

21 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
2020-01-21	Amius Limited	213800C1LRHXH05QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

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

Table 3 - Price Information

Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Consumer Accumulator		1			33.05	19:04:00	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	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://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 Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction Size exec	Median Transaction Size all	Designated Mkt.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	396,600.00	0	1	20.00	20.00	0

Table 9 - Timings

Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)
Consumer Accumulator	3,180.00	639.00	4,770.00	958.50

13 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
2020-02-13	Amius Limited	213800C1LRHXH05QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Financial Instrument	Instrument Classification	Currency
Exotic BO 600.00 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			31.10	13:00:00	30.00	RFQ	N/A	Voice	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Exotic	31.10		31.10	31.10

Table 5 - Cost Information

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

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction Size exec	Median Transaction Size all	Designated Mkt. Makers
Exotic	0	1	559,800.00	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	0.00	78,900.00	0.00	118,350.00

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	Sched. Auction Number	Sched. Auction Duration	Fail. Transactions	Fail. Transactions Number	Fail. Transactions Value
2020-02-19	Amius Limited	213800C1LRHXH05QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Financial Instrument	Instrument Classification	Currency
Exotic BO 600.00 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			30.40	10:38:00	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	30.40		30.40	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://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	2	729,600.00	0	2	20.00	20.00	0

Table 9 - Timings

Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)
Exotic	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 Number	Fail. Transactions Value
2020-03-12	Amius Limited	213800C1LJRHXHO5QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument														
Financial Instrument	Instrument Classification	Currency												
Exotic BO 600.00 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										

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

Table 6 - Likelihood of Execution														
Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction Size exec	Median Transaction Size all	Designated Mkt. Makers						
Exotic	1	1	241,200.00	0	1	15.00	15.00	0						

Table 9 - Timings														
Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)										
Exotic	360.00	1,920.00	540.00	2,880.00										

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 Number	Sched. Auction Duration	Fail. Transactions	Fail. Transactions Number	Fail. Transactions Value
2020-03-25	Amius Limited	213800C1LJRHXHO5QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Financial Instrument	Instrument Classification	Currency
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 Mode	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

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	Sched. Auction Number	Sched. Auction Duration	Fail. Transactions	Fail. Transactions Number	Fail. Transactions Value
2020-03-19	Amius Limited	213800C1LJRHXHO5QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Financial Instrument	Instrument Classification	Currency
Exotic BR 100000.00 USD lots	Exotic	USD

Table 3 - Price Information

Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Exotic		1			0.19	13:00:00	129.15	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	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

Instrument	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	2,500,344.00	0	1	129.15	129.15	0

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

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	Fail. Transactions Number	Fail. Transactions Value
2020-01-08	Amius Limited	213800C1LJRHXH05QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

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

Table 3 - Price Information

Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Consumer Accumulator		1			389.75	14:35:44	5.91	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	389.75	389.75	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://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	115,171.13	0	1	5.91	5.91	0

Table 9 - Timings

Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)
Consumer Accumulator	7,500.00	900.00	11,250.00	1,350.00

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	213800C1LJRHXH05QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

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

Table 3 - Price Information

Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Producer Accumulator		1			400.25	22:57:00	1.00	RFQ	N/A	Im	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Producer Accumulator	400.25	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://www.amius.com		as per ex-post

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction Size exec	Median Transaction Size all	Designated Mkt. Makers
Producer Accumulator	2	2	40,025.00	0	2	1.00	1.00	0

Table 9 - Timings

Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)
Producer Accumulator	360.00	8,818.00	540.00	13,226.00

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	213800C1LJRHXH05QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

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

Table 3 - Price Information

Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Consumer Accumulator		1			395.25	16:08:00	5.91	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	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	179.26	0	0	0.00	http://www.amius.com		as per ex-post

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction Size exec	Median Transaction Size all	Designated Mkt. Makers
Consumer Accumulator	1	2	1,653,396.38	0	2	41.96	41.96	0

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	92,918.00	480.00	92,918.00	510.00

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	Sched. Auction Number	Sched. Auction Duration	Fail. Transactions	Fail. Transactions Number	Fail. Transactions Value
2020-01-22	Amius Limited	213800C1LJRHXH05QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

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

Table 3 - Price Information

Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Producer Accumulator		1			400.00	21:30:00	2.00	RFQ	N/A	Im	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Producer Accumulator	400.00		400.00	400.00

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Producer Accumulator	4.63	0	0	0.00	http://www.amius.com		as per ex-post

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction Size exec	Median Transaction Size all	Designated Mkt. Makers
Producer Accumulator	1	1	40,000.00	0	1	2.00	2.00	0

Table 9 - Timings

Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)
Producer Accumulator		1,440.00	1,140.00	2,160.00

25 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
2020-01-25	Amius Limited	213800C1LJRHXH05QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

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

Table 3 - Price Information

Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Producer Accumulator		1			398.00	11:40:00	1.00	RFQ	N/A	Im	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Producer Accumulator	398.00		398.00	398.00

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Producer Accumulator	3.68	0	0	0.00	http://www.amius.com		as per ex-post

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction Size exec	Median Transaction Size all	Designated Mkt. Makers
Producer Accumulator	1	1	19,900.00	0	1	1.00	1.00	0

Table 9 - Timings

Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)
Producer Accumulator		480.00	360.00	720.00

28 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
2020-01-28	Amius Limited	213800C1LJRHXH05QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

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

Table 3 - Price Information

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

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Producer Accumulator	3.24	0	0	0.00	http://www.amius.com		as per ex-post

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction Size exec	Median Transaction Size all	Designated Mkt. Makers
Producer Accumulator	1	1	19,800.00	0	1	1.00	1.00	0

Table 9 - Timings

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

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	213800C1LJRHXHO5QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

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

Table 3 - Price Information

Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Consumer Accumulator		1			383.00	15:55:08	40.00	RFQ	N/A	Im	N/A
Producer Accumulator		1			390.50	16:54:54	2.00	RFQ	N/A	Im	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Consumer Accumulator	385.25		385.25	383.00
Producer Accumulator	390.50		390.50	390.50

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Consumer Accumulator	107.28	0	0	0.00	http://www.amius.com		as per ex-post
Producer Accumulator	6.65	0	0	0.00	http://www.amius.com		as per ex-post

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction Size exec	Median Transaction Size all	Designated Mkt. Makers
Consumer Accumulator	2	2	813,750.00			30.50	30.50	0
Producer Accumulator	1	1	39,050.00	0	1	2.00	2.00	0

Table 9 - Timings

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

As Of	Venue	LEI	Country of Authority	Mkt Segment	Mkt 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			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

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

Table 3 - Price Information

Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Producer Accumulator		1			393.50	20:02:58	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	393.50		393.50	393.50

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Producer Accumulator	2.79	0	0	0.00	http://www.amius.com		as per ex-post

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction Size exec	Median Transaction Size all	Designated Mkt. Makers
Producer Accumulator	1	1	19,675.00	0	1	1.00	1.00	0

Table 9 - Timings

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

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			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

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

Table 3 - Price Information

Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Exotic		1			382.00	13:00:00	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	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://www.amius.com		as per ex-post

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction Size exec	Median Transaction Size all	Designated Mkt. Makers
Exotic	1	1	382,000.00	0	1	20.00	20.00	0

Table 9 - Timings

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

21 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
2020-02-21	Amius Limited	213800C1LJRHXH05QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

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

Table 3 - Price Information

Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Consumer Accumulator		1			383.00	14:43:22	78.00	RFQ	N/A	Im	N/A
Producer Accumulator		1			382.00	17:34:18	1.00	RFQ	N/A	Im	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Consumer Accumulator	383.00		383.00	383.00
Producer Accumulator	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	261.78	0	0	0.00	http://www.amius.com		as per ex-post
Producer Accumulator	2.02	0	0	100.00	http://www.amius.com		as per ex-post

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction Size exec	Median Transaction Size all	Designated Mkt. Makers
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	Fail. Transactions Number	Fail. Transactions Value
2020-02-24	Amius Limited	213800C1LJRHXH05QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

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

Table 3 - Price Information

Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Producer Accumulator		1			380.75	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

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Producer Accumulator	57.62	0	0	0.00	http://www.amius.com		as per ex-post

Table 6 - Likelihood of Execution

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

Table 9 - Timings

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

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 Value
2020-02-25	Amius Limited	213800C1LJRHXH05QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

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

Table 3 - Price Information

Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Consumer Accumulator		1			380.00	17:46:33	12.00	RFQ	N/A	Email	N/A
Producer Accumulator		1			382.00	23:12:00	0.76	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	380.00		380.00	380.00
Producer Accumulator	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://www.amius.com		as per ex-post
Producer Accumulator	2.28	0	0	0.00	http://www.amius.com		as per ex-post

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction Size exec	Median Transaction Size all	Designated Mkt. Makers
Consumer Accumulator	1	1	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	630.00
Producer Accumulator		660.00	1,140.00	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	Fail. Transactions Number	Fail. Transactions Value
2020-03-02	Amius Limited	213800C1LJRHXH05QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

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

Table 3 - Price Information

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

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Producer Accumulator	9.80	0	0	0.00	http://www.amius.com		as per ex-post

Table 6 - Likelihood of Execution

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

Table 9 - Timings

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

03 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
2020-03-03	Amius Limited	213800C1LJRHXH05QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Financial Instrument	Instrument Classification	Currency
Consumer Accumulator 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	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	380.75		380.75	380.75
Producer Accumulator	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://www.amius.com		as per ex-post
Producer Accumulator	14.97	0	0	0.00	http://www.amius.com		as per ex-post

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction Size exec	Median Transaction Size all	Designated Mkt. Makers
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	213800C1LJRHXH05QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

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

Table 3 - Price Information

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

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Consumer Accumulator	66.53	0	0	0.00	http://www.amius.com		as per ex-post

Table 6 - Likelihood of Execution

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

Table 9 - Timings

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

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	Sched. Auction Number	Sched. Auction Duration	Fail. Transactions	Fail. Transactions Number	Fail. Transactions Value
2020-03-05	Amius Limited	213800C1LJRHXH05QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

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

Table 3 - Price Information

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			379.00	10:45:09	39.00	RFQ	N/A	Im	N/A
Consumer Accumulator		1			379.00	13:39:40	39.00	RFQ	N/A	Im	N/A
Consumer Accumulator		1			378.25	17:47:41	117.00	RFQ	N/A	Im	N/A
Consumer Accumulator	09:30:00	1	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	380.78	379.27	378.25	384.75

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Consumer Accumulator	659.55	0	0	0.00	http://www.amius.com		as per ex-post

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction Size exec	Median Transaction Size all	Designated Mkt. Makers
Consumer Accumulator	8	8	5,611,950.00	0	8	23.50	23.50	0

Table 9 - Timings

Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)
Consumer Accumulator	7,147.00	457.00	3,780.00	360.00

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	213800C1LJRHXH05QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

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

Table 3 - Price Information

Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Producer Accumulator		1			384.00	21:03:00	2.00	RFQ	N/A	Im	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Producer Accumulator	384.00	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	5.52	0	0	0.00	http://www.amius.com		as per ex-post

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction Size exec	Median Transaction Size all	Designated Mkt. Makers
Producer Accumulator	1	1	38,400.00	0	1	2.00	2.00	0

Table 9 - Timings

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

09 Mar 2020

Table 1 - Execution Venue

As Of	Venue	LEI	Country of Authority	Mkt Segment	Mkt Segment Identifier	Outages	Outage number	Outage Avg. Duration	Sched. Auction	Sched. Auction Number	Sched. Auction Duration	Fail. Transactions	Fail. Transactions Number	Fail. Transactions Value
2020-03-09	Amius Limited	213800C1LJRHXH05QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

