution	s. Price Weighter-0.20	d Avg. Trans. Price Lor-0.20	west Executed Price -0.20 Party Fees	Highest Executed Pro Control of the	90.00 RFQ rice 0.20 tes Value of Costs (%)	N/A						
Instrume Consumer Accur Table 4 - Price Instrume Consumer Accur Table 5 - Cost I Instrume Consumer Accur Table 6 - Likelii	Information Inform	ss. Price Weighte -0.20 Pees Modification 49.63	d Avg. Trans. Price Lor-0.20	vest Executed Price -0.20 Party Fees 0.00 http://w	16:33:55 e Highest Executed Pi 0 -(Url Rebat vwww.amius.com	90.00 RFQ rice 0.20 tes Value of Costs (%) as per ex-post	N/A	Im	N/A	nated Mrt. Makers			
Instrume Consumer Accui Table 4 - Price Instrume Consumer Accui Table 5 - Cost I Instrume Consumer Accui Table 6 - Likelii Instrume	ent Time (T) mulator Information ent Avg. Tran mulator Information ent Execution hood of Execution ent Orders Re	ss. Price Weighte -0.20 Pees Modification 49.63	d Avg. Trans. Price Lor-0.20 ons Market Data 3rd I	vest Executed Price -0.20 Party Fees 0.00 http://w	16:33:55 e Highest Executed Pi 0 -(Url Rebat vwww.amius.com	90.00 RFQ rice 0.20 tes Value of Costs (%) as per ex-post	N/A	Im		nated Mkt. Makers			
Instrume Consumer Accui Table 4 - Price: Instrume Consumer Accui Table 5 - Cost I Instrume Consumer Accui Table 6 - Likelii Instrume Consumer Accui	Information Infor	ss. Price Weighte -0.20 Pees Modification 49.63	d Avg. Trans. Price Lor-0.20 ons Market Data 3rd I	vest Executed Price -0.20 Party Fees 0.00 http://w	e Highest Executed Pro Uri Rebat www.amius.com	90.00 RFQ rice 0.20 tes Value of Costs (%) as per ex-post	N/A	Im	N/A Transaction Size all Desig				
Instrume Consumer Accur Table 4 - Price: Instrume Consumer Accur Table 5 - Cost I Instrume Consumer Accur Table 6 - Likelii Instrume Consumer Accur Table 9 - Timing	ent Time (T) mulator Information ent Avg. Tran mulator Information ent Execution mulator mulator of Execution ent Orders Re mulator ggs	s. Price Weighte -0.20 Pees Modification 49.63 eccived Trans. Ex	d Avg. Trans. Price Lor-0.20 cons Market Data 3rd I 0 0 cecuted Total Notional	-0.20 west Executed Price -0.20 Party Fees 0.00 http://w Value Cancelled o	e Highest Executed Pro Communication of the Communi	90.00 RFQ rice 0.20 tes Value of Costs (%) as per ex-post eived / Modified Media	N/A	Im ize exec Median	N/A Transaction Size all Desig				
Instrume Consumer Accur Table 4 - Price : Instrume Consumer Accur Table 5 - Cost I Instrume Consumer Accur Table 6 - Likelii Instrume Consumer Accur	ent Time (T) mulator Information ent Avg. Tran mulator Information ent Execution ent Orders Re mulator ent ent mulator ent	s. Price Weighte -0.20 Pees Modification 49.63 eccived Trans. Ex	d Avg. Trans. Price Lor-0.20 cons Market Data 3rd I 0 0 cecuted Total Notional	-0.20 west Executed Price -0.20 Party Fees 0.00 http://w Value Cancelled o	e Highest Executed Pro Communication of the Communi	90.00 RFQ rice 0.20 tes Value of Costs (%) as per ex-post	N/A	Im ize exec Median	N/A Transaction Size all Desig				

03 Jan 2020
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 Duration Fail. Transactions Fail. Transactions Value
2020-01-03 Amius Limited 213800C1LJRHXHO5QC19 United Kingdom 0 0 0 0
Table 2 - Type of Financial Instrument
Financial Instrument
Producer Accumulator S_ 50.00 USD lots Producer Accumulator USD
Table 3 - Price Information
Instrument Time (T) Size Range Average Executed Total Executed Price Time of Execution Transaction Size Trading Mode Trading Platform Best Bid / Offer Producer Accumulator 1 969.50 22:14:00 2.00 RFQ N/A Im N/A
Table 4 - Price Information
Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price
Producer Accumulator 969.50 969.50 969.50 969.50
Table 5 - Cost Information
Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%)
Producer Accumulator 6.77 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 96,950.00 0 1 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 360.00 780.00 540.00 1,170.00
Trouble Recurrence 300.00 700.00 340.00 1,170.00
14 Feb 2020
Table 1 - Execution Venue
As Of Venue LEI Country of Authority Mkt Segment Mkt Segment Mkt Segment Identifier Outages Outage number Outage Avg. Duration Sched. Auction Sched. Auction Duration Fail. Transactions Fail. Transactions Value
2020-02-14 Amius Limited 213800C1LJRHXHO5QC19 United Kingdom 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
Table 3 - Price Information
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 1 907.25 12:27:36 100.00 RFO N/A Im N/A
Table 4 - Price Information
Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price
Consumer Accumulator 907.25 907.25 907.25 907.25
Table 5 - Cost Information
Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%)
Consumer Accumulator 181.17 0 0 0.00 http://wwww.amius.com as per ex-post
Table 6 - Likelihood of Execution
Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exec Median Transaction Size and Designated Mkt. Makers
Consumer Accumulator 1 1 4,536,250.00 0 1 100.00 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)
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 0.00 990.00 0.00
05 Mar 2020
Table 1 - Execution Venue
As Of Venue LEI Country of Authority Mkt Segment Mkt Segment Identifier Outages Outage number Outage Avg. Duration Sched. Auction Number Sched. Auction Duration Fail. Transactions Fail. Transactions Value
2020-03-05 Amius Limited 213800CILJRHXHOSQC19 United Kingdom 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 Mode Trading Platform Best Bid / Offer
Exotic 1 938.00 19:01:08 105.00 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 938.00 938.00 938.00 938.00
Table 5 - Cost Information
Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%)
Exotic 124.74 0 0 0.00 http://wwww.amius.com as per ex-post
Table 6 - Likelihood of Execution
Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exec Median Transaction Size all Designated Mkt. Makers Exotic 0 1 4,924,500.00 0 1 105.00 0
Exotic 0 1 4,524,500.00 0 1 105.00 0
Tabure 3 - Intiming Instrument Mean Elapsed Acceptance & Execution(s) Mean Elapsed Request & Provision(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s)
Exotic 240.00 780.00 360.00 1,170.00

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

1 1 661,125.00

09 Mar 2020

Exotic

Table 9 - Timings

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

0

07 Jan 2020
Table 1 - Execution Venue
As Of Venue LEI Country of Authority Mkt Segment Mkt Segment Mkt Segment Identifier Outages Outage number Outage Avg. Duration Sched. Auction Number Sched. Auction Duration Fail. Transactions Fail. Transactions Value
2020-01-07 Amius Limited 213800C1LJRHXHOSQC19 United Kingdom 0 0 0 0 0
Table 2 - Type of Financial Instrument
Financial Instrument
Producer Accumulator SB 1120.00 USD lots Producer Accumulator USD
Table 3 - Price Information
Instrument Time (T) Size Range Average Executed Total Executed Price Time of Execution Transaction Size Trading Mode Trading Platform Best Bid / Offer
Producer Accumulator 1 14.48 19:11:34 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 14.48 14.48 14.48 14.48 14.48
Table 5 - Cost Information
Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%)
Producer Accumulator 86.10 0 0 2,800.00 http://wwww.amius.com as per ex-post
Table 6 - Likelihood of Execution
Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exec Median Transaction Size all Designated Mkt. Makers Producer Accumulator 0 1 810,880.00 0 1 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 89,520.00 1,500.00 134,280.00 2,250.00
09 Jan 2020
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 Duration Fail. Transactions Fail. Transactions Value
2020-01-09 Amius Limited 213800C1LJRHXHOSQC19 United Kingdom 0 0 0 0 0
Table 2 - Type of Financial Instrument
Financial Instrument
Exotic SB 1120.00 USD lots Exotic USD
Table 3 - Price Information
Instrument Time (T) Size Range Average Executed Total Executed Price Time of Execution Transaction Size Trading Mode Trading Platform Best Bid / Offer
Exotic 13:30:00 1 13.68 16,700,544.00 N/A Voice N/A
Table 4 - Price Information
Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price
Exotic 13.68 13.68 13.68 13.68 13.68 13.68 13.68
Table 5 - Cost Information
Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%) Exotic 681,969.40 0 0 0.00 http://wwww.amius.com as per ex-post
Table 6 - Likelihood of Execution
Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exec Median Transaction Size all Designated Mkt. Makers
Exotic 2 2 16,700,544.00 0 2 545.00 0
Table 9 - Timings
Instrument Mean Elapsed Acceptance & Execution(s) Mean Elapsed Request & Provision(s) Median Elapsed Request & Provision(s)
Exotic 0.00 2,760.00 0.00 4,140.00
10 Jan 2020
Table 1 - Execution Venue
As Of Venue LEI Country of Authority Mkt Segment Mkt Segment Mkt Segment Identifier Outages Outage number Outage Avg. Duration Sched. Auction Number Sched. Auction Duration Fail. Transactions Fail. Transactions Value
2020-01-10 Amius Limited 213800C1LJRHXHO5QC19 United Kingdom 0 0 0 0
Table 2 - Type of Financial Instrument
Financial Instrument Instrument Classification Currency
Producer Accumulator SB 1120.00 USD lots Producer Accumulator USD
Table 3 - Price Information
Instrument Time (T) Size Range Average Executed Total Executed Price Time of Execution Transaction Size Trading Mode Trading Platform Best Bid / Offer
Instrument Time (1) Size Range. Average Executed Total Execution Transactions 222 Training Note Training Producer 1 Transactions 252 Training Note Training Producer 1 Training Producer 1 Transactions 252 Training Note Training Producer 1 Training
Table 4 - Price Information
Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price
Producer Accumulator 14.54 14.54 14.54 14.54 14.54
Table 5 - Cost Information
Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%)
Producer Accumulator 104.76 0 0 0.00 http://wwww.amius.com as per ex-post
Table 6 - Likelihood of Execution
Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exec Median Transaction Size all Designated Mkt. Makers
Producer Accumulator 1 1 814,240.00 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 1,080.00 450.00 1,620.00

13 Jan 2020

Table 1 - Execution Venue

	As Of	Venue	LEI	Country of Authority	Mkt Segment Mkt Segment Identifier	Outages	s Outage number	 Outage Avg. Duration 	n Sched. Auction	n Sched. Auction Number	Sched. Auction Duration	Fail. Transactions	Fail. Transactions Number	Fail. Transactions Value
20	020-01-13 A	Amius Limited	213800C1L1RHXHO5OC19	United Kingdom		(0 ()	1			0	(1

Table 2 - Type of Financial Instrument

l	Financial Instrument	Instrument Classification	Currency		
l	Consumer Accumulator SB 1120.00 USD lots	Consumer Accumulator	USD		
l	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			14.14	15:49:01	50.00	RFQ	N/A	Email	N/A
Producer Accumulator		1			14.53	15:57:50	100.00	RFO	N/A	Fmail	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Consumer Accumulator	14.14	14.14	14.14	14.14
Producer Accumulator	14.53	14.53	14.53	14.53

