| во  |
|---|
| 09 Oct 2020   |
| Table 1 - Execution Venue   |
| As Of Venue LEI Country of Authority Mkt Segment Mkt Segment Identifier 2020-10-09 Amius Limited 213800C1LIRHXH05QC19 United Kingdom O 0 0 0 0 0 0  |
| Table 2 - Type of Financial Instrument  Financial Instrument  Instrument Classification Currency  |
| Financial Instrument Instrument Classification Currency Consumer Accumulator 8 060,00 0.0 USD 105 Consumer Accumulator 0 USD  |
| Table 3 - Price Information   |
| 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 34.05 18:14:00 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 34.06 34.05 34.05 34.07   |
| Table 5 - Cost Information  |
| Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%) Consumer 71.51:   |
| Table 6 - Likelihood of Execution   |
| Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exec Median Transaction Size all Designated Mkt. Makers  |
| Consumer Accumulator 2 2 1,021,860.00 0 2 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   420.00 1,367.00 630.00 2,047.00  |
| 17 Oct 2020   |
| Table 1 - Execution Venue   |
| As Of Venue LEI Country of Authority Mkt Segment Mkt Segment Identifier Outage Outage number Outage Avg. Duration Sched. Auction Number Sched. Auction Number Sched. Auction Duration Fail. Transactions Number Fail. Transactions Number Fail. Transactions Value  2020-10-17 Amilus Limited 213800C1LJRHXHOSQC19 United Kingdom 0 0 0 0 0 0 0 0 |
| ZOUZ-10-17 Almios Limited 213500CLERRATOSQC19 United Ringdom 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0  |
| Financial Instrument  |
| Consumer Accumulator BO 600.00 USD lots Consumer Accumulator USD  |
| Table 3 - Price Information   |
| Instrument Time (T) Size Range Average Executed Total Executed Price Time of Execution Transaction Size Trading Mode Trading Platform Best Bid / Offer  Consumer Accumulator 1 33.00 11:22:00 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   33.00   33.00   33.00   33.00   33.00      Table 5 - Cost Information  |
| Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%)   |
| Consumer Accumulator 135.74 0 0 1,500.00 http://wwww.amius.com as per ex-post   |
| Table 6 - Likelihood of Execution   |
| Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exe Median Transaction Size all Designated Mkt. Makers  Consumer Accumulator 1 1 1,424,500.00 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         660.00         120.00         990.00         180.00  |
| 30 Oct 2020   |
| Table 1 - Execution Venue   |
| As Of Venue LEI Country of Authority Mkt Segment Mkt Segment Mkt Segment Identifier Outages Outage number Outage Avg. Duration Sched. Auction Number Sched. Auction Number Fail. Transactions Number Fail. Transactions Number Fail.  |
| 2020-10-30 Amius Limited 213800C1LIRHXHO5QC19 United Kingdom 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 Hode Trading Platform Best Bid / Offer Consumer Accumulator 1 32.93 10:16:00 40.00 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 32.93 32.93 32.93 32.93   |
| Table 5 - Cost Information  |
| Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%)  Consumer Accumulator 101.81 0 0 0 0.00 http://wwww.amius.com as per ex-post  |
| Consumer Accuminator 10.51 0 0 0.00 mtp://www.annus.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  |
| Consumer Accumulator         1         1         790,320.00         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)   |
|   |
| Consumer Accumulator   180.00 40,234.00 42,34.00 50,351.00  |

| 25 Nov 2020   |                                   |                            |  |  |                     |                          |                            |                      |                        |                              |                                     |
|---|-----------------------------------|----------------------------|--|--|---------------------|--------------------------|----------------------------|----------------------|------------------------|------------------------------|-------------------------------------|
| Table 1 - Execution Venue  As Of Venue LE   |                                   |                            | ment Mkt Segment Identifi                    | er Outages Outage numl                   | er Outage Av        | g. Duration Sche         | d. Auction Sched. Auction  | Number Sched. Auctio | n Duration Fail. Trans | actions Fail. Transactions   | Number Fail. Transactions Value     |
| 2020-11-25 Amius Limited 213800C1LJR  |                                   |                            |  | 0  | 0                   | 0                        |                            |                      |                        | 0                            | 0 0                                 |
| Table 2 - Type of Financial Instrument  Financial Instrument Instrument C  Exotic BO 600.00 USD lots Exotic | Classification Currency USD       |                            |  |  |                     |                          |                            |                      |                        |                              |                                     |
| Table 3 - Price Information   | 000                               |                            |  |  |                     |                          |                            |                      |                        |                              |                                     |