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

Table 3 - Price Information

Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Consumer Accumulator		1			372.00	13:54:21	38.00	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	372.00	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	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	706,800.00	0	1	38.00	38.00	0

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	LEI	Country of Authority	Mkt Segment	Mkt 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	213800C1LJRHXH05QC19	United Kingdom				0	0				0	0	0

Table 2 - Type of Financial Instrument

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

Table 3 - Price Information

Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Consumer Accumulator		1			376.25	12:48:24	78.00	RFQ	N/A	Im	N/A
Consumer Accumulator		1			375.00	17:34:52	39.00	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	375.63		375.63	376.25

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Consumer Accumulator	356.76	0	0	0.00	http://www.amius.com		as per ex-post

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction Size exec	Median Transaction Size all	Designated Mkt. Makers
Consumer Accumulator	2	2	2,934,750.00	0	2	58.50	58.50	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	1,740.00		1,410.00	2,070.00

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 Number	Sched. Auction Duration	Fail. Transactions	Fail. Transactions Number	Fail. Transactions Value
2020-03-11	Amius Limited	213800C1LJRHXH05QC19	United Kingdom				0	0				0	0	0

Table 2 - Type of Financial Instrument

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

Table 3 - Price Information

Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Consumer Accumulator		1			379.00	14:26:10	19.68	RFQ	N/A	Email	N/A
Producer Accumulator	13:30:00	1	379.25	436,137.50					N/A	Voice	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Consumer Accumulator	379.00		379.00	379.00
Producer Accumulator	379.25		379.25	379.25

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Consumer Accumulator	33.90	0	0	0.00	http://www.amius.com		as per ex-post
Producer Accumulator	42.35	0	0	0.00	http://www.amius.com		as per ex-post

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction Size exec	Median Transaction Size all	Designated Mkt. Makers
Consumer Accumulator	1	1	372,936.00	0	1	19.68	19.68	0
Producer Accumulator	1	1	436,137.50	0	1	23.00	23.00	0

Table 9 - Timings

Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)
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	LEI	Country of Authority	Mkt Segment	Mkt 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	213800C1LJRHXH05QC19	United Kingdom				0	0				0	0	0

Table 2 - Type of Financial Instrument

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

Table 3 - Price Information

Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Consumer Accumulator		1			372.75	13:35:11	78.00	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	372.75		372.75	372.75

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Consumer Accumulator	164.48	0	0	0.00	http://www.amius.com		as per ex-post

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction Size exec	Median Transaction Size all	Designated Mkt. Makers
Consumer Accumulator	1	1	1,453,725.00	0	1	78.00	78.00	0

Table 9 - Timings

Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)
Consumer Accumulator	2,100.00	660.00	3,150.00	990.00

16 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
2020-03-16	Amius Limited	213800C1LJRHXH05QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Financial Instrument	Instrument Classification	Currency
Consumer Accumulator 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			371.75	18:25:20	39.36	RFQ	N/A	Email	N/A
Producer Accumulator		1			368.75	19:50:00	2.00	RFQ	N/A	Im	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Consumer Accumulator	371.75		371.75	371.75
Producer Accumulator	376.38		376.38	368.75
				384.00

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Consumer Accumulator	78.32	0	0	1,476.00	http://www.amius.com		as per ex-post
Producer Accumulator	11.40	0	0	0.00	http://www.amius.com		as per ex-post

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction Size exec	Median Transaction Size all	Designated Mkt. Makers
Consumer Accumulator	1	1	731,604.00	0	1	39.36	39.36	0
Producer Accumulator	2	2	76,800.00	0	2	2.00	2.00	0

Table 9 - Timings

Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)
Consumer Accumulator		540.00		12,780.00
Producer Accumulator		420.00		420.00
			810.00	19,170.00
			630.00	630.00

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 Number	Sched. Auction Duration	Fail. Transactions	Fail. Transactions Number	Fail. Transactions Value
2020-03-18	Amius Limited	213800C1LJRHXH05QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

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

Table 3 - Price Information

Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Producer Accumulator		1			359.00	18:47:00	1.50	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	358.38		357.90	357.75
				359.00

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Producer Accumulator	26.77	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	2	227,086.13	0	2	6.35	6.35	0

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	412.00

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	213800C1LJRHXH05QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

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

Table 3 - Price Information

Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Producer Accumulator		1			363.50	23:23:00	2.00	RFQ	N/A	Im	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Producer Accumulator	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 (%)
Producer Accumulator	12.12	0	0	0.00	http://www.amius.com		as per ex-post

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction Size exec	Median Transaction Size all	Designated Mkt. Makers
Producer Accumulator	2	2	72,700.00	0	2	2.00	2.00	0

Table 9 - Timings

Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)
Producer Accumulator		2,220.00		147.00
			3,330.00	211.00

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			0	0	0				0	0	0

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

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction Size exec	Median Transaction Size all	Designated Mkt. Makers
Consumer Accumulator	1	1	1,706,625.00	0	1	185.00	185.00	0

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	34,920.00	1,170.00	52,380.00

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	Fail. Transactions Number	Fail. Transactions Value
2020-01-14	Amius Limited	213800C1LJRHXH05QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

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

Table 3 - Price Information

Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Producer Accumulator		1			2,657.00	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

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Producer Accumulator	79.75	0	0	0.00	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	555,885.72	0	1	20.00	20.00	0

Table 9 - Timings

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

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 Number	Sched. Auction Duration	Fail. Transactions	Fail. Transactions Number	Fail. Transactions Value
2020-01-31	Amius Limited	213800C1LJRHXH05QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

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

Table 3 - Price Information

Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Consumer Accumulator		1			2,795.00	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

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

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction Size exec	Median Transaction Size all	Designated Mkt. Makers
Consumer Accumulator	1	1	2,795,000.00	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	780.00	6,840.00	1,170.00	10,260.00

11 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
2020-02-11	Amius Limited	213800C1LJRHXH05QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Financial Instrument	Instrument Classification	Currency
Consumer Accumulator 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			2,908.00	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

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://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	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

As Of	Venue	LEI	Country of Authority	Mkt Segment	Mkt 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	213800C1LJRHXH05QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

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

Table 3 - Price Information

Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Consumer Accumulator		1			2,740.00	14:38:00	7.00	RFQ	N/A	Im	N/A
Consumer Accumulator		1			2,733.00	16:37:00	7.00	RFQ	N/A	Im	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Consumer Accumulator	2,739.00	2,740.52	2,733.00	2,744.00

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Consumer Accumulator	66.69	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	3	1,165,430.00	0	3	7.00	7.00	0

Table 9 - Timings

Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)
Consumer Accumulator	7,020.00	380.00	3,870.00	450.00

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 Number	Sched. Auction Duration	Fail. Transactions	Fail. Transactions Number	Fail. Transactions Value
2020-02-28	Amius Limited	213800C1LJRHXH05QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

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

Table 3 - Price Information

Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Consumer Accumulator		1			2,574.00	10:27:00	23.80	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	2,571.50	2,571.50	2,569.00	2,574.00

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Consumer Accumulator	88.80	0	0	0.00	http://www.amius.com		as per ex-post

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction Size exec	Median Transaction Size all	Designated Mkt. Makers
Consumer Accumulator	2	2	1,222,844.00	0	2	23.80	23.80	0

Table 9 - Timings

Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)
Consumer Accumulator	660.00	120.00	960.00	180.00

03 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
2020-03-03	Amius Limited	213800C1LJRHXH05QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Financial Instrument	Instrument Classification	Currency
Consumer Accumulator 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			2,501.00	13:06:02	17.50	RFQ	N/A	Im	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Consumer Accumulator	2,501.00	2,501.00	2,501.00	2,501.00

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Consumer Accumulator	34.15	0	0	0.00	http://www.amius.com		as per ex-post

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction Size exec	Median Transaction Size all	Designated Mkt. Makers
Consumer Accumulator	1	1	437,675.00	0	1	17.50	17.50	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	10,980.00	360.00	16,470.00	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	Sched. Auction Number	Sched. Auction Duration	Fail. Transactions	Fail. Transactions Number	Fail. Transactions Value
2020-03-04	Amius Limited	213800C1LRHXHO5QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

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

Table 3 - Price Information

Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Consumer Accumulator		1			2,649.00	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
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://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	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 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
2020-03-05	Amius Limited	213800C1LRHXHO5QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

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

Table 3 - Price Information

Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Consumer Accumulator		1			2,620.00	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

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://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	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	213800C1LRHXHO5QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

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

Table 3 - Price Information

Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Consumer Accumulator		1			2,585.00	13:03:55	10.50	RFQ	N/A	Im	N/A
Consumer Accumulator		1			2,585.00	13:33:55	16.00	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	2,577.50	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 (%)
Consumer Accumulator	79.89	0	0	0.00	http://www.amius.com		as per ex-post

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction Size exec	Median Transaction Size all	Designated Mkt. Makers
Consumer Accumulator	4	4	1,231,687.50	0	4	7.88	7.88	0

Table 9 - Timings

Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)
Consumer Accumulator	5,670.00	2,040.00	6,690.00	1,530.00

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	213800C1LJRHXH05QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

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

Table 3 - Price Information

Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Consumer Accumulator		1			2,560.00	12:06:51	15.50	RFQ	N/A	Im	N/A
Consumer Accumulator		1			2,570.00	14:48:22	9.50	RFQ	N/A	Im	N/A
Consumer Accumulator	15:30:00	1	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
				2,570.00

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Consumer Accumulator	181.38	0	0	0.00	http://www.amius.com		as per ex-post

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction Size exec	Median Transaction Size all	Designated Mkt. Makers
Consumer Accumulator	4	4	1,846,080.00	0	4	12.50	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)
Consumer Accumulator	900.00	165.00	630.00	210.00

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 Value
2020-03-17	Amius Limited	213800C1LJRHXH05QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

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

Table 3 - Price Information

Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Consumer Accumulator		1			2,273.00	13:53:39	25.25	RFQ	N/A	Im	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
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	55.16	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	571,330.00	0	1	25.25	25.25	0

Table 9 - Timings

Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)
Consumer Accumulator	60.00	480.00	90.00	720.00

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	Sched. Auction Number	Sched. Auction Duration	Fail. Transactions	Fail. Transactions Number	Fail. Transactions Value
2020-03-19	Amius Limited	213800C1LJRHXH05QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

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

Table 3 - Price Information

Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Consumer Accumulator		1			2,227.00	10:20:26	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	2,227.00		2,227.00	2,227.00

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Consumer Accumulator	220.99	0	0	0.00	http://www.amius.com		as per ex-post

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction Size exec	Median Transaction Size all	Designated Mkt. Makers
Consumer Accumulator	1	1	2,227,000.00	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	1,020.00	60.00	1,530.00	90.00

20 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
2020-03-20	Amius Limited	213800C1LJRHXH05QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

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

Table 3 - Price Information

Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Producer Accumulator		1			2,206.00	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

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Producer Accumulator	10.58	0	0	0.00	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	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

CT

16 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
2020-01-16	Amius Limited	213800C1LJRHXH05QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Financial Instrument	Instrument Classification	Currency
Exotic CT 500.00 USD lots	Exotic	USD

Table 3 - Price Information

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

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://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	1,850,910.00	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

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 Number	Sched. Auction Duration	Fail. Transactions	Fail. Transactions Number	Fail. Transactions Value
2020-02-28	Amius Limited	213800C1LJRHXH05QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Financial Instrument	Instrument Classification	Currency
Exotic CT 500.00 USD lots	Exotic	USD