Table 5 - Cost Information

Ш	Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Ш	Consumer Accumulator	107.63	0	0	0.00	http://wwww.amius.com		as per ex-post
Ш	Producer Accumulator	206.64	0	0	0.00	http://wwww.amius.com		as per ex-post

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Mod	dified	Median Transaction Size exec	Median Transaction Size all	Designated Mkt. Makers
Consumer Accumulator	1	1	791,840.00	0		1	50.00	50.00	0
Producer Accumulator	1	1	1,627,136.00	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)
Consumer Accumulator	300.00	1,200.00	450.00	1,800.00
Producer Accumulator	1,500.00	3,060.00	2,250.00	4,590.00

14 Jan 2020

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 F	ail. Transactions Number	Fail. Transactions Value
2020-01-14 Amius Limite	d 213800C1LJRHXHO5QC19	United Kingdom		0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Financial Instrument	Instrument Classification	Currenc
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 (1)	Size Kange	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	rrading System	Trading Mode	Trading Platform	best bid / Offer
	Producer Accumulator		1			14.60	13:45:00	50.00	RFQ	N/A	Email	N/A
1	Consumer Accumulator		1			14.30	17:32:03	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
Consumer Accumulator	14.26	14.27	14.24	14.30
Producer Accumulator	14.60	14.60	14.60	14.60

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Consumer Accumulator	473.55	0	0	0.00	http://wwww.amius.com		as per ex-post
Producer Accumulator	78.93	0	0	0.00	http://wwww.amius.com		as per ex-post

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction Size exec	Median Transaction Size all	Designated Mkt. Makers
Consumer Accumulator	2	3	4,000,640.00	0	3	50.00	50.00	0
Producer Accumulator	1	1	817.600.00	0	1	50.00	50.00	0

Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)
Consumer Accumulator	1,120.00	15,040.00	2,250.00	33,210.00
Producer Accumulator	2,580.00	3,000.00	3,870.00	4,500.00

16 Jan 2020 Table 1 - Execution Venue
Table 1 - Execution Venue
And View IT Control for the Machine Machine Machine Control for the Control fo
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 Number Fail. Transactions Value 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0
Table 2 - Type of Financial Instrument
Financial Instrument Instrument Instrument Classification Currency
Producer Accumulator SB 1120.00 USD lots Producer Accumulator USD
Table 3 - Price Information
Instrument Time (T) Size Range Average Executed Total Executed Price Time of Execution Transaction Size Trading System Trading Platform Best Bid / Offer
Producer Accumulator 1 14.77 16:28:10 100.00 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 14.77 14.77 14.77 14.77
Table 5 - Cost Information
Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%) Producer Accumulator 169.33 0 0 0 0.00 http://www.amius.com as per ex-post
Producer Accumulator 169.33 0 0 0.00 http://wwww.amius.com as per ex-post Table 6 - Likelihood of Execution
Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exec Median Transaction Size all Designated Mkt. Makers
Instrument Orders Received I and Scheduled State of the Instrument of the Instrument orders and I and
Table 9 - Timings
Instrument Mean Elapsed Acceptance & Execution(s) Mean Elapsed Request & Provision(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s)
Producer Accumulator 240,00 900.00 360.00 1,350.00
17 Jan 2020
Table 1 - Execution Venue
As Of Venue LEI Country of Authority Mkt Segment Mkt Segment Mkt Segment Mkt Segment Identifier Outages Outage number Outage Avg. Duration Sched. Auction Number Sched. Auction Duration Fail. Transactions Fail. Transactions Vumber Fail. Transactions Vumber Fail.
2020-01-17 Amius Limited 213800C1LJRHXHO5QC19 United Kingdom 0 0 0 0 0
Table 2 - Type of Financial Instrument
Financial Instrument
Table 3 - Price Information
Table 3 - Price Information Instrument Time (T) Size Range Average Executed Total Executed Price Time of Execution Transaction Size Trading Mode Trading Platform Best Bid / Offer
Exotic 1 1 14.45 15:27:03 150.00 RFO N/A III N/A
Table 4 - Price Information
Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price
Exotic 14.45 14.45 14.45 14.45
Table 5 - Cost Information
Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%)
Exotic 400.37 0 0 0.00 http://wwww.amius.com as per ex-post
Table 6 - Likelihood of Execution
Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exec Median Transaction Size all Designated Mkt. Makers
Exotic 1 1 2,427,600.00 0 1 150.00 0
Exotic 1 1 2,427,600.00 0 1 150.00 0 Table 9 - Timings
Exotic 1 1 2,427,600.00 0 1 150.00 0 Table 9 - Timings Instrument Mean Elapsed Acceptance & Execution(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s)
Exotic 1 1 2,427,600.00 0 1 150.00 0 Table 9 - Timings
Exotic 1 1 2,427,600.00 0 1 150.00 0 Table 9 - Timings Instrument Mean Elapsed Acceptance & Execution(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s)
Exotic 1 1 2,427,600.00 0 1 150.00 150.00 0
Exotic 1 2,427,600.00 0 1 150.00 150.00 0 Table 9 - Timings
Exotic 1 2,427,600.00 0 1 150.00 150.00 0 Table 9 - Timings Instrument Mean Elapsed Acceptance & Execution(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s) Exotic 1,980.00 540.00 2,970.00 810.00 22 Jan 2020 Table 1 - Execution Venue
Exotic 1 1 2,427,600.00 0 1 150.00 150.00 0
Exotic 1 1 2,427,600.00 0 1 150.00 150.00 0 Table 9 - Timings Instrument Mean Elapsed Acceptance & Execution(s) Mean Elapsed Request & Provision(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s) Exotic 1,980.00 540.00 2,970.00 810.00 Salva 2020 Table 1 - Execution Venue As Of Venue LEI Country of Authority Mkt Segment Mkt Segment Identifier Outage Outage number Outage Avg. Duration Sched. Auction Number Sched. Auction Duration Fail. Transactions Number Fail. Transactions Value 2020-01-22 Amilus Limited 213800CIJL PRHAMOSQCI United Kingdom 0 0 0 0 0 0 0 Table 2 - Type of Financial Instrument Instrument Classification Currency
Exotic 1 2,427,600.00 0 1 150.00 150.00 0
Exolic 1 1 2,427,600.00 0 1 150.00 150.00 0
Exotic 1 1 2,427,600.00 0 1 150.00 150.00 0 Table 9 - Timings Instrument Mean Elapsed Acceptance & Execution(s) Mean Elapsed Request & Provision(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s) Exotic 1,980.00 540.00 2,970.00 810.00 22 Jan 2020 Table 1 - Execution Venue As Of Venue LEI Country of Authority Mkt Segment Mkt Segment Identifier Outages Outage number Outage Avg. Duration Sched. Auction Number Sched. Auction Duration Fail. Transactions Number Fail. Transactions Value 2020-01-22 Amilus Limited 213800C1LJRHXH05QC19 United Klingdom 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0
Exolic 1 1 2,427,600.00 0 1 150.00 150.00 0
Exotic 1 1 2,427,600.00 0 1 150.00 150.00 0 Table 9 - Timings Instrument Mean Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s)
Exotic 1 1 2,427,600.00 0 1 150.00 150.00 0 1 150.00 150.00 0 1 150.00 150.00 0 1 150.00 150.00 0 1 150.00 150.00 0 1 150.00 150.00 150.00 0 1 150.00 150.00 0 1 150.00 150.
Exotic 1 2,427,600.00 0 1 150.00 150.00 0
Exotic 1 1 2,427,600.00 0 1 150.00 150.00 0 Table 9 - Timings Instrument Mean Elapsed Acceptance & Execution(s) Mean Elapsed Request & Provision(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s) Exotic 1,980.00 540.00 2,970.00 810.00 22 Jan 2020 Table 1 - Execution Venue As Of Venue LEI Country of Authority Mkt Segment Mkt Segment Identifier Outages Outage number Outage Avg. Duration Sched. Auction Number Sched. Auction Duration Fail. Transactions Number Fail. Transactions Value 2020-01-22 Amius Limited 213800CLIBHKHHOSQC19 United Kingdom 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0
Ecotic 1 2,427,600.00 0 1 150.00 150.00 0 1 150.00 150.00 0 1 1 150.00 0 1 1 1 1 1 1 1 1
Exolic 1 2,47,600,00 0 1 150,00 150,00 0 1 150,00 150,00 0 1 150,00 150,00 0 1 150,00 150,00 0 1 150,00 150,00 0 1 150,00 150,00 0 1 150,00 150,00 0 1 150,00
Table 9 - Timings Table 1 - Timings Table 1 - Timings Timings Table 1 - Timings Timi
Excels 1 2,427,800.00 0 1 150.00 150.00 0
Evolution 1
Table 9 - Timings Table 9 - Timings Table 9 - Timings Timings Table 9 - Timings Timi
Table 9 - Timings Instrument Mean Elapsed Acceptance & Execution(s) Mean Elapsed Request & Provision(s) Median Elapsed Acceptance & Execution(s) Median El
Table 9 - Timings Table 9 - Timings Table 9 - Timings Timings Table 9 - Timings Timi

24 Jan 2020
Table 1 - Execution Venue
As Of Venue LEI Country of Authority Mkt Segment Mkt Segment Identifier Outages Outage number Outage Avg. Duration Sched. Auction Number Sched. Auction Duration Fail. Transactions Number Fail. Transactions Value
2020-01-24 Amius Limited 213800C1LJRHXHOSQC19 United Kingdom 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 14.40 15:06:04 50.00 RFQ N/A Email N/A
Consumer Accumulator 1 14.47 18:34:23 100.00 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 14.44 14.45 14.40 14.47
Table 5 - Cost Information Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%)
Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%) Consumer Accumulator 288.44 0 0 0 0.00 http://wwww.amius.com as per ex-post
Table 6 - Likelihood of Execution
Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exec Median Transaction Size all Designated Mkt. Makers
Consumer Accumulator 2 2 2 2,427,040.00 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 2,070.00 7,350.00 3,060.00 7,650.00
27 Jan 2020
27 Jan 2020 Table 1 - Execution Venue
As Of Venue LEI Country of Authority Mkt Segment Mkt Segment Identifier Outages Outage number Outage Avg. Duration Sched. Auction Number Sched. Auction Duration Fail. Transactions Number Fail. Transactions Value
2020-01-27 Amius limited 213800C1LJRHXHOSQC19 United Kingdom 0 0 0 0 0
Table 2 - Type of Financial Instrument
Financial Instrument
Consumer Accumulator SB 1120.00 USD lots Consumer Accumulator USD
Table 3 - Price Information
Instrument Time (T) Size Range Average Executed Total Executed Price Time of Execution Transaction Size Trading Mode Trading Platform Best Bid / Offer Consumer Accumulator 1 14.17 16:00:32 112.00 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 14.17 14.17 14.17 14.17
Table 5 - Cost Information
Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%)
Consumer Accumulator 173.58 0 0 0.00 http://wwww.amius.com as per ex-post
Table 6 - Likelihood of Execution
Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exec Median Transaction Size all Designated Mkt. Makers
Consumer Accumulator 1 1 1,777,484.80 0 1 112.00 112.00 0
Table 9 - Timings Instrument Mean Elapsed Acceptance & Execution(s) Mean Elapsed Request & Provision(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s)
Institution in the Lapset According to the Lapset Acco
28 Jan 2020
Table 1 - Execution Venue
As Of Venue LEI Country of Number Sched. Auction Duration Fail. Transactions Number Outage Avg. Duration Sched. Auction Number Sched. Auction Duration Fail. Transactions Number Fail. Transactions Value
2020-01-28 Amius Limited 213800C1LJRHXHO5QC19 United Kingdom 0 0 0 0 0 0 Table 3 - Type of Financial Instrument
Table 2 - Type of Financial Instrument Financial Instrument Instrument Classification Currency
Financia Instrument Instrument Classification Currecy Consumer Accumulator 58 1120.00 USD lots Consumer Accumulator USD USD
Table 3 - Price Information
Instrument Time (T) Size Range Average Executed Total Executed Price Time of Execution Transaction Size Trading System Trading Mode Trading Platform Best Bid / Offer
Consumer Accumulator 1 14.01 15:13:00 200.00 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 14.01 14.01 14.01 14.01 14.01
Table 5 - Cost Information
Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%) Consumer Accumulator 407.54 0 0 0 0.00 http://wwww.amius.com as per ex-post
Table 6 - Likelihood of Execution
Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exec Median Transaction Size all Designated Mkt. Makers
Consumer Accumulator 1 1 1 3,138,240.00 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)
Consumer Accumulator 60.00 0.00 90.00 0.00