| Instrument Time (T) Size Range Average Exotic 1   | erage Executed Total Ex           | xecuted Price Tir<br>37.95 |  | Size Trading System Tra<br>58.00 RFQ N/A |                     |                          | dest Bid / Offer           |                      |                        |                              |                                     |
| Table 4 - Price Information   |                                   |                            |  |  |                     |                          |                            |                      |                        |                              |                                     |
| Instrument Avg. Trans. Price Weight Exotic 37.95  | ted Avg. Trans. Price Lo<br>37.95 | west Executed Pric<br>37.9 |  |  |                     |                          |                            |                      |                        |                              |                                     |
| Table 5 - Cost Information  |                                   |                            |  |  |                     |                          |                            |                      |                        |                              |                                     |
| Instrument Execution Fees Modificat Exotic 54.48  | tions Market Data 3rd             |                            |  | alue of Costs (%)<br>s per ex-post       |                     |                          |                            |                      |                        |                              |                                     |
| Table 6 - Likelihood of Execution   | 0, 0,                             | 0.00 11.00.77              |  | s per ex pose                            |                     |                          |                            |                      |                        |                              |                                     |
| Instrument Orders Received Trans. E   |                                   |                            |  | / Modified Median Transa                 |                     |                          |                            |                      |                        |                              |                                     |
| Exotic 1  Table 9 - Timings   | 1 1,320,                          | ,660.00                    | 0  | 1  | 58.00               |                          | 58.00                      | 0                    |                        |                              |                                     |
| Instrument Mean Elapsed Acceptance  | & Execution(s) Mean E             | Elapsed Request & F        | Provision(s) Median Elapsed                  | Acceptance & Execution(s                 | ) Median Elap       | sed Request & Pr         | ovision(s)                 |                      |                        |                              |                                     |
| Exotic  | 900.00                            |                            | 1,980.00                                     | 1,350.0                                  | 0                   |                          | 2,970.00                   |                      |                        |                              |                                     |
| 98 Dec 2020   |                                   |                            |  |  |                     |                          |                            |                      |                        |                              |                                     |
| Table 1 - Execution Venue   |                                   |                            |  |  |                     |                          |                            |                      |                        |                              |                                     |
| As Of Venue LE<br>2020-12-08 Amius Limited 213800C1LJR  |                                   |                            | ment Mkt Segment Identifi                    | er Outages Outage numl                   | oer Outage Av       | g. Duration School       | ed. Auction Sched. Auction | Number Sched. Auctio | n Duration Fail. Trans | actions Fail. Transactions 0 | Number Fail. Transactions Value 0 0 |
| able 2 - Type of Financial Instrument   |                                   |                            |  |  |                     |                          |                            |                      |                        |                              |                                     |
| Financial Instrument Consumer Accumulator BO 600.00 USD lots  | Instrument Classificat            | USD USD                    |  |  |                     |                          |                            |                      |                        |                              |                                     |
| Exotic BO 600.00 USD lots   | Exotic                            | USD                        |  |  |                     |                          |                            |                      |                        |                              |                                     |
| able 3 - Price Information  |                                   |                            |  |  |                     |                          |                            |                      |                        |                              |                                     |