Table 3 - Price Information

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

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction Size exec	Median Transaction Size all	Designated Mkt. Makers
Exotic	1	1	2,309,170.00	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

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	Fail. Transactions Number	Fail. Transactions Value
2020-01-13	Amius Limited	213800C1LJRHXHO5QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Financial Instrument	Instrument Classification	Currency
Exotic EC 125000.00 USD lots	Exotic	USD

Table 3 - Price Information

Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Exotic		1			1.12	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

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Exotic	12.79	0	0	0.00	http://www.amius.com		as per ex-post

Table 6 - Likelihood of Execution

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

07 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
2020-01-07	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 / Offer
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

Table 5 - Cost Information

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

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction Size exec	Median Transaction Size all	Designated Mkt. Makers
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	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	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			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
Producer Accumulator	122.21		122.49	120.94

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://www.amius.com		as per ex-post
Producer Accumulator	101.02	0	0	0.00	http://www.amius.com		as per ex-post

Table 6 - Likelihood of Execution

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

Table 9 - Timings

Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)
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	Fail. Transactions Number	Fail. Transactions Value
2020-01-09	Amius Limited	213800C1LRHXHO5QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

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

Table 3 - Price Information

Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Consumer Accumulator		1			121.05	15:44:35	15.00	RFQ	N/A	Im	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Consumer Accumulator	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://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	680,906.25		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		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	Fail. Transactions Number	Fail. Transactions Value
2020-01-10	Amius Limited	213800C1LRHXHO5QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

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

Table 3 - Price Information

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

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Exotic	9.33	0	0	0.00	http://www.amius.com		as per ex-post

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction Size exec	Median Transaction Size all	Designated Mkt. Makers
Exotic	1	1	1,132,500.00		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)
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	Fail. Transactions Number	Fail. Transactions Value
2020-01-13	Amius Limited	213800C1LRHXHO5QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

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

Table 3 - Price Information

Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Producer Accumulator		1			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		118.35	118.25
				118.75

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Producer Accumulator	88.40	0	0	0.00	http://www.amius.com		as per ex-post

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction Size exec	Median Transaction Size all	Designated Mkt. Makers
Producer Accumulator	2	2	1,109,531.25		0	2	12.50	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	300.00
				330.00

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	Fail. Transactions Number	Fail. Transactions Value
2020-01-14	Amius Limited	213800C1LJRHXH05QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

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

Table 3 - Price Information

Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Producer Accumulator		1			114.05	16:24:35	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	115.78		115.80	114.05
				117.50

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Producer Accumulator	132.02	0	0	0.00	http://www.amius.com		as per ex-post

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction Size exec	Median Transaction Size all	Designated Mkt. Makers
Producer Accumulator	1	2	1,736,625.00	0	2	20.00	20.00	0

Table 9 - Timings

Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)
Producer Accumulator	37,050.00	690.00	37,590.00	840.00

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	Sched. Auction Number	Sched. Auction Duration	Fail. Transactions	Fail. Transactions Number	Fail. Transactions Value
2020-01-15	Amius Limited	213800C1LJRHXH05QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

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

Table 3 - Price Information

Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Exotic		1			116.80	14:12:24	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	116.80		116.80	116.80

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Exotic	26.40	0	0	0.00	http://www.amius.com		as per ex-post

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction Size exec	Median Transaction Size all	Designated Mkt. Makers
Exotic	1	1	876,000.00	0	1	20.00	20.00	0

Table 9 - Timings

Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)
Exotic	660.00	480.00	990.00	720.00

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
2020-01-17	Amius Limited	213800C1LJRHXH05QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

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

Table 3 - Price Information

Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Producer Accumulator		1			114.00	15:42:01	25.00	RFQ	N/A	Email	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Producer Accumulator	114.05		114.05	114.00
				114.10

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Producer Accumulator	69.60	0	0	0.00	http://www.amius.com		as per ex-post

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction Size exec	Median Transaction Size all	Designated Mkt. Makers
Producer Accumulator	2	2	2,138,437.50	0	2	25.00	25.00	0

Table 9 - Timings

Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)
Producer Accumulator	2,190.00	4,140.00	2,820.00	6,210.00

23 Jan 2020

Table 1 - Execution Venue

As Of	Venue	LEI	Country of Authority	Mkt Segment	Mkt Segment Identifier	Outages	Outage number	Outage Avg. Duration	Sched. Auction	Sched. Auction Number	Sched. Auction Duration	Fail. Transactions	Fail. Transactions Number	Fail. Transactions Value
2020-01-23	Amius Limited	213800C1LJRHXH05QC19	United Kingdom				0	0	0			0	0	0

Table 2 - Type of Financial Instrument

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

Table 3 - Price Information

Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Producer Accumulator		1			113.50	09:45:47	50.00	RFQ	N/A	Email	N/A
Producer Accumulator		1			113.50	13:53:50	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	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	124.85	0	0	1,875.00	http://www.amius.com		as per ex-post

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction Size exec	Median Transaction Size all	Designated Mkt. Makers
Producer Accumulator	0	2	4,256,250.00	0	2	50.00	50.00	0

Table 9 - Timings

Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)
Producer Accumulator		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 Value
2020-01-27	Amius Limited	213800C1LJRHXH05QC19	United Kingdom				0	0	0			0	0	0

Table 2 - Type of Financial Instrument

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

Table 3 - Price Information

Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Producer Accumulator		1			108.80	17:52:10	25.00	RFQ	N/A	Im	N/A

Table 4 - Price Information

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

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction Size exec	Median Transaction Size all	Designated Mkt. Makers
Producer Accumulator	2	2	2,040,000.00	0	2	25.00	25.00	0

Table 9 - Timings

Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)
Producer Accumulator		660.00	2,220.00	990.00
				3,330.00

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 Number	Sched. Auction Duration	Fail. Transactions	Fail. Transactions Number	Fail. Transactions Value
2020-01-29	Amius Limited	213800C1LJRHXH05QC19	United Kingdom				0	0	0			0	0	0

Table 2 - Type of Financial Instrument

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

Table 3 - Price Information

Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Producer Accumulator		1			105.35	15:06:01	25.00	RFQ	N/A	Email	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Producer Accumulator	105.35		105.35	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://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	987,656.25	0	1	25.00	25.00	0

Table 9 - Timings

Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)
Producer Accumulator		2,520.00	420.00	3,780.00
				630.00

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 Number	Sched. Auction Duration	Fail. Transactions	Fail. Transactions Number	Fail. Transactions Value
2020-01-30	Amius Limited	213800C1LJRHXH05QC19	United Kingdom				0	0	0			0	0	0

Table 2 - Type of Financial Instrument

Financial Instrument	Instrument Classification	Currency
Producer Accumulator 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	103.70	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 / Modified	Median Transaction Size exec	Median Transaction Size all	Designated Mkt. Makers
Producer Accumulator	0	2	233,325.00	0	2	3.50	3.50	0

Table 9 - Timings

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

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 Number	Sched. Auction Duration	Fail. Transactions	Fail. Transactions Number	Fail. Transactions Value
2020-01-31	Amius Limited	213800C1LJRHXH05QC19	United Kingdom				0	0	0			0	0	0

Table 2 - Type of Financial Instrument

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

Table 3 - Price Information

Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Producer Accumulator		1			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	468.75	http://www.amius.com		as per ex-post

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction Size exec	Median Transaction Size all	Designated Mkt. Makers
Producer Accumulator	1	2	1,104,600.00	0	2	14.00	14.00	0

Table 9 - Timings

Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)
Producer Accumulator	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	Sched. Auction Number	Sched. Auction Duration	Fail. Transactions	Fail. Transactions Number	Fail. Transactions Value
2020-02-03	Amius Limited	213800C1LJRHXH05QC19	United Kingdom				0	0	0			0	0	0

Table 2 - Type of Financial Instrument

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

Table 3 - Price Information

Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Exotic		1			112.95	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	14:38:42	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

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://www.amius.com		as per ex-post
Exotic	131.33	0	0	468.75	http://www.amius.com		as per ex-post

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction Size exec	Median Transaction Size all	Designated Mkt. Makers
Consumer Accumulator	1	1	949,218.75	0	1	25.00	25.00	0
Exotic	1	2	11,919,487.50	0	2	142.00	142.00	0

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	960.00	630.00	1,440.00
Exotic	480.00	2,250.00	690.00	2,730.00

04 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
2020-02-04	Amius Limited	213800C1LRHXHO5QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

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

Table 3 - Price Information

Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Exotic		1			101.90	13:28:36	47.00	RFQ	N/A	Im	N/A
Consumer Accumulator		1			100.45	18:28:03	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	100.45		100.45	100.45
Exotic	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://www.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	213800C1LRHXHO5QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

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

Table 3 - Price Information

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

Table 6 - Likelihood of Execution

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

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

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	Sched. Auction Number	Sched. Auction Duration	Fail. Transactions	Fail. Transactions Number	Fail. Transactions Value
2020-02-07	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 / Offer
Exotic		1			103.20	13:44:20	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	103.20		103.20	103.20

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Exotic	7.18	0	0	0.00	http://www.amius.com		as per ex-post

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction Size exec	Median Transaction Size all	Designated Mkt. Makers
Exotic	1	1	387,000.00	0	1	10.00	10.00	0

Table 9 - Timings

Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)
Exotic		240.00	0.00	360.00

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	Sched. Auction Number	Sched. Auction Duration	Fail. Transactions	Fail. Transactions Number	Fail. Transactions Value
2020-02-10	Amius Limited	213800C1LJRHXHO5QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

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

Table 3 - Price Information

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

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://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	307,500.00	0	1	8.00	8.00	0

Table 9 - Timings

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

11 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
2020-02-11	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 / 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

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

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction Size exec	Median Transaction Size all	Designated Mkt. Makers
Exotic	1	1	1,569,750.00	0	1	40.00	40.00	0

Table 9 - Timings

Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)
Exotic		780.00	3,900.00	1,170.00

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 Number	Sched. Auction Duration	Fail. Transactions	Fail. Transactions Number	Fail. Transactions Value
2020-02-12	Amius Limited	213800C1LJRHXH05QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Financial Instrument	Instrument Classification	Currency
Consumer Accumulator 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			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
Exotic	110.25	110.25	110.25	110.25
Producer Accumulator	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://www.amius.com		as per ex-post
Exotic	76.92	0	0	0.00	http://www.amius.com		as per ex-post
Producer Accumulator	15.04	0	0	0.00	http://www.amius.com		as per ex-post

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction Size exec	Median Transaction Size all	Designated Mkt. Makers
Consumer Accumulator	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 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	213800C1LJRHXH05QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

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

Table 3 - Price Information

Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Producer Accumulator		1			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
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://www.amius.com		as per ex-post
Producer Accumulator	45.60	0	0	150.00	http://www.amius.com		as per ex-post

Table 6 - Likelihood of Execution

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

Table 9 - Timings

Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)
Exotic	0.00	120.00	0.00	180.00
Producer Accumulator	17,940.00	840.00	540.00	270.00

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			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

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

Table 3 - Price Information

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

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Exotic	18.37	0	0	187.50	http://www.amius.com		as per ex-post
Producer Accumulator	48.93	0	0	93.75	http://www.amius.com		as per ex-post

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction Size exec	Median Transaction Size all	Designated Mkt. Makers
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 Value
2020-02-18	Amius Limited	213800C1LJRHXHO5QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

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

Table 3 - Price Information

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

Table 6 - Likelihood of Execution

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

Table 9 - Timings

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

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	Sched. Auction Number	Sched. Auction Duration	Fail. Transactions	Fail. Transactions Number	Fail. Transactions Value
2020-02-19	Amius Limited	213800C1LJRHXH05QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