29 Jan 2020
Table 1 - Execution Venue
As Of Venue LEI Country of Authority Mkt Segment Mkt Segment Mkt Segment Identifier Outages Outage number Outage Avg. Duration Sched. Auction Number Sched. Auction Duration Fail. Transactions Fail. Transactions Value
2020-01-29 Amius Limited 213800C1LJRHXHO5QC19 United Kingdom 0 0 0 0
Table 2 - Type of Financial Instrument
Financial Instrument
Consumer Accumulator SB 1120.00 USD lots Consumer Accumulator USD
Table 3 - Price Information
Instrument Time (T) Size Range Average Executed Total Executed Price Time of Execution Transaction Size Trading System Trading Mode Trading Platform Best Bid / Offer
Consumer Accumulator 1 14.23 17:54:00 100.00 RFQ N/A Im N/A
Table 4 - Price Information
Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price
Consumer Accumulator 14.23 14.23 14.23 14.23
Table 5 - Cost Information
Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%)
Consumer Accumulator 149.24 0 0 0 0.0.0 http://wwww.amius.com as per ex-post
Table 6 - Likelihood of Execution
Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exec Median Transaction Size all Designated Mkt. Makers
Instrument Urders Received Irans. Executed Total Notional value Cancelled or Withdrawn Krit Received / Modified M
Table 9 - 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 0.00 90.00 0.00
20 Jan 2020
30 Jan 2020
Table 1 - Execution Venue
As Of Venue LEI Country of Authority Mkt Segment Mkt Segment Identifier Outage Outage number Outage Avg. Duration Sched. Auction Number Sched. Auction Duration Fail. Transactions Number Fail. Transactions Value
2020-01-30 Amius Limited 213800C1LJRHXHOSQC19 United Kingdom 0 0 0 0
Table 2 - Type of Financial Instrument
Financial Instrument
Consumer Accumulator SB 1120.00 USD lots Consumer Accumulator USD
Table 3 - Price Information
Instrument Time (T) Size Range Average Executed Total Executed Price Time of Execution Transaction Size Trading Mode Trading Platform Best Bid / Offer
Consumer Accumulator 1 14.23 12:03:00 100.00 RFQ N/A Im N/A
Table 4 - Price Information
Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price
Consumer Accumulator 14.23 14.23 14.23 14.23
Table 5 - Cost Information
Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%)
Consumer Accumulator 152.11 0 0 0.00 http://wwww.amius.com as per ex-post
Table 6 - Likelihood of Execution
Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exec Median Transaction Size all Designated Mkt. Makers
Consumer Accumulator 1 1 1,593,760.00 0 1 100.00 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)
Consumer Accumulator 6,300.00 60.00 9,450.00 90.00
31 Jan 2020
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 Duration Fail. Transactions Fail. Transactions Value
2020-01-31 Amilus Limited 213800C1LJRHXHOSQC19 United Kingdom 0 0 0 0 0
Table 2 - Type of Financial Instrument
Financial Instrument
Consumer Accumulator SB 1120,00 USD lots Consumer Accumulator USD
Table 3 - Price Information
Instrument Time (T) Size Range Average Executed Total Executed Price Time of Execution Transaction Size Trading Mode Trading Platform Best Bid / Offer
Anstrument in the 1 Size Range Average Executed Vide Executed Price lime of Execution I ransactions 222 manipulation and I ransaction an
Table 4 - Price Information
and among the first the fi
Table 5 - Cost Information
Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%)
Consumer Accumulator 103.32 0 0 0.00 http://wwww.amius.com as per ex-post
Table 6 - Likelihood of Execution
Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exec Median Transaction Size all Designated Mkt. Makers
Consumer Accumulator 1 1 801,360.00 0 1 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 17,580.00 0.00 26,370.00 0.00

04 Feb 2020 Table 1 - Execution Venue Country of Authority Mkt Segment Mkt Segment Identifier Outages Outage number Outage Avg. Duration Sched. Auction Sched. Auction Number Sched. Auction Duration Fail. Transactions Fail. Transactions Number Fail. Transactions Value As Of Venue 2020-02-04 Amius Limited 213800C1LJRHXHO5QC19 United Kingdom 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 14:56:25 75.00 RFO Consumer Accumulator 14.69 N/A Table 4 - Price Information Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price Consumer Accumulator 14.69 Table 5 - Cost Information Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%) Consumer Accumulator 139 91 0 0.00 http://wwww.amius.com as per ex-post Table 6 - Likelihood of Execution Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exec Median Transaction Size all Designated Mkt. Makers Consumer Accumulator 1,233,960.00 Table 9 - Timings Mean Elapsed Acceptance & Execution(s) Mean Elapsed Request & Provision(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s) Instrument Consumer Accumulator 1,080.00 3,780.00 1,620.00 07 Feb 2020 Table 1 - Execution Venue As Of Venue Country of Authority Mkt Segment Mkt Segment Identifier Outages Outage number Outage Avg. Duration Sched. Auction Sched. Auction Number Sched. Auction Duration Fail. Transactions Fail. Transactions Number Fail. Transactions Value 2020-02-07 Amius Limited 213800C1LJRHXHO5QC19 United Kingdom Table 2 - Type of Financial Instrument Financial Instrument Instrument Classification Currency Consumer Accumulator SB 1120.00 USD lots Consumer Accumulator Table 3 - Price Information Instrument Time (T) Size Range Average Executed Total Executed Price Time of Execution Transaction Size Trading System Trading Mode Trading Platform Best Bid / Offer 10:35:00 Consumer Accumulator 14.56 500.00 RFO N/A Voice Table 4 - Price Information Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price Consumer Accumulator 14.56 14.56 14 56 Table 5 - Cost Information Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%) 1 018 85 0.00 http://wwww.amius.com Consumer Accumulator 0 0 as per ex-post Table 6 - Likelihood of Execution Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exec Median Transaction Size all Designated Mkt. Makers Consumer Accumulator 8,153,600.00 500.00 Table 9 - Timings Instrument Mean Elapsed Acceptance & Execution(s) Mean Elapsed Request & Provision(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s) Consumer Accumulator 0.00 132.00 0.00 10 Feb 2020 Table 1 - Execution Venue As Of Venue LEI Country of Authority Mkt Segment Mkt Segment Identifier Outages Outage number Outage Avg. Duration Sched. Auction Number Sched. Auction Duration Fail. Transactions Fail. Transactions Number Fail. Transactions Value 2020-02-10 Amius Limited 213800C1LJRHXHO5QC19 United Kingdom Table 2 - Type of Financial Instrument Financial Instrument Instrument Classification Currency Consumer Accumulator SB 1120.00 USD lots Consumer Accumulator Producer Accumulator SB 1120.00 USD lots Producer Accumulator Table 3 - Price Information Instrument Time (T) Size Range Average Executed Total Executed Price Time of Execution Transaction Size Trading System Trading Mode Trading Platform Best Bid / Offer 09:51:48 Consumer Accumulator 14.81 500.00 RFO N/A Im N/A Producer Accumulator 14 83 17:35:54 128 50 REO N/A Fmail N/A Table 4 - Price Information Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price Consumer Accumulator 14.81 14.81 14.81 14.81 Producer Accumulator 14.83 14.83 14.83 14.83 Table 5 - Cost Information Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%) Consumer Accumulator 1.061.90 0.00 http://wwww.amius.com 0 as per ex-post Producer Accumulator 280.28 0.00 http://wwww.amius.com as per ex-post Table 6 - Likelihood of Execution Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exec Median Transaction Size exec Median Transaction Size all Designated Mkt. Makers Consumer Accumulator 8,293,600.00 500.00 500.00 2,134,333.60 Producer Accumulator 128 50 128 50 Table 9 - Timings Instrument Mean Elapsed Acceptance & Execution(s) Mean Elapsed Request & Provision(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s) Consumer Accumulator 60.00 1,200.00 90.00 1.800.00

0.00

0.00

Producer Accumulator

0.00

0.00

11 Feb 2020
11100 2020
Table 1 - Execution Venue
As Of Venue LEI Country of Authority Mkt Segment Mkt Segment Mkt Segment Identifier Outages Outage number Outage Avg. Duration Sched. Auction Sched. Auction Duration Fail. Transactions Fail. Transactions Value
2020-02-11 Amius Limited 213800C1LJRHXHO5QC19 United Kingdom 0 0 0 0
Table 2 - Type of Financial Instrument
Financial Instrument
Consumer Accumulator SB 1120.00 USD lots Consumer Accumulator USD USD
Table 3 - Price Information
Instrument Time (T) Size Range Average Executed Total Executed Price Time of Execution Transaction Size Trading Mode Trading Platform Best Bid / Offer
Consumer Accumulator 1 14.95 16:42:38 250.00 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 14.84 14.73 14.95
Table 5 - Cost Information
Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%) Consumer Accumulator 1,069.08 0 0 0.000 http://wwww.amius.com as per ex-post
Table 6 - Likelihood of Execution
Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exec Median Transaction Size all Designated Mkt. Makers
Consumer Accumulator 2 2 8,310,400.00 0 2 250.00 0
Table 9 - Timings
Instrument Mean Elapsed Acceptance & Execution(s) Mean Elapsed Request & Provision(s) Median Elapsed Request & Provision(s)
Consumer Accumulator 540.00 990.00 690.00 1,140.00
12 Feb 2020
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 Duration Fail. Transactions Fail. Transactions Value
2020-02-12 Amius Limited 213800C1LJRHXHO5QC19 United Kingdom 0 0 0 0
Table 2 - Type of Financial Instrument
Financial Instrument
Consumer Accumulator SB 1120.00 USD lots Consumer Accumulator USD
Table 3 - Price Information
Instrument Time (T) Size Range Average Executed Total Executed Price Time of Execution Transaction Size Trading Mode Trading Platform Best Bid / Offer
Consumer Accumulator 1 15.13 09:59:59 250.00 RFQ N/A Im N/A
Consumer Accumulator 1 14.91 18:40:38 200.00 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 15.02 15.03 14.91 15.13
Table 5 - Cost Information
Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%)
Consumer Accumulator 957.15 0 0 0.00 http://wwww.amius.com as per ex-post
Consumer Accumulator 957.15 0 0 0.00 http://wwww.amius.com as per ex-post Table 6 - Likelihood of Execution
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Consumer Accumulator 957.15 0 0 0.00 http://wwww.amius.com as per ex-post Table 6 - Likelihood of Execution Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exec Median Transaction Size all Designated Mkt. Makers Consumer Accumulator 1 2 7,576,240.00 0 2 225.00 0 Table 9 - Timings
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Table 6 - Likelihood of Execution Instrument Orders Received Trans. Executed Total Notional Value Consumer Accumulator 1 2 7,576,240.00 0 2 225.00 0 225.00 0 205.00 Table 9 - Timings Instrument Mean Elapsed Acceptance & Execution(s) Consumer Accumulator 330.00 750.00 Median Elapsed Acceptance & Execution(s) Median Elapsed Acceptance & Execution(s) Table 9 - Execution Venue LEI Country of Authority Mkt Segment Mkt Segment Identifier Outages Outage number Outage Avg. Duration Sched. Auction Number Sched. Auction Duration Fail. Transactions Fail. Transactions Value
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Table 6 - Likelihood of Execution Instrument Consumer Accumulator 0 1 2 7,576,240.00 0 0 2 225.00 0 225.00 0 0 Table 9 - Timings Instrument Mean Elapsed Acceptance & Execution(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Acceptance & Execution(s) 390.00 990.00 1 9 2 2 20.00 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0
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Table 6 - Likelihood of Execution Instrument Order 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 7,576,240.00 0 2 225.00 0 Table 9 - Timings Instrument Mean Elapsed Acceptance & Execution(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s) Consumer Accumulator 330.00 750.00 390.00 990.00 19 Feb 2020 Table 1 - Execution Venue As Of Venue LEI Country of Authority Mkt Segment Mkt Segment Identifier Outages Outage number Outage Avg. Duration Sched. Auction Number Sched. Auction Duration Fail. Transactions Value 2020-02-19 Amilus Limited 213800C1JBrNHHOSQC19 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 (1) Size Range Average Executed Total Executed Price Time of Execution Transaction Size Trading System Trading Mode Trading Platform Best Bid / Offer
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Consumer Accumulator 95.15 0 0 0 0.00 http://www.amius.com as per ex-post. Table 6 - Likelihood of Execution Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size all Designated Mkt. Makers Consumer Accumulator 1 2 7,576,240.00 0 2 225.00 225.00 0 Instrument Mean Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s) Consumer Accumulator 330.00 750.00 390.00 990.00 19 Feb 2020 Table 1 - Execution Venue As Of Venue LE Country of Authority Mkt Segment Mkt Segmen
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Consumer Accommistator 97.15 0 0 0.00 Into//www.aminus.com as gere expost Table 6 - Unkelforded of Execution 1 2 2 7,575,8,400 0 0 2 2 25.50 22.50 0 0 2 25.50 0 0 2 25.50 0 0 0 2 25.50 0 0 0 2 25.50 0 0 0 0 0 0 0 0 0

