

BO

01 Apr 2020 - 30 Jun 2020

16 Apr 2020

Table 1 - Execution Venue														
As Of	Venue	LEI	Country of Authority	Mkt Segment	Mkt Segment Identifier	Outages	Outage number	Outage Avg. Duration	Sched. Auction	Sched. Auction Number	Sched. Auction Duration	Fail. Transactions	Fail. Transactions Number	Fail. Transactions Value
2020-04-16	Amius Limited	213800C1LJRHXHO5QC19	United Kingdom			0	0	0				0	0	0
Table 2 - Type of Financial Instrument														
Financial Instrument		Instrument Classification		Currency										
Consumer Accumulator BO 600.00 USD lots		Consumer Accumulator		USD										
Table 3 - Price Information														
Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer			
Consumer Accumulator		1			26.65	15:10:00	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	26.65		26.65	26.65										
Table 5 - Cost Information														
Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)							
Consumer Accumulator	47.52	0	0	0.00	http://www.amius.com	as per ex-post								
Table 6 - Likelihood of Execution														
Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction Size exec	Median Transaction Size all	Designated Mkt. Makers						
Consumer Accumulator	1	1	319,800.00		0	1	20.00	20.00						
Table 9 - Timings														
Instrument	Mean Elapsed Acceptance & Execution(s)		Mean Elapsed Request & Provision(s)		Median Elapsed Acceptance & Execution(s)		Median Elapsed Request & Provision(s)							
Consumer Accumulator			1,140.00		1,223.00		1,710.00		1,834.50					

Jun 2020

Table 1 - Execution Venue														
As Of	Venue	LEI	Country of Authority	Mkt Segment	Mkt Segment Identifier	Outages	Outage number	Outage Avg. Duration	Sched. Auction	Sched. Auction Number	Sched. Auction Duration	Fail. Transactions	Fail. Transactions Number	Fail. Transactions Value
2020-06-04	Amius Limited	213800C1LJRHXHO5QC19	United Kingdom			0	0	0				0	0	0
Table 2 - Type of Financial Instrument														
Financial Instrument		Instrument Classification		Currency										
Consumer Accumulator 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			27.90	10:19:00	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	27.95		27.96	27.90	28.00									
Table 5 - Cost Information														
Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)							
Consumer Accumulator	15,147.00	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	0	2	838,800.00		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)										
Consumer Accumulator		62,670.00		1,620.00		93,540.00		2,340.00						

BP

03 Jun 2020

Table 1 - Execution Venue														
As Of	Venue	LEI	Country of Authority	Mkt Segment	Mkt Segment Identifier	Outages	Outage number	Outage Avg. Duration	Sched. Auction	Sched. Auction Number	Sched. Auction Duration	Fail. Transactions	Fail. Transactions Number	Fail. Transactions Value
2020-06-03	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			1.26	15:55:47	6.30	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	1.26		1.26	1.26										
Table 5 - Cost Information														
Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)							
Exotic	20.84	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						
Exotic	1	1	496,125.00		0	1	6.30	6.30	0					
Table 9 - Timings														
Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)										
Exotic		7,020.00		4,080.00		10,530.00		6,120.00						

24 Apr 2020

Table 1 - Execution Venue

As Of	Venue	LEI	Country of Authority	Mkt Segment	Mkt Segment Identifier	Outages	Outage number	Outage Avg. Duration	Sched. Auction	Sched. Auction Number	Sched. Auction Duration	Fail. Transactions	Fail. Transactions Number	Fail. Transactions Value
2020-04-24	Amius Limited	213800C1LRHXHO5QC19	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			0.17	19:20:00	34.65	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	0.17		0.17	0.17

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Exotic	108.11	0	0	0.00	http://www.amius.com		as per ex-post

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction Size exec	Median Transaction Size all	Designated Mkt. Makers
Exotic	1	1	599,791.50	0	1	34.65	34.65	0

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

30 Apr 2020

Table 1 - Execution Venue

As Of	Venue	LEI	Country of Authority	Mkt Segment	Mkt Segment Identifier	Outages	Outage number	Outage Avg. Duration	Sched. Auction	Sched. Auction Number	Sched. Auction Duration	Fail. Transactions	Fail. Transactions Number	Fail. Transactions Value
2020-04-30	Amius Limited	213800C1LRHXHO5QC19	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			5.51	14:00:00	58.00	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	5.51		5.51	5.51

Table 5 - Cost Information

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

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction Size exec	Median Transaction Size all	Designated Mkt. Makers
Exotic	1	1	-26,275.00	0	1	58.00	58.00	0

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

06 May 2020

Table 1 - Execution Venue

As Of	Venue	LEI	Country of Authority	Mkt Segment	Mkt Segment Identifier	Outages	Outage number	Outage Avg. Duration	Sched. Auction	Sched. Auction Number	Sched. Auction Duration	Fail. Transactions	Fail. Transactions Number	Fail. Transactions Value
2020-05-06	Amius Limited	213800C1LRHXHO5QC19	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			5.68	19:00:00	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	5.68		5.68	5.68

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Exotic	27.30	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
Exotic	1	1	1,317,093.75	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

14 May 2020

Table 1 - Execution Venue

As Of	Venue	LEI	Country of Authority	Mkt Segment	Mkt Segment Identifier	Outages	Outage number	Outage Avg. Duration	Sched. Auction	Sched. Auction Number	Sched. Auction Duration	Fail. Transactions	Fail. Transactions Number	Fail. Transactions Value
2020-05-14	Amius Limited	213800C1LRHXXH05QC19	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			0.17	14:52:00	36.03	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	0.17		0.17	0.17

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Exotic	112.41	0	0	0.00	http://www.amius.com		as per ex-post

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction Size exec	Median Transaction Size all	Designated Mkt. Makers
Exotic	1	1	598,458.30	0	1	36.03	36.03	0

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	720.00	360.00	1,080.00

29 May 2020

Table 1 - Execution Venue

As Of	Venue	LEI	Country of Authority	Mkt Segment	Mkt Segment Identifier	Outages	Outage number	Outage Avg. Duration	Sched. Auction	Sched. Auction Number	Sched. Auction Duration	Fail. Transactions	Fail. Transactions Number	Fail. Transactions Value
2020-05-29	Amius Limited	213800C1LRHXXH05QC19	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			5.48	14:00:00	58.00	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	5.48		5.48	5.48

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Exotic	123.05	0	0	0.00	http://www.amius.com		as per ex-post

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction Size exec	Median Transaction Size all	Designated Mkt. Makers
Exotic	1	1	31,801,400.00	0	1	58.00	58.00	0

Table 9 - Timings

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

02 Jun 2020

Table 1 - Execution Venue

As Of	Venue	LEI	Country of Authority	Mkt Segment	Mkt Segment Identifier	Outages	Outage number	Outage Avg. Duration	Sched. Auction	Sched. Auction Number	Sched. Auction Duration	Fail. Transactions	Fail. Transactions Number	Fail. Transactions Value
2020-06-02	Amius Limited	213800C1LRHXXH05QC19	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	14:01:00	53.60	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	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	6,072.19	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	0	1	1,000,712.00	0	1	53.60	53.60	0

Table 9 - Timings

Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)
Exotic	1,500.00	1,380.00	2,250.00	2,070.00

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08 Apr 2020

Table 1 - Execution Venue

As Of	Venue	LEI	Country of Authority	Mkt Segment	Mkt Segment Identifier	Outages	Outage number	Outage Avg. Duration	Sched. Auction	Sched. Auction Number	Sched. Auction Duration	Fail. Transactions	Fail. Transactions Number	Fail. Transactions Value
2020-04-08	Amius Limited	213800C1LRHXHO5QC19	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			342.75	14:50:00	24.00	RFQ	N/A	Im	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Consumer Accumulator	342.75	342.75	342.75	342.75

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Consumer Accumulator	52.03	0	0	0.00	http://www.amius.com		as per ex-post

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction Size exec	Median Transaction Size all	Designated Mkt. Makers
Consumer Accumulator	0	1	411,300.00	0	1	24.00	24.00	0

Table 9 - Timings

Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)
Consumer Accumulator	16,320.00	1,140.00	24,480.00	1,710.00

14 Apr 2020

Table 1 - Execution Venue

As Of	Venue	LEI	Country of Authority	Mkt Segment	Mkt Segment Identifier	Outages	Outage number	Outage Avg. Duration	Sched. Auction	Sched. Auction Number	Sched. Auction Duration	Fail. Transactions	Fail. Transactions Number	Fail. Transactions Value
2020-04-14	Amius Limited	213800C1LRHXHO5QC19	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			349.75	11:59:00	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	349.75	349.75	349.75	349.75

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Producer Accumulator	3.09	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	1	1	17,487.50	0	1	1.00	1.00	0

Table 9 - Timings

Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)
Producer Accumulator	540.00	720.00	810.00	1,080.00

15 Apr 2020

Table 1 - Execution Venue

As Of	Venue	LEI	Country of Authority	Mkt Segment	Mkt Segment Identifier	Outages	Outage number	Outage Avg. Duration	Sched. Auction	Sched. Auction Number	Sched. Auction Duration	Fail. Transactions	Fail. Transactions Number	Fail. Transactions Value
2020-04-15	Amius Limited	213800C1LRHXHO5QC19	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			342.50	19:07:00	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	342.50	342.50	342.50	342.50

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Consumer Accumulator	558.36	0	0	0.00	http://www.amius.com		as per ex-post

Table 6 - Likelihood of Execution

Instrument	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	3,425,000.00	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)
Consumer Accumulator	180.00	420.00	270.00	630.00

16 Apr 2020

Table 1 - Execution Venue														
As Of	Venue	LEI	Country of Authority	Mkt Segment	Mkt Segment Identifier	Outages	Outage number	Outage Avg. Duration	Sched. Auction	Sched. Auction Number	Sched. Auction Duration	Fail. Transactions	Fail. Transactions Number	Fail. Transactions Value
2020-04-16	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			342.00	18:24:00	200.00	RFQ		Im	N/A		
Producer Accumulator		1			343.00	22:42:00	2.00	RFQ		Im	N/A		

Table 4 - Price Information													
Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price									
Consumer Accumulator	341.50		341.67		341.00		342.00						
Producer Accumulator	343.00		343.00		343.00		343.00						

Table 5 - Cost Information													
Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Uri	Rebates	Value of Costs (%)						
Consumer Accumulator	828.63	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	1	2	5,125,000.00	0	2	150.00	150.00	0		
Producer Accumulator	1	1	34,300.00	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	30.00			990.00			30.00			1,020.00			
Producer Accumulator	6,060.00			0.00			9,090.00			0.00			

17 Apr 2020

Table 1 - Execution Venue														
As Of	Venue	LEI	Country of Authority	Mkt Segment	Mkt Segment Identifier	Outages	Outage number	Outage Avg. Duration	Sched. Auction	Sched. Auction Number	Sched. Auction Duration	Fail. Transactions	Fail. Transactions Number	Fail. Transactions Value
2020-04-17	Amius Limited	213800C1LJRHXH05QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument													
Financial Instrument		Instrument Classification		Currency									
Consumer Accumulator 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			342.75	19:01:00	100.00	RFQ		Im	N/A		

Table 4 - Price Information													
Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price									
Consumer Accumulator	342.75		342.75		342.75		342.75						

Table 5 - Cost Information													
Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Uri	Rebates	Value of Costs (%)						
Consumer Accumulator	273.24	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	1,713,750.00	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	0.00			480.00			0.00			720.00			

23 Apr 2020

Table 1 - Execution Venue														
As Of	Venue	LEI	Country of Authority	Mkt Segment	Mkt Segment Identifier	Outages	Outage number	Outage Avg. Duration	Sched. Auction	Sched. Auction Number	Sched. Auction Duration	Fail. Transactions	Fail. Transactions Number	Fail. Transactions Value
2020-04-23	Amius Limited	213800C1LJRHXH05QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument													
Financial Instrument		Instrument Classification		Currency									
Producer Accumulator 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			360.50	10:12:00	1.00	RFQ		Im	N/A		

Table 4 - Price Information													
Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price									
Producer Accumulator	362.50		361.56		360.50		364.50						

Table 5 - Cost Information													
Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Uri	Rebates	Value of Costs (%)						
Producer Accumulator	10.69	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	2	2	68,550.00	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	300.00			120.00			450.00			180.00			