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

Table 3 - Price Information

Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Producer Accumulator		1			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
Producer Accumulator	108.40		108.54	107.70
				110.90

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://www.amius.com		as per ex-post
Producer Accumulator	31.46	0	0	0.00	http://www.amius.com		as per ex-post

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction Size exec	Median Transaction Size all	Designated Mkt. Makers
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
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 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	213800C1LJRHXH05QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

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

Table 3 - Price Information

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

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Exotic	108.63		108.88	107.20
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://www.amius.com		as per ex-post
Producer Accumulator	68.25	0	0	0.00	http://www.amius.com		as per ex-post

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction Size exec	Median Transaction Size all	Designated Mkt. Makers
Exotic	2	2	489,881.25	0	2	6.00	6.00	0
Producer Accumulator	5	5	898,500.00	0	5	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)
Exotic	210.00		390.00	300.00
Producer Accumulator	612.00		204.00	1,080.00
				270.00

26 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
2020-02-26	Amius Limited	213800C1LJRHXHO5QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Financial Instrument	Instrument Classification	Currency
Consumer Accumulator KC 375.00 USD lots	Consumer Accumulator	USD
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
Exotic	110.10		110.09	110.15
Producer Accumulator	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://www.amius.com		as per ex-post
Exotic	47.36	0	0	468.75	http://www.amius.com		as per ex-post
Producer Accumulator	35.16	0	0	468.75	http://www.amius.com		as per ex-post

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction Size exec	Median Transaction Size all	Designated Mkt. Makers
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		720.00
Exotic		420.00		720.00
Producer Accumulator		120.00		180.00

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			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

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

Table 3 - Price Information

Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Exotic		1			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
Producer Accumulator	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://www.amius.com		as per ex-post
Producer Accumulator	9.64	0	0	0.00	http://www.amius.com		as per ex-post

Table 6 - Likelihood of Execution

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

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
Producer Accumulator		4,500.00		6,750.00

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 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	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	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	111.75		111.75	111.75

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Producer Accumulator	13.35	0	0	0.00	http://www.amius.com		as per ex-post

Table 6 - Likelihood of Execution

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

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
2020-03-02	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
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
Producer Accumulator	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://www.amius.com		as per ex-post
Producer Accumulator	18.37	0	0	187.50	http://www.amius.com		as per ex-post

Table 6 - Likelihood of Execution

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

Table 9 - Timings

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

03 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
2020-03-03	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
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
Producer Accumulator	120.61		120.65	119.80

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://www.amius.com		as per ex-post
Producer Accumulator	44.00	0	0	318.75	http://www.amius.com		as per ex-post

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction Size exec	Median Transaction Size all	Designated Mkt. Makers
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	210.00
Producer Accumulator		3,090.00	540.00	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	Sched. Auction	Sched. Auction Number	Sched. Auction Duration	Fail. Transactions	Fail. Transactions Number	Fail. Transactions Value
2020-03-04	Amius Limited	213800C1LJRHXHO5QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

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

Table 3 - Price Information

Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Consumer Accumulator		1			122.10	15:41:57	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	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://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	549,450.00	0	1	12.00	12.00	0

Table 9 - Timings

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

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	213800C1LJRHXH05QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Financial Instrument	Instrument Classification	Currency
Consumer Accumulator KC 375.00 USD lots	Consumer Accumulator	USD
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	Url	Rebates	Value of Costs (%)
Consumer Accumulator	27.98	0	0	0.00	http://www.amius.com		as per ex-post
Exotic	14.64	0	0	0.00	http://www.amius.com		as per ex-post
Producer Accumulator	58.20	0	0	0.00	http://www.amius.com		as per ex-post

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction Size exec	Median Transaction Size all	Designated Mkt. Makers
Consumer Accumulator	2	2	1,217,250.00	0		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. Duration	Sched. Auction	Sched. Auction Number	Sched. Auction Duration	Fail. Transactions	Fail. Transactions Number	Fail. Transactions Value
2020-03-09	Amius Limited	213800C1LJRHXH05QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

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

Table 3 - Price Information

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

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction Size exec	Median Transaction Size all	Designated Mkt. Makers
Producer Accumulator	4	4	1,688,193.75	0	4	8.50	8.50	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	1,320.00	1,830.00	360.00	1,440.00

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	213800C1LJRHXH05QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

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

Table 3 - Price Information

Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Producer Accumulator		1			115.75	15:09:40	5.00	RFQ	N/A	Email	N/A
Producer Accumulator		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://www.amius.com		as per ex-post

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction Size exec	Median Transaction Size all	Designated Mkt. Makers
Producer Accumulator	2	2	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 number	Outage Avg. Duration	Sched. Auction	Sched. Auction Number	Sched. Auction Duration	Fail. Transactions	Fail. Transactions Number	Fail. Transactions Value
2020-03-11	Amius Limited	213800C1LJRHXH05QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Financial Instrument	Instrument Classification	Currency
Consumer Accumulator 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://www.amius.com		as per ex-post
Exotic	15.07	0	0	281.25	http://www.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

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	12,960.00	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

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 Number	Fail. Transactions Value
2020-03-12	Amius Limited	213800C1LJRHXH05QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Financial Instrument	Instrument Classification	Currency
Consumer Accumulator 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
Exotic	109.10		109.10	109.10
Producer Accumulator	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://www.amius.com		as per ex-post
Exotic	20.66	0	0	0.00	http://www.amius.com		as per ex-post
Producer Accumulator	16.19	0	0	0.00	http://www.amius.com		as per ex-post

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction Size exec	Median Transaction Size all	Designated Mkt. Makers
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	450.00
Producer Accumulator		180.00	120.00	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	213800C1LJRHXH05QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

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

Table 3 - Price Information

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

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Producer Accumulator	18.25	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	486,000.00	0	1	12.00	12.00	0

Table 9 - Timings

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

16 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
2020-03-16	Amius Limited	213800C1LJRHXHO5QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

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

Table 3 - Price Information

Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Producer Accumulator		1			105.65	13:38:02	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	105.65		105.65	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	0.00	http://www.amius.com		as per ex-post

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction Size exec	Median Transaction Size all	Designated Mkt. Makers
Producer Accumulator	1	1	237,712.50	0	1	6.00	6.00	0

Table 9 - Timings

Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)
Producer Accumulator		480.00	780.00	720.00

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 Number	Sched. Auction Duration	Fail. Transactions	Fail. Transactions Number	Fail. Transactions Value
2020-03-18	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 / Offer
Exotic		1			106.75	16:39:48	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	107.63		107.56	108.50

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Exotic	34.27	0	0	375.00	http://www.amius.com		as per ex-post

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction Size exec	Median Transaction Size all	Designated Mkt. Makers
Exotic	2	2	1,492,312.50	0	2	18.50	18.50	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		4,110.00	7,530.00	4,350.00

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	Sched. Auction Number	Sched. Auction Duration	Fail. Transactions	Fail. Transactions Number	Fail. Transactions Value
2020-03-19	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
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			112.40	16:49:56	12.00	RFQ	N/A	Email	N/A
Exotic		1			112.65	17:25:53	10.00	RFQ	N/A	Email	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Exotic	112.65		112.65	112.65
Producer Accumulator	112.40		112.40	112.40

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Exotic	11.48	0	0	187.50	http://www.amius.com		as per ex-post
Producer Accumulator	22.39	0	0	225.00	http://www.amius.com		as per ex-post

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction Size exec	Median Transaction Size all	Designated Mkt. Makers
Exotic	1	1	422,437.50	0	1	10.00	10.00	0
Producer Accumulator	1	1	505,800.00	0	1	12.00	12.00	0

Table 9 - Timings

Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)
Exotic		180.00	420.00	270.00
Producer Accumulator		180.00	0.00	270.00

20 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
2020-03-20	Amius Limited	213800C1LJRHXH05QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

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

Table 3 - Price Information

Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Consumer Accumulator		1			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
Exotic	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://www.amius.com		as per ex-post
Exotic	19.37	0	0	0.00	http://www.amius.com		as per ex-post

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction Size exec	Median Transaction Size all	Designated Mkt. Makers
Consumer Accumulator	2	2	1,303,875.00			2	15.00	0
Exotic	1	1	651,937.50		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)
Consumer Accumulator		831.00	489.00	729.00
Exotic		816.00	504.00	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	213800C1LJRHXH05QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Financial Instrument	Instrument Classification	Currency
Consumer Accumulator KC 375.00 USD lots	Consumer Accumulator	USD
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
Exotic	124.20		124.20	124.20
Producer Accumulator	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://www.amius.com		as per ex-post
Exotic	13.80	0	0	243.75	http://www.amius.com		as per ex-post
Producer Accumulator	11.71	0	0	112.50	http://www.amius.com		as per ex-post

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction Size exec	Median Transaction Size all	Designated Mkt. Makers
Consumer Accumulator	2	2	1,210,950.00			2	13.00	0
Exotic	1	1	605,475.00		0	1	13.00	0
Producer Accumulator	1	1	280,012.50		0	1	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		540.00	360.00	540.00
Exotic		540.00	360.00	540.00
Producer Accumulator		360.00	60.00	90.00

26 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
2020-03-26	Amius Limited	213800C1LJRHXH05QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

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

Table 3 - Price Information

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

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Exotic	59.98	0	0	0.00	http://www.amius.com		as per ex-post

Table 6 - Likelihood of Execution

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

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	213800C1LJRHXH05QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

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

Table 3 - Price Information

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

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

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction Size exec	Median Transaction Size all	Designated Mkt. Makers
Exotic	1	1	907,125.00	0	1	20.00	20.00	0

Table 9 - Timings

Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)
Exotic	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 Number	Sched. Auction Duration	Fail. Transactions	Fail. Transactions Number	Fail. Transactions Value
2020-03-30	Amius Limited	213800C1LJRHXH05QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Financial Instrument	Instrument Classification	Currency
Producer Accumulator 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			119.85	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	Highest Executed Price
Producer Accumulator	119.85		119.85	119.85

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Producer Accumulator	18.66	0	0	0.00	http://www.amius.com		as per ex-post

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction Size exec	Median Transaction Size all	Designated Mkt. Makers
Producer Accumulator	1	1	224,718.75	0	1	5.00	5.00	0

Table 9 - Timings

Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)
Producer Accumulator	240.00	960.00	360.00	1,440.00

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	0				0	0	0

Table 2 - Type of Financial Instrument

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

Table 3 - Price Information

Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Producer Accumulator		1			3,091.00	19:18:04	110.00	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	3,091.00		3,091.00	3,091.00

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Producer Accumulator	1,178.10	0	0	0.00	http://www.amius.com		as per ex-post

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction Size exec	Median Transaction Size all	Designated Mkt. Makers
Producer Accumulator	0	1	8,500,250.00	0	1	110.00	110.00	0

Table 9 - Timings

Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)
Producer Accumulator		2,220.00	360.00	3,330.00
				540.00

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 Number	Sched. Auction Duration	Fail. Transactions	Fail. Transactions Number	Fail. Transactions Value
2020-01-30	Amius Limited	213800C1LJRHXHO5QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Financial Instrument	Instrument Classification	Currency
Exotic KO 25.00 MYR lots	Exotic	MYR

Table 3 - Price Information

Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Exotic		1			632.00	13:34:44	200.00	RFQ	N/A	Im	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Exotic	632.00		632.00	632.00

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Exotic	36,000.00	0	0	0.00	http://www.amius.com		as per ex-post

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction Size exec	Median Transaction Size all	Designated Mkt. Makers
Exotic	1	1	3,160,000.00	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)
Exotic		960.00	240.00	1,440.00
				360.00