20 Feb 2020 Table 1 - Execution Venue As Of Venue Country of Authority Mkt Segment Mkt Segment Identifier Outages Outage number Outage Avg. Duration Sched. Auction Sched. Auction Number Sched. Auction Duration Fail. Transactions Fail. Transactions Number Fail. Transactions Value 2020-02-20 Amius Limited 213800C1LJRHXHO5QC19 United Kingdom Table 2 - Type of Financial Instrument Exotic SB 1120.00 USD lots Exotic LISD Table 3 - Price Information Instrument Time (T) Size Range Average Executed Total Executed Price Time of Execution Transaction Size Trading System Trading Mode Trading Platform Best Bid / Offer 11:15:29 Exotic 13.97 82.00 RFO N/A Table 4 - Price Information Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price Exotic 13.97 13.97 Table 5 - Cost Information Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%) Exotic 4 71 0 0.00 http://wwww.amius.com as per ex-post Table 6 - Likelihood of Execution Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exec Median Transaction Size all Designated Mkt. Makers Exotic 2,566,009.60 0 Table 9 - Timings Instrument Mean Elapsed Acceptance & Execution(s) Mean Elapsed Request & Provision(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s) Exotic 1,740.00 2,520.00 2,610.00 24 Feb 2020 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 2020-02-24 Amius Limited 213800C1LJRHXHO5QC19 United Kingdom Table 2 - Type of Financial Instrument Consumer Accumulator SB 1120.00 USD lots Consumer Accumulator Table 3 - Price Information Instrument Time (T) Size Range Average Executed Total Executed Price Time of Execution Transaction Size Trading System Trading Mode Trading Platform Best Bid / Offer 14.74 12:39:00 443.82 RFQ Consumer Accumulator N/A Im Table 4 - Price Information Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price Consumer Accumulator 14 74 14 74 14 74 Table 5 - Cost Information Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%) Consumer Accumulator 127 376 34 0.00 http://wwww.amius.com 0 0 as per ex-post Table 6 - Likelihood of Execution Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exec Median Transaction Size all Designated Mkt. Makers Consumer Accumulator 7,326,935.62 Table 9 - Timings Instrument Mean Elapsed Acceptance & Execution(s) Mean Elapsed Request & Provision(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s) 450.00 Consumer Accumulator 300.00 5,520.00 8,280.00 25 Feb 2020 Table 1 - Execution Venue As Of Venue LEI Country of Authority Mkt Segment Mkt Segment Identifier Outages Outage number Outage Avg. Duration Sched. Auction Number Sched. Auction Duration Fail. Transactions Fail. Transactions Number Fail. Transactions Value 2020-02-25 Amius Limited 213800C1LJRHXHO5QC19 United Kingdom Table 2 - Type of Financial Instrument Financial Instrument Instrument Classification Currency Consumer Accumulator SB 1120.00 USD lots Consumer Accumulator Producer Accumulator SB 1120.00 USD lots Producer Accumulator Table 3 - Price Information Instrument Time (T) Size Range Average Executed Total Executed Price Time of Execution Transaction Size Trading System Trading Mode Trading Platform Best Bid / Offer 10:29:31 Consumer Accumulator 14.60 50.00 RFO N/A Im N/A Producer Accumulator 14 83 15:21:46 108 00 REO 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 14.60 14.60 14.60 14.60 Producer Accumulator 14.83 14.83 14.83 14.83 Table 5 - Cost Information Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%) Consumer Accumulator 24.80 0.00 http://wwww.amius.com 0 as per ex-post 238 67 Producer Accumulator 0.00 http://wwww.amius.com as per ex-post Table 6 - Likelihood of Execution Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exec Median Transaction Size exec Median Transaction Size all Designated Mkt. Makers Consumer Accumulator 228,000.00 50.00 50.00 1 Producer Accumulator 1.793.836.80 108 00 108.00 Table 9 - Timings Instrument Mean Elapsed Acceptance & Execution(s) Mean Elapsed Request & Provision(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s) Consumer Accumulator 23,940,00 60.00 35.910.00 90.00 600.00 900.00

450.00

Producer Accumulator

300.00

26 Feb 2020 Table 1 - Execution Venue As Of Venue Country of Authority Mkt Segment Mkt Segment Identifier Outages Outage number Outage Avg. Duration Sched. Auction Sched. Auction Number Sched. Auction Duration Fail. Transactions Fail. Transactions Number Fail. Transactions Value 2020-02-26 Amius Limited 213800C1LJRHXHO5QC19 United Kingdom Table 2 - Type of Financial Instrument Consumer Accumulator SB 1120.00 USD lots Consumer Accumulator USD Table 3 - Price Information Instrument Time (T) Size Range Average Executed Total Executed Price Time of Execution Transaction Size Trading System Trading Mode Trading Platform Best Bid / Offer 14.47 12:44:00 200.00 RFO Consumer Accumulator N/A Im Table 4 - Price Information Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price Consumer Accumulator 14.47 Table 5 - Cost Information Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%) 0 Consumer Accumulator 453 46 0.00 http://wwww.amius.com as per ex-post Table 6 - Likelihood of Execution Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exec Median Transaction Size all Designated Mkt. Makers Consumer Accumulator 3,241,280,00 Table 9 - Timings Mean Elapsed Acceptance & Execution(s) Mean Elapsed Request & Provision(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s) Instrument Consumer Accumulator 180.00 22,740.00 270.00 27 Feb 2020 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 2020-02-27 Amius Limited 213800C1LJRHXHO5QC19 United Kingdom Table 2 - Type of Financial Instrument Consumer Accumulator SB 1120.00 USD lots Consumer Accumulator Producer Accumulator SB 1120.00 USD lots Producer Accumulator USD Instrument Time (T) Size Range Average Executed Total Executed Price Time of Execution Transaction Size Trading System Trading Mode Trading Platform Best Bid / Offer 15:06:14 Consumer Accumulator 14 03 68 00 REO N/A Im N/A Producer Accumulator 14.03 15:06:25 68.00 RFO N/A Im N/A Table 4 - Price Information Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price Consumer Accumulator 14 03 14 03 14 03 14 03 Producer Accumulator 14.03 14.03 14.03 14.03 Table 5 - Cost Information Instrument Execution Fees Modifications Market Data 3rd Party Fees Uri Rebates Value of Costs (%) Consumer Accumulator 21.47 0 0.00 http://wwww.amius.com as per ex-post Producer Accumulator 21.47 0.00 http://wwww.amius.com as per ex-post Table 6 - Likelihood of Execution Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exec Median Transaction Size all Designated Mkt. Makers Consumer Accumulator 1.068.524.80 0 68.00 68.00 Producer Accumulator 1 068 524 80 68 00 68.00 Table 9 - Timings Instrument Mean Elapsed Acceptance & Execution(s) Mean Elapsed Request & Provision(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s) Consumer Accumulator 0.00 0.00 0.00 0.00 Producer Accumulator 0.00 0.00 0.00 0.00 06 Mar 2020 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 Fail. Transactions Vi 2020-03-06 Amius Limited 213800C1LJRHXHO5QC19 United Kingdom 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 13:36:27 980.00 RFO Table 4 - Price Information Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price Consumer Accumulator 0.50 1 00 0.00 1 00 Table 5 - Cost Information Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%) Consumer Accumulator 3,110.74 0 0 0.00 http://wwww.amius.com as per ex-post Table 6 - Likelihood of Execution Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exec Median Transaction Size all Designated Mkt. Makers 1,097,600.00 Consumer Accumulator Table 9 - Timings Instrument Mean Elapsed Acceptance & Execution(s) Mean Elapsed Request & Provision(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s) Consumer Accumulator 180.00 210.00 180.00 210.00

27 Mar 2020															
Table 1 - Execution	1 Venue														
As Of Ver	enue	LEI	Country of Auth	ority Mkt Segment	Mkt Segment Id	lentifier Outages	Outage number	r Outage Avg. Durati	on Sched. Auctio	n Sched. Auction Nu	ımber Sched. Auction Duration	n Fail. Transactions	Fail. Transactions N	umber F	ail. Transactions Value
2020-03-27 Amius	Limited 213	3800C1LJRHXHO5QC19	United Kingdom			0	(0	0			0)	0	(
Table 2 - Type of Fir	inancial Inst	rument													
Financial	l Instrumen	t Instrume	ent Classification	Currency											
Consumer Accumulat	ator SB 1120.0	00 USD lots Consume	er Accumulator	USD											
Table 3 - Price Info	ormation														
Instrument	Time (T) Size Range Avera	age Executed To	tal Executed Price	Time of Execution	n Transaction Siz	ze Trading Syste	em Trading Mode T	rading Platform E	Best Bid / Offer					
Consumer Accumulat	ator	1		85.20	15:55:2	21 53.5	50 RFQ	N/A Ir	n N	I/A					
Table 4 - Price Info	ormation														
Instrument	Avg. Tra	ans. Price Weighted	d Avg. Trans. Price	Lowest Executed	Price Highest Ex	ecuted Price									
Consumer Accumulat	ator	85.20	85.20)	85.20	85.20									
Table 5 - Cost Infor	rmation														
Instrument	Executi	on Fees Modification	ns Market Data	3rd Party Fees	Url	Rebates Value	e of Costs (%)								
Consumer Accumulat	etor	122.84	0 0	0.00 htt	p://wwww.amius.co	m as pe	er ex-post								