| Instrument Time (T) Size R Consumer Accumulator   | ange Average Executed             |                            | Price Time of Execution Tr<br>37.25 15:05:00 | sansaction Size Trading Sy<br>50.00 RFQ  | N/A                 | Mode Trading Pl<br>Voice | atform Best Bid / Offer    |                      |                        |                              |                                     |
| Exotic<br>Consumer Accumulator  | 1                                 |                            | 0.20 15:05:00<br>37.30 19:15:00              | 51.20 RFQ<br>50.00 RFQ                   | N/A<br>N/A          | Voice<br>Voice           | N/A<br>N/A                 |                      |                        |                              |                                     |
| able 4 - Price Information  | 1                                 | -1                         | 37.30 19.13.00                               | 30.00 KrQ                                | IVA                 | voice                    | N/A                        |                      |                        |                              |                                     |
|   |                                   |                            | cuted Price Highest Execute                  |  |                     |                          |                            |                      |                        |                              |                                     |
| Consumer Accumulator 37.28<br>Exotic 0.20   |                                   | 37.28<br>0.20              | 37.25<br>0.20                                | 37.30<br>0.20                            |                     |                          |                            |                      |                        |                              |                                     |
| Table 5 - Cost Information  |                                   |                            |  |  | _                   |                          |                            |                      |                        |                              |                                     |
| Instrument Execution Fees Consumer Accumulator 98.48  | Modifications Market D            |                            | S Url Re<br>D http://wwww.amius.com          | as per ex-post                           |                     |                          |                            |                      |                        |                              |                                     |
| Exotic 40.90  | 0                                 |                            | 0 http://wwww.amius.com                      | as per ex-post                           | 1                   |                          |                            |                      |                        |                              |                                     |
| able 6 - Likelihood of Execution  Instrument Orders Received  | Trans Evecuted Total              | I Notional Value C         | ancelled or Withdrawn Rfq I                  | Paceived / Modified Media                | n Transaction       | Size ever Media          | Transaction Size all Des   | anated Mkt Makere    |                        |                              |                                     |
| Consumer Accumulator 2  | 2                                 | 2,236,500.00               | 0  | 2  | II Transaction      | 50.00                    | 50.00                      | 0                    |                        |                              |                                     |
| Exotic 1 Table 9 - Timings  | . 1                               | 1,117,500.00               | 0  | 1  |                     | 51.20                    | 51.20                      | 0                    |                        |                              |                                     |
|   | cceptance & Execution(s)          | ) Mean Elapsed Re          | quest & Provision(s) Media                   | n Elapsed Acceptance & Ex                | ecution(s) Me       | dian Elapsed Req         | uest & Provision(s)        |                      |                        |                              |                                     |
| Consumer Accumulator<br>Exotic  | 240.00<br>180.00                  |                            | 360.00<br>120.00                             |  | 330.00<br>270.00    |                          | 420.00<br>180.00           |                      |                        |                              |                                     |
| Lioue   | 180.00                            | · ,                        | 120.00                                       |  | 270.00              |                          | 180.00                     |                      |                        |                              |                                     |
| 0 Dec 2020  |                                   |                            |  |  |                     |                          |                            |                      |                        |                              |                                     |
| able 1 - Execution Venue  As Of Venue LE  | EI Country of                     | Authority Mkt Sec          | ment Mkt Seament Identifi                    | er Outages Outage numl                   | er Outage Av        | g. Duration Sche         | d. Auction Sched. Auction  | Number Sched Auctio  | n Duration Fail. Trans | actions Fail. Transactions   | Number Fail. Transactions Value     |