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	Sched. Auction Number	Sched. Auction Duration	Fail. Transactions	Fail. Transactions Number	Fail. Transactions Value
2020-02-07	Amius Limited	213800C1LJRHXH05QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

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

Table 3 - Price Information

Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Producer Accumulator		1			2,598.00	14:26:04	5.00	RFQ	N/A	Email	N/A
Producer Accumulator		1			2,652.00	16:34:41	5.00	RFQ	N/A	Email	N/A
Exotic		1			2,652.00	16:38:34	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
Exotic	2,652.00		2,652.00	2,652.00
Producer Accumulator	2,619.00		2,618.94	2,598.00

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Exotic	0.00	0		0.00	http://www.amius.com		as per ex-post
Producer Accumulator	216.90	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	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

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

13 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
2020-02-13	Amius Limited	213800C1LJRHXH05QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

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

Table 3 - Price Information

Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Consumer Accumulator		1			2,615.00	19:28:22	95.00	RFQ	N/A	Voice	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Consumer Accumulator	2,615.00		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://www.amius.com		as per ex-post

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction Size exec	Median Transaction Size all	Designated Mkt. Makers
Consumer Accumulator	0	1	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 Value
2020-02-25	Amius Limited	213800C1LJRHXH05QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

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

Table 3 - Price Information

Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Consumer Accumulator		1			2,480.00	18:34:45	170.00	RFQ	N/A	Email	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Consumer Accumulator	2,480.00		2,480.00	2,480.00

Table 5 - Cost Information

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

Table 6 - Likelihood of Execution

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

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	2,820.00	0.00	4,230.00	0.00

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	213800C1LJRHXH05QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Financial Instrument	Instrument Classification	Currency
Exotic KO 25.00 MYR lots	Exotic	MYR

Table 3 - Price Information

Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Exotic		1			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	Url	Rebates	Value of Costs (%)
Exotic	94.50	0	0	0.00	http://www.amius.com		as per ex-post

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction Size exec	Median Transaction Size all	Designated Mkt. Makers
Exotic	2	3	750.00	0	3	10.00	10.00	0

Table 9 - Timings

Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)
Exotic	28,820.00	28,860.00	990.00	1,080.00

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	213800C1LJRHXH05QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

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

Table 3 - Price Information

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

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://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	547,800.00	0	1	22.00	22.00	0

Table 9 - Timings

Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)
Producer Accumulator		60.00	0.00	90.00

23 Jan 2020

Table 1 - Execution Venue

As Of	Venue	LEI	Country of Authority	Mkt Segment	Mkt Segment Identifier	Outages	Outage number	Outage Avg. Duration	Sched. Auction	Sched. Auction Number	Sched. Auction Duration	Fail. Transactions	Fail. Transactions Number	Fail. Transactions Value
2020-01-23	Amius Limited	213800C1LJRHXH05QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

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

Table 3 - Price Information

Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Producer Accumulator		1			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
Producer Accumulator	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://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	26,200.00	0	1	1.00	1.00	0

Table 9 - Timings

Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)
Producer Accumulator		780.00	1,193.00	1,170.00

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 Number	Sched. Auction Duration	Fail. Transactions	Fail. Transactions Number	Fail. Transactions Value
2020-03-18	Amius Limited	213800C1LJRHXH05QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Financial Instrument	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 System	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

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://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	625,800.00	0	1	28.00	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

26 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
2020-03-26	Amius Limited	213800C1LJRHXH05QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

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

Table 3 - Price Information

Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Producer Accumulator		1			495.00	22:04:00	1.00	RFQ	N/A	Im	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Producer Accumulator	495.00		495.00	495.00

Table 5 - Cost Information

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

Table 6 - Likelihood of Execution

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

Table 9 - Timings

Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)
Producer Accumulator		480.00	0.00	720.00

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 Number	Sched. Auction Duration	Fail. Transactions	Fail. Transactions Number	Fail. Transactions Value
2020-01-03	Amius Limited	213800C1LJRHXHO5QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

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

Table 3 - Price Information

Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Exotic		1			1,845.00	10:01:46	82.00	RFQ	N/A	Voice	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Exotic	1,845.00		1,845.00	1,845.00

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Exotic	105.48	0	0	0.00	http://www.amius.com		as per ex-post

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction Size exec	Median Transaction Size all	Designated Mkt. Makers
Exotic	1	1	1,512,900.00	0	1	82.00	82.00	0

Table 9 - Timings

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

07 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
2020-01-07	Amius Limited	213800C1LJRHXHO5QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

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

Table 3 - Price Information

Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Exotic		1			1,827.00	15:36:58	78.00	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	1,827.00		1,827.00	1,827.00

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Exotic	98.25	0	0	0.00	http://www.amius.com		as per ex-post

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction Size exec	Median Transaction Size all	Designated Mkt. Makers
Exotic	1	1	1,425,060.00	0	1	78.00	78.00	0

Table 9 - Timings

Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)
Exotic	360.00	0.00	540.00	0.00

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	213800C1LJRHXH05QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Financial Instrument	Instrument Classification	Currency
Exotic QC 10.00 GBP lots	Exotic	GBP
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
Producer Accumulator	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://www.amius.com		as per ex-post
Producer Accumulator	53.47	0	0	0.00	http://www.amius.com		as per ex-post

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction Size exec	Median Transaction Size all	Designated Mkt. Makers
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	Mkt 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	213800C1LJRHXH05QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Financial Instrument	Instrument Classification	Currency
Exotic QC 10.00 GBP lots	Exotic	GBP
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
Producer Accumulator	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 (%)
Exotic	46.31	0	0	0.00	http://www.amius.com		as per ex-post
Producer Accumulator	25.61	0	0	0.00	http://www.amius.com		as per ex-post

Table 6 - Likelihood of Execution

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

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	1,380.00	0.00	2,070.00	0.00
Producer Accumulator	4,680.00	120.00	7,020.00	180.00

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	Fail. Transactions Number	Fail. Transactions Value
2020-01-14	Amius Limited	213800C1LJRHXH05QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

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

Table 3 - Price Information

Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Producer Accumulator		1			1,900.46	14:39:03	29.25	RFQ	N/A	Im	N/A
Producer Accumulator		1			1,900.00	15:44:22	23.40	RFQ	N/A	Im	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Producer Accumulator	1,905.49	1,909.13	1,900.00	1,916.00

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Producer Accumulator	110.93	0	0	0.00	http://www.amius.com		as per ex-post

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction Size exec	Median Transaction Size all	Designated Mkt. Makers
Producer Accumulator	3	3	1,005,030.00	0	3	29.25	29.25	0

Table 9 - Timings

Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)
Producer Accumulator		820.00	300.00	540.00
				270.00

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	Sched. Auction Number	Sched. Auction Duration	Fail. Transactions	Fail. Transactions Number	Fail. Transactions Value
2020-01-15	Amius Limited	213800C1LJRHXH05QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

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

Table 3 - Price Information

Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Producer Accumulator		1			1,916.00	09:35:21	29.00	RFQ	N/A	Im	N/A
Producer Accumulator		1			1,920.00	13:28:34	23.20	RFQ	N/A	Im	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Producer Accumulator	1,918.00	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	91.63	0	0	0.00	http://www.amius.com		as per ex-post

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction Size exec	Median Transaction Size all	Designated Mkt. Makers
Producer Accumulator	1	2	445,440.00	0	2	26.10	26.10	0

Table 9 - Timings

Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)
Producer Accumulator		30,600.00	90.00	31,200.00
				90.00

16 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
2020-01-16	Amius Limited	213800C1LJRHXH05QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

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

Table 3 - Price Information

Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Exotic		1			1,961.00	14:33:59	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	1,961.00	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	29.25	0	0	0.00	http://www.amius.com		as per ex-post

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction Size exec	Median Transaction Size all	Designated Mkt. Makers
Exotic	1	1	725,570.00	0	1	37.00	37.00	0

Table 9 - Timings

Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)
Exotic		3,600.00	0.00	5,400.00
				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
2020-01-17	Amius Limited	213800C1LJRHXHO5QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

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

Table 3 - Price Information

Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Producer Accumulator		1			1,930.10	10:16:35	28.50	RFQ	N/A	Im	N/A

Table 4 - Price Information

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

Table 6 - Likelihood of Execution

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

Table 2 - Type of Financial Instrument

Financial Instrument	Instrument Classification	Currency
Consumer Accumulator QC 10.00 GBP lots	Consumer Accumulator	GBP
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
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
Exotic	1,966.00		1,966.00	1,966.00
Producer Accumulator	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://www.amius.com		as per ex-post
Exotic	33.65	0	0	0.00	http://www.amius.com		as per ex-post
Producer Accumulator	51.01	0	0	0.00	http://www.amius.com		as per ex-post

Table 6 - Likelihood of Execution

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

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	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	LEI	Country of Authority	Mkt Segment	Mkt 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	213800C1LJRHXH05QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

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

Table 3 - Price Information

Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Producer Accumulator		1			1,972.00	09:46:05	25.25	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	1,972.00		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	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	497,930.00	0	1	25.25	25.25	0

Table 9 - Timings

Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)
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	213800C1LJRHXH05QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

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

Table 3 - Price Information

Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Producer Accumulator		1			2,000.00	13:24:39	34.25	RFQ	N/A	Im	N/A
Consumer Accumulator		1			1,961.00	15:50:36	13.75	RFQ	N/A	Im	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Consumer Accumulator	1,961.00		1,961.00	1,961.00
Producer Accumulator	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	0.00	http://www.amius.com		as per ex-post
Producer Accumulator	43.14	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	269,637.50	0	1	13.75	13.75	0
Producer Accumulator	1	1	685,000.00	0	1	34.25	34.25	0

Table 9 - Timings

Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)
Consumer Accumulator	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	213800C1LJRHXH05QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

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

Table 3 - Price Information

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			2,034.00	16:09:48	1,300.00	RFQ	N/A	Email	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Consumer Accumulator	2,034.00		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://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	26,442,000.00	0	1	1,300.00	1,300.00	0

Table 9 - Timings

Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)
Consumer Accumulator	1,800.00	6,540.00	2,700.00	9,810.00

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	213800C1LJRHXH05QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

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

Table 3 - Price Information

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			1,946.00	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

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Consumer Accumulator	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	439,065.00		1	80.00	80.00	0

Table 9 - Timings

Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)
Consumer Accumulator	3,240.00	0.00	4,860.00	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 Number	Fail. Transactions Value
2020-03-06	Amius Limited	213800C1LJRHXH05QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

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

Table 3 - Price Information

Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Consumer Accumulator		1			1,708.00	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://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	854,000.00		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)
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	213800C1LJRHXH05QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

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

Table 3 - Price Information

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			1,712.00	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	1,712.00	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://www.amius.com		as per ex-post

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction Size exec	Median Transaction Size all	Designated Mkt. Makers
Consumer Accumulator	2	2	3,424,000.00		2	100.00	100.00	0

Table 9 - Timings

Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)
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	Outage Avg. Duration	Sched. Auction	Sched. Auction Number	Sched. Auction Duration	Fail. Transactions	Fail. Transactions Number	Fail. Transactions Value
2020-03-17	Amius Limited	213800C1LJRHXH05QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

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

Table 3 - Price Information

Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Exotic		1			1,843.00	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

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

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction Size exec	Median Transaction Size all	Designated Mkt. Makers
Exotic	2	2	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 Number	Sched. Auction Duration	Fail. Transactions	Fail. Transactions Number	Fail. Transactions Value
2020-03-18	Amius Limited	213800C1LJRHXH05QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

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

Table 3 - Price Information

Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Exotic		1			1,858.00	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://www.amius.com		as per ex-post