24 Apr 2020

Table 1 - Execution Venue

As Of	Venue	LEI	Country of Authority	Mkt Segment	Mkt Segment Identifier	Outages	Outage number	Outage Avg. Duration	Sched. Auction	Sched. Auction Number	Sched. Auction Duration	Fail. Transactions	Fail. Transactions Number	Fail. Transactions Value
2020-04-24	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			335.50	21:29:00	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	335.50		335.50	335.50

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	50,325.00		0	1	3.00	3.00
								0

Table 9 - Timings

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

27 Apr 2020

Table 1 - Execution Venue

As Of	Venue	LEI	Country of Authority	Mkt Segment	Mkt Segment Identifier	Outages	Outage number	Outage Avg. Duration	Sched. Auction	Sched. Auction Number	Sched. Auction Duration	Fail. Transactions	Fail. Transactions Number	Fail. Transactions Value
2020-04-27	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			355.25	22:11:00	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	355.25		355.25	355.25

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Producer Accumulator	3.74	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
Producer Accumulator	1	1	17,762.50		0	1	1.00	1.00
								0

Table 9 - Timings

Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)
Producer Accumulator	2,040.00		1,740.00	3,060.00
				2,610.00

28 Apr 2020

Table 1 - Execution Venue

As Of	Venue	LEI	Country of Authority	Mkt Segment	Mkt Segment Identifier	Outages	Outage number	Outage Avg. Duration	Sched. Auction	Sched. Auction Number	Sched. Auction Duration	Fail. Transactions	Fail. Transactions Number	Fail. Transactions Value
2020-04-28	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			329.50	23:29:00	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	329.50		329.50	329.50

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Producer Accumulator	3.42	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
Producer Accumulator	1	1	16,475.00		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		300.00	360.00
				450.00

30 Apr 2020

Table 1 - Execution Venue

As Of	Venue	LEI	Country of Authority	Mkt Segment	Mkt Segment Identifier	Outages	Outage number	Outage Avg. Duration	Sched. Auction	Sched. Auction Number	Sched. Auction Duration	Fail. Transactions	Fail. Transactions Number	Fail. Transactions Value
2020-04-30	Amius Limited	213800C1JRHXH05QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Financial Instrument	Instrument Classification	Currency
Producer Accumulator 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			319.25	18:57:00	10.00	RFQ	N/A	Im	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Producer Accumulator	328.25	328.25	319.25	337.25

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Producer Accumulator	46.33	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	2	2	337,250.00	0	2	10.00	10.00	0

Table 9 - Timings

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

08 May 2020

Table 1 - Execution Venue

As Of	Venue	LEI	Country of Authority	Mkt Segment	Mkt Segment Identifier	Outages	Outage number	Outage Avg. Duration	Sched. Auction	Sched. Auction Number	Sched. Auction Duration	Fail. Transactions	Fail. Transactions Number	Fail. Transactions Value
2020-05-08	Amius Limited	213800C1JRHXH05QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

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

Table 3 - Price Information

Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Producer Accumulator		1			336.75	21:22:00	5.00	RFQ	N/A	Voice	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Producer Accumulator	337.25	337.39	336.75	337.75

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Producer Accumulator	23.67	0	0	0.00	http://www.amius.com		as per ex-post

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction Size exec	Median Transaction Size all	Designated Mkt. Makers
Producer Accumulator	2	2	236,175.00	0	2	7.00	7.00	0

Table 9 - Timings

Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)
Producer Accumulator	210.00	210.00	300.00	270.00

12 May 2020

Table 1 - Execution Venue

As Of	Venue	LEI	Country of Authority	Mkt Segment	Mkt Segment Identifier	Outages	Outage number	Outage Avg. Duration	Sched. Auction	Sched. Auction Number	Sched. Auction Duration	Fail. Transactions	Fail. Transactions Number	Fail. Transactions Value
2020-05-12	Amius Limited	213800C1JRHXH05QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Financial Instrument	Instrument Classification	Currency
Producer Accumulator 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			331.75	22:24:00	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	331.75	331.75	331.75	331.75

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Producer Accumulator	3.95	0	0	0.00	http://www.amius.com		as per ex-post

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction Size exec	Median Transaction Size all	Designated Mkt. Makers
Producer Accumulator	1	1	16,587.50	0	1	1.00	1.00	0

Table 9 - Timings

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

14 May 2020

Table 1 - Execution Venue

As Of	Venue	LEI	Country of Authority	Mkt Segment	Mkt Segment Identifier	Outages	Outage number	Outage Avg. Duration	Sched. Auction	Sched. Auction Number	Sched. Auction Duration	Fail. Transactions	Fail. Transactions Number	Fail. Transactions Value
2020-05-14	Amius Limited	213800C1LRHXHO5QC19	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	11:30:00	1	332.25	814,012.50					N/A	Voice	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Producer Accumulator	332.25		332.25	332.25

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Producer Accumulator	40.75	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	814,012.50	0	1	49.00	49.00	0

Table 9 - Timings

Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)
Producer Accumulator	1,200.00	900.00	1,800.00	1,350.00

19 May 2020

Table 1 - Execution Venue

As Of	Venue	LEI	Country of Authority	Mkt Segment	Mkt Segment Identifier	Outages	Outage number	Outage Avg. Duration	Sched. Auction	Sched. Auction Number	Sched. Auction Duration	Fail. Transactions	Fail. Transactions Number	Fail. Transactions Value
2020-05-19	Amius Limited	213800C1LRHXHO5QC19	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			335.25	21:45:00	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	335.25		335.25	335.25

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Producer Accumulator	7.31	0	0	0.00	http://www.amius.com		as per ex-post

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction Size exec	Median Transaction Size all	Designated Mkt. Makers
Producer Accumulator	1	1	33,525.00	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	300.00	60.00	450.00	90.00

27 May 2020

Table 1 - Execution Venue

As Of	Venue	LEI	Country of Authority	Mkt Segment	Mkt Segment Identifier	Outages	Outage number	Outage Avg. Duration	Sched. Auction	Sched. Auction Number	Sched. Auction Duration	Fail. Transactions	Fail. Transactions Number	Fail. Transactions Value
2020-05-27	Amius Limited	213800C1LRHXHO5QC19	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			334.25	21:50:00	10.00	RFQ	N/A	Im	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Producer Accumulator	334.25		334.25	334.25

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Producer Accumulator	17.82	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	1	1	167,125.00	0	1	10.00	10.00	0

Table 9 - Timings

Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)
Producer Accumulator	360.00	240.00	540.00	360.00

28 May 2020

Table 1 - Execution Venue

As Of	Venue	LEI	Country of Authority	Mkt Segment	Mkt Segment Identifier	Outages	Outage number	Outage Avg. Duration	Sched. Auction	Sched. Auction Number	Sched. Auction Duration	Fail. Transactions	Fail. Transactions Number	Fail. Transactions Value
2020-05-28	Amius Limited	213800C1LRHXHO5QC19	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			366.25	22:39:00	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	366.25	366.25	366.25	366.25

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Producer Accumulator	3.50	0	0	0.00	http://www.amius.com		as per ex-post

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction Size exec	Median Transaction Size all	Designated Mkt. Makers
Producer Accumulator	0	1	18,312.50	0	1	1.00	1.00	0

Table 9 - Timings

Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)
Producer Accumulator	81,960.00	60.00	122,940.00	90.00

29 May 2020

Table 1 - Execution Venue

As Of	Venue	LEI	Country of Authority	Mkt Segment	Mkt Segment Identifier	Outages	Outage number	Outage Avg. Duration	Sched. Auction	Sched. Auction Number	Sched. Auction Duration	Fail. Transactions	Fail. Transactions Number	Fail. Transactions Value
2020-05-29	Amius Limited	213800C1LRHXHO5QC19	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			338.25	21:09:00	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
Producer Accumulator	343.75	343.84	338.25	349.25

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Producer Accumulator	19.84	0	0	0.00	http://www.amius.com		as per ex-post

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction Size exec	Median Transaction Size all	Designated Mkt. Makers
Producer Accumulator	1	2	137,500.00	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)
Producer Accumulator	300.00	38.00	420.00	47.00

02 Jun 2020

Table 1 - Execution Venue

As Of	Venue	LEI	Country of Authority	Mkt Segment	Mkt Segment Identifier	Outages	Outage number	Outage Avg. Duration	Sched. Auction	Sched. Auction Number	Sched. Auction Duration	Fail. Transactions	Fail. Transactions Number	Fail. Transactions Value
2020-06-02	Amius Limited	213800C1LRHXHO5QC19	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			366.75	23:03:00	248.00	RFQ	N/A	Im	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Producer Accumulator	366.75	366.75	366.75	366.75

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Producer Accumulator	515.59	0	0	0.00	http://www.amius.com		as per ex-post

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction Size exec	Median Transaction Size all	Designated Mkt. Makers
Producer Accumulator	0	1	4,547,700.00	0	1	248.00	248.00	0

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	720.00	27.00	1,080.00	40.50

03 Jun 2020

Table 1 - Execution Venue

As Of	Venue	LEI	Country of Authority	Mkt Segment	Mkt Segment Identifier	Outages	Outage number	Outage Avg. Duration	Sched. Auction	Sched. Auction Number	Sched. Auction Duration	Fail. Transactions	Fail. Transactions Number	Fail. Transactions Value
2020-06-03	Amius Limited	213800C1LJRHXHO5QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Financial Instrument	Instrument Classification	Currency
Producer Accumulator 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			338.50	22:27:00	1.50	RFQ	N/A	Voice	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Producer Accumulator	338.50		338.50	338.50

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Producer Accumulator	3.39	0	0	0.00	http://www.amius.com		as per ex-post

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction Size exec	Median Transaction Size all	Designated Mkt. Makers
Producer Accumulator	0	1	25,387.50		0	1	1.50	1.50
								0

Table 9 - Timings

Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)
Producer Accumulator	126,540.00		1,080.00	189,810.00
				1,620.00

05 Jun 2020

Table 1 - Execution Venue

As Of	Venue	LEI	Country of Authority	Mkt Segment	Mkt Segment Identifier	Outages	Outage number	Outage Avg. Duration	Sched. Auction	Sched. Auction Number	Sched. Auction Duration	Fail. Transactions	Fail. Transactions Number	Fail. Transactions Value
2020-06-05	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			345.00	23:06:00	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
Producer Accumulator	345.00		345.00	345.00

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Producer Accumulator	7.84	0	0	0.00	http://www.amius.com		as per ex-post

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction Size exec	Median Transaction Size all	Designated Mkt. Makers
Producer Accumulator	0	1	69,000.00		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)
Producer Accumulator	1,490,492.00		0.00	2,235,738.00
				0.00

06 Jun 2020

Table 1 - Execution Venue

As Of	Venue	LEI	Country of Authority	Mkt Segment	Mkt Segment Identifier	Outages	Outage number	Outage Avg. Duration	Sched. Auction	Sched. Auction Number	Sched. Auction Duration	Fail. Transactions	Fail. Transactions Number	Fail. Transactions Value
2020-06-06	Amius Limited	213800C1LJRHXHO5QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Financial Instrument	Instrument Classification	Currency
Producer Accumulator 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			346.00	11:23:00	148.00	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	346.00		346.00	346.00

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Producer Accumulator	285.71	0	0	0.00	http://www.amius.com		as per ex-post

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction Size exec	Median Transaction Size all	Designated Mkt. Makers
Producer Accumulator	0	1	2,560,400.00		0	1	148.00	148.00
								0

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	47,040.00		692,340.00	70,560.00
				1,038,510.00

09 Jun 2020

Table 1 - Execution Venue

As Of	Venue	LEI	Country of Authority	Mkt Segment	Mkt Segment Identifier	Outages	Outage number	Outage Avg. Duration	Sched. Auction	Sched. Auction Number	Sched. Auction Duration	Fail. Transactions	Fail. Transactions Number	Fail. Transactions Value
2020-06-09	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			355.50	22:27:00	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
Producer Accumulator	355.50	355.50	355.50	355.50

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Producer Accumulator	8.32	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
Producer Accumulator	0	1	71,100.00	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)
Producer Accumulator	720.00		660.00	1,080.00

11 Jun 2020

Table 1 - Execution Venue

As Of	Venue	LEI	Country of Authority	Mkt Segment	Mkt Segment Identifier	Outages	Outage number	Outage Avg. Duration	Sched. Auction	Sched. Auction Number	Sched. Auction Duration	Fail. Transactions	Fail. Transactions Number	Fail. Transactions Value
2020-06-11	Amius Limited	213800C1LJRHXH05QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Financial Instrument	Instrument Classification	Currency
Consumer Accumulator 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			340.75	13:01:10	78.00	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	340.75	340.75	340.75	340.75