| 2020-12-10 Amius Limited 213800C1LJR  |                                   |                            |  | 0  | 0                   | 0                        |                            |                      |                        | 0                            | 0 0                                 |
| able 2 - Type of Financial Instrument Financial Instrument  | Instrument Classificat            | tion Currency              |  |  |                     |                          |                            |                      |                        |                              |                                     |
| Consumer Accumulator BO 600.00 USD lots   |                                   |                            |  |  |                     |                          |                            |                      |                        |                              |                                     |
| able 3 - Price Information  |                                   |                            |  |  |                     |                          |                            |                      |                        |                              |                                     |
| Instrument Time (T) Size R Consumer Accumulator   | ange Average Executed 1           |                            | Price Time of Execution Tr<br>38.45 15:29:00 | ansaction Size Trading Sy<br>50.00 RFQ   | stem Trading<br>N/A | Mode Trading Pl<br>Voice | atform Best Bid / Offer    |                      |                        |                              |                                     |
| able 4 - Price Information  |                                   |                            |  |  | , 9::               |                          |                            |                      |                        |                              |                                     |
| Instrument Avg. Trans. Price Consumer Accumulator 38.33   |                                   | Price Lowest Exec          | uted Price Highest Execute<br>38.10          | d Price<br>38.45                         |                     |                          |                            |                      |                        |                              |                                     |
| Consumer Accumulator 38.33 Table 5 - Cost Information   | 3                                 | 30.33                      | 36.10  | 30.43                                    |                     |                          |                            |                      |                        |                              |                                     |
| Instrument Execution Fees   | Modifications Market D            |                            |  | ebates Value of Costs (%)                | I                   |                          |                            |                      |                        |                              |                                     |
| Consumer Accumulator 153.02  Table 6 - Likelihood of Execution  | 0                                 | 0 0.0                      | 0 http://wwww.amius.com                      | as per ex-post                           | 1                   |                          |                            |                      |                        |                              |                                     |
|   | Trans. Executed Total             | l Notional Value Ca        | ancelled or Withdrawn Rfq I                  | Received / Modified Media                | n Transaction       | Size exec Media          | Transaction Size all Des   | gnated Mkt. Makers   |                        |                              |                                     |
| Consumer Accumulator 3  |                                   | 3,460,500.00               | 0  | 3  |                     | 50.00                    | 50.00                      | 0                    |                        |                              |                                     |
|   |                                   |                            |  |  |                     |                          |                            |                      |                        |                              |                                     |
| Table 9 - Timings  Instrument Mean Elapsed Ac   | centance & Evecution (-)          | ) Mean Flanced Da          | quest & Provision(s) Media                   | n Flanced Accentance 9 For               | acution(s)          | dian Flancod P           | uest & Provision(s)        |                      |                        |                              |                                     |

| 11 Dec 2020  |  |   |   |  |  |   |   |   |                     |                    |                    |                         |                             |
|--|--|---|---|--|--|---|---|---|---------------------|--------------------|--------------------|-------------------------|-----------------------------|
| Table 1 - Execution Venue  |  |   |   |  |  |   |   |   |                     |                    |                    |                         |                             |
| As Of Venue  | LEI  | Country of Authority  | Mkt Coamont Mkt   | Commont Identi   | ifier Outeres Ou   | tago number. Outag  | o Ava Duration C  | shed Austien Eshed Au   | tion Number Coho    | L Austion Duratio  | . Eail Transaction | s Eail Transactions N   | lumber Fail. Transactions \ |