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction Size exec	Median Transaction Size all	Designated Mkt. Makers
Exotic	2	2	1,671,600.00	0	2	45.00	45.00	0

Table 9 - Timings

Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)
Exotic	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	Sched. Auction Number	Sched. Auction Duration	Fail. Transactions	Fail. Transactions Number	Fail. Transactions Value
2020-03-24	Amius Limited	213800C1LJRHXH05QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

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

Table 3 - Price Information

Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Producer Accumulator		1			1,858.00	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	Highest 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://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	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 Number	Sched. Auction Duration	Fail. Transactions	Fail. Transactions Number	Fail. Transactions Value
2020-03-25	Amius Limited	213800C1LJRHXH05QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

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

Table 3 - Price Information

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			1,850.00	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	5.25	0	0	0.00	http://www.amius.com		as per ex-post

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction Size exec	Median Transaction Size all	Designated Mkt. Makers
Consumer Accumulator	1	1	487,301.25	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)
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 Identifier	Outages	Outage number	Outage Avg. Duration	Sched. Auction	Sched. Auction Number	Sched. Auction Duration	Fail. Transactions	Fail. Transactions Number	Fail. Transactions Value
2020-03-26	Amius Limited	213800C1LJRHXH05QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Financial Instrument	Instrument Classification	Currency
Producer Accumulator 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			1,792.00	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://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	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 Number	Sched. Auction Duration	Fail. Transactions	Fail. Transactions Number	Fail. Transactions Value
2020-03-30	Amius Limited	213800C1LJRHXH05QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Financial Instrument	Instrument Classification	Currency
Producer Accumulator 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://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	277,987.50	0	1	15.75	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)
Producer Accumulator	360.00	180.00	540.00	270.00

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	Fail. Transactions Number	Fail. Transactions Value
2020-01-13	Amius Limited	213800C1LJRHXH05QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Financial Instrument	Instrument Classification	Currency
Producer Accumulator 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			587.75	12:58:39	18.00	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	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	0.00	http://www.amius.com		as per ex-post

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction Size exec	Median Transaction Size all	Designated Mkt. Makers
Producer Accumulator	1	1	1,057,950.00	0	1	18.00	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	1,170.00
				0.00

28 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
2020-01-28	Amius Limited	213800C1LJRHXH05QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

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

Table 3 - Price Information

Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Producer Accumulator		1			512.00	10:45:43	28.00	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	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	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 Number	Sched. Auction Duration	Fail. Transactions	Fail. Transactions Number	Fail. Transactions Value
2020-01-29	Amius Limited	213800C1LJRHXH05QC19	United Kingdom			0	0	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 System	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	0.00	http://www.amius.com		as per ex-post

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction Size exec	Median Transaction Size all	Designated Mkt. Makers
Consumer Accumulator	0	1	717,525.00	0	1	13.50	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	Fail. Transactions Number	Fail. Transactions Value
2020-02-05	Amius Limited	213800C1LJRHXH05QC19	United Kingdom			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 System	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

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Exotic	8.64	0	0	0.00	http://www.amius.com		as per ex-post

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction Size exec	Median Transaction Size all	Designated Mkt. Makers
Exotic	0	1	1,075,800.00		0	1	22.00	22.00
								0

Table 9 - Timings

Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)
Exotic		30,420.00	240.00	45,630.00
				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 Number	Sched. Auction Duration	Fail. Transactions	Fail. Transactions Number	Fail. Transactions Value
2020-02-12	Amius Limited	213800C1LJRHXH05QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

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

Table 3 - Price Information

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

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	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

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	213800C1LJRHXH05QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

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

Table 3 - Price Information

Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Producer Accumulator		1			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	30.00
								0

Table 9 - Timings

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

03 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
2020-03-03	Amius Limited	213800C1LJRHXH05QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

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

Table 3 - Price Information

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

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	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	Fail. Transactions Number	Fail. Transactions Value
2020-03-10	Amius Limited	213800C1LJRHXH05QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

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

Table 3 - Price Information

Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Producer Accumulator		1			375.00	14:11:10	17.00	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	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://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	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 Number	Sched. Auction Duration	Fail. Transactions	Fail. Transactions Number	Fail. Transactions Value
2020-03-11	Amius Limited	213800C1LJRHXH05QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Financial Instrument	Instrument Classification	Currency
Producer Accumulator 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			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

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://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	600,000.00	0	1	16.00	16.00	0

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	Outage Avg. Duration	Sched. Auction	Sched. Auction Number	Sched. Auction Duration	Fail. Transactions	Fail. Transactions Number	Fail. Transactions Value
2020-03-13	Amius Limited	213800C1LJRHXH05QC19	United Kingdom			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 System	Trading Mode	Trading Platform	Best Bid / Offer
Exotic		1			342.75	15:05:24	14.00	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	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://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	479,850.00		0	1	14.00	14.00

Table 9 - Timings

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

16 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
2020-03-16	Amius Limited	213800C1LJRHXH05QC19	United Kingdom			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 System	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

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Exotic	15.78	0	0	0.00	http://www.amius.com		as per ex-post

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction Size exec	Median Transaction Size all	Designated Mkt. Makers
Exotic	0	1	404,300.00		0	1	13.00	13.00

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		35,700.00	35,820.00	53,550.00

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 Value
2020-03-17	Amius Limited	213800C1LJRHXH05QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

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

Table 3 - Price Information

Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Producer Accumulator		1			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		309.50	309.00

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

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction Size exec	Median Transaction Size all	Designated Mkt. Makers
Producer Accumulator	0	2	742,800.00		0	2	12.00	12.00

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		6,480.00	270.00	6,480.00

20 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
2020-03-20	Amius Limited	213800C1LJRHXHO5QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument		
Financial Instrument	Instrument Classification	Currency
Producer Accumulator 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			318.00	19:28:27	9.00	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	318.00		318.00	318.00

Table 5 - Cost Information							
Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Producer Accumulator	27.95	0	0	0.00	http://www.amius.com		as per ex-post

Table 6 - Likelihood of Execution									
Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction Size exec	Median Transaction Size all	Designated Mkt. Makers	
Producer Accumulator	0	1	286,200.00		0	1	9.00		0

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	0.00	990.00	0.00

QW

09 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
2020-03-09	Amius Limited	213800C1LJRHXHO5QC19	United Kingdom			0	0	0				0	0	0
Table 2 - Type of Financial Instrument														
Financial Instrument		Instrument Classification		Currency										
Consumer Accumulator QW 50.00 USD lots		Consumer Accumulator		USD										
Table 3 - Price Information														
Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer			
Consumer Accumulator		1			-0.20	16:33:55	90.00	RFQ	N/A	Im	N/A			
Table 4 - Price Information														
Instrument	Avg. Trans. Price		Weighted Avg. Trans. Price		Lowest Executed Price		Highest Executed Price							
Consumer Accumulator	-0.20		-0.20		-0.20		-0.20							
Table 5 - Cost Information														
Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)							
Consumer Accumulator	149.63	0	0	0.00	http://www.amius.com		as per ex-post							
Table 6 - Likelihood of Execution														
Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction Size exec	Median Transaction Size all	Designated Mkt. Makers						
Consumer Accumulator	1	1	-900.00	0	1	90.00	90.00	0						
Table 9 - Timings														
Instrument	Mean Elapsed Acceptance & Execution(s)			Mean Elapsed Request & Provision(s)			Median Elapsed Acceptance & Execution(s)			Median Elapsed Request & Provision(s)				
Consumer Accumulator	5,700.00			60.00			8,550.00			90.00				

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 Number	Sched. Auction Duration	Fail. Transactions	Fail. Transactions Number	Fail. Transactions Value
2020-01-03	Amius Limited	213800C1LJRHXH05QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

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

Table 3 - Price Information

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

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	213800C1LJRHXH05QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

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

Table 3 - Price Information

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	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	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://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	4,536,250.00	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	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	Sched. Auction Number	Sched. Auction Duration	Fail. Transactions	Fail. Transactions Number	Fail. Transactions Value
2020-03-05	Amius Limited	213800C1LJRHXH05QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

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

Table 3 - Price Information

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

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://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	4,924,500.00	0	1	105.00	105.00	0

Table 9 - Timings

Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)
Exotic	240.00	780.00	360.00	1,170.00

09 Mar 2020

Table 1 - Execution Venue

As Of	Venue	LEI	Country of Authority	Mkt Segment	Mkt Segment Identifier	Outages	Outage number	Outage Avg. Duration	Sched. Auction	Sched. Auction Number	Sched. Auction Duration	Fail. Transactions	Fail. Transactions Number	Fail. Transactions Value
2020-03-09	Amius Limited	213800C1LJRHXH05QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

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

Table 3 - Price Information

Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Exotic		1			881.50	12:34:58	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	881.50		881.50	881.50

Table 5 - Cost Information

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

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction Size exec	Median Transaction Size all	Designated Mkt. Makers
Exotic	1	1	661,125.00	0	1	15.00	15.00	0

Table 9 - Timings

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

07 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
2020-01-07	Amius Limited	213800C1LJRHXH05QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

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

Table 3 - Price Information

Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Producer Accumulator		1			14.48	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

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://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	810,880.00	0	1	50.00	50.00	0

Table 9 - Timings

Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)
Producer Accumulator	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 Number	Sched. Auction Duration	Fail. Transactions	Fail. Transactions Number	Fail. Transactions Value
2020-01-09	Amius Limited	213800C1LJRHXH05QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Financial Instrument	Instrument Classification	Currency
Exotic SB 1120.00 USD lots	Exotic	USD

Table 3 - Price Information

Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Exotic	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	Highest Executed Price
Exotic	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://www.amius.com		as per ex-post

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction Size exec	Median Transaction Size all	Designated Mkt. Makers
Exotic	2	2	16,700,544.00	0	2	545.00	545.00	0

Table 9 - Timings

Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)
Exotic	0.00	2,760.00	0.00	4,140.00

10 Jan 2020

Table 1 - Execution Venue

As Of	Venue	LEI	Country of Authority	Mkt Segment	Mkt Segment 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	213800C1LJRHXH05QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

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

Table 3 - Price Information

Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Producer Accumulator		1			14.54	17:07:48	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	14.54		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://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	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	Outage number	Outage Avg. Duration	Sched. Auction	Sched. Auction Number	Sched. Auction Duration	Fail. Transactions	Fail. Transactions Number	Fail. Transactions Value
2020-01-13	Amius Limited	213800C1LJRHXH05QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

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

Table 3 - Price Information

Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Consumer Accumulator		1			14.14	15:49:01	50.00	RFQ	N/A	Email	N/A
Producer Accumulator		1			14.53	15:57:50	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	14.14		14.14	14.14
Producer Accumulator	14.53		14.53	14.53

Table 5 - Cost Information

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

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction Size exec	Median Transaction Size all	Designated Mkt. Makers
Consumer Accumulator	1	1	791,840.00		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	Fail. Transactions Number	Fail. Transactions Value
2020-01-14	Amius Limited	213800C1LJRHXH05QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

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

Table 3 - Price Information

Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Producer Accumulator		1			14.60	13:45:00	50.00	RFQ	N/A	Email	N/A
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	14.30
Producer Accumulator	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://www.amius.com		as per ex-post
Producer Accumulator	78.93	0	0	0.00	http://www.amius.com		as per ex-post

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction Size exec	Median Transaction Size all	Designated Mkt. Makers
Consumer Accumulator	2	3	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

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	1,120.00	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

As Of	Venue	LEI	Country of Authority	Mkt Segment	Mkt 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	213800C1LJRHXH05QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

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

Table 3 - Price Information

Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Producer Accumulator		1			14.77	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

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Producer Accumulator	169.33	0	0	0.00	http://www.amius.com		as per ex-post