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

0

360.00

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

1 5,105,184.00

Table 6 - Likelihood of Execution

Consumer Accumulator

Consumer Accumulator

SM

08 Jan 2020
Table 1 - Execution Venue
As Of Venue LEI Country of Authority Mkt Segment Mkt Segment Identifier Outages Outage number Outage Avg. Duration Sched. Auction Sched. Auction Number Sched. Auction Duration Fail. Transactions Value 2020-01-08 Amius Limited 213800C1LJRHXHOSQC19 United Kingdom 0 0 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 / Offfer Consumer Accumulator 1 305.50 14:37:37 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 305.50 305.50 305.50 305.50
Table 5 - Cost Information
Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%) Consumer Accumulator 12.32 0 0 0 0.00 http://wwww.amius.com as per ex-post
Table 6 - Likelihood of Execution
Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exec Median Transaction Size all Designated Mkt. Makers Consumer Accumulator 1 1 152,750.00 0 1 5.00 0 0
Table 9 - Timings
Instrument Mean Elapsed Acceptance & Execution(s) Mean Elapsed Request & Provision(s) Median Elapsed Request & Provision(s) Consumer Accumulator 7,980.00 2,820.00 11,970.00 4,230.00
7,00000 2,00000 7,00000 7,00000
09 Jan 2020
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 Duration Fail. Transactions Fail. Transactions Value
2020-01-09 Amilus Limited 213800C1LJRHXHO5QC19 United Kingdom 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 1 308.50 15:08:51 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 308.50 308.50 308.50 308.50
Table 5 - Cost Information
Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%)
Consumer Accumulator 11.97 0 0 0.00 http://wwww.amius.com as per ex-post
Table 6 - Likelihood of Execution
Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exec Median Transaction Size all Designated Mkt. Makers
Consumer Accumulator 0 1 154,250.00 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 96,240.00 2,820.00 144,360.00 4,230.00
13 Jan 2020
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 Duration Fail. Transactions Fail. Transactions Value
2020-01-13 Amius Limited 213800C1LJRHXHOSQC19 United Kingdom 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 1 307.50 09:51:15 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 309.75 309.75 307.50 312.00
Table 5 - Cost Information
Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%) Consumer Accumulator 100,77 0 0 0 0,000 http://wwww.amius.com as per ex-post
Table 6 - Likelihood of Execution
Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exec Median Transaction Size all Designated Mkt. Makers Consumer Accumulator 0 2 1.353,000,00 0 2 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) Consumer Accumulator 33,420.00 7,200.00 50,130.00 10,800.00
03/720/0

14 Jan 2020 Table 1 - Execution Venue As Of Venue LEI Country of Authority Mkt Segment Mkt Segment Identifier Outages Outage number Outage Avg. Duration Sched. Auction	
As Of Venue LET Country of Authority Mkt Segment Mkt Segment Identifier Outage Outage number Outage Avg Duration School Austion	
	Sched. Auction Number Sched. Auction Duration Fail. Transactions Fail. Transactions Number Fail. Transactions Value
2020-01-14 Amius Limited 213800C1LJRHXHOSQC19 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 B	
Consumer Accumulator 1 314.30 15:18:00 4.00 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 314.30 314.30 314.30	
Table 5 - Cost Information	
Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%)	
Consumer Accumulator 101.60 0 0 0.00 http://wwww.amius.com as per ex-post	
Table 6 - Likelihood of Execution	
Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exec Median Size	
Consumer Accumulator 6 6 754,320.00 0 6 4.00	4.00
Table 9 - Timings	
Instrument Mean Elapsed Acceptance & Execution(s) Mean Elapsed Request & Provision(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s) Median Elapsed Request & Provision(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s) Median Elapsed R	
Consumer Accumulator 900.00 1,260.00 1,350.00	,890.00
16 Jun 2020	
16 Jan 2020	
Table 1 - Execution Venue	
As Of Venue LEI Country of Authority Mkt Segment Identifier Outages Outage number Outage Avg. Duration Sched. Auction 2020-01-16 Amius Limited 213800C1L)RHXHO5QC19 United Kingdom 0 0 0	Sched. Auction Number Sched. Auction Duration Fail. Transactions Fail. Transactions Number Fail. Transactions Value
	U U U
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 B	
Consumer Accumulator 1 299.30 13:10:24 33.00 RFQ N/A Im N/A	A
Table 4 - Price Information	
Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price	
Consumer Accumulator 299.30 299.30 299.30	
Table 5 - Cost Information	
Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%)	
Consumer Accumulator 121.38 0 0 0.00 http://wwww.amius.com as per ex-post	
Table 6 - Likelihood of Execution	
Table 6 - Likelihood of Execution Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exec Median Transaction	
Table 6 - Likelihood of Execution Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exec Median Transactic Consumer Accumulator 1 1 987,690.00 0 1 333.00	n Size all Designated Mkt. Makers 33.00 0
Table 6 - Likelihood of Execution Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exec Median Transaction Consumer Accumulator 1 1 987,690.00 0 1 33.00 Table 9 - Timings	33.00 0
Table 6 - Likelihood of Execution Instrument Orders Received 1 1 987,690.00 0 1 33.00 Instrument Orders Received Acceptance & Execution(s) Mean Elapsed Request & Provision(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s)	33.00 0 sion(s)
Table 6 - Likelihood of Execution Instrument Orders Received 1 1 987,690.00 0 1 33.00 Instrument Orders Received Acceptance & Execution(s) Mean Elapsed Request & Provision(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s)	33.00 0
Table 6 - Likelihood of Execution Instrument Orders Received Trans. Executed 1 1 987,690.00 0 0 1 1 33.00 Table 9 - Timings Table 9 - Timings Consumer Accumulator Mean Elapsed Acceptance & Execution(s) Size execution(s) Mean Elapsed Request & Provision(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Acceptan	33.00 0 sion(s)
Table 6 - Likelihood of Execution Instrument	33.00 0 sion(s)
Table 6 - Likelihood of Execution Instrument	33.00 0 sion(s) ,620.00
Table 6 - Likelihood of Execution Instrument	33.00 0 sion(s) ,620.00 Sched. Auction Number Sched. Auction Duration Fail. Transactions Fail. Transactions Number Fail. Transactions Value
Table 6 - Likelihood of Execution Instrument	33.00 0 sion(s) ,620.00
Table 6 - Likelihood of Execution Instrument	33.00 0 sion(s) ,620.00 Sched. Auction Number Sched. Auction Duration Fail. Transactions Fail. Transactions Number Fail. Transactions Value
Table 6 - Likelihood of Execution Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exect Size Size Size Size Size Size Size Size	33.00 0 sion(s) ,620.00 Sched. Auction Number Sched. Auction Duration Fail. Transactions Fail. Transactions Number Fail. Transactions Value
Table 6 - Likelihood of Execution Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exec Median Property Accounts Size execution Not Not Size execution Not Not Not Size Not	33.00 0 sion(s) ,620.00 Sched. Auction Number Sched. Auction Duration Fail. Transactions Fail. Transactions Number Fail. Transactions Value
Table 6 - Likelihood of Execution Instrument	33.00 0 sion(s) ,620.00 Sched. Auction Number Sched. Auction Duration Fail. Transactions Fail. Transactions Number 0 0 0
able 6 - Likelihood of Execution Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exec Median Transaction Place Size exec Median Transaction Size execution Size execution Transaction Size execution Siz	33.00 0 sion(s) ,620.00 Sched. Auction Number Sched. Auction Duration Fail. Transactions Fail. Transactions Number Fail. Transactions Value 0 0 0
Table 6 - Likelihood of Execution Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exec Median Transaction Size execution of packages Provision Size execution Provided Provision Size execution of packages Provision Size e	33.00 0 sion(s) ,620.00 Sched. Auction Number Sched. Auction Duration Fail. Transactions Fail. Transactions Number Fail. Transactions Value 0 0 0
Table 6 - Likelihood of Execution Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exec Median Transaction Size execution France Execution France Transaction Size execution France Execution France Transaction Size execution France Transaction	33.00 0 sion(s) ,620.00 Sched. Auction Number Sched. Auction Duration Fail. Transactions Fail. Transactions Number Fail. Transactions Value 0 0 0
As Def Venue LEI Country of Authority Mkt Segment Mkt Segment Identifier Outages Outage number Outage Avg. Duration Sched. Auction Outage 2 Janius Limited 213800CILJRHXHOSQC19 United Kingdom Able 2 - Type of Financial Instrument Instrument Instrument Instrument Instrument Wood, Trans. Price Weighted Avg. Trans. Price Weighted Avg. Trans. Price Weighted Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Execute	33.00 0 sion(s) ,620.00 Sched. Auction Number Sched. Auction Duration Fail. Transactions Fail. Transactions Number Fail. Transactions Value 0 0 0
Table 6 - Likelihood of Execution Tanstrument	33.00 0 sion(s) ,620.00 Sched. Auction Number Sched. Auction Duration Fail. Transactions Fail. Transactions Number Fail. Transactions Value 0 0 0
Table 6 - Likelihood of Execution Tanstrument	33.00 0 sion(s) ,620.00 Sched. Auction Number Sched. Auction Duration Fail. Transactions Fail. Transactions Number Fail. Transactions Value 0 0 0
Table 6 - Likelihood of Execution Instrument	33.00 0 sion(s) ,620.00 Sched. Auction Number Sched. Auction Duration Fail. Transactions Fail. Transactions Number Fail. Transactions Value 0 0 0
Table 6 - Likelihood of Execution Instrument	33.00 0 sion(s) ,620.00 Sched. Auction Number Sched. Auction Duration Fail. Transactions Fail. Transactions Number Fail. Transactions Value 0 0 0
Table 6 - Likelihood of Execution Instrument Orders Received Trans. Executed Total Notional Value Consumer Accumulator 1 1 987,690.00 0 1 33.00 Table 9 - Timings Instrument Mean Elapsed Acceptance & Execution(s) Mean Elapsed Request & Provision(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s) Median Elapsed Reque	33.00 0 sion(s) ,620.00 Sched. Auction Number Sched. Auction Duration Fail. Transactions Fail. Transactions Number Fail. Transactions Value 0 0 0
Table 6 - Likelihood of Execution Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exec Median Transactic Consumer Accumulator 1 1 987,690.00 0 1 33.00 Table 9 - Timings Instrument Mean Elapsed Acceptance & Execution(s) Mean Elapsed Request & Provision(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Acceptance & Execution Speed Accep	33.00 0 sion(s) ,620.00 Sched. Auction Number Sched. Auction Duration Fail. Transactions Fail. Transactions Number Fail. Transactions Value 0 0 0 0 st Bid / Offer
Table 6 - Likelihood of Execution Instrument	33.00 0 sion(s) ,620.00 Sched. Auction Number Sched. Auction Duration Fail. Transactions Fail. Transactions Number Fail. Transactions Value 0 0 0 0 st Bid / Offer
Table 6 - Likelihood of Execution Instrument Orders Received Trans. Executed Total Notional Value Consumer Accumulator 1 1 987,690.00 0 1 1 33.00 Table 9 - Timings Instrument Mean Elapsed Acceptance & Execution(s) Mean Elapsed Request & Provision(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Acceptance & Execution Security Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s) Median Elapsed Re	33.00 0 Sion(s) Sched. Auction Number Sched. Auction Duration Fail. Transactions Fail. Transactions Number Fail. Transactions Value 0 0 0 st Bid / Offer A
Table 6 - Likelihood of Execution Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exec Median Transactic Consumer Accumulator 1 1 987,690.00 0 1 33.00 Table 9 - Timings Instrument Mean Elapsed Acceptance & Execution(s) Mean Elapsed Request & Provision(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s) Median Elapsed Request & Provision(s) Median Elapsed Request & Provision(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s) Median Elapsed Acceptance & Execution Size Trading System Instrument Duration System Instrument Avg. Trans. Price Use Regulation Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price Elapsed System Instrument Instrum	33.00 0 sion(s) 620.00 Sched. Auction Number Sched. Auction Duration Fail. Transactions Fail. Transactions Number 0 0 0 st Bid / Offer A n Size all Designated Mkt. Makers 49.50 0