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Consumer Accumulator	178.38	0	0	2,925.00	http://www.amius.com		as per ex-post

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction Size exec	Median Transaction Size all	Designated Mkt. Makers
Consumer Accumulator	0	1	1,328,925.00	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	1,020.00		840.00	1,530.00

12 Jun 2020

Table 1 - Execution Venue

As Of	Venue	LEI	Country of Authority	Mkt Segment	Mkt Segment Identifier	Outages	Outage number	Outage Avg. Duration	Sched. Auction	Sched. Auction Number	Sched. Auction Duration	Fail. Transactions	Fail. Transactions Number	Fail. Transactions Value
2020-06-12	Amius Limited	213800C1LJRHXH05QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Financial Instrument	Instrument Classification	Currency
Producer Accumulator 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			343.50	11:19:00	3.00	RFQ	N/A	Im	N/A
Producer Accumulator		1			374.25	16:31:00	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	367.50	366.44	343.50	384.25

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Producer Accumulator	21.44	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
Producer Accumulator	3	4	138,087.50	0	4	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	9,780.00		1,350.00	11,070.00

15 Jun 2020

Table 1 - Execution Venue

As Of	Venue	LEI	Country of Authority	Mkt Segment	Mkt Segment Identifier	Outages	Outage number	Outage Avg. Duration	Sched. Auction	Sched. Auction Number	Sched. Auction Duration	Fail. Transactions	Fail. Transactions Number	Fail. Transactions Value
2020-06-15	Amius Limited	213800C1LJRHXH05QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Financial Instrument	Instrument Classification	Currency
Producer Accumulator 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			370.25	21:13:00	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	370.25	370.25	370.25	370.25

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	37,025.00	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	780.00	120.00	1,170.00	180.00

19 Jun 2020

Table 1 - Execution Venue

As Of	Venue	LEI	Country of Authority	Mkt Segment	Mkt Segment Identifier	Outages	Outage number	Outage Avg. Duration	Sched. Auction	Sched. Auction Number	Sched. Auction Duration	Fail. Transactions	Fail. Transactions Number	Fail. Transactions Value
2020-06-19	Amius Limited	213800C1LJRHXH05QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Financial Instrument	Instrument Classification	Currency
Consumer Accumulator 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			341.00	16:27:41	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
Consumer Accumulator	341.00	341.00	341.00	341.00

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Consumer 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
Consumer Accumulator	0	2	170,500.00	0	2	5.00	5.00	0

Table 9 - Timings

Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)
Consumer Accumulator	5,220.00	1,020.00	7,830.00	1,530.00

20 Jun 2020

Table 1 - Execution Venue

As Of	Venue	LEI	Country of Authority	Mkt Segment	Mkt Segment Identifier	Outages	Outage number	Outage Avg. Duration	Sched. Auction	Sched. Auction Number	Sched. Auction Duration	Fail. Transactions	Fail. Transactions Number	Fail. Transactions Value
2020-06-20	Amius Limited	213800C1LJRHXH05QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Financial Instrument	Instrument Classification	Currency
Producer Accumulator 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			344.50	11:08:00	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	344.50	344.50	344.50	344.50

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Producer Accumulator	3.86	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	1	1	34,450.00	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	300.00	0.00	450.00	0.00

22 Jun 2020

Table 1 - Execution Venue

As Of	Venue	LEI	Country of Authority	Mkt Segment	Mkt Segment Identifier	Outages	Outage number	Outage Avg. Duration	Sched. Auction	Sched. Auction Number	Sched. Auction Duration	Fail. Transactions	Fail. Transactions Number	Fail. Transactions Value
2020-06-22	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			370.75	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	370.75		370.75	370.75

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Producer Accumulator	3.33	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	18,537.50		0	1	1.00	1.00

Table 9 - Timings

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

26 Jun 2020

Table 1 - Execution Venue

As Of	Venue	LEI	Country of Authority	Mkt Segment	Mkt Segment Identifier	Outages	Outage number	Outage Avg. Duration	Sched. Auction	Sched. Auction Number	Sched. Auction Duration	Fail. Transactions	Fail. Transactions Number	Fail. Transactions Value
2020-06-26	Amius Limited	213800C1LJRHXH05QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

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

Table 3 - Price Information

Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Producer Accumulator		1			354.25	11:02:00	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	362.58		362.58	371.50

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Producer Accumulator	10.69	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	3	3	53,525.00		0	3	1.00	1.00

Table 9 - Timings

Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)
Producer Accumulator	840.00		0.00	1,260.00

06 Apr 2020

Table 1 - Execution Venue

As Of	Venue	LEI	Country of Authority	Mkt Segment	Mkt Segment Identifier	Outages	Outage number	Outage Avg. Duration	Sched. Auction	Sched. Auction Number	Sched. Auction Duration	Fail. Transactions	Fail. Transactions Number	Fail. Transactions Value
2020-04-06	Amius Limited	213800C1LJRHXH05QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Financial Instrument	Instrument Classification	Currency
Producer Accumulator 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			2,341.00	16:10:42	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
Producer Accumulator	2,341.00	2,341.00	2,341.00	2,341.00

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Producer Accumulator	44.93	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	1	1	449,955.00	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)
Producer Accumulator	1,020.00	300.00	1,530.00	450.00

27 Apr 2020

Table 1 - Execution Venue

As Of	Venue	LEI	Country of Authority	Mkt Segment	Mkt Segment Identifier	Outages	Outage number	Outage Avg. Duration	Sched. Auction	Sched. Auction Number	Sched. Auction Duration	Fail. Transactions	Fail. Transactions Number	Fail. Transactions Value
2020-04-27	Amius Limited	213800C1LJRHXH05QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Financial Instrument	Instrument Classification	Currency
Producer Accumulator 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			2,316.00	11:39:22	34.25	RFQ	N/A	Im	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Producer Accumulator	2,316.00	2,316.00	2,316.00	2,316.00

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Producer Accumulator	58.00	0	0	0.00	http://www.amius.com		as per ex-post

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction Size exec	Median Transaction Size all	Designated Mkt. Makers
Producer Accumulator	1	1	793,230.00	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)
Producer Accumulator	5,700.00	360.00	8,550.00	540.00

13 May 2020

Table 1 - Execution Venue

As Of	Venue	LEI	Country of Authority	Mkt Segment	Mkt Segment Identifier	Outages	Outage number	Outage Avg. Duration	Sched. Auction	Sched. Auction Number	Sched. Auction Duration	Fail. Transactions	Fail. Transactions Number	Fail. Transactions Value
2020-05-13	Amius Limited	213800C1JRHXXH05QC19	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
Exotic CC 10.00 USD lots	Exotic	USD
Producer Accumulator CC 10.00 USD lots	Producer Accumulator	USD

Table 3 - Price Information

Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Producer Accumulator		1			2,280.00	12:37:09	46.50	RFQ	N/A	Im	N/A
Exotic		1			2,295.00	14:17:26	46.50	RFQ	N/A	Im	N/A
Producer Accumulator		1			2,310.00	15:15:02	46.50	RFQ	N/A	Im	N/A
Consumer Accumulator		1			2,456.00	17:06:13	340.00	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	2,456.00	2,456.00	2,456.00	2,456.00
Exotic	2,295.00	2,295.00	2,295.00	2,295.00
Producer Accumulator	2,295.00	2,295.10	2,280.00	2,310.00

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Consumer Accumulator	1,180.72	0	0	0.00	http://www.amius.com	as per ex-post	
Exotic	126.78	0	0	0.00	http://www.amius.com	as per ex-post	
Producer Accumulator	138.79	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
Consumer Accumulator	1	1	8,350,400.00	0	1	340.00	340.00	0
Exotic	1	1	1,067,175.00	0	1	46.50	46.50	0
Producer Accumulator	2	2	2,134,350.00	0	2	46.50	46.50	0

Table 9 - Timings

Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)
Consumer Accumulator	2,520.00	180.00	3,780.00	270.00
Exotic	1,860.00	0.00	2,790.00	0.00
Producer Accumulator	11,160.00	150.00	12,000.00	180.00

14 May 2020

Table 1 - Execution Venue

As Of	Venue	LEI	Country of Authority	Mkt Segment	Mkt Segment Identifier	Outages	Outage number	Outage Avg. Duration	Sched. Auction	Sched. Auction Number	Sched. Auction Duration	Fail. Transactions	Fail. Transactions Number	Fail. Transactions Value
2020-05-14	Amius Limited	213800C1JRHXXH05QC19	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			2,431.70	14:23:00	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	2,428.35	2,428.35	2,425.00	2,431.70

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Consumer Accumulator	61.53	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	2	2	778,144.00	0	2	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)
Consumer Accumulator	120.00	150.00	150.00	210.00

28 May 2020

Table 1 - Execution Venue

As Of	Venue	LEI	Country of Authority	Mkt Segment	Mkt Segment Identifier	Outages	Outage number	Outage Avg. Duration	Sched. Auction	Sched. Auction Number	Sched. Auction Duration	Fail. Transactions	Fail. Transactions Number	Fail. Transactions Value
2020-05-28	Amius Limited	213800C1LJRHXHO5QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Financial Instrument	Instrument Classification	Currency
Producer Accumulator 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			2,307.00	14:55:52	44.00	RFQ	N/A	Im	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Producer Accumulator	2,307.00	2,307.00	2,307.00	2,307.00

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Producer Accumulator	71.98	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	1,015,080.00	0	1	44.00	44.00	0

Table 9 - Timings

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

29 May 2020

Table 1 - Execution Venue

As Of	Venue	LEI	Country of Authority	Mkt Segment	Mkt Segment Identifier	Outages	Outage number	Outage Avg. Duration	Sched. Auction	Sched. Auction Number	Sched. Auction Duration	Fail. Transactions	Fail. Transactions Number	Fail. Transactions Value
2020-05-29	Amius Limited	213800C1LJRHXHO5QC19	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			2,360.00	16:21:17	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	2,360.00	2,360.00	2,360.00	2,360.00

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Producer Accumulator	49.08	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
Producer Accumulator	1	1	672,600.00	0	1	28.50	28.50	0

Table 9 - Timings

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

09 Jun 2020

Table 1 - Execution Venue

As Of	Venue	LEI	Country of Authority	Mkt Segment	Mkt Segment Identifier	Outages	Outage number	Outage Avg. Duration	Sched. Auction	Sched. Auction Number	Sched. Auction Duration	Fail. Transactions	Fail. Transactions Number	Fail. Transactions Value
2020-06-09	Amius Limited	213800C1LJRHXHO5QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Financial Instrument	Instrument Classification	Currency
Consumer Accumulator 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			2,403.00	12:40:30	10.75	RFQ	N/A	Im	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Consumer Accumulator	2,403.00	2,403.00	2,403.00	2,403.00

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Consumer Accumulator	19.13	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	1	1	258,322.50	0	1	10.75	10.75	0

Table 9 - Timings

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

10 Jun 2020

Table 1 - Execution Venue

As Of	Venue	LEI	Country of Authority	Mkt Segment	Mkt Segment Identifier	Outages	Outage number	Outage Avg. Duration	Sched. Auction	Sched. Auction Number	Sched. Auction Duration	Fail. Transactions	Fail. Transactions Number	Fail. Transactions Value
2020-06-10	Amius Limited	213800C1LJRHXHO5QC19	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			2,409.00	10:23:22	10.50	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	2,409.00		2,409.00	2,409.00

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Consumer Accumulator	18.38	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	252,945.00	0	1	10.50	10.50	0

Table 9 - Timings

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

23 Jun 2020

Table 1 - Execution Venue

As Of	Venue	LEI	Country of Authority	Mkt Segment	Mkt Segment Identifier	Outages	Outage number	Outage Avg. Duration	Sched. Auction	Sched. Auction Number	Sched. Auction Duration	Fail. Transactions	Fail. Transactions Number	Fail. Transactions Value
2020-06-23	Amius Limited	213800C1LJRHXHO5QC19	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			2,252.00	18:30:04	39.50	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	2,252.00		2,252.00	2,252.00

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Producer Accumulator	56.68	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	889,540.00	0	1	39.50	39.50	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		13,560.00	0.00	20,340.00
				0.00

24 Jun 2020

Table 1 - Execution Venue

As Of	Venue	LEI	Country of Authority	Mkt Segment	Mkt Segment Identifier	Outages	Outage number	Outage Avg. Duration	Sched. Auction	Sched. Auction Number	Sched. Auction Duration	Fail. Transactions	Fail. Transactions Number	Fail. Transactions Value
2020-06-24	Amius Limited	213800C1LJRHXHO5QC19	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			2,265.00	12:31:32	78.50	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	2,265.00		2,265.00	2,265.00