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction Size exec	Median Transaction Size all	Designated Mkt. Makers
Producer Accumulator	1	1	1,654,240.00	0	1	100.00	100.00	0

Table 9 - Timings

Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)
Producer Accumulator		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 Identifier	Outages	Outage number	Outage Avg. Duration	Sched. Auction	Sched. Auction Number	Sched. Auction Duration	Fail. Transactions	Fail. Transactions Number	Fail. Transactions Value
2020-01-17	Amius Limited	213800C1LJRHXH05QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Financial Instrument	Instrument Classification	Currency
Exotic SB 1120.00 USD lots	Exotic	USD

Table 3 - Price Information

Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Exotic		1			14.45	15:27:03	150.00	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	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://www.amius.com		as per ex-post

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction Size exec	Median Transaction Size all	Designated Mkt. Makers
Exotic	1	1	2,427,600.00	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	Sched. Auction Number	Sched. Auction Duration	Fail. Transactions	Fail. Transactions Number	Fail. Transactions Value
2020-01-22	Amius Limited	213800C1LJRHXH05QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

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

Table 3 - Price Information

Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Producer Accumulator		1			14.94	15:26:59	50.00	RFQ	N/A	Im	N/A
Producer Accumulator		1			14.88	16:09:51	135.00	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	14.91		14.90	14.88
				14.94

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Producer Accumulator	280.83	0	0	0.00	http://www.amius.com		as per ex-post

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction Size exec	Median Transaction Size all	Designated Mkt. Makers
Producer Accumulator	2	2	3,086,608.00	0	2	92.50	92.50	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		1,290.00	1,740.00	1,650.00
				2,250.00

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	Sched. Auction Number	Sched. Auction Duration	Fail. Transactions	Fail. Transactions Number	Fail. Transactions Value
2020-01-24	Amius Limited	213800C1LJRHXH05QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

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

Table 3 - Price Information

Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Consumer Accumulator		1			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 (%)
Consumer Accumulator	288.44	0	0	0.00	http://www.amius.com		as per ex-post

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction Size exec	Median Transaction Size all	Designated Mkt. Makers
Consumer Accumulator	2	2	2,427,040.00	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

Table 1 - 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
2020-01-27	Amius Limited	213800C1LJRHXH05QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

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

Table 3 - Price Information

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

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

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction Size exec	Median Transaction Size all	Designated Mkt. Makers
Consumer Accumulator	1	1	1,777,484.80	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)
Consumer Accumulator	300.00	420.00	450.00	630.00

28 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
2020-01-28	Amius Limited	213800C1LJRHXH05QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

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

Table 3 - Price Information

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

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Consumer Accumulator	407.54	0	0	0.00	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	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 Identifier	Outages	Outage number	Outage Avg. Duration	Sched. Auction	Sched. Auction Number	Sched. Auction Duration	Fail. Transactions	Fail. Transactions Number	Fail. Transactions Value
2020-01-29	Amius Limited	213800C1LJRHXH05QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

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

Table 3 - Price Information

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

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Consumer Accumulator	149.24	0	0	0.00	http://www.amius.com		as per ex-post

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction Size exec	Median Transaction Size all	Designated Mkt. Makers
Consumer Accumulator	1	1	1,593,760.00		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	60.00	0.00	90.00	0.00

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 Number	Sched. Auction Duration	Fail. Transactions	Fail. Transactions Number	Fail. Transactions Value
2020-01-30	Amius Limited	213800C1LJRHXH05QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

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

Table 3 - Price Information

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

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

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction Size exec	Median Transaction Size all	Designated Mkt. Makers
Consumer Accumulator	1	1	1,593,760.00		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	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 Number	Sched. Auction Duration	Fail. Transactions	Fail. Transactions Number	Fail. Transactions Value
2020-01-31	Amius Limited	213800C1LJRHXH05QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

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

Table 3 - Price Information

Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Consumer Accumulator		1			14.31	13:20:26	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
Consumer Accumulator	14.31		14.31	14.31

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://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	801,360.00		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)
Consumer Accumulator	17,580.00	0.00	26,370.00	0.00

04 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
2020-02-04	Amius Limited	213800C1LJRHXH05QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

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

Table 3 - Price Information

Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Consumer Accumulator		1			14.69	14:56:25	75.00	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	14.69		14.69	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	0.00	http://www.amius.com		as per ex-post

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction Size exec	Median Transaction Size all	Designated Mkt. Makers
Consumer Accumulator	1	1	1,233,960.00		0	1	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	1,080.00		3,780.00	1,620.00
				5,670.00

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	Sched. Auction Number	Sched. Auction Duration	Fail. Transactions	Fail. Transactions Number	Fail. Transactions Value
2020-02-07	Amius Limited	213800C1LJRHXH05QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

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

Table 3 - Price Information

Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Consumer Accumulator		1			14.56	10:35:00	500.00	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	14.56		14.56	14.56

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Consumer Accumulator	1,018.85	0	0	0.00	http://www.amius.com		as per ex-post

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction Size exec	Median Transaction Size all	Designated Mkt. Makers
Consumer Accumulator	1	1	8,153,600.00		0	1	500.00	500.00
								0

Table 9 - Timings

Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)
Consumer Accumulator	0.00		132.00	0.00
				198.00

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	Sched. Auction Number	Sched. Auction Duration	Fail. Transactions	Fail. Transactions Number	Fail. Transactions Value
2020-02-10	Amius Limited	213800C1LJRHXH05QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

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

Table 3 - Price Information

Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Consumer Accumulator		1			14.81	09:51:48	500.00	RFQ	N/A	Im	N/A
Producer Accumulator		1			14.83	17:35:54	128.50	RFQ	N/A	Email	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Consumer Accumulator	14.81		14.81	14.81
Producer Accumulator	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	0	0.00	http://www.amius.com		as per ex-post
Producer Accumulator	280.28	0	0	0.00	http://www.amius.com		as per ex-post

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction Size exec	Median Transaction Size all	Designated Mkt. Makers
Consumer Accumulator	1	1	8,293,600.00		0	1	500.00	500.00
Producer Accumulator	0	1	2,134,333.60		0	1	128.50	128.50
								0

Table 9 - Timings

Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)
Consumer Accumulator	60.00		1,200.00	90.00
Producer Accumulator	0.00		0.00	0.00
				1,800.00

11 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
2020-02-11	Amius Limited	213800C1LJRHXH05QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Financial Instrument	Instrument Classification	Currency
Consumer Accumulator 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			14.95	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	14.84	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	0.00	http://www.amius.com		as per ex-post

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction Size exec	Median Transaction Size all	Designated Mkt. Makers
Consumer Accumulator	2	2	8,310,400.00	0	2	250.00	250.00	0

Table 9 - Timings

Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)
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 Number	Sched. Auction Duration	Fail. Transactions	Fail. Transactions Number	Fail. Transactions Value
2020-02-12	Amius Limited	213800C1LJRHXH05QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Financial Instrument	Instrument Classification	Currency
Consumer Accumulator 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			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://www.amius.com		as per ex-post

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction Size exec	Median Transaction Size all	Designated Mkt. Makers
Consumer Accumulator	1	2	7,576,240.00	0	2	225.00	225.00	0

Table 9 - Timings

Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)
Consumer Accumulator	330.00	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	Sched. Auction Number	Sched. Auction Duration	Fail. Transactions	Fail. Transactions Number	Fail. Transactions Value
2020-02-19	Amius Limited	213800C1LJRHXH05QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

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

Table 3 - Price Information

Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Producer Accumulator		1			14.98	17:56:22	100.00	RFQ	N/A	Email	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Producer Accumulator	14.98	14.98	14.98	14.98

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Producer Accumulator	160.72	0	0	0.00	http://www.amius.com		as per ex-post

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction Size exec	Median Transaction Size all	Designated Mkt. Makers
Producer Accumulator	1	1	1,677,760.00	0	1	100.00	100.00	0

Table 9 - Timings

Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)
Producer Accumulator	2,820.00	15,953.00	4,230.00	23,929.50

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	213800C1LJRHXH05QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Financial Instrument	Instrument Classification	Currency
Exotic SB 1120.00 USD lots	Exotic	USD

Table 3 - Price Information

Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Exotic		1			13.97	11:15:29	82.00	RFQ	N/A	Im	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Exotic	13.97		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	0.00	http://www.amius.com		as per ex-post

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction Size exec	Median Transaction Size all	Designated Mkt. Makers
Exotic	2	2	2,566,009.60	0	2	82.00	82.00	0

Table 9 - Timings

Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)
Exotic	1,740.00	2,520.00	2,610.00	3,780.00

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	213800C1LJRHXH05QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

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

Table 3 - Price Information

Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Consumer Accumulator		1			14.74	12:39:00	443.82	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	14.74		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	0	0.00	http://www.amius.com		as per ex-post

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction Size exec	Median Transaction Size all	Designated Mkt. Makers
Consumer Accumulator	1	1	7,326,935.62	0	1	443.82	443.82	0

Table 9 - Timings

Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)
Consumer Accumulator	300.00	5,520.00	450.00	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	Sched. Auction Number	Sched. Auction Duration	Fail. Transactions	Fail. Transactions Number	Fail. Transactions Value
2020-02-25	Amius Limited	213800C1LJRHXH05QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

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

Table 3 - Price Information

Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Consumer Accumulator		1			14.60	10:29:31	50.00	RFQ	N/A	Im	N/A
Producer Accumulator		1			14.83	15:21:46	108.00	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	14.60		14.60	14.60
Producer Accumulator	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	0	0.00	http://www.amius.com		as per ex-post
Producer Accumulator	238.67	0	0	0.00	http://www.amius.com		as per ex-post

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction Size exec	Median Transaction Size all	Designated Mkt. Makers
Consumer Accumulator	0	1	228,000.00	0	1	50.00	50.00	0
Producer Accumulator	1	1	1,793,836.80	0	1	108.00	108.00	0

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
Producer Accumulator	300.00	600.00	450.00	900.00

26 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
2020-02-26	Amius Limited	213800C1LJRHXHO5QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

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

Table 3 - Price Information

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			14.47	12:44:00	200.00	RFQ	N/A	Im	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Consumer Accumulator	14.47		14.47	14.47

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Consumer Accumulator	453.46	0	0	0.00	http://www.amius.com		as per ex-post

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction Size exec	Median Transaction Size all	Designated Mkt. Makers
Consumer Accumulator	0	1	3,241,280.00		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	180.00		22,740.00	34,110.00

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			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

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

Table 3 - Price Information

Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Consumer Accumulator		1			14.03	15:06:14	68.00	RFQ	N/A	Im	N/A
Producer Accumulator		1			14.03	15:06:25	68.00	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	14.03		14.03	14.03
Producer Accumulator	14.03		14.03	14.03

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Consumer Accumulator	21.47	0	0	0.00	http://www.amius.com		as per ex-post
Producer Accumulator	21.47	0	0	0.00	http://www.amius.com		as per ex-post

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction Size exec	Median Transaction Size all	Designated Mkt. Makers
Consumer Accumulator	1	1	1,068,524.80		1	68.00	68.00	0
Producer Accumulator	1	1	1,068,524.80		1	68.00	68.00	0

Table 9 - Timings

Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)
Consumer Accumulator	0.00		0.00	0.00
Producer Accumulator	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 Number	Fail. Transactions Value
2020-03-06	Amius Limited	213800C1LJRHXHO5QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

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

Table 3 - Price Information

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			1.00	13:36:27	980.00	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	0.50		1.00	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://www.amius.com		as per ex-post