| 2020-12-11 Amius Limited 2   |  |   | MKt Segment MKt   | Segment Identi   | nier Outages Ou  | 0   | 0   | ched. Adction Sched. Ad   | cton Number Sche    | i. Auction Duratio |                    | n raii. Iraiisactions r | 0                           |
| able 2 - Type of Financial In  |  |   |   |  |  | -   | -   |   |                     |                    |                    | -                       |                             |
| Financial Instrume   |  | nt Classification Curre   |   |  |  |   |   |   |                     |                    |                    |                         |                             |
| Consumer Accumulator BO 600  | 0.00 USD lots Consumer   | Accumulator USD   | ency  |  |  |   |   |   |                     |                    |                    |                         |                             |
| Exotic BO 600.00 USD lots  | Exotic   | USD   |   |  |  |   |   |   |                     |                    |                    |                         |                             |
| able 3 - Price Information   |  |   |   |  |  |   |   |   | _                   |                    |                    |                         |                             |
|  | (T) Size Range Avera   | ge Executed Total Ex  |   |  |  |   |   | Platform Best Bid / Offe  | er                  |                    |                    |                         |                             |
| Consumer Accumulator<br>Exotic   | 1  |   | 37.94<br>38.05  | 14:45:00<br>14:45:00   | 30.00 F  |   |   | N/A<br>N/A  |                     |                    |                    |                         |                             |
|  | 1  |   | 36.05   | 14:45:00   | 30.00  | KFQ N/A   | voice   | N/A   |                     |                    |                    |                         |                             |
| able 4 - Price Information   |  |   |   |  |  |   |   |   |                     |                    |                    |                         |                             |
| Instrument Avg. Consumer Accumulator   | Trans. Price Weighted  | Avg. Trans. Price Lov<br>37.94  | west Executed Price<br>37.94  | Highest Execut   | 37.94  |   |   |   |                     |                    |                    |                         |                             |
| Exotic   | 38.05  | 37.94   | 37.94   |  | 38.05  |   |   |   |                     |                    |                    |                         |                             |
| able 5 - Cost Information  | 30.03  | 30.03   | 30.03   |  | 30.03  |   |   |   |                     |                    |                    |                         |                             |
|  | ution Fees Modification  | ne Market Data 2rd I  | Darty Foos  | Url I  | Rebates Value of   | Costs (%)   |   |   |                     |                    |                    |                         |                             |
| Consumer Accumulator   |  | 0 0   | 0.00 http://ww  |  | as per ex-   |   |   |   |                     |                    |                    |                         |                             |
| Exotic   |  | 0 0   | 0.00 http://ww  |  | as per ex-   |   |   |   |                     |                    |                    |                         |                             |
| able 6 - Likelihood of Execu   | tion   |   |   |  |  | <del></del>   |   |   |                     |                    |                    |                         |                             |
| Instrument Order   | rs Received Trans. Exe   | cuted Total Notional  | Value Cancelled or  | Withdrawn Rfg  | Received / Modifi  | ied Median Transac  | tion Size exec Med  | dian Transaction Size all   | Designated Mkt. Ma  | ers                |                    |                         |                             |
| Consumer Accumulator   | 1  | 1 682,9   | 920.00  | 0  |  | 1   | 30.00   | 30.00   |                     | 0                  |                    |                         |                             |
| Exotic   | 1  | 1 682,9   | 920.00  | 0  |  | 1   | 30.00   | 30.00   |                     | 0                  |                    |                         |                             |
|  |  |   |   |  |  |   |   |   |                     |                    |                    |                         |                             |
| able 9 - Timings   |  |   |   |  |  |   |   |   |                     |                    |                    |                         |                             |
|  | Elapsed Acceptance &   | Execution(s) Mean E   | lapsed Request & Pro  | ovision(s) Medi  | ian Elapsed Accept   | tance & Execution(s)  | Median Elapsed F  | Request & Provision(s)  |                     |                    |                    |                         |                             |
| Instrument Mean Consumer Accumulator   | Elapsed Acceptance &   | 300.00  | lapsed Request & Pro  | 600.00   | ian Elapsed Accept   | 450.00  |   | 900.00  |                     |                    |                    |                         |                             |
| Instrument Mean Consumer Accumulator Exotic  6 Dec 2020 able 1 - Execution Venue   |  | 300.00<br>300.00  |   | 600.00<br>600.00   |  | 450.00<br>450.00  |   | 900.00<br>900.00  | otion Number School | I Austion Duratio  | Esil Transcrition  | e Esil Tanggatiano      | dumbor Esil Transpoline     |