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Producer Accumulator	99.13	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
Producer Accumulator	1	1	1,778,025.00	0	1	78.50	78.50	0

Table 9 - Timings

Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)
Producer Accumulator		5,340.00	0.00	8,010.00
				0.00

Table 1 - Execution Venue

Table 2 - Type of Financial Instrument

Table 3 - Price Information

Table 4 - Price Information

Table 5 - Cost Information

Table 6 - Likelihood of Execution

Table 9 - Timings

26 Jun 2020

Table 1 - Execution Venue

Table 2 - Type of Financial Instrument

Table 3 - Price Information

Table 4 - Price Information

Table 5 - Cost Information

Table 6 - Likelihood of Execution

Table 9 - Timings

04 Jun 2020

Table 1 - Execution Venue

Table 2 - Type of Financial Instrument

Table 3 - Price Information

Table 4 - Price Information

Table 5 - Cost Information

Table 6 - Likelihood of Execution

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	4,800.00	2,970.00	7,200.00

KC

14 Apr 2020

Table 1 - Execution Venue

As Of	Venue	LEI	Country of Authority	Mkt Segment	Mkt Segment Identifier	Outages	Outage number	Outage Avg. Duration	Sched. Auction	Sched. Auction Number	Sched. Auction Duration	Fail. Transactions	Fail. Transactions Number	Fail. Transactions Value
2020-04-14	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			117.91	16:51:46	20.00	RFQ	N/A	Email	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Producer Accumulator	117.91		117.91	117.91

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Producer Accumulator	36.16	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
Producer Accumulator	1	1	884,302.50	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	1,200.00	180.00	1,800.00

23 Apr 2020

Table 1 - Execution Venue

As Of	Venue	LEI	Country of Authority	Mkt Segment	Mkt Segment Identifier	Outages	Outage number	Outage Avg. Duration	Sched. Auction	Sched. Auction Number	Sched. Auction Duration	Fail. Transactions	Fail. Transactions Number	Fail. Transactions Value
2020-04-23	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	09:30:00	1	113.60	383,400.00					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	113.60		113.60	113.60

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Producer Accumulator	15.76	0	0	168.75	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	0	1	383,400.00	0	1	9.00	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	65,160.00	3,840.00	97,740.00	5,760.00

01 May 2020

Table 1 - Execution Venue

As Of	Venue	LEI	Country of Authority	Mkt Segment	Mkt Segment Identifier	Outages	Outage number	Outage Avg. Duration	Sched. Auction	Sched. Auction Number	Sched. Auction Duration	Fail. Transactions	Fail. Transactions Number	Fail. Transactions Value
2020-05-01	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
Consumer Accumulator		1			107.85	17:05:49	10.00	RFQ	N/A	Email	N/A
Exotic		1			107.85	17:05:59	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
Consumer Accumulator	107.85		107.85	107.85
Exotic	107.85		107.85	107.85

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Consumer Accumulator	16.07	0	0	187.50	http://www.amius.com		as per ex-post
Exotic	10.91	0	0	187.50	http://www.amius.com		as per ex-post

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction Size exec	Median Transaction Size all	Designated Mkt. Makers
Consumer Accumulator	1	1	404,437.50	0	1	10.00	10.00	0
Exotic	1	1	404,437.50	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)
Consumer Accumulator	240.00	4,200.00	360.00	6,300.00
Exotic	240.00	4,200.00	360.00	6,300.00

04 May 2020

Table 1 - Execution Venue

As Of	Venue	LEI	Country of Authority	Mkt Segment	Mkt Segment Identifier	Outages	Outage number	Outage Avg. Duration	Sched. Auction	Sched. Auction Number	Sched. Auction Duration	Fail. Transactions	Fail. Transactions Number	Fail. Transactions Value
2020-05-04	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
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			108.85	16:05:02	9.00	RFQ		N/A	N/A
Exotic		1			108.40	16:56:55	9.00	RFQ		N/A	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Consumer Accumulator	108.85		108.85	108.85
Exotic	108.40		108.40	108.40

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Consumer Accumulator	14.46	0	0	168.75	http://www.amius.com		as per ex-post
Exotic	9.82	0	0	168.75	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	367,368.75		1	9.00	9.00	0
Exotic	1	1	365,850.00		1	9.00	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)
Consumer Accumulator		1,080.00	720.00	1,620.00
Exotic		240.00	120.00	360.00

05 May 2020

Table 1 - Execution Venue

As Of	Venue	LEI	Country of Authority	Mkt Segment	Mkt Segment Identifier	Outages	Outage number	Outage Avg. Duration	Sched. Auction	Sched. Auction Number	Sched. Auction Duration	Fail. Transactions	Fail. Transactions Number	Fail. Transactions Value
2020-05-05	Amius Limited	213800C1LJRHXHO5QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

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

Table 3 - Price Information

Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Consumer Accumulator		1			110.80	13:33:54	9.00	RFQ		N/A	N/A
Producer Accumulator		1			110.80	13:38:03	10.00	RFQ		N/A	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Consumer Accumulator	110.80		110.80	110.80
Producer Accumulator	110.80		110.80	110.80

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Consumer Accumulator	14.46	0	0	168.75	http://www.amius.com		as per ex-post
Producer Accumulator	15.79	0	0	187.50	http://www.amius.com		as per ex-post

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction Size exec	Median Transaction Size all	Designated Mkt. Makers
Consumer Accumulator	1	1	373,950.00		1	9.00	9.00	0
Producer Accumulator	1	1	415,500.00		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)
Consumer Accumulator		240.00	600.00	360.00
Producer Accumulator		540.00	360.00	810.00

07 May 2020

Table 1 - Execution Venue

As Of	Venue	LEI	Country of Authority	Mkt Segment	Mkt Segment Identifier	Outages	Outage number	Outage Avg. Duration	Sched. Auction	Sched. Auction Number	Sched. Auction Duration	Fail. Transactions	Fail. Transactions Number	Fail. Transactions Value
2020-05-07	Amius Limited	213800C1LJRHXH05QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Financial Instrument	Instrument Classification	Currency
Consumer Accumulator 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			108.85	13:52:15	7.00	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	108.85		108.85	108.85

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Consumer Accumulator	11.05	0	0	131.25	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	285,731.25	0	1	7.00	7.00	0

Table 9 - Timings

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

11 May 2020

Table 1 - Execution Venue

As Of	Venue	LEI	Country of Authority	Mkt Segment	Mkt Segment Identifier	Outages	Outage number	Outage Avg. Duration	Sched. Auction	Sched. Auction Number	Sched. Auction Duration	Fail. Transactions	Fail. Transactions Number	Fail. Transactions Value
2020-05-11	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

Table 3 - Price Information

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			111.30	17:42:10	7.00	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	111.30		111.30	111.30

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Consumer Accumulator	12.86	0	0	0.00	http://www.amius.com		as per ex-post

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction Size exec	Median Transaction Size all	Designated Mkt. Makers
Consumer Accumulator	1	1	292,162.50	0	1	7.00	7.00	0

Table 9 - Timings

Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)
Consumer Accumulator	240.00		60.00	360.00

21 May 2020

Table 1 - Execution Venue

As Of	Venue	LEI	Country of Authority	Mkt Segment	Mkt Segment Identifier	Outages	Outage number	Outage Avg. Duration	Sched. Auction	Sched. Auction Number	Sched. Auction Duration	Fail. Transactions	Fail. Transactions Number	Fail. Transactions Value
2020-05-21	Amius Limited	213800C1LJRHXH05QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Financial Instrument	Instrument Classification	Currency
Consumer Accumulator 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			105.85	17:17:55	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
Consumer Accumulator	105.85		105.85	105.85

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Consumer Accumulator	15.84	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	1	1	238,162.50	0	1	6.00	6.00	0

Table 9 - Timings

Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)
Consumer Accumulator	180.00		60.00	270.00

01 Jun 2020

Table 1 - Execution Venue

As Of	Venue	LEI	Country of Authority	Mkt Segment	Mkt Segment Identifier	Outages	Outage number	Outage Avg. Duration	Sched. Auction	Sched. Auction Number	Sched. Auction Duration	Fail. Transactions	Fail. Transactions Number	Fail. Transactions Value
2020-06-01	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			100.90	16:05:15	10.00	RFQ	N/A	Im	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Consumer Accumulator	100.90		100.90	100.90

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Consumer Accumulator	26.12	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
Consumer Accumulator	1	1	378,375.00	0	1	10.00	10.00	0

Table 9 - Timings

Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)
Consumer Accumulator	180.00		660.00	270.00

05 Jun 2020

Table 1 - Execution Venue

As Of	Venue	LEI	Country of Authority	Mkt Segment	Mkt Segment Identifier	Outages	Outage number	Outage Avg. Duration	Sched. Auction	Sched. Auction Number	Sched. Auction Duration	Fail. Transactions	Fail. Transactions Number	Fail. Transactions Value
2020-06-05	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			100.35	15:00:00	35.00	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	100.35		100.35	100.35

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Exotic	25.11	0	0	0.00	http://www.amius.com		as per ex-post

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction Size exec	Median Transaction Size all	Designated Mkt. Makers
Exotic	1	1	1,317,093.75	0	1	35.00	35.00	0

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

29 Jun 2020

Table 1 - Execution Venue

As Of	Venue	LEI	Country of Authority	Mkt Segment	Mkt Segment Identifier	Outages	Outage number	Outage Avg. Duration	Sched. Auction	Sched. Auction Number	Sched. Auction Duration	Fail. Transactions	Fail. Transactions Number	Fail. Transactions Value
2020-06-29	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			99.25	13:27:17	3.00	RFQ	N/A	Im	N/A
Producer Accumulator		1			102.50	13:48:35	3.00	RFQ	N/A	Im	N/A
Producer Accumulator		1			101.55	16:21:03	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	101.75		101.36	103.70

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Producer Accumulator	20.61	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	4	4	342,018.75	0	4	2.50	2.50	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	420.00		390.00	420.00

KW

02 Apr 2020

Table 1 - Execution Venue

As Of	Venue	LEI	Country of Authority	Mkt Segment	Mkt Segment Identifier	Outages	Outage number	Outage Avg. Duration	Sched. Auction	Sched. Auction Number	Sched. Auction Duration	Fail. Transactions	Fail. Transactions Number	Fail. Transactions Value
2020-04-02	Amius Limited	213800C1LRHXHO5QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

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

Table 3 - Price Information

Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Producer Accumulator		1			483.00	12:38:00	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	483.00		483.00	483.00

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	24,150.00	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		900.00	1,495.00	1,350.00
				2,242.50

29 May 2020

Table 1 - Execution Venue

As Of	Venue	LEI	Country of Authority	Mkt Segment	Mkt Segment Identifier	Outages	Outage number	Outage Avg. Duration	Sched. Auction	Sched. Auction Number	Sched. Auction Duration	Fail. Transactions	Fail. Transactions Number	Fail. Transactions Value
2020-05-29	Amius Limited	213800C1LRHXHO5QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

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

Table 3 - Price Information

Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Producer Accumulator		1			477.50	23:55:00	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	477.50		477.50	477.50

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Producer Accumulator	13.78	0	0	0.00	http://www.amius.com		as per ex-post

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction Size exec	Median Transaction Size all	Designated Mkt. Makers
Producer Accumulator	0	1	69,850.00	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		660.00	466.00	990.00
				699.00

26 Jun 2020

Table 1 - Execution Venue

As Of	Venue	LEI	Country of Authority	Mkt Segment	Mkt Segment Identifier	Outages	Outage number	Outage Avg. Duration	Sched. Auction	Sched. Auction Number	Sched. Auction Duration	Fail. Transactions	Fail. Transactions Number	Fail. Transactions Value
2020-06-26	Amius Limited	213800C1LRHXHO5QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

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

Table 3 - Price Information

Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Producer Accumulator	13:30:00	1	450.25	1,463,312.50					N/A	Voice	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Producer Accumulator	450.25		450.25	450.25

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Producer Accumulator	193.05	0	0	812.50	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	0	1	1,463,312.50	0	1	65.00	65.00	0

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

17 Jun 2020

Table 1 - Execution Venue

As Of	Venue	LEI	Country of Authority	Mkt Segment	Mkt Segment Identifier	Outages	Outage number	Outage Avg. Duration	Sched. Auction	Sched. Auction Number	Sched. Auction Duration	Fail. Transactions	Fail. Transactions Number	Fail. Transactions Value
2020-06-17	Amius Limited	213800C1LJRHXHO5QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Financial Instrument	Instrument Classification	Currency
Exotic MW 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			537.25	15:11:26	222.00	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	537.25	537.25	537.25	537.25