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction Size exec	Median Transaction Size all	Designated Mkt. Makers
Consumer Accumulator	2	2	1,097,600.00		2	686.00	686.00	0

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

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			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

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

Table 3 - Price Information

Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Consumer Accumulator		1			85.20	15:55:21	53.50	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	85.20	85.20	85.20	85.20

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Consumer Accumulator	122.84	0	0	0.00	http://www.amius.com		as per ex-post

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction Size exec	Median Transaction Size all	Designated Mkt. Makers
Consumer Accumulator	1	1	5,105,184.00	0	1	53.50	53.50	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	720.00	360.00	1,080.00	540.00

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	Fail. Transactions Number	Fail. Transactions Value
2020-01-08	Amius Limited	213800C1LJRHXH05QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

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

Table 3 - Price Information

Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Consumer Accumulator		1			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	0.00	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	152,750.00	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	7,980.00	2,820.00	11,970.00	4,230.00

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	213800C1LJRHXH05QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

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

Table 3 - Price Information

Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Consumer Accumulator		1			308.50	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://www.amius.com		as per ex-post

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction Size exec	Median Transaction Size all	Designated Mkt. Makers
Consumer Accumulator	0	1	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 Number	Sched. Auction Duration	Fail. Transactions	Fail. Transactions Number	Fail. Transactions Value
2020-01-13	Amius Limited	213800C1LJRHXH05QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

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

Table 3 - Price Information

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

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction Size exec	Median Transaction Size all	Designated Mkt. Makers
Consumer Accumulator	0	2	1,353,000.00	0	2	22.00	22.00	0

Table 9 - Timings

Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)
Consumer Accumulator	33,420.00	7,200.00	50,130.00	10,800.00

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	Fail. Transactions Number	Fail. Transactions Value
2020-01-14	Amius Limited	213800C1LJRHXH05QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

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

Table 3 - Price Information

Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Consumer Accumulator		1			314.30	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://www.amius.com		as per ex-post

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction Size exec	Median Transaction Size all	Designated Mkt. Makers
Consumer Accumulator	6	6	754,320.00		0	6	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		900.00	1,260.00	1,350.00
				1,890.00

16 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
2020-01-16	Amius Limited	213800C1LJRHXH05QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Financial Instrument	Instrument Classification	Currency
Consumer Accumulator 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			299.30	13:10:24	33.00	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	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://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	987,690.00		0	1	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		3,960.00	7,080.00	5,940.00
				10,620.00

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	Sched. Auction Number	Sched. Auction Duration	Fail. Transactions	Fail. Transactions Number	Fail. Transactions Value
2020-01-22	Amius Limited	213800C1LJRHXH05QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

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

Table 3 - Price Information

Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Consumer Accumulator		1			308.50	10:13:29	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	308.45		308.45	308.40
				308.50

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Consumer Accumulator	204.46	0	0	0.00	http://www.amius.com		as per ex-post

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction Size exec	Median Transaction Size all	Designated Mkt. Makers
Consumer Accumulator	1	2	2,713,920.00		0	2	49.50	49.50
								0

Table 9 - Timings

Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)
Consumer Accumulator		420.00	282.00	630.00
				415.00

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 Number	Sched. Auction Duration	Fail. Transactions	Fail. Transactions Number	Fail. Transactions Value
2020-01-31	Amius Limited	213800C1LJRHXH05QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

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

Table 3 - Price Information

Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Consumer Accumulator		1			297.00	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		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://www.amius.com		as per ex-post

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction Size exec	Median Transaction Size all	Designated Mkt. Makers
Consumer Accumulator	2	2	1,993,200.00		0	2	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	30,105.00		5,760.00	45,075.50
				8,640.00

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	Sched. Auction Number	Sched. Auction Duration	Fail. Transactions	Fail. Transactions Number	Fail. Transactions Value
2020-02-10	Amius Limited	213800C1LJRHXH05QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Financial Instrument	Instrument Classification	Currency
Consumer Accumulator 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			308.10	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

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Consumer Accumulator	4.23	0	0	0.00	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	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 Acceptance & Execution(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 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	213800C1LJRHXH05QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

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

Table 3 - Price Information

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

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction Size exec	Median Transaction Size all	Designated Mkt. Makers
Consumer Accumulator	1	1	1,625,250.00		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)
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 Number	Sched. Auction Duration	Fail. Transactions	Fail. Transactions Number	Fail. Transactions Value
2020-02-18	Amius Limited	213800C1LJRHXH05QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

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

Table 3 - Price Information

Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Consumer Accumulator		1			308.30	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	0.00	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	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	Sched. Auction Number	Sched. Auction Duration	Fail. Transactions	Fail. Transactions Number	Fail. Transactions Value
2020-02-25	Amius Limited	213800C1LJRHXH05QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

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

Table 3 - Price Information

Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Consumer Accumulator		1			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	292.50
				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://www.amius.com		as per ex-post

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction Size exec	Median Transaction Size all	Designated Mkt. Makers
Consumer Accumulator	2	2	1,313,400.00		0	2	22.00	22.00
								0

Table 9 - Timings

Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)
Consumer Accumulator	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 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	213800C1LJRHXH05QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

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

Table 3 - Price Information

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

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Consumer Accumulator	42.75	0	0	0.00	http://www.amius.com		as per ex-post

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction Size exec	Median Transaction Size all	Designated Mkt. Makers
Consumer Accumulator	1	1	329,560.00		0	1	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		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 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	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			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://www.amius.com		as per ex-post

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction Size exec	Median Transaction Size all	Designated Mkt. Makers
Consumer Accumulator	6	6	559,410.00		6	3.00	3.00	0

Table 9 - Timings

Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)
Consumer Accumulator	180.00	300.00	270.00	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 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

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

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction Size exec	Median Transaction Size all	Designated Mkt. Makers
Consumer Accumulator	6	6	560,190.00		6	3.00	3.00	0

Table 9 - Timings

Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)
Consumer Accumulator	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 Identifier	Outages	Outage number	Outage Avg. Duration	Sched. Auction	Sched. Auction Number	Sched. Auction Duration	Fail. Transactions	Fail. Transactions Number	Fail. Transactions Value
2020-03-09	Amius Limited	213800C1LJRHXHO5QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Financial Instrument	Instrument Classification	Currency
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
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://www.amius.com		as per ex-post

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction Size exec	Median Transaction Size all	Designated Mkt. Makers
Exotic	1	1	309,700.00		1	10.00	10.00	0

Table 9 - Timings

Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)
Exotic	40.00	60.00	60.00	90.00

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 Number	Fail. Transactions Value
2020-03-12	Amius Limited	213800C1LJRHXH05QC19	United Kingdom				0	0	0			0	0	0

Table 2 - Type of Financial Instrument

Financial Instrument	Instrument Classification	Currency
Consumer Accumulator 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			304.30	14:48:20	11.00	RFQ	N/A	Voice	N/A
Consumer Accumulator		1			307.60	16:25:49	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
Consumer Accumulator	305.40	305.24	303.80	307.70

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Consumer Accumulator	192.00	0	0	0.00	http://www.amius.com		as per ex-post

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction Size exec	Median Transaction Size all	Designated Mkt. Makers
Consumer Accumulator	6	6	2,350,480.00	0	6	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	2,430.00	5,640.00	2,340.00	8,010.00

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 Value
2020-03-17	Amius Limited	213800C1LJRHXH05QC19	United Kingdom				0	0	0			0	0	0

Table 2 - Type of Financial Instrument

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

Table 3 - Price Information

Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Consumer Accumulator		1			297.50	17:10:49	0.00	RFQ	N/A	Email	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Consumer Accumulator	297.50	297.50	297.50	297.50

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Consumer Accumulator	21.93	0	0	0.00	http://www.amius.com		as per ex-post

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction Size exec	Median Transaction Size all	Designated Mkt. Makers
Consumer Accumulator	1	2	238,000.00	0	2	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	778,986.00	12,600.00	778,986.00	12,600.00

23 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
2020-03-23	Amius Limited	213800C1LJRHXH05QC19	United Kingdom				0	0	0			0	0	0

Table 2 - Type of Financial Instrument

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

Table 3 - Price Information

Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Consumer Accumulator		1			321.60	10:53:00	30.00	RFQ	N/A	Im	N/A
Consumer Accumulator		1			320.00	13:40:00	50.00	RFQ	N/A	Im	N/A
Consumer Accumulator	13:30:00	1	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	321.60

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Consumer Accumulator	341.80	0	0	0.00	http://www.amius.com		as per ex-post

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction Size exec	Median Transaction Size all	Designated Mkt. Makers
Consumer Accumulator	4	4	5,036,800.00	0	4	40.00	40.00	0

Table 9 - Timings

Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)
Consumer Accumulator	3,585.00	1,170.00	3,630.00	660.00

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	213800C1LJRHXH05QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

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

Table 3 - Price Information

Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Consumer Accumulator		1			312.50	11:47:00	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	312.50		312.50	312.50

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Consumer Accumulator	117.98	0	0	0.00	http://www.amius.com		as per ex-post

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction Size exec	Median Transaction Size all	Designated Mkt. Makers
Consumer Accumulator	1	1	1,562,500.00		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)
Consumer Accumulator	7,620.00	35,040.00	11,430.00	52,560.00

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 Number	Sched. Auction Duration	Fail. Transactions	Fail. Transactions Number	Fail. Transactions Value
2020-01-30	Amius Limited	213800C1LJRHXH05QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Financial Instrument	Instrument Classification	Currency
Consumer Accumulator W_ 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			558.50	18:40:00	60.00	RFQ	N/A	Voice	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Consumer Accumulator	558.50	558.50	558.50	558.50

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Consumer Accumulator	39.20	0	0	0.00	http://www.amius.com		as per ex-post

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction Size exec	Median Transaction Size all	Designated Mkt. Makers
Consumer Accumulator	1	1	1,675,500.00	0	1	60.00	60.00	0

Table 9 - Timings

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

11 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
2020-02-11	Amius Limited	213800C1LJRHXH05QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

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

Table 3 - Price Information

Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Exotic		1			541.50	18:43:23	52.00	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	541.50	541.50	541.50	541.50

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Exotic	49.42	0	0	0.00	http://www.amius.com		as per ex-post

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction Size exec	Median Transaction Size all	Designated Mkt. Makers
Exotic	1	1	1,407,900.00	0	1	52.00	52.00	0

Table 9 - Timings

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

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 Value
2020-02-25	Amius Limited	213800C1LJRHXH05QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

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

Table 3 - Price Information

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

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://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	580,000.00	0	1	20.00	20.00	0

Table 9 - Timings

Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)
Exotic	2,505,600.00	0.00	3,758,400.00	0.00

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	213800C1LJRHXH05QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

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

Table 3 - Price Information

Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Producer Accumulator		1			553.00	22:03:00	1.00	RFQ	N/A	Im	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Producer Accumulator	553.00		553.00	553.00

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Producer Accumulator	2.85	0	0	0.00	http://www.amius.com		as per ex-post

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction Size exec	Median Transaction Size all	Designated Mkt. Makers
Producer Accumulator	1	1	27,650.00	0	1	1.00	1.00	0

Table 9 - Timings

Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)
Producer Accumulator		240.00	310.00	360.00

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 Number	Sched. Auction Duration	Fail. Transactions	Fail. Transactions Number	Fail. Transactions Value
2020-03-25	Amius Limited	213800C1LJRHXH05QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

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

Table 3 - Price Information

Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Producer Accumulator		1			578.25	18:47:00	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	578.25		578.25	578.25

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Producer Accumulator	1,568.16	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	636,075.00	0	1	22.00	22.00	0

Table 9 - Timings

Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)
Producer Accumulator		2,040.00	300.00	3,060.00