31 Jan 2020
Table 1 - Execution Venue
As Of Venue LEI Country of Authority Mkt Segment Mkt Segment Identifier Outages Outage number Outage Avg. Duration Sched. Auction Number Sched. Auction Duration Fail. Transactions Number Fail. Transactions Number Fail. Transactions Value 2020-01-31 Amjus Limited 213800C11 IRHXHOSOC19 United Kingdom 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 Platform Best Bid / Offer
Consumer Accumulator 1 297.00 10:52:00 33.00 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 299.50 297.00 302.00
Consumer Accumulator 299.50 299.50 297.00 302.00 Table 5 - Cost Information
Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%)
Consumer Accumulator 176.35 0 0 0.00 http://wwww.amius.com as per ex-post
Table 6 - Likelihood of Execution
Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exec Median Transaction Size all Designated Mkt. Makers
Consumer Accumulator 2 2 1,993,200.00 0 2 33.00 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 30,105.00 5,760.00 45,075.50 8,640.00
<u> </u>
10 Feb 2020
Table 1 - Execution Venue
As Of Venue LEI Country of Authority Mkt Segment Mkt Segment Mkt Segment Identifier Outages Outage number Outage Avg. Duration Sched. Auction Number Sched. Auction Duration Fail. Transactions Fail. Transactions Number Fail. Transactions Value
2020-02-10 Amius Limited 213800C1_JRHXHO5QC19 United Kingdom 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 Platform Best Bid / Offer
Consumer Accumulator 1 308.10 12:30:08 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 308.10 308.10 308.10 308.10 308.10
Table 5 - Cost Information
Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%) Consumer Accumulator 4.23 0 0 0 0.00 http://wwww.amius.com as per ex-post
Table 6 - Likelihood of Execution
Instrument Orders Received Trans, Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exec Median Transaction Size all Designated Mkt. Makers
Consumer Accumulator 1 1 30,810.00 0 1 1.00 1.00 0
Table 9 - Timings
Instrument Mean Elapsed Acceptance & Execution(s) Mean Elapsed Request & Provision(s) Median Elapsed Request & Provision(s)
Consumer Accumulator 1,860.00 7,140.00 2,790.00 10,710.00
11 Feb 2020
Table 1 - Execution Venue
As Of Venue LEI Country of Authority Mkt Segment Mkt Segment Mkt Segment Identifier Outages Outage number Outage Avg. Duration Sched. Auction Number Sched. Auction Duration Fail. Transactions Fail. Transactions Number Fail. Transactions Value
2020-02-11 Amius Limited 213800C1LJRHXHO5QC19 United Kingdom 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 Platform Best Bid / Offer
Consumer Accumulator 1 295.50 16:42:43 55.00 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 295.50 295.50 295.50
Table 5 - Cost Information
Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%) Consumer Accumulator 198.48 0 0 0 0.00 http://wwww.amius.com as per ex-post
Consumer Accumulator 198.48 0 0 0.00 http://wwww.amius.com as per ex-post Table 6 - Likelihood of Execution
Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exec Median Transaction Size all Designated Mkt. Makers
Instrument Urder Received Irans, Executed Iotal notional value of Consumer Accumulator 1 1 1 1,625,250.00 0 1 1 55,00 55,00 0 0
Table 9 - Timings
Instrument Mean Elapsed Acceptance & Execution(s) Mean Elapsed Request & Provision(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s)
Consumer Accumulator 660.00 0.00 990.00 0.00

18 Feb 2020
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 Duration Fail. Transactions Fail. Transactions Value
2020-02-18 Amius Limited 213800C1LJRHXHOSQC19 United Kingdom 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 1 308.30 18:49:00 33.00 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 307.90 306.92 305.60 309.80
Table 5 - Cost Information
Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%) Consumer Accumulator 1,745.13 0 0 0 0.00 http://wwww.amius.com as per ex-post
Table 6 - Likelihood of Execution
Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exec Median Transaction Size all Designated Mkt. Makers
Consumer Accumulator 12 12 12 21,353,310.00 0 12 33.00 33.00 0
Table 9 - 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 19,980.00 3,690.00 29,970.00
25 Feb 2020 Table 1 - Execution Venue
As Of Venue LEI Country of Authority Mkt Segment Mkt Segment Identifier Outages Outage number Outage Avg. Duration Sched. Auction Number Sched. Auction Duration Fail. Transactions Fail. Transactions Value
AS OF Venue Country of National Program of Nat
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 Platform Best Bid / Offer
Consumer Accumulator 1 292.50 09:58:43 22.00 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 295.50 295.50 298.50
Table 5 - Cost Information
Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%)
Consumer Accumulator 117.56 0 0 0.00 http://wwww.amius.com as per ex-post
Table 6 - Likelihood of Execution
Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exec Median Transaction Size all Designated Mkt. Makers
Consumer Accumulator 2 2 1,313,400.00 0 2 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 26,640.00 510.00 39,210.00 750.00
26 Feb 2020
Table 1 - Execution Venue
As Of Venue LEI Country of Authority Mkt Segment Mkt Segment Mkt Segment Identifier Outages Outage number Outage Avg. Duration Sched. Auction Number Sched. Auction Duration Fail. Transactions Fail. Transactions Number Fail. Transactions Value 2020-02-26 Amjus Limited 213800C1L IRHXHOSOC19 United Kingdom 0 0 0 0 0 0 0
2020-02-26 Amius Limited 213800C1L]RHXHO5QC19 United Kingdom 0 0 0 0 0 0 0 0 0
Financial Instrument Financial Instrument Classification Currency
Instrument Instrument Instrument Classification Currency Consumer Accumulator SM 100.00 USD lots Consumer SM 100.00 USD lots C
Table 3 - Price Information
Instrument Time (T) Size Range Average Executed Total Executed Price Time of Execution Transaction Size Trading System Trading Platform Best Bid / Offer
Consumer Accumulator 1 299.60 15:01:45 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 299.60 299.60 299.60 299.60
Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%)
Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Kepates Value of Costs (%) Consumer Accumulator 42.75 0 0 0 0.0.00 http://www.amius.com as per ex-post
Table 6 - Likelihood of Execution
Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exec Median Transaction Size all Designated Mkt. Makers
Consumer Accumulator 1 1 329,560.00 0 1 11.00 0
Table 9 - Timings
Instrument Mean Elapsed Acceptance & Execution(s) Mean Elapsed Request & Provision(s) Median Elapsed Request & Provision(s)
Consumer Accumulator 660.00 600.00 990.00 900.00

28 Feb 2020
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 Duration Fail. Transactions Fail. Transactions Value
2020-02-28 Amius Limited 213800C1LJRHXHOSQC19 United Kingdom 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
1 312.50 14:41:00 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 310.23 310.24 307.80 312.50
Table 5 - Cost Information
Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%)
Consumer Accumulator 77.02 0 0 0.00 http://wwww.amius.com as per ex-post
Table 6 - Likelihood of Execution
Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exec Median Transaction Size all Designated Mkt. Makers
Consumer Accumulator 6 6 559,410.00 0 6 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 180.00 300.00 270.00 450.00
<u>100.00</u> 300.00 450.00
06 Mar 2020
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 Duration Fail. Transactions Fail. Transactions Value
2020-03-06 Amius Limited 213800C1LJRHXHOSQC19 United Kingdom 0 0 0 0
Table 2 - Type of Financial Instrument
Financial Instrument
Consumer Accumulator SM 100.00 USD lots Consumer Accumulator USD
Table 3 - Price Information
Instrument Time (T) Size Range Average Executed Total Executed Price Time of Execution Transaction Size Trading System Trading Mode Trading Platform Best Bid / Offer
Consumer Accumulator 1 309.40 15:09:56 3.00 RFQ N/A Im N/A
Table 4 - Price Information Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price
Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price Consumer Accumulator 310.65 310.66 309.40 312.90
Table 5 - Cost Information
Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%)
Consumer Accumulator 76.72 0 0 0.00 http://wwww.amius.com as per ex-post
Table 6 - Likelihood of Execution
Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exec Median Transaction Size all Designated Mkt. Makers
Consumer Accumulator 6 6 560,190.00 0 6 3.00 3.00 0
Table 9 - Timings
Instrument Mean Elapsed Acceptance & Execution(s) Mean Elapsed Request & Provision(s) Median Elapsed Request & Provision(s) Median Elapsed Request & Provision(s)
Consumer Accumulator 720.00 840.00 1,080.00 1,260.00
09 Mar 2020
Table 1 - Execution Venue
As Of Venue LEI Country of Authority Mkt Segment Mkt Segment Mkt Segment Identifier Outages Outage number Outage Avg. Duration Sched. Auction Sched. Auction Duration Fail. Transactions Fail. Transactions Value
2020-03-09 Amius Limited 213800C1L]RHXHO5QC19 United Kingdom 0 0 0 0
Table 2 - Type of Financial Instrument
Financial Instrument
Exotic SM 100.00 USD lots Exotic USD
Table 3 - Price Information
Instrument Time (T) Size Range Average Executed Total Executed Price Time of Execution Transaction Size Trading System Trading Mode Trading Platform Best Bid / Offer Execution Transaction Size Trading System Trading Mode Trading Platform Best Bid / Offer Execution Transaction Size Trading System Trading Mode Trading Platform Best Bid / Offer Execution Transaction Size Trading System Trading Mode Trading Platform Best Bid / Offer Execution Transaction Size Trading System Trading Mode Trading Mod
Exotic 1 309.70 18:16:30 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 309.70 309.70 309.70 309.70
Table 5 - Cost Information
Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%)
Exotic 20.13 0 0 0.00 http://wwww.amius.com as per ex-post
Table 6 - Likelihood of Execution
Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exec Median Transaction Size all Designated Mkt. Makers
Exotic 1 1 309,700.00 0 1 10.00 0
Table 9 - Timings
Instrument Mean Elapsed Acceptance & Execution(s) Mean Elapsed Request & Provision(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s)
Exotic 40.00 60.00 60.00 90.00