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Exotic	486.71	0	0	0.00	http://www.amius.com		as per ex-post

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction Size exec	Median Transaction Size all	Designated Mkt. Makers
Exotic	1	1	5,963,475.00	0	1	222.00	222.00	0

Table 9 - Timings

Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)
Exotic	480.00	300.00	720.00	450.00

02 Apr 2020

Table 1 - Execution Venue

As Of	Venue	LEI	Country of Authority	Mkt Segment	Mkt Segment Identifier	Outages	Outage number	Outage Avg. Duration	Sched. Auction	Sched. Auction Number	Sched. Auction Duration	Fail. Transactions	Fail. Transactions Number	Fail. Transactions Value
2020-04-02	Amius Limited	213800C1LRHXH05QC19	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			1,661.00	10:18:11	168.00	RFQ	N/A	Im	N/A
Exotic		1			1,755.00	14:41:52	38.00	RFQ	N/A	Im	N/A
Producer Accumulator		1			1,762.00	16:20:47	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	1,708.00	1,679.13	1,661.00	1,755.00
Producer Accumulator	1,762.00	1,762.00	1,762.00	1,762.00

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Exotic	267.25	0	0	0.00	http://www.amius.com		as per ex-post
Producer Accumulator	12.26	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
Exotic	2	2	3,457,380.00	0	2	103.00	103.00	0
Producer Accumulator	1	1	264,300.00	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	4,560.00	1,080.00	4,950.00	1,110.00
Producer Accumulator	720.00	120.00	1,080.00	180.00

03 Apr 2020

Table 1 - Execution Venue

As Of	Venue	LEI	Country of Authority	Mkt Segment	Mkt Segment Identifier	Outages	Outage number	Outage Avg. Duration	Sched. Auction	Sched. Auction Number	Sched. Auction Duration	Fail. Transactions	Fail. Transactions Number	Fail. Transactions Value
2020-04-03	Amius Limited	213800C1LRHXH05QC19	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
Producer Accumulator		1			1,780.00	10:16:04	14.75	RFQ	N/A	Im	N/A
Exotic		1			1,794.00	11:12:17	36.00	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	1,794.00	1,794.00	1,794.00	1,794.00
Producer Accumulator	1,780.00	1,780.00	1,780.00	1,780.00

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Exotic	46.79	0	0	0.00	http://www.amius.com		as per ex-post
Producer Accumulator	12.25	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	645,840.00	0	1	36.00	36.00	0
Producer Accumulator	1	1	262,550.00	0	1	14.75	14.75	0

Table 9 - Timings

Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)
Exotic	2,460.00	60.00	3,690.00	90.00
Producer Accumulator	1,740.00	120.00	2,610.00	180.00

06 Apr 2020

Table 1 - Execution Venue

As Of	Venue	LEI	Country of Authority	Mkt Segment	Mkt Segment Identifier	Outages	Outage number	Outage Avg. Duration	Sched. Auction	Sched. Auction Number	Sched. Auction Duration	Fail. Transactions	Fail. Transactions Number	Fail. Transactions Value
2020-04-06	Amius Limited	213800C1LJRHXH05QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Financial Instrument	Instrument Classification	Currency
Producer Accumulator 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			1,768.00	15:01:10	25.25	RFQ	N/A	Im	N/A
Producer Accumulator		1			1,819.00	15:59:44	14.50	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	1,789.67	1,785.60	1,768.00	1,819.00

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Producer Accumulator	45.12	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	3	3	973,930.00	0	3	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	6,720.00	160.00	450.00	360.00

07 Apr 2020

Table 1 - Execution Venue

As Of	Venue	LEI	Country of Authority	Mkt Segment	Mkt Segment Identifier	Outages	Outage number	Outage Avg. Duration	Sched. Auction	Sched. Auction Number	Sched. Auction Duration	Fail. Transactions	Fail. Transactions Number	Fail. Transactions Value
2020-04-07	Amius Limited	213800C1LJRHXH05QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Financial Instrument	Instrument Classification	Currency
Producer Accumulator 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			1,791.00	14:56:38	25.00	RFQ	N/A	Im	N/A
Producer Accumulator		1			1,797.00	15:57:56	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	1,792.67	1,792.67	1,790.00	1,797.00

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Producer Accumulator	60.97	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	3	3	1,344,250.00	0	3	25.00	25.00	0

Table 9 - Timings

Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)
Producer Accumulator	460.00	240.00	90.00	540.00

08 Apr 2020

Table 1 - Execution Venue														
As Of	Venue	LEI	Country of Authority	Mkt Segment	Mkt Segment Identifier	Outages	Outage number	Outage Avg. Duration	Sched. Auction	Sched. Auction Number	Sched. Auction Duration	Fail. Transactions	Fail. Transactions Number	Fail. Transactions Value
2020-04-08	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									

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			1,867.00	11:55:37	15.00	RFQ	N/A	Im	N/A
Exotic		1			1,862.00	13:50:59	15.00	RFQ	N/A	Im	N/A
Producer Accumulator		1			1,791.00	16:53:15	24.75	RFQ	N/A	Im	N/A

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Exotic	1,864.50		1,864.50	1,867.00
Producer Accumulator	1,791.00		1,791.00	1,791.00

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Uri	Rebates	Value of Costs (%)
Exotic	37.79	0	0	0.00	http://www.amius.com		as per ex-post
Producer Accumulator	20.23	0	0	0.00	http://www.amius.com		as per ex-post

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction Size exec	Median Transaction Size all	Designated Mkt. Makers
Exotic	2	2	560,100.00	0	2	15.00	15.00	0
Producer Accumulator	1	1	443,272.50	0	1	24.75	24.75	0

Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)
Exotic	1,950.00	30.00	2,670.00	30.00
Producer Accumulator	7,440.00	0.00	11,160.00	0.00

09 Apr 2020

Table 1 - Execution Venue														
As Of	Venue	LEI	Country of Authority	Mkt Segment	Mkt Segment Identifier	Outages	Outage number	Outage Avg. Duration	Sched. Auction	Sched. Auction Number	Sched. Auction Duration	Fail. Transactions	Fail. Transactions Number	Fail. Transactions Value
2020-04-09	Amius Limited	213800C1LJRHXH05QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument													
Financial Instrument		Instrument Classification		Currency									
Producer Accumulator QC 10.00 GBP lots		Producer Accumulator		GBP									

Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Producer Accumulator		1			1,771.00	16:38:50	24.50	RFQ	N/A	Im	N/A

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Producer Accumulator	1,771.00		1,771.00	1,771.00

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Uri	Rebates	Value of Costs (%)
Producer Accumulator	20.35	0	0	0.00	http://www.amius.com		as per ex-post

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction Size exec	Median Transaction Size all	Designated Mkt. Makers
Producer Accumulator	1	1	433,895.00	0	1	24.50	24.50	0

Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)
Producer Accumulator	720.00	0.00	1,080.00	0.00

14 Apr 2020

Table 1 - Execution Venue														
As Of	Venue	LEI	Country of Authority	Mkt Segment	Mkt Segment Identifier	Outages	Outage number	Outage Avg. Duration	Sched. Auction	Sched. Auction Number	Sched. Auction Duration	Fail. Transactions	Fail. Transactions Number	Fail. Transactions Value
2020-04-14	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									

Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Producer Accumulator		1			1,732.00	16:03:32	24.25	RFQ	N/A	Im	N/A

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Producer Accumulator	1,732.00		1,732.00	1,732.00

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Uri	Rebates	Value of Costs (%)
Producer Accumulator	21.77	0	0	0.00	http://www.amius.com		as per ex-post

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction Size exec	Median Transaction Size all	Designated Mkt. Makers
Producer Accumulator	1	1	420,010.00	0	1	24.25	24.25	0

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	3,000.00	360.00	4,500.00

15 Apr 2020

Table 1 - Execution Venue														
As Of	Venue	LEI	Country of Authority	Mkt Segment	Mkt Segment Identifier	Outages	Outage number	Outage Avg. Duration	Sched. Auction	Sched. Auction Number	Sched. Auction Duration	Fail. Transactions	Fail. Transactions Number	Fail. Transactions Value
2020-04-15	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			1,722.00	10:09:34	24.00	RFQ	N/A	Im	N/A	
Producer Accumulator		1			1,715.00	16:00:43	24.00	RFQ	N/A	Im	N/A	

Table 4 - Price Information				
Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Producer Accumulator	1,718.50	1,718.51	1,715.00	1,722.00

Table 5 - Cost Information							
Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Producer Accumulator	40.52	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	2	2	824,880.00	0	2	24.00	24.00	0	

Table 9 - Timings				
Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)
Producer Accumulator	1,260.00	360.00	1,410.00	420.00

16 Apr 2020

Table 1 - Execution Venue														
As Of	Venue	LEI	Country of Authority	Mkt Segment	Mkt Segment Identifier	Outages	Outage number	Outage Avg. Duration	Sched. Auction	Sched. Auction Number	Sched. Auction Duration	Fail. Transactions	Fail. Transactions Number	Fail. Transactions Value
2020-04-16	Amius Limited	213800C1LJRHXH05QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument												
Financial Instrument			Instrument Classification		Currency							
Producer Accumulator 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			1,730.00	16:06:11	23.75	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	1,730.00	1,730.00	1,730.00	1,730.00

Table 5 - Cost Information							
Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Producer Accumulator	19.41	0	0	0.00	http://www.amius.com		as per ex-post

Table 6 - Likelihood of Execution									
Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction Size exec	Median Transaction Size all	Designated Mkt. Makers	
Producer Accumulator	1	1	410,875.00	0	1	23.75	23.75	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

17 Apr 2020

Table 1 - Execution Venue														
As Of	Venue	LEI	Country of Authority	Mkt Segment	Mkt Segment Identifier	Outages	Outage number	Outage Avg. Duration	Sched. Auction	Sched. Auction Number	Sched. Auction Duration	Fail. Transactions	Fail. Transactions Number	Fail. Transactions Value
2020-04-17	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							
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			1,750.00	14:17:00	23.50	RFQ	N/A	Im	N/A	
Exotic		1			1,692.00	16:10:14	39.75	RFQ	N/A	Im	N/A	

Table 4 - Price Information				
Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Exotic	1,692.00	1,692.00	1,692.00	1,692.00
Producer Accumulator	1,750.00	1,750.00	1,750.00	1,750.00

Table 5 - Cost Information							
Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Exotic	51.67	0	0	0.00	http://www.amius.com		as per ex-post
Producer Accumulator	20.15	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	
Exotic	1	1	672,570.00	0	1	39.75	39.75	0	
Producer Accumulator	1	1	411,250.00	0	1	23.50	23.50	0	

Table 9 - Timings				
Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)
Exotic	720.00	660.00	1,080.00	990.00
Producer Accumulator	17,220.00	0.00	25,830.00	0.00

20 Apr 2020

Table 1 - Execution Venue

As Of	Venue	LEI	Country of Authority	Mkt Segment	Mkt Segment Identifier	Outages	Outage number	Outage Avg. Duration	Sched. Auction	Sched. Auction Number	Sched. Auction Duration	Fail. Transactions	Fail. Transactions Number	Fail. Transactions Value
2020-04-20	Amius Limited	213800C1JRHXH05QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Financial Instrument	Instrument Classification	Currency
Producer Accumulator 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			1,697.00	11:21:16	39.50	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	1,697.00	1,697.00	1,697.00	1,697.00

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Producer Accumulator	33.88	0	0	0.00	http://www.amius.com		as per ex-post

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction Size exec	Median Transaction Size all	Designated Mkt. Makers
Producer Accumulator	1	1	670,315.00	0	1	39.50	39.50	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	60.00		1,020.00	90.00
				1,530.00

22 Apr 2020

Table 1 - Execution Venue

As Of	Venue	LEI	Country of Authority	Mkt Segment	Mkt Segment Identifier	Outages	Outage number	Outage Avg. Duration	Sched. Auction	Sched. Auction Number	Sched. Auction Duration	Fail. Transactions	Fail. Transactions Number	Fail. Transactions Value
2020-04-22	Amius Limited	213800C1JRHXH05QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Financial Instrument	Instrument Classification	Currency
Producer Accumulator 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			1,773.28	13:10:41	22.75	RFQ	N/A	Im	N/A
Producer Accumulator		1			1,709.00	15:44:22	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
Producer Accumulator	1,741.14	1,733.24	1,709.00	1,773.28