| Instrument Mean Consumer Accumulator S Dec 2020 bible 1 - Execution Venue As Of Venue 1020-12-16 Amius Limited 2 bible 2 - Type of Financial Instrume Consumer Accumulator BO 600 bible 3 - Price Information  | LEI 213800C1LJRHXH05QC19 strument ent Instrume 0.00 USD lots Consumer  | 300.00 300.00  Country of Authority United Kingdom  at Classification Curre Accumulator USD   | Mkt Segment Mkt   | 600.00<br>600.00<br>Segment Identi   | ifier Outages Ou   | 450.00<br>450.00<br>tage number Outag   | e Avg. Duration S   | 900.00<br>900.00<br>Sched. Auction  |                     | J. Auction Duratio |                    | s Fail. Transactions N  | Number Fail. Transactions \ |
| Instrument Mean Consumer Accumulator Executio  6 Dec 2020 able 1 - Execution Venue As Of Venue 2020-12-16 Amius Limited 2 able 2 - Type of Financial Instrume Consumer Accumulator BO 600 able 3 - Price Information Instrument Time   | LEI 213800C1LJRHXH05QC19 strument ent Instrume 0.00 USD lots Consumer  | 300.00 300.00  Country of Authority United Kingdom  at Classification Curre Accumulator USD   | Mkt Segment Mkt   | 600.00<br>600.00<br>Segment Identi   | ifier Outages Ou   | 450.00 450.00 tage number Outag 0   | e Avg. Duration S   | 900.00<br>900.00  |                     | J. Auction Duratic |                    |                         |                             |
| Instrument Mean Consumer Accumulator Exotic  16 Dec 2020 Inable 1 - Execution Venue As Of Venue 2020-12-16 Amius Limited 2 Inable 2 - Type of Financial Instrume Consumer Accumulator BO 600 Instrument Time Consumer Accumulator Time   | LET  | 300.00 300.00  Country of Authority United Kingdom  at Classification Curre Accumulator USD   | Mkt Segment Mkt   | 600.00<br>600.00<br>Segment Identi   | ifier Outages Ou 0   | 450.00 450.00 tage number Outag 0   | e Avg. Duration S   | 900.00<br>900.00<br>sched. Auction Sched. Au  |                     | I. Auction Duratic |                    |                         |                             |
| Instrument Mean Consumer Accumulator Exotic  6 Dec 2020 able 1 - Execution Venue 2020-12-16 Amius Limited 2 able 2 - Type of Financial Instrument Consumer Accumulator B0 600 able 3 - Price Information Instrument Time Consumer Accumulator able 4 - Price Information   | LET  | 200.00 300.00 Country of Authority United Kingdom  1t Classification Curry Accumulator USD  1ge Executed Total Ex   | Mkt Segment Mkt  ency  kecuted Price Time 38.94   | 600.00<br>600.00<br>Segment Identi   | o 0 1  | 450.00 450.00 tage number Outag 0   | e Avg. Duration S   | 900.00<br>900.00<br>sched. Auction Sched. Au  |                     | I. Auction Duratic |                    |                         |                             |
| Instrument Mean Consumer Accumulator Execution  6 Dec 2020 able 1 - Execution Venue As Of Venue 2020-12-16 Amilus Limited 2 able 2 - Type of Financial In- Financial Instrume Consumer Accumulator BO 600 able 3 - Price Information Instrument Time Consumer Accumulator Limited 10 Avg.  10 Avg.   | LEI 213800C1LJRHXH05QC19 strument ent Instrumee .00 USD lots Consumer (T) Size Range Avera   | 200.00 300.00 Country of Authority United Kingdom  1t Classification Curry Accumulator USD  1ge Executed Total Ex   | Mkt Segment Mkt  ency  kecuted Price Time 38.94   | 600.00<br>600.00<br>Segment Identi   | o 0 1  | 450.00 450.00 tage number Outag 0   | e Avg. Duration S   | 900.00<br>900.00<br>sched. Auction Sched. Au  |                     | I. Auction Duratio |                    |                         |                             |
| Instrument Mean Consumer Accumulator Exotic  As Of Venue 2020-12-16 Amius Limited 2 Financial Instrume Consumer Accumulator BO 600 Table 2 - Type of Financial In Financial Instrume Consumer Accumulator BO 600 Instrument Time Consumer Accumulator Instrument Avg. Consumer Accumulator   | LET  | Country of Authority United Kingdom  at Classification Curra Accumulator USD  age Executed Total Ex  Avg. Trans. Price Lo                                   | Mkt Segment Mkt ency  secuted Price Time 38.94  west Executed Price                                   | 600.00<br>600.00<br>Segment Identi   | ifier Outages Ou 0 0 ITransaction Size 1 50.00 i                   | 450.00 450.00 tage number Outag 0   | e Avg. Duration S   | 900.00<br>900.00<br>sched. Auction Sched. Au  |                     | I. Auction Duratic |                    |                         |                             |
| Instrument Mean Consumer Accumulator Execution Cable 1 - Execution Venue As Of Venue 2020-12-16 Amius Umitted 2 Cable 2 - Type of Financial In- Financial Instrume Consumer Accumulator BO 600 Instrument Time Consumer Accumulator Instrument Avg. Instrument Execution Instrument Instr | LET 213800C11JRHXH05QC19 sstrument Instrume (T) Size Range Avera 1  Trans. Price Weighted 38.94  ution Fees Modification                                       | Country of Authority United Kingdom  at Classification Curre Accumulator USD  Avg. Trans. Price Lo 38.94  | Mkt Segment Mkt  ency  secuted Price Time 38.94  west Executed Price 38.94                            | Segment Identi  c of Execution 1 12:55:00  Highest Execut  | ifier Outages Ou 0 0 ITransaction Size 1 50.00 i                   | 450.00 450.00  tage number Outag 0  Trading System Tra                          | e Avg. Duration S   | 900.00<br>900.00<br>sched. Auction Sched. Au  |                     | I. Auction Duratic |                    |                         |                             |