12 Mar 2020 Table 1 - Execution Venue As Of Venue Country of Authority Mkt Segment Mkt Segment Identifier Outages Outage number Outage Avg. Duration Sched. Auction Sched. Auction Number Sched. Auction Duration Fail. Transactions Fail. Transactions Number Fail. Transactions Value 2020-03-12 Amius Limited 213800C1LJRHXHO5QC19 United Kingdom Table 2 - Type of Financial Instrument Consumer Accumulator SM 100.00 USD lots Consumer Accumulator USD Table 3 - Price Information Instrument Time (T) Size Range Average Executed Total Executed Price Time of Execution Transaction Size Trading System Trading Mode Trading Platform Best Bid / Offer 14:48:20 11.00 RFO Consumer Accumulator 1 304.30 Voice N/A Consumer Accumulator 307.60 16:25:49 22.00 RFO N/A Voice N/A Table 4 - Price Information Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price Consumer Accumulator 305.40 305.24 303.80 Table 5 - Cost Information Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%) Consumer Accumulator 0.00 http://wwww.amius.com Table 6 - Likelihood of Execution Instrument 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 2.350.480.00 0 6 11.00 Table 9 - Timings Instrument Mean Elapsed Acceptance & Execution(s) Mean Elapsed Request & Provision(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s) Consumer Accumulator 2.430.00 5.640.00 8.010.00 2.340.00 17 Mar 2020 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 Vumber Fail. Transaction 2020-03-17 Amius Limited 213800C1LJRHXHO5QC19 United Kingdom 0 0 Table 2 - Type of Financial Instrument Consumer Accumulator SM 100.00 USD lots Consumer Accumulator Instrument Time (T) Size Range Average Executed Total Executed Price Time of Execution Transaction Size Trading System Trading Mode Trading Platform Best Bid / Offer 17:10:49 297 50 0.00 REO Email Consumer Accumulator N/A Table 4 - Price Information Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price Consumer Accumulator 297.50 297.50 297.50 Table 5 - Cost Information Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%) 0 Consumer Accumulator 21.93 0.00 http://wwww.amius.com Table 6 - Likelihood of Execution Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exec Median Transaction Size all Designated Mkt. Makers Consumer Accumulator 238,000.00 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 12,600.00 23 Mar 2020 Table 1 - Execution Venue Country of Authority Mkt Segment Mkt Segment Identifier Outages Outage number Outage Avg. Duration Sched. Auction Sched. Auction Number Sched. Auction Duration Fail. Transactions Fail. Transactions Number Fail. Transactions Value As Of Venue 2020-03-23 Amius Limited 213800C1LJRHXHO5QC19 United Kingdom 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 10:53:00 Consumer Accumulator 1 321.60 30.00 RFO Im N/A Consumer Accumulator 320.00 13:40:00 50.00 RFO N/A Im N/A Consumer Accumulator 13:30:00 309.00 1,545,000.00 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 314.90 314.91 309.00 Table 5 - Cost Information Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%) Consumer Accumulator 0.00 http://wwww.amius.com 341.80 0 as per ex-post Table 6 - Likelihood of Execution Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exec Median Transaction Size all Designated Mkt. Makers

3 630 00

660.00

Table 9 - Timings

Consumer Accumulator

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

1,170.00

3.585.00

24 Mar 2020												
Table 1 - Execution Venue	e											
As Of Venue	LEI	Country of Authority	Mkt Segment Mkt Seg	gment Identifier O	utages Outage numbe	er Outage Avg.	Duration Sched. Au	ction Sched. Auction Nur	mber Sched. Auction Duration	r Fail. Transactions Fai	il. Transactions Number	Fail. Transactions Value
2020-03-24 Amius Limited	d 213800C1LJRHXHO5QC1	9 United Kingdom			0	0	0			0	0	(
Table 2 - Type of Financia	al Instrument											
Financial Instru		ent Classification Curre										
Consumer Accumulator SM	· · · · · · · · · · · · · · · · · · ·	er Accumulator USD										
Table 3 - Price Information												
Instrument Ti	ime (T) Size Range Ave	rage Executed Total Ex	xecuted Price Time o	f Execution Transa	ction Size Trading Sy	stem Trading M	lode Trading Platfor	rm Best Bid / Offer				
Consumer Accumulator	1		312.50	11:47:00	50.00 RFQ	N/A	Im	N/A				
Table 4 - Price Information	on											
Instrument Av	vg. Trans. Price Weighte	ed Avg. Trans. Price Lov	west Executed Price Hi	ghest Executed Pric	e							
Consumer Accumulator	312.50	312.50	312.50	312.5	0							
Table 5 - Cost Information												
Instrument Ex	xecution Fees Modification	ons Market Data 3rd F	Party Fees Ur	l Rebates	Value of Costs (%)							
Consumer Accumulator	117.98	0 0	0.00 http://wwww	.amius.com	as per ex-post	l						
Table 6 - Likelihood of Exc	ecution											

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

0

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

35,040.00

Consumer Accumulator

Consumer Accumulator

Table 9 - Timings

1 1,562,500.00

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March Marc	
March State Stat	
Market M	2020-01-30 Amius limited 213800C1LJRHXHOSQC19 United Kingdom 0 0 0 0
Section State Section Stat	Table 2 - Type of Financial Instrument
Table 1- 10 An Information Third 1- 10 An Information Th	Financial Instrument Instrument Classification Currency
Section Total (C) State State Accordance (Section Section Sectio	Consumer Accumulator W_ 50.00 USD lots
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Section Revision Trans. Extractle Tran	
	Table 6 - Likelihood of Execution
International Internationa	
Month Table An Extended Processing Month Table Tab	
The State The	
The Part Prince	
Table 1 - Force Control World St. Country of Authority Mit Segment Education College Augus During School Authority Mit Segment Education College Augus	Consumer Accumulation 1,200.00 1,200.00 1,500.00 1,500.00
Table 1 - Force Control World St. Country of Authority Mit Segment Education College Augus During School Authority Mit Segment Education College Augus	11 Feb 2020
Table 1- Place of Table 1- Place 0- Place 1- Place 0- Place 1- Place 0- P	Table 1 - Execution Venue
Table 2 - Page of Financial Instrument Entirement Entir	
Table 2-1-Note Information Table 3-1-Note Information Ta	
Table 3 - Price Information Table 3 - Price Information Table 3 - Price Information Table 3 - Price Information Table 3 - Price Information Table 3 - Price Information Table 3 - Price Information Table 3 - Price Information Table 3 - Price Information Table 3 - Price Information Table 3 - Price Information Table 3 - Price Information Table 3 - Price Information Table 3 - Price Information Table 3 - Price Information Table 3 - Price Information Table 3 - Price Information Table 3 - Price Information Table 3 - Price Information Table 3 - Price Information Table 4 - Price Information Table 3 - Price Information Table 4 - Price Information Table 5 - Table	
Table 3 - Price Information Table 4 - Price Information Teamsettine State Intelling System Trading Mode Trading Platform Beat Bild / Office 10th 4 - Price Information Teamsettine State Intelling System Trading Mode Trading Platform Beat Bild / Office 10th 4 - Price Information Teamsettine State Intelling System Trading Mode Trading Platform Beat Bild / Office 10th 4 - Price Information Teamsettine State Intelling System Trading Mode Trading Platform Beat Bild / Office 10th 4 - Price Information Teamsettine State Intelling System Trading Mode Trading Platform Beat Bild / Office Information Teamsettine State Intelling System Intelli	
Instrument Toward Fines (T) Size Range Average Executed Polic Section Policy Section	
Table 4 - Price Information Past turnism Any, Trans. Price. Weighted Any, Trans. Price. Lowest Executed Price. Highest Executed Price. 15(5) Str. 15(5) St	
Institution Secret Self Sol	
Table 5 - Cost Trimment Tourisment Description Flow Substitution Flow Flow Flow Substitution Flow Flow Substitution Flow Flow Flow Substitution Flow Flow Flow Flow Flow Flo	Table 4 - Price Information
Table 5 - Clost Information Entirement Execution Fees Medifications Market Data Inf Party Fees Uni Robbes Value of Costs (%) Entirement Execution Fees Medifications Market Data Inf Party Fees Uni Robbes Value of Costs (%) Entirement Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn. Risg Received Median Transaction Size sec Median Transaction Size and Designated Mat. Hakers Finally Country of Authority Mark Exposed Acceptance & Execution (2) Median Elapsed Acceptance & Execution (3) Median Elapsed Request & Provision (3) Table 9 - Training Table 1 - Execution Venue As Or Venue LET Country of Authority Mix Segment Mark Segment Mark Segment Electifier Outsiges Outsige number Outsige Avg. Duration Sched. Auction Number Sched. Auc	
Institution Confess Modifications Market Data 2nd Party Pees Robins Value of Costs (Na)	
Edit 49.42 0 0 0.00 http://www.miss.com spreecypott	
Table 9 - Internance Torse Received Tans, Executed Total Notional Value Cancelled or Withdrawn Rfs Received / Modified Median Transaction Size and Designated Mit. Makers Earlie 1	
Table 9 - Timings Instrument Mean Elapsed Acceptance & Execution(s) Mean Elapsed Request & Provision(s) Median Elapsed Request & Provision(s) Median Elapsed Acceptance & Execution(s)	
Table 3 - Timings Instrument Instrument Classification Currency	Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exec Median Transaction Size all Designated Mkt. Makers
Instrument Mean Elapsed Acceptance & Execution(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s) Excelle (60.0) (120.0) (90.0) (180.0) Table 1 - Execution Venue As Of Venue LET Country of Authority Mkt Segment	Exotic 1 1 1,407,900.00 0 1 52.00 52.00 0
Excite 60.00 120.00 90.00 180	Table 9 - Timings
28 Feb 2020 Table 1 - Execution Venue LET Country of Authority Mkt Segment Mkt Segment Identifier Outages Outage number Outage Ayo, Duration Sched, Auction Number Sched, Auction Duration Fail, Transactions Number Fail, Transactions Value 2020-02-25 Amuse Limited 213800CLLRH0H0H0SQC19 United Kingdom 0 0 0 0 0 0 Table 2 - Type of Financial Instrument Financial Instrument Classification Currency Exocite USD Table 3 - Price Information Instrument Time (T) Size Range Average Executed Total Executed Price Time of Execution Transaction Size Trading System Trading Mode Trading Platform Best Bid / Offer Exocite 1 580.00 13:00:00 20.00 RFQ N/A Voice N/A Table 4 - Price Information Instrument Time (T) Size Range Average Executed Price Highest Executed Price Exocit	
Table 4 - Price Information Instrument Tawg. Trans. Price Weighted Avg. Tr	Exotic 60.00 120.00 90.00 180.00
Table 4 - Price Information Instrument Tawg. Trans. Price Weighted Avg. Tr	25 Feb 2020
As Of Venue LEI Country of Authority Mkt Segment Mkt Segment Mkt Segment Diages Outage number Outage Avg. Duration Sched. Auction Number Sched. Auction Duration Fail. Transactions Fail. Transactions Value 2020-02-25 Amilus Limited 213800C1LJRNOHOSCQC19 Under Kingdom 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	
Table 2 - Type of Financial Instrument Classification Currency Exotic W. 50.00 USD lots Exotic USD Instrument Time (T) Size Range Average Executed Total Executed Price Time of Execution Transaction Size Trading System Trading Mode Trading Platform Best Bid / Offer Exotic 1 S80.00 13:00:00 20.00 RQ N/A Voice N/A Table 4 - Price Information Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price Exotic S80.00 S80.00 S80.00 S80.00 S80.00 Table 5 - Cost Information Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%) Exotic 29.70 0 0 0.00 http://wwww.amius.com as per ex-post Table 6 - Likelihood of Execution Instrument Order Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rtq Received / Modified Median Transaction Size exec Median Transaction Size all Designated Mkt. Makers Exotic 0 1 S80.00.00 0 1 S80.00.00 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	
Exotic W50.00 USD lots Exotic USD	
Exotic So.00 USD lots Exotic USD	Table 2 - Type of Financial Instrument
Table 3 - Price Information Instrument Time (T) Size Range Average Executed Total Executed Price Time of Execution Transaction Size Trading System Trading Mode Trading Platform Best Bid / Offer Exotic 1 580.00 13:00:00 20.00 RFQ N/A Voice N/A Table 4 - Price Information Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price Exotic 580.00 580.00 580.00 580.00 580.00 Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%) Exotic 29.70 0 0 0.00 http://wwww.amius.com as per ex-post Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exec Median Transaction Size all Designated Mkt. Makers Exotic 0 1 580,000.00 0 1 20.00 20.00 20.00 0 Instrument Mean Eliapsed Acceptance & Execution(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s)	
Instrument Time (T) Size Range Average Executed Total Executed Price Time of Execution Transaction Size Trading Mode Trading Platform Best Bid / Offer Exotic 1 580.00 13:00:00 20.00 RFQ N/A Voice N/A Table 4 - Price Information Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price Exotic 580.00 580.00 580.00 580.00 580.00 580.00 580.00 580.00 Table 5 - Cost Information Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%) Exotic 29.70 0 0 0 0.00 http://wwww.amius.com as per ex-post Table 6 - Likelihood of Execution Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exec Median Transaction Size all Designated Mkt. Makers Exotic 0 1 580,000.00 0 1 20.00 20.00 0 20.00 0 0 0 0 0 0 0 0 0 0	Exotic W_50.00 USD lots Exotic USD
Exotic 1 580.00 13:00:00 20.00 RFQ N/A Voice N/A	
Table 4 - Price Information Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price Exotic 580.00 580.00 580.00 580.00 580.00 Table 5 - Cost Information Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%) Exotic 29.70 0 0 0.00 http://wwww.amius.com as per ex-post Table 6 - Likelihood of Execution Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exec Median Transaction Size all Exotic 0 1 580,000.00 0 1 20.00 20.00 0 0 0 0 0 0 0 0 0 0 0 0 0 0	
Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price Exotic 580.00	
Exotic 580.00 5	
Table 5 - Cost Information Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%) Exotic 29.70 0 0 0 0.00 http://www.amius.com as per ex-post Table 6 - Likelihood of Execution Instrument Orders Received Trans. Executed Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exec Median Transaction Size all Designated Mkt. Makers Exotic 0 1 580,000.00 0 1 20.00 0 Table 9 - Timirjs Instrument Mean Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s)	
Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%) Exotic 29.70 0 0 0 0.00 http://www.amius.com as per ex-post Table 6 - Likelihood of Execution Instrument Orders Received Trans. Executed Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exec Median Transaction Size all Designated Mkt. Makers Exotic 0 1 580,000.0 0 1 20.00 0 Table 9 - Timings Instrument Mean Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s) Median Elapsed Request & Provision(s) Median Elapsed Request & Provision(s)	
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Table 9 - Timings Instrument Mean Elapsed Acceptance & Execution(s) Mean Elapsed Request & Provision(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s)	
Instrument Mean Elapsed Acceptance & Execution(s) Mean Elapsed Request & Provision(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s)	
Louis 2,303,000:00 0:00 3,730,700:00 0:00	