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Producer Accumulator	52.35	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	2	2	1,069,931.20	0	2	30.88	30.88	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)
Producer Accumulator	960.00	420.00	1,020.00	510.00

05 May 2020

Table 1 - Execution Venue

As Of	Venue	LEI	Country of Authority	Mkt Segment	Mkt Segment Identifier	Outages	Outage number	Outage Avg. Duration	Sched. Auction	Sched. Auction Number	Sched. Auction Duration	Fail. Transactions	Fail. Transactions Number	Fail. Transactions Value
2020-05-05	Amius Limited	213800C1JRHXH05QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Financial Instrument	Instrument Classification	Currency
Consumer Accumulator QC 10.00 GBP lots	Consumer Accumulator	GBP
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			1,725.00	16:00:11	13.00	RFQ	N/A	Im	N/A
Consumer Accumulator		1			1,895.00	16:26:00	9.75	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	1,895.00	1,895.00	1,895.00	1,895.00
Producer Accumulator	1,725.00	1,725.00	1,725.00	1,725.00

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Consumer Accumulator	7.71	0	0	0.00	http://www.amius.com		as per ex-post
Producer Accumulator	10.63	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	184,762.50	0	1	9.75	9.75	0
Producer Accumulator	1	1	224,250.00	0	1	13.00	13.00	0

Table 9 - Timings

Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)
Consumer Accumulator	120.00	0.00	180.00	0.00
Producer Accumulator	360.00	1,200.00	540.00	1,800.00

06 May 2020

Table 1 - Execution Venue

As Of	Venue	LEI	Country of Authority	Mkt Segment	Mkt Segment Identifier	Outages	Outage number	Outage Avg. Duration	Sched. Auction	Sched. Auction Number	Sched. Auction Duration	Fail. Transactions	Fail. Transactions Number	Fail. Transactions Value
2020-05-06	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
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			1,892.00	13:04:02	9.50	RFQ	N/A	Im	N/A
Producer Accumulator		1			1,725.00	16:27:07	36.50	RFQ	N/A	Im	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Consumer Accumulator	1,892.00		1,892.00	1,892.00
Producer Accumulator	1,725.00		1,725.00	1,725.00

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Consumer Accumulator	7.26	0	0	0.00	http://www.amius.com		as per ex-post
Producer Accumulator	29.35	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	179,740.00	0	1	9.50	9.50	0
Producer Accumulator	1	1	629,625.00	0	1	36.50	36.50	0

Table 9 - Timings

Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)
Consumer Accumulator	22,380.00		120.00	33,570.00
Producer Accumulator	10,200.00		120.00	15,300.00

12 May 2020

Table 1 - Execution Venue

As Of	Venue	LEI	Country of Authority	Mkt Segment	Mkt Segment Identifier	Outages	Outage number	Outage Avg. Duration	Sched. Auction	Sched. Auction Number	Sched. Auction Duration	Fail. Transactions	Fail. Transactions Number	Fail. Transactions Value
2020-05-12	Amius Limited	213800C1LJRHXH05QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Financial Instrument	Instrument Classification	Currency
Consumer Accumulator QC 10.00 GBP lots	Consumer Accumulator	GBP
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			1,983.00	10:31:08	35.00	RFQ	N/A	Im	N/A
Consumer Accumulator		1			1,940.00	14:13:47	35.00	RFQ	N/A	Im	N/A
Exotic		1			1,933.00	15:09:54	35.00	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	1,925.00		1,922.18	1,910.00
Exotic	1,965.00		1,965.27	1,933.00

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Consumer Accumulator	134.13	0	0	0.00	http://www.amius.com		as per ex-post
Exotic	129.44	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	5	5	2,349,375.00	0	5	17.50	17.50	0
Exotic	3	3	2,064,650.00	0	3	35.00	35.00	0

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	2,256.00		132.00	4,590.00
Exotic		600.00	80.00	540.00

13 May 2020

Table 1 - Execution Venue

As Of	Venue	LEI	Country of Authority	Mkt Segment	Mkt Segment Identifier	Outages	Outage number	Outage Avg. Duration	Sched. Auction	Sched. Auction Number	Sched. Auction Duration	Fail. Transactions	Fail. Transactions Number	Fail. Transactions Value
2020-05-13	Amius Limited	213800C1JRHXH05QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

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

Table 3 - Price Information

Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Consumer Accumulator		1			1,958.00	14:50:19	17.00	RFQ	N/A	Im	N/A
Consumer Accumulator		1			1,974.00	16:28:05	17.00	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	1,967.50	1,966.30	1,958.00	1,974.00

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Consumer Accumulator	28.89	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	735,216.00	0	4	17.00	17.00	0

Table 9 - Timings

Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)
Consumer Accumulator	435.00	75.00	180.00	90.00

14 May 2020

Table 1 - Execution Venue

As Of	Venue	LEI	Country of Authority	Mkt Segment	Mkt Segment Identifier	Outages	Outage number	Outage Avg. Duration	Sched. Auction	Sched. Auction Number	Sched. Auction Duration	Fail. Transactions	Fail. Transactions Number	Fail. Transactions Value
2020-05-14	Amius Limited	213800C1JRHXH05QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Financial Instrument	Instrument Classification	Currency
Consumer Accumulator QC 10.00 GBP lots	Consumer Accumulator	GBP
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			1,971.00	13:57:39	16.50	RFQ	N/A	Im	N/A
Consumer Accumulator		1			1,964.00	14:36:45	16.50	RFQ	N/A	Im	N/A
Exotic		1			1,960.00	16:06:15	16.50	RFQ	N/A	Im	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Consumer Accumulator	1,964.00	1,964.00	1,964.00	1,964.00
Exotic	1,961.67	1,959.76	1,954.00	1,971.00

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Consumer Accumulator	12.38	0	0	0.00	http://www.amius.com		as per ex-post
Exotic	74.07	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
Consumer Accumulator	1	1	324,060.00	0	1	16.50	16.50	0
Exotic	3	3	1,292,280.00	0	3	16.50	16.50	0

Table 9 - Timings

Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)
Consumer Accumulator	17,820.00	540.00	26,730.00	810.00
Exotic	5,180.00	180.00	1,440.00	270.00

15 May 2020

Table 1 - Execution Venue

As Of	Venue	LEI	Country of Authority	Mkt Segment	Mkt Segment Identifier	Outages	Outage number	Outage Avg. Duration	Sched. Auction	Sched. Auction Number	Sched. Auction Duration	Fail. Transactions	Fail. Transactions Number	Fail. Transactions Value
2020-05-15	Amius Limited	213800C1JRHXXH05QC19	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

Table 3 - Price Information

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			1,963.00	14:22:19	16.00	RFQ	N/A	Im	N/A
Consumer Accumulator		1			1,964.00	16:11:55	16.00	RFQ	N/A	Im	N/A
Exotic		1			1,964.00	16:11:55	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	1,963.50	1,963.50	1,963.00	1,964.00
Exotic	1,964.00	1,964.00	1,964.00	1,964.00

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Consumer Accumulator	31.95	0	0	0.00	http://www.amius.com		as per ex-post
Exotic	19.94	0	0	0.00	http://www.amius.com		as per ex-post

Table 6 - Likelihood of Execution

Instrument	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	628,320.00	0	2	16.00	16.00	0
Exotic	1	1	314,240.00	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)
Consumer Accumulator	3,240.00	0.00	4,200.00	0.00
Exotic	4,560.00	0.00	6,840.00	0.00

18 May 2020

Table 1 - Execution Venue

As Of	Venue	LEI	Country of Authority	Mkt Segment	Mkt Segment Identifier	Outages	Outage number	Outage Avg. Duration	Sched. Auction	Sched. Auction Number	Sched. Auction Duration	Fail. Transactions	Fail. Transactions Number	Fail. Transactions Value
2020-05-18	Amius Limited	213800C1JRHXXH05QC19	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			1,960.00	10:24:18	31.00	RFQ	N/A	Im	N/A
Consumer Accumulator		1			1,955.00	13:13:27	31.00	RFQ	N/A	Im	N/A
Consumer Accumulator		1			1,955.00	14:59:46	31.00	RFQ	N/A	Im	N/A
Consumer Accumulator		1			1,955.00	16:49:46	31.00	RFQ	N/A	Im	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Consumer Accumulator	1,955.00	1,955.00	1,950.00	1,960.00

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Consumer Accumulator	128.36	0	0	0.00	http://www.amius.com		as per ex-post

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction Size exec	Median Transaction Size all	Designated Mkt. Makers
Consumer Accumulator	5	5	3,031,800.00	0	5	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)
Consumer Accumulator	5,268.00	264.00	4,500.00	450.00

Table 1 - Execution Venue

Table 2 - Type of Financial InstrumentTable 3 - Price Information**Table 4 - Price Information**

Table 5 - Cost Information

Table 6 - Likelihood of Execution

Table 9 - Timings

21 May 2020

Table 1 - Execution Venue

Table 2 - Type of Financial Instrument

Table 3 - Price Information

Table 4 - Price Information

Table 5 - Cost Information

Table 6 - Likelihood of Execution

Table 9 - Timings

27 May 2020

Table 1 - Execution Venue

Table 2 - Type of Financial Instrument

Table 3 - Price Information

Table 4 - Price Information

Table 5 - Cost Information

Table 6 - Likelihood of Execution

Table 9 - Timings

Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)
Exotic	1,080.00	4,440.00	1,590.00	5,820.00

02 Jun 2020

Table 1 - Execution Venue

As Of	Venue	LEI	Country of Authority	Mkt Segment	Mkt Segment Identifier	Outages	Outage number	Outage Avg. Duration	Sched. Auction	Sched. Auction Number	Sched. Auction Duration	Fail. Transactions	Fail. Transactions Number	Fail. Transactions Value
2020-06-02	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			1,930.00	14:30:44	21.00	RFQ	N/A	Im	N/A
Exotic	13:30:00	1	1,930.00	405,300.00					N/A	Voice	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Exotic	1,930.00		1,930.00	1,930.00

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Exotic	55.15	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
Exotic	2	2	810,600.00		0	2	21.00	21.00
								0

Table 9 - Timings

Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)
Exotic		1,200.00	90.00	1,440.00
				120.00

18 Jun 2020

Table 1 - Execution Venue

As Of	Venue	LEI	Country of Authority	Mkt Segment	Mkt Segment Identifier	Outages	Outage number	Outage Avg. Duration	Sched. Auction	Sched. Auction Number	Sched. Auction Duration	Fail. Transactions	Fail. Transactions Number	Fail. Transactions Value
2020-06-18	Amius Limited	213800C1LJRHXH05QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Financial Instrument	Instrument Classification	Currency
Consumer Accumulator 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			1,608.00	11:29:35	106.80	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	1,608.00		1,608.00	1,608.00

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Consumer Accumulator	140.25	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	1,717,344.00		0	1	106.80	106.80
								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		2,640.00	360.00	3,960.00
				540.00

24 Jun 2020

Table 1 - Execution Venue

As Of	Venue	LEI	Country of Authority	Mkt Segment	Mkt Segment Identifier	Outages	Outage number	Outage Avg. Duration	Sched. Auction	Sched. Auction Number	Sched. Auction Duration	Fail. Transactions	Fail. Transactions Number	Fail. Transactions Value
2020-06-24	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			1,700.75	14:13:43	96.00	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	1,700.75		1,700.75	1,700.75

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Exotic	123.49	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
Exotic	1	1	1,632,720.00		0	1	96.00	96.00
								0

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	60.00	540.00
				90.00

25 Jun 2020

Table 1 - Execution Venue														
As Of	Venue	LEI	Country of Authority	Mkt Segment	Mkt Segment Identifier	Outages	Outage number	Outage Avg. Duration	Sched. Auction	Sched. Auction Number	Sched. Auction Duration	Fail. Transactions	Fail. Transactions Number	Fail. Transactions Value
2020-06-25	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
Producer Accumulator		1			1,661.00	10:54:50	56.00	RFQ	N/A	Im	N/A
Exotic		1			1,670.00	12:25:27	112.00	RFQ	N/A	Im	N/A
Producer Accumulator		1			1,688.00	15:24:46	56.00	RFQ	N/A	Im	N/A
Exotic		1			1,692.00	16:48:37	56.00	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	1,681.00	1,677.40	1,670.00	1,692.00
Producer Accumulator	1,674.50	1,674.50	1,661.00	1,688.00