| Instrument Mean Consumer Accumulator Execution  6 Dec 2020 able 1 - Execution Venue As Of Venue 2020-12-16 Amius Limited 2 able 2 - Type of Financial In- Financial Instrume Consumer Accumulator BO 600 able 3 - Price Information Instrument Time Consumer Accumulator able 4 - Price Information Instrument Avg. Consumer Accumulator Instrument Avg. Consumer Accumulator Instrument Avg. Consumer Accumulator Instrument Avg. Information Instrument Execution Instrument Instru | LET 213800C11LRHXH05QC19 sstrument int Instrume (T) Size Range Avera 1  Trans. Price Weighted 38.94  ution Fees Modification                                   | Country of Authority United Kingdom  at Classification Curre Accumulator USD  Avg. Trans. Price Lo 38.94  | Mkt Segment Mkt  ency  secuted Price Time 38.94  west Executed Price 38.94                            | Segment Identi  c of Execution 1 12:55:00  Highest Execut  | o 0 Transaction Size 1 50.00 i                                     | 450.00 450.00  tage number Outag 0  Frading System Tra                          | e Avg. Duration S   | 900.00<br>900.00<br>sched. Auction Sched. Au  |                     | J. Auction Duratio |                    |                         |                             |
| Instrument Mean Consumer Accumulator Execution  As Of Venue 2020-12-16 Amius Limited 2 able 2 - Type of Financial Instrume Consumer Accumulator BO 600 able 3 - Price Information Instrument Time Consumer Accumulator able 4 - Price Information Instrument Accumulator able 5 - Cost Information Instrument Accumulator Instrument Accumulator able 5 - Cost Information Instrument Execution Instrument Execution Instrument Execution Instrument Executions Consumer Accumulator   | LEI 213800C11JRHXHO5QC19 sstrument Int Instrume (T) Size Range Avera 1  Trans. Price Weighted 38.94  ution Fees Modification 51.51                             | Country of Authority United Kingdom  at Classification Curra Accumulator USD  age Executed Total Ex  Avg. Trans. Price Lo  38.94                            | Mkt Segment Mkt  ency  secuted Price Time 38.94  west Executed Price 38.94                            | Segment Identi  c of Execution 1 12:55:00  Highest Execut  | Ifier Outages Ou  0  Iransaction Size 1  50.00 If  ted Price 38.94 | 450.00 450.00  tage number Outag 0  Frading System Tra                          | e Avg. Duration S   | 900.00<br>900.00<br>sched. Auction Sched. Au  |                     | J. Auction Duratio |                    |                         |                             |
| Instrument Mean Consumer Accumulator Execution  6 Dec 2020 able 1 - Execution Venue As Of Venue 2020-12-16 Amius Limited 2 able 2 - Type of Financial In Financial Instrume Consumer Accumulator BO 600 able 3 - Price Information Instrument Time Consumer Accumulator able 4 - Price Information Instrument Avg. Consumer Accumulator able 5 - Cost Information Instrument Exect Consumer Accumulator able 6 - Likelihood of Execu   | LEI 213800C1LJRHXH05QC19 strument int Instrume 0.00 USD lots Consumer (T) Size Range Avera 1  Trans. Price Weighted 38.94  ution Fees Modification 51.51  tion | Country of Authority United Kingdom  at Classification Curra Accumulator USD  age Executed Total Ex  Avg. Trans. Price Lo  38.94  as Market Data 3rd I  0 0 | Mkt Segment Mkt  ency  secuted Price Time 38.94  west Executed Price 38.94  Party Fees 0.00 http://ww | Segment Identi  of Execution 1 12:55:00  Highest Execut  Url I                                       | Transaction Size 1 50.00   ted Price 38.94                         | 450.00 450.00  tage number Outag 0  Frading System Tra  RFQ N/A  Costs (%) post | e Avg. Duration S 0 ding Mode Trading Voice                           | 900.00 900.00  sched. Auction Sched. Au g Platform Best Bid / Offi  | т                   |                    |                    |                         |                             |
| Instrument Mean Consumer Accumulator Execution  6 Dec 2020 able 1 - Execution Venue As Of Venue 2020-12-16 Amius Limited 2 able 2 - Type of Financial Instrume Consumer Accumulator BO 600 able 3 - Price Information Instrument Time Consumer Accumulator Avg. Consumer Accumulator Avg. Consumer Accumulator Instrument Exect Consumer Accumulator Execution Instrument Exect Consument Accumulator Instrument Ordei  Execution Instrument Exect Consumer Accumulator  | LEI 213800C1LJRHXH05QC19 strument int Instrume 0.00 USD lots Consumer (T) Size Range Avera 1  Trans. Price Weighted 38.94  ution Fees Modification 51.51  tion | Country of Authority United Kingdom  at Classification Curry Accumulator USD  Avg. Trans. Price Lor 38.94  as Market Data 3rd if                            | Mkt Segment Mkt  ency  secuted Price Time 38.94  west Executed Price 38.94  Party Fees 0.00 http://ww | Segment Identi  of Execution 1 12:55:00  Highest Execut  Url I                                       | Transaction Size 1 50.00   ted Price 38.94                         | 450.00 450.00  tage number Outag 0  Frading System Tra  RFQ N/A  Costs (%) post | e Avg. Duration S 0 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1               | 900.00<br>900.00<br>Sched. Auction Sched. Au  | т                   |                    |                    |                         |                             |