24 Mar 202	20									
Table 1 - E	xecution Venue									
As Of	Venue	LEI	Country of Authority	Mkt Segment Mk	t Segment Identifier	Outages Outage nu	ımber Outage A	vg. Duration Scheo	I. Auction Sched. Auctio	n Number Sched. A
2020-03-2	4 Amius Limited 2	213800C1LJRHXHO5QC	19 United Kingdom			0	0	0		
Table 2 - T	ype of Financial Ir	strument								
F	inancial Instrume	nt Instrume	ent Classification Currency	У						
Producer A	ccumulator W_ 50.0	0 USD lots Producer	Accumulator USD							
Table 3 - P	rice Information									
Instru	ument Time (T) Size Range Ave	rage Executed Total Exec		e of Execution Trans	action Size Trading		Mode Trading Pla	tform Best Bid / Offer	
Producer A	ccumulator	1		553.00	22:03:00	1.00 RFQ	N/A	Im	N/A	
Table 4 - P	rice Information									
			ed Avg. Trans. Price Lowe							
Producer A	ccumulator	553.00	553.00	553.00	553.	00				
Table 5 - C	ost Information						_			
			ons Market Data 3rd Par			es Value of Costs (%	6)			
Producer A	ccumulator	2.85	0 0	0.00 http://ww	ww.amius.com	as per ex-post				
Table 6 - L	ikelihood of Execu	tion								
Instr	ument Orders	Received Trans. Ex	xecuted Total Notional Va	lue Cancelled or	Withdrawn Rfq Recei	ived / Modified Med	ian Transaction S	Size exec Median T	ransaction Size all Desi	gnated Mkt. Makers
Producer A	ccumulator	1			0					
_			1 27,650	0.00	0	1		1.00	1.00	0
Table 9 - T		• ;	1 27,650	0.00	U j	1		1.00	1.00	0
Instr	imings ument Mean	Elapsed Acceptance	& Execution(s) Mean Elap		ovision(s) Median Ela	psed Acceptance & E			st & Provision(s)	0
	imings ument Mean	Elapsed Acceptance (psed Acceptance & E	Execution(s) Me			0
Instru Producer A	imings ument Mean occumulator	Elapsed Acceptance 8	& Execution(s) Mean Elap		ovision(s) Median Ela	psed Acceptance & E			st & Provision(s)	0
Producer A	imings ument Mean l ccumulator	Elapsed Acceptance	& Execution(s) Mean Elap		ovision(s) Median Ela	psed Acceptance & E			st & Provision(s)	0
Producer A	imings ument Mean occumulator		& Execution(s) Mean Elap 240.00	osed Request & Pro	ovision(s) Median Ela 310.00		360.00	dian Elapsed Reque	st & Provision(s) 465.00	
Instru Producer A 25 Mar 202 Table 1 - E As Of	imings ument Mean l ccumulator 20 xecution Venue Venue	LEI	& Execution(s) Mean Elap 240.00	osed Request & Pro	ovision(s) Median Ela 310.00		360.00	dian Elapsed Reque	st & Provision(s)	
Instru Producer A 25 Mar 202 Table 1 - E As Of 2020-03-2	imings ument Mean ccumulator 20 xecution Venue Venue 5 Amius Limited 2	LEI 213800C1LJRHXHO5QC	& Execution(s) Mean Elap 240.00	osed Request & Pro	ovision(s) Median Ela 310.00		360.00	dian Elapsed Reque	st & Provision(s) 465.00	
Instru Producer A 25 Mar 202 Table 1 - E As Of 2020-03-2	imings ument Mean l ccumulator 20 xecution Venue Venue	LEI 213800C1LJRHXHO5QC istrument	& Execution(s) Mean Elap 240.00 Country of Authority 19 United Kingdom	osed Request & Pro	ovision(s) Median Ela 310.00		360.00	dian Elapsed Reque	st & Provision(s) 465.00	
25 Mar 202 Table 1 - E As Of 2020-03-2 Table 2 - T	imings ument Mean ccumulator 20 xecution Venue Venue 5 Amius Limited 2 ype of Financial Instrument	LEI 213800C1LJRHXHO5QC istrument it Instrume	& Execution(s) Mean Elap 240.00 Country of Authority United Kingdom Country Classification Currency	osed Request & Pro	ovision(s) Median Ela 310.00		360.00	dian Elapsed Reque	st & Provision(s) 465.00	
25 Mar 20: Table 1 - E As Of 2020-03-2 Table 2 - T	imings ument Mean ccumulator 20 xecution Venue Venue 5 Amius Limited 2 ype of Financial Instrument	LEI 213800C1LJRHXHO5QC istrument	& Execution(s) Mean Elap 240.00 Country of Authority United Kingdom Country Classification Currency	osed Request & Pro	ovision(s) Median Ela 310.00		360.00	dian Elapsed Reque	st & Provision(s) 465.00	
25 Mar 202 Table 1 - E As Of 2020-03-2 Table 2 - T F Producer A	imings ument Mean ccumulator 20 xecution Venue Venue 5 Amius Limited 2 ype of Financial Instrument	LEI 213800C1LJRHXHO5QC istrument it Instrume	& Execution(s) Mean Elap 240.00 Country of Authority United Kingdom Country Classification Currency	osed Request & Pro	ovision(s) Median Ela 310.00		360.00	dian Elapsed Reque	st & Provision(s) 465.00	
Instri Producer A 25 Mar 20: Table 1 - E As Of 2020-03-2 Table 2 - T F Producer A Table 3 - P Instri	imings ument Mean l cccumulator 20 xecution Venue 5 Amius Limited 2 ype of Financial Instrumes cccumulator W_ 50.0 rice Information ument Time (LEI 21.3800C1LJRHXHO5QC instrument it Instrume 0 USD lots Producer A	& Execution(s) Mean Elap 240.00 Country of Authority United Kingdom Country Classification Currency	osed Request & Pro Mkt Segment Mk Y	ovision(s) Median Ela 310.00 It Segment Identifier	Outages Outage nu 0 action Size Trading	360.00 Imber Outage A	yg. Duration Scheo	465.00 Auction Sched. Auction	
25 Mar 202 Table 1 - E As Of 2020-03-2 Table 2 - T F Producer A Table 3 - P	imings ument Mean l cccumulator 20 xecution Venue 5 Amius Limited 2 ype of Financial Instrumes cccumulator W_ 50.0 rice Information ument Time (LEI 21.3800C1LJRHXHO5QC instrument it Instrume 0 USD lots Producer A	Country of Authority 19 United Kingdom ent Classification Currency Accumulator USD	osed Request & Pro	ovision(s) Median Ela 310.00	Outages Outage nu	360.00 mmber Outage A	dian Elapsed Reque	465.00 465.00 4. Auction Sched. Auction	
25 Mar 20: Table 1 - E As Of 2020-03-2 Table 2 - T F Producer A Table 3 - P Instru Producer A	imings ument Mean l cccumulator 20 xecution Venue 5 Amius Limited 2 ype of Financial Instrumes cccumulator W_ 50.0 rice Information ument Time (LEI 213800C1L)RHXH05QC strument at Instrume 0 USD lots Producer A	Country of Authority 19 United Kingdom ent Classification Currency Accumulator USD	osed Request & Pro Mkt Segment Mk Y	ovision(s) Median Ela 310.00 It Segment Identifier	Outages Outage nu 0 action Size Trading	360.00 Imber Outage A	yg. Duration Scheo	465.00 Auction Sched. Auction	
25 Mar 20: Table 1 - E As Of 2020-03-2 Table 2 - T F Producer A Table 3 - P Instru	imings ument Mean ccumulator 20 xecution Venue Venue 5 Amius Limited 2 ype of Financial Instrumer ccumulator W 50.0 rice Information ccumulator rice Information	LEI 213800C1LJRHXHO5QC Instrument It Instrume 0 USD lots Producer / T) Size Range Ave	Country of Authority 19 United Kingdom ent Classification Currency Accumulator USD	Mkt Segment Mk Y Louise Price Tim 578.25	ovision(s) Median Ela 310.00 it Segment Identifier see of Execution Trans 18:47:00	Outages Outage nu 0 action Size Trading 22.00 RFQ	360.00 Imber Outage A	yg. Duration Scheo	465.00 Auction Sched. Auction	

Table 5 - Cost Inform							
Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Producer Accumulator	1,568.16	0	0	0.00	http://wwww.amius.com		as per ex-post
T-61-6 (10-004-	6 F						

	Instrument	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	636,075.00	0	1	22.00	22.00	0
	Table 9 - Timings								

- 1	Tuesturiusens	Many Flanced Assentance 9 Evenution(s)	Many Flancod Descret 9 Descriptor (a)	Median Elapsed Acceptance & Execution(s)	Median Flanced Descret 9 Duccipion(s)
н	Instrument	Mean ciapsed Acceptance & Execution(s)	Mean ciapsed Request & Provision(s)	median ciapsed acceptance & execution(s)	median ciapsed Request & Provision(s)

	Tiloti dillett	rican Elapsed Acceptance & Execution(s)	Ficali Elapsea Request & Flovision(s)	Median Elapsed Acceptance & Execution(s)	riculan Elapsea Request & Flovision(s)
	Producer Accumulator	2,040.00	300.00	3,060.00	450.00
L					