Table 5 - Cost Information							
Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Exotic	218.37	0	0	0.00	http://www.amius.com		as per ex-post
Producer Accumulator	81.04	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	2	2	2,817,920.00	0	2	84.00	84.00	0
Producer Accumulator	2	2	1,890,560.00	0	2	56.00	56.00	0

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	3,660.00	120.00	4,170.00	180.00
Producer Accumulator	1,260.00	630.00	1,890.00	840.00

26 Jun 2020

Table 1 - Execution Venue														
As Of	Venue	LEI	Country of Authority	Mkt Segment	Mkt Segment Identifier	Outages	Outage number	Outage Avg. Duration	Sched. Auction	Sched. Auction Number	Sched. Auction Duration	Fail. Transactions	Fail. Transactions Number	Fail. Transactions Value
2020-06-26	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			1,689.00	10:25:03	55.50	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	1,689.00	1,689.00	1,689.00	1,689.00

Table 5 - Cost Information							
Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Producer Accumulator	48.81	0	0	0.00	http://www.amius.com		as per ex-post

Table 6 - Likelihood of Execution								
Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction Size exec	Median Transaction Size all	Designated Mkt. Makers
Producer Accumulator	1	1	1,782,887.50	0	1	55.50	55.50	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		180.00	0.00	270.00	0.00

04 May 2020

Table 1 - Execution Venue														
As Of	Venue	LEI	Country of Authority	Mkt Segment	Mkt Segment Identifier	Outages	Outage number	Outage Avg. Duration	Sched. Auction	Sched. Auction Number	Sched. Auction Duration	Fail. Transactions	Fail. Transactions Number	Fail. Transactions Value
2020-05-04	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			238.50	14:09:57	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
Producer Accumulator	238.50		238.50	238.50

Table 5 - Cost Information							
Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Producer Accumulator	73.04	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	0	1	524,700.00	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	420.00	2,160.00	630.00	3,240.00

14 May 2020

Table 1 - Execution Venue														
As Of	Venue	LEI	Country of Authority	Mkt Segment	Mkt Segment Identifier	Outages	Outage number	Outage Avg. Duration	Sched. Auction	Sched. Auction Number	Sched. Auction Duration	Fail. Transactions	Fail. Transactions Number	Fail. Transactions Value
2020-05-14	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			245.75	16:44:41	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
Producer Accumulator	245.75		245.75	245.75

Table 5 - Cost Information							
Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Producer Accumulator	44.45	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
Producer Accumulator	0	1	368,625.00	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)
Producer Accumulator	4,560.00	60.00	6,840.00	90.00

09 Jun 2020

Table 1 - Execution Venue														
As Of	Venue	LEI	Country of Authority	Mkt Segment	Mkt Segment Identifier	Outages	Outage number	Outage Avg. Duration	Sched. Auction	Sched. Auction Number	Sched. Auction Duration	Fail. Transactions	Fail. Transactions Number	Fail. Transactions Value
2020-06-09	Amius Limited	213800C1LJRHXHO5QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument		
Financial Instrument	Instrument Classification	Currency
Producer Accumulator 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			338.00	15:48:54	19.00	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	338.00		338.00	338.00

Table 5 - Cost Information							
Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Producer Accumulator	56.30	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	0	1	642,200.00	0	1	19.00	19.00	0

Table 9 - Timings				
Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)
Producer Accumulator	240.00	0.00	360.00	0.00

16 Jun 2020

Table 1 - Execution Venue

As Of	Venue	LEI	Country of Authority	Mkt Segment	Mkt Segment Identifier	Outages	Outage number	Outage Avg. Duration	Sched. Auction	Sched. Auction Number	Sched. Auction Duration	Fail. Transactions	Fail. Transactions Number	Fail. Transactions Value
2020-06-16	Amius Limited	213800C1LJRHXH05QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Financial Instrument	Instrument Classification	Currency
Producer Accumulator 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			354.00	15:39:30	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	354.00		354.00	354.00

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Producer Accumulator	107.96	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	991,200.00	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	300.00	2,520.00	450.00	3,780.00

21 Apr 2020

Table 1 - Execution Venue

As Of	Venue	LEI	Country of Authority	Mkt Segment	Mkt Segment Identifier	Outages	Outage number	Outage Avg. Duration	Sched. Auction	Sched. Auction Number	Sched. Auction Duration	Fail. Transactions	Fail. Transactions Number	Fail. Transactions Value
2020-04-21	Amius Limited	213800C1LJRHXHO5QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Financial Instrument	Instrument Classification	Currency
Exotic QW 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			6.70	18:07:48	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	6.70		6.70	6.70

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Exotic	76.81	0	0	0.00	http://www.amius.com		as per ex-post

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction Size exec	Median Transaction Size all	Designated Mkt. Makers
Exotic	1	1	12,395.00		0	1	37.00	37.00

Table 9 - Timings

Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)
Exotic		2,400.00	6,000.00	3,600.00

22 Apr 2020

Table 1 - Execution Venue

As Of	Venue	LEI	Country of Authority	Mkt Segment	Mkt Segment Identifier	Outages	Outage number	Outage Avg. Duration	Sched. Auction	Sched. Auction Number	Sched. Auction Duration	Fail. Transactions	Fail. Transactions Number	Fail. Transactions Value
2020-04-22	Amius Limited	213800C1LJRHXHO5QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Financial Instrument	Instrument Classification	Currency
Exotic QW 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			6.50	18:34:36	64.00	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	6.50		6.50	6.50

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Exotic	150.58	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
Exotic	0	1	20,800.00		0	1	64.00	64.00

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		90,420.00	6,000.00	135,630.00

24 Apr 2020

Table 1 - Execution Venue

As Of	Venue	LEI	Country of Authority	Mkt Segment	Mkt Segment Identifier	Outages	Outage number	Outage Avg. Duration	Sched. Auction	Sched. Auction Number	Sched. Auction Duration	Fail. Transactions	Fail. Transactions Number	Fail. Transactions Value
2020-04-24	Amius Limited	213800C1LJRHXHO5QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Financial Instrument	Instrument Classification	Currency
Exotic QW 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			6.50	13:34:46	399.00	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	6.50		6.50	6.50

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Exotic	938.77	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
Exotic	0	1	129,675.00		0	1	399.00	399.00

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		245,220.00	6,000.00	367,830.00

30 Apr 2020

Table 1 - Execution Venue														
As Of	Venue	LEI	Country of Authority	Mkt Segment	Mkt Segment Identifier	Outages	Outage number	Outage Avg. Duration	Sched. Auction	Sched. Auction Number	Sched. Auction Duration	Fail. Transactions	Fail. Transactions Number	Fail. Transactions Value
2020-04-30	Amius Limited	213800C1LJRHXHO5QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument														
Financial Instrument	Instrument Classification	Currency												
Exotic QW 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			10.00	14:53:24	75.00	RFQ	N/A	Im	N/A			
Exotic		1			95.50	18:01:42	63.75	RFQ	N/A	Im	N/A			

Table 4 - Price Information				
Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Exotic	52.75	86.12	10.00	95.50

Table 5 - Cost Information							
Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Exotic	259.24	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	
Exotic	2	2	341,906.25	0	2	69.38	69.38	0	

Table 9 - Timings				
Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)
Exotic	3,930.00	570.00	4,560.00	840.00

16 Jun 2020

Table 1 - Execution Venue														
As Of	Venue	LEI	Country of Authority	Mkt Segment	Mkt Segment Identifier	Outages	Outage number	Outage Avg. Duration	Sched. Auction	Sched. Auction Number	Sched. Auction Duration	Fail. Transactions	Fail. Transactions Number	Fail. Transactions Value
2020-06-16	Amius Limited	213800C1LJRHXHO5QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument														
Financial Instrument	Instrument Classification	Currency												
Producer Accumulator QW 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			1.20	18:05:24	56.00	RFQ	N/A	Im	N/A			

Table 4 - Price Information				
Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Producer Accumulator	1.20	1.20	1.20	1.20

Table 5 - Cost Information							
Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Producer Accumulator	96.88	0	0	0.00	http://www.amius.com	as per ex-post	

Table 6 - Likelihood of Execution									
Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction Size exec	Median Transaction Size all	Designated Mkt. Makers	
Producer Accumulator	1	1	3,360.00	0	1	56.00	56.00	0	

Table 9 - Timings				
Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)
Producer Accumulator	9,900.00	300.00	14,850.00	450.00

17 Jun 2020

Table 1 - Execution Venue														
As Of	Venue	LEI	Country of Authority	Mkt Segment	Mkt Segment Identifier	Outages	Outage number	Outage Avg. Duration	Sched. Auction	Sched. Auction Number	Sched. Auction Duration	Fail. Transactions	Fail. Transactions Number	Fail. Transactions Value
2020-06-17	Amius Limited	213800C1LJRHXHO5QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument														
Financial Instrument	Instrument Classification	Currency												
Producer Accumulator QW 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			1.20	10:29:01	44.00	RFQ	N/A	Im	N/A			

Table 4 - Price Information				
Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Producer Accumulator	1.20	1.20	1.20	1.20

Table 5 - Cost Information							
Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Producer Accumulator	76.88	0	0	0.00	http://www.amius.com	as per ex-post	

Table 6 - Likelihood of Execution									
Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction Size exec	Median Transaction Size all	Designated Mkt. Makers	
Producer Accumulator	0	1	2,640.00	0	1	44.00	44.00	0	

Table 9 - Timings				
Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)
Producer Accumulator	68,940.00	300.00	103,410.00	450.00

S_

05 Jun 2020

Table 1 - Execution Venue

As Of	Venue	LEI	Country of Authority	Mkt Segment	Mkt Segment Identifier	Outages	Outage number	Outage Avg. Duration	Sched. Auction	Sched. Auction Number	Sched. Auction Duration	Fail. Transactions	Fail. Transactions Number	Fail. Transactions Value
2020-06-05	Amius Limited	213800C1LJRXHXHO5QC19	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			879.00	22:25:00	0.40	RFQ	N/A	Im	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Producer Accumulator	879.00	879.00	879.00	879.00

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Producer Accumulator	1.43	0	0	0.00	http://www.amius.com		as per ex-post

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction Size exec	Median Transaction Size all	Designated Mkt. Makers
Producer Accumulator	1	1	17,580.00	0	1	0.40	0.40	0

Table 9 - Timings

Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)
Producer Accumulator	1,620.00	2,080.00	2,430.00	3,120.00

09 Jun 2020

Table 1 - Execution Venue

As Of	Venue	LEI	Country of Authority	Mkt Segment	Mkt Segment Identifier	Outages	Outage number	Outage Avg. Duration	Sched. Auction	Sched. Auction Number	Sched. Auction Duration	Fail. Transactions	Fail. Transactions Number	Fail. Transactions Value
2020-06-09	Amius Limited	213800C1LJRXHX05QC19	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			876.00	22:15:00	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	876.00	876.00	876.00	876.00

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Producer Accumulator	1.93	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	1	1	43,800.00	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	660.00	7.00	990.00	10.50

12 Jun 2020

Table 1 - Execution Venue

As Of	Venue	LEI	Country of Authority	Mkt Segment	Mkt Segment Identifier	Outages	Outage number	Outage Avg. Duration	Sched. Auction	Sched. Auction Number	Sched. Auction Duration	Fail. Transactions	Fail. Transactions Number	Fail. Transactions Value
2020-06-12	Amius Limited	213800C1LJRXHXO5QC19	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			876.75	11:19:00	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	876.75	876.75	876.75	876.75

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Producer Accumulator	3.18	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
Producer Accumulator	1	1	43,837.50	0	1	1.00	1.00	0

Table 9 - Timings

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

01 May 2020

Table 1 - Execution Venue														
As Of	Venue	LEI	Country of Authority	Mkt Segment	Mkt Segment Identifier	Outages	Outage number	Outage Avg. Duration	Sched. Auction	Sched. Auction Number	Sched. Auction Duration	Fail. Transactions	Fail. Transactions Number	Fail. Transactions Value
2020-05-01	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			11.74	17:33:03	100.00	RFQ	N/A	Email	N/A			

Table 4 - Price Information														
Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price		Highest Executed Price									
Producer Accumulator	11.74		11.74		11.74									

Table 5 - Cost Information														
Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees		Url	Rebates	Value of Costs (%)						
Producer Accumulator	373.10	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	1	1	1,314,880.00		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	720.00		8,640.00		1,080.00		12,960.00							

05 May 2020

Table 1 - Execution Venue														
As Of	Venue	LEI	Country of Authority	Mkt Segment	Mkt Segment Identifier	Outages	Outage number	Outage Avg. Duration	Sched. Auction	Sched. Auction Number	Sched. Auction Duration	Fail. Transactions	Fail. Transactions Number	Fail. Transactions Value
2020-05-05	Amius Limited	213800C1LJRHXH05QC19	United Kingdom			0	0	0				0	0	0
Table 2 - Type of Financial Instrument														
Financial Instrument		Instrument Classification		Currency										
Producer Accumulator 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			10.46	18:43:12	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	10.46		10.46		10.46									
Table 5 - Cost Information														
Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees		Url	Rebates	Value of Costs (%)						
Producer Accumulator	284.13	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		
Producer Accumulator	1	1	1,171,520.00		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	900.00		16,080.00		1,350.00		24,120.00							

18 May 2020

Table 1 - Execution Venue														
As Of	Venue	LEI	Country of Authority	Mkt Segment	Mkt Segment Identifier	Outages	Outage number	Outage Avg. Duration	Sched. Auction	Sched. Auction Number	Sched. Auction Duration	Fail. Transactions	Fail. Transactions Number	Fail. Transactions Value
2020-05-18	Amius Limited	213800C1LJRHXH05QC19	United Kingdom			0	0	0				0	0	0
Table 2 - Type of Financial Instrument														
Financial Instrument		Instrument Classification		Currency										
Producer Accumulator 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			11.47	15:33:54	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	11.47		11.47		11.47									
Table 5 - Cost Information														
Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees		Url	Rebates	Value of Costs (%)						
Producer Accumulator	373.10	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	1	1	1,284,640.00		0	1		100.00		100.00		0		
Table 9 - Timings														
Instrument	Mean Elapsed Acceptance & Execution(s)			Mean Elapsed Request & Provision(s)		Median Elapsed Acceptance & Execution(s)		Median Elapsed Request & Provision(s)						
Producer Accumulator	540.00			120.00		810.00		180.00						

20 May 2020

Table 1 - Execution Venue

As Of	Venue	LEI	Country of Authority	Mkt Segment	Mkt Segment Identifier	Outages	Outage number	Outage Avg. Duration	Sched. Auction	Sched. Auction Number	Sched. Auction Duration	Fail. Transactions	Fail. Transactions Number	Fail. Transactions Value
2020-05-20	Amius Limited	213800C1LRHXXH05QC19	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			10.95	10:04:00	18.00	RFQ	N/A	Im	N/A
Producer Accumulator		1			11.78	17:43:13	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	10.95		10.95	10.95
Producer Accumulator	11.78		11.78	11.78

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Uri	Rebates	Value of Costs (%)
Consumer Accumulator	40.81	0	0	0.00	http://www.amius.com		as per ex-post
Producer Accumulator	367.36	0	0	0.00	http://www.amius.com		as per ex-post

Table 6 - Likelihood of Execution

Instrument	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	220,752.00		1	18.00	18.00	0
Producer Accumulator	1	1	1,319,360.00		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	240.00		1,200.00	
Producer Accumulator	1,380.00		480.00	

02 Jun 2020

Table 1 - Execution Venue

As Of	Venue	LEI	Country of Authority	Mkt Segment	Mkt Segment Identifier	Outages	Outage number	Outage Avg. Duration	Sched. Auction	Sched. Auction Number	Sched. Auction Duration	Fail. Transactions	Fail. Transactions Number	Fail. Transactions Value
2020-06-02	Amius Limited	213800C1LRHXXH05QC19	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			11.89	15:00:46	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	11.89		11.89	11.89

Table 5 - Cost Information

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

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction Size exec	Median Transaction Size all	Designated Mkt. Makers
Producer Accumulator	1	1	1,331,680.00		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	360.00		2,880.00	

03 Jun 2020

Table 1 - Execution Venue

As Of	Venue	LEI	Country of Authority	Mkt Segment	Mkt Segment Identifier	Outages	Outage number	Outage Avg. Duration	Sched. Auction	Sched. Auction Number	Sched. Auction Duration	Fail. Transactions	Fail. Transactions Number	Fail. Transactions Value
2020-06-03	Amius Limited	213800C1LRHXXH05QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

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

Table 3 - Price Information

Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Producer Accumulator		1			12.01	12:54:22	89.00	RFQ	N/A	Email	N/A
Producer Accumulator		1			12.14	16:03:40	25.00	RFQ	N/A	Email	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Producer Accumulator	12.08		12.04	12.01

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Uri	Rebates	Value of Costs (%)
Producer Accumulator	188.24	0	0	1,400.00	http://www.amius.com		as per ex-post

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction Size exec	Median Transaction Size all	Designated Mkt. Makers
Producer Accumulator	1	2	1,537,076.80		2	57.00	57.00	0

Table 9 - Timings

Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)
Producer Accumulator	27,540.00		6,330.00	

05 Jun 2020

Table 1 - Execution Venue

As Of	Venue	LEI	Country of Authority	Mkt Segment	Mkt Segment Identifier	Outages	Outage number	Outage Avg. Duration	Sched. Auction	Sched. Auction Number	Sched. Auction Duration	Fail. Transactions	Fail. Transactions Number	Fail. Transactions Value
2020-06-05	Amius Limited	213800C1LJRHXH05QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

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

Table 3 - Price Information

Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Producer Accumulator		1			12.61	16:55:49	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	12.52		12.52	12.43
			12.43	12.61

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Producer Accumulator	384.58	0	0	5,600.00	http://www.amius.com		as per ex-post

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction Size exec	Median Transaction Size all	Designated Mkt. Makers
Producer Accumulator	1	2	2,804,480.00		0	2	100.00	100.00
								0

Table 9 - Timings

Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)
Producer Accumulator	44,460.00		720.00	44,730.00
				900.00

09 Jun 2020

Table 1 - Execution Venue

As Of	Venue	LEI	Country of Authority	Mkt Segment	Mkt Segment Identifier	Outages	Outage number	Outage Avg. Duration	Sched. Auction	Sched. Auction Number	Sched. Auction Duration	Fail. Transactions	Fail. Transactions Number	Fail. Transactions Value
2020-06-09	Amius Limited	213800C1LJRHXH05QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

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

Table 3 - Price Information

Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Producer Accumulator		1			12.74	17:08:37	49.00	RFQ	N/A	Email	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Producer Accumulator	12.74		12.74	12.74

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Producer Accumulator	101.25	0	0	2,744.00	http://www.amius.com		as per ex-post

Table 6 - Likelihood of Execution

Instrument	Orders Received	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	699,171.20		0	1	49.00	49.00
								0

Table 9 - Timings

Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)
Producer Accumulator	540.00		5,580.00	810.00
				8,370.00

10 Jun 2020

Table 1 - Execution Venue

As Of	Venue	LEI	Country of Authority	Mkt Segment	Mkt Segment Identifier	Outages	Outage number	Outage Avg. Duration	Sched. Auction	Sched. Auction Number	Sched. Auction Duration	Fail. Transactions	Fail. Transactions Number	Fail. Transactions Value
2020-06-10	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			12.86	16:35:23	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
Producer Accumulator	12.86		12.86	12.86
			12.86	12.86

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Producer 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
Producer Accumulator	1	1	1,440,320.00		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	1,200.00		8,820.00	1,800.00
				13,230.00

07 Apr 2020

Table 1 - Execution Venue

As Of	Venue	LEI	Country of Authority	Mkt Segment	Mkt Segment Identifier	Outages	Outage number	Outage Avg. Duration	Sched. Auction	Sched. Auction Number	Sched. Auction Duration	Fail. Transactions	Fail. Transactions Number	Fail. Transactions Value
2020-04-07	Amius Limited	213800C1LJRHXHO5QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Financial Instrument	Instrument Classification	Currency
Consumer Accumulator 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			300.30	10:32:46	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	300.30		300.30	300.30

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Consumer Accumulator	45.42	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
Consumer Accumulator	1	1	330,330.00	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	180.00		780.00	270.00

08 Apr 2020

Table 1 - Execution Venue

As Of	Venue	LEI	Country of Authority	Mkt Segment	Mkt Segment Identifier	Outages	Outage number	Outage Avg. Duration	Sched. Auction	Sched. Auction Number	Sched. Auction Duration	Fail. Transactions	Fail. Transactions Number	Fail. Transactions Value
2020-04-08	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			298.00	14:50:00	22.00	RFQ	N/A	Email	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Consumer Accumulator	298.00		298.00	298.00

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Consumer Accumulator	60.79	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
Consumer Accumulator	1	1	411,300.00	0	1	22.00	22.00	0

Table 9 - Timings

Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)
Consumer Accumulator	16,320.00		1,140.00	24,480.00

14 Apr 2020

Table 1 - Execution Venue

As Of	Venue	LEI	Country of Authority	Mkt Segment	Mkt Segment Identifier	Outages	Outage number	Outage Avg. Duration	Sched. Auction	Sched. Auction Number	Sched. Auction Duration	Fail. Transactions	Fail. Transactions Number	Fail. Transactions Value
2020-04-14	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			293.40	17:31:00	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
Consumer Accumulator	293.40		293.40	293.40

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Consumer Accumulator	16.66	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
Consumer Accumulator	0	1	146,700.00	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	2,448.00		6,120.00	3,672.00

28 Apr 2020

Table 1 - Execution Venue														
As Of	Venue	LEI	Country of Authority	Mkt Segment	Mkt Segment Identifier	Outages	Outage number	Outage Avg. Duration	Sched. Auction	Sched. Auction Number	Sched. Auction Duration	Fail. Transactions	Fail. Transactions Number	Fail. Transactions Value
2020-04-28	Amius Limited	213800C1LJRHXH05QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument														
Financial Instrument			Instrument Classification			Currency								
Consumer Accumulator 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			292.40	10:52:00	33.00	RFQ	N/A	Email	N/A			
Consumer Accumulator		1			295.23	16:05:00	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	292.45	292.46	289.94	295.23

Table 5 - Cost Information							
Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Consumer Accumulator	1,800.25	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	12	12	11,574,189.00	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	17,215.00	30,660.00	28,170.00	45,990.00

17 Jun 2020

Table 1 - Execution Venue														
As Of	Venue	LEI	Country of Authority	Mkt Segment	Mkt Segment Identifier	Outages	Outage number	Outage Avg. Duration	Sched. Auction	Sched. Auction Number	Sched. Auction Duration	Fail. Transactions	Fail. Transactions Number	Fail. Transactions Value
2020-06-17	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			295.00	14:30:07	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	295.00	295.00	295.00	295.00

Table 5 - Cost Information							
Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Consumer Accumulator	190.85	0	0	0.00	http://www.amius.com		as per ex-post

Table 6 - Likelihood of Execution									
Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction Size exec	Median Transaction Size all	Designated Mkt. Makers	
Consumer Accumulator	1	1	1,622,500.00	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	11,700.00	1,200.00	17,550.00	1,800.00

26 Jun 2020

Table 1 - Execution Venue														
As Of	Venue	LEI	Country of Authority	Mkt Segment	Mkt Segment Identifier	Outages	Outage number	Outage Avg. Duration	Sched. Auction	Sched. Auction Number	Sched. Auction Duration	Fail. Transactions	Fail. Transactions Number	Fail. Transactions Value
2020-06-26	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			289.00	11:54:24	5.00	RFQ	N/A	Email	N/A			
Consumer Accumulator		1			288.80	18:22:21	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	289.47	289.47	288.80	290.60

Table 5 - Cost Information							
Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Consumer Accumulator	42.33	0	0	200.00	http://www.amius.com		as per ex-post

Table 6 - Likelihood of Execution									
Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction Size exec	Median Transaction Size all	Designated Mkt. Makers	
Consumer Accumulator	2	3	434,200.00	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	13,653.00	120.00	30,510.00	0.00

17 Jun 2020

Table 1 - Execution Venue

As Of	Venue	LEI	Country of Authority	Mkt Segment	Mkt Segment Identifier	Outages	Outage number	Outage Avg. Duration	Sched. Auction	Sched. Auction Number	Sched. Auction Duration	Fail. Transactions	Fail. Transactions Number	Fail. Transactions Value
2020-06-17	Amius Limited	213800C1LRHXHO5QC19	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			495.25	18:19:55	47.00	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	495.25		495.25	495.25

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Consumer Accumulator	51.65	0	0	0.00	http://www.amius.com		as per ex-post

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction Size exec	Median Transaction Size all	Designated Mkt. Makers
Consumer Accumulator	1	1	1,163,837.50	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		32.00	240.00	48.00
				360.00