| Instrument Mean Consumer Accumulator Execution  6 Dec 2020 able 1 - Execution Venue As Of Venue 2020-12-16 Amius Limited 2 able 2 - Type of Financial In- Financial Instrume Consumer Accumulator B0 600 able 3 - Price Information Instrument Time Consumer Accumulator able 4 - Price Information Instrument Avg. Consumer Accumulator able 5 - Cost Information Instrument Execution Consumer Accumulator able 6 - Likelihood of Execut Instrument Order Consumer Accumulator   | LET 213800C11LRHXH05QC19 sstrument Instrume (T) Size Range Avera 1  Trans. Price Weighted 38.94  ution Fees Modificatior 51.51 tion rs Received Trans. Exe     | Country of Authority United Kingdom  at Classification Curra Accumulator USD  age Executed Total Ex  Avg. Trans. Price Lo  38.94  as Market Data 3rd I  0 0 | Mkt Segment Mkt  ency  secuted Price Time 38.94  west Executed Price 38.94  Party Fees 0.00 http://ww | Segment Identi  c of Execution 1 12:55:00  Highest Execut  Url I  www.amius.com  Withdrawn Rfq       | Transaction Size 1 50.00   ted Price 38.94                         | tage number Outag  Trading System Tra  RFQ N/A  Costs (%) post                  | e Avg. Duration S 0 ding Mode Trading Voice                           | 900.00 900.00  sched. Auction Sched. Au g Platform Best Bid / Offi  | т                   | iers               |                    |                         |                             |
| Consumer Accumulator Exotic  16 Dec 2020  17 Table 1 - Execution Venue  As Of Venue 2020-12-16 Amius Limited 2  Table 2 - Type of Financial Instrume Consumer Accumulator BO 600  Table 3 - Price Information Instrument Time Consumer Accumulator Table 4 - Price Information Instrument Avg. Consumer Accumulator Table 5 - Cost Information Instrument Execution Consumer Accumulator Table 6 - Likelihood of Executionsumer Accumulator Table 6 - Likelihood of Executionsumer Accumulator Table 9 - Timings   | LET 213800C11LRHXH05QC19 sstrument Instrume (T) Size Range Avera 1  Trans. Price Weighted 38.94  ution Fees Modificatior 51.51 tion rs Received Trans. Exe     | Country of Authority United Kingdom  at Classification Curry Accumulator USD  Avg. Trans. Price Lo 38.94  as Market Data 3rd I 0 0 0                        | west Executed Price 38.94  West Executed Price 38.94  Walue Cancelled or 200.00                       | Segment Identi  of Execution 1 12:55:00  Highest Execut  Url   I I I I I I I I I I I I I I I I I I I | Transaction Size 1 So.00 i   | tage number Outag  0  Grading System Tra  RFQ N/A  Costs (%) post  1            | e Avg. Duration S  ding Mode Trading Voice  tion Size exec Mer  50.00 | 900.00 900.00 900.00  Sched. Auction Sched. Au  platform Best Bid / Offe N/A  dian Transaction Size all 50.00 | т                   | iers               |                    |                         |                             |

| BR  |
|---|
| 02 Oct 2020 Table 1 - Execution Venue   |
| As Of Venue LEI Country of Authority Mkt Segment Mkt Segment Identifier Outages Outage number Outage Avg. Duration Sched. Auction Number Sched. Auction Number Sched. Auction Duration Fail. Transactions Number Fail. Transactions Value    2020-10-02   Amius Limited   213800C1LJRHXHOSQC19   United Kingdom   0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 |
| Table 2 - Type of Financial Instrument  |
| Financial Instrument 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 20:31:00 174.00 RFQ N/A Im N/A  |
| Table 4 - Price Information  Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price   |
| Exact 10.17 0.17 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 434.30 0 0 0 0.00 http://wwww.amius.com as per ex-post  |
| Table 6 - Likelihood of Execution   |
| Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exc Median Transaction Size all Designated Mkt. Makers  Exotic 1 1 2,999,760.00 0 1 174.00 0   |
| Table 9 - Timings   |
| Instrument Mean Elapsed Acceptance & Execution(s) Mean Elapsed Request & Provision(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s)  |
| Exotic 960.00 900.00 1,440.00 1,350.00  |
| 09 Oct 2020 Table 1 - Execution Venue   |
| AS OF Venue LEI Country of Authority Mkt Segment Mkt Segment Identifier Outages Outage number Outage Avg. Duration Sched. Auction Sched. Auction Number Sched. Auction Duration Fail. Transactions Number Fail. Transactions Value  |
| 2020-10-09         Amilus Limited         213800C1LJRHXH05QC19         United Kingdom         0         0         0         0         0         0         0           Table 2 - Type of Financial Instrument  |
| Financial Instrument  |
| Exotic BR 100000.00 USD lots Exotic USD  Table 3 - Price Information  |
| Instrument Time (T) Size Range Average Executed Total Executed Price Time of Execution Transaction Size Trading Mode Trading Platform Best Bid / Offer  |
| Exotic 1 0.18 16:47:00 54.80 RFQ N/A Im N/A   |
| Table 4 - Price Information  Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price   |
| Exotic 0.18 0.18 0.18 0.18  |
| Table 5 - Cost Information  |
| Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%)  Exotic 136.78 0 0 0 0.00 http://wwww.amilus.com as per ex-post   |
| Table 6 - Likelihood of Execution   |
| Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exec Median Transaction Size all Designated Mkt. Makers Exotic 1 1 1,000,100,00 0 1 54,80 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)  |
| Exotic 1,500.00 1,799.00 2,250.00 2,698.50  |
| 13 Oct 2020   |
| Table 1 - Execution Venue  As Of Venue LEI Country of Authority Mkt Segment Mkt Segment Identifier Outages Outage number Outage Avg. Duration Sched. Auction Sched. Auction Number Sched. Auction Duration Fail. Transactions Number Fail. Transactions Value   |
| 2020-10-13 Amius Limited 213800CLIDRHXHOSQCI9 United Kingdom 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 0.18 17:44:00 55.60 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         0.18         0.18         0.18         0.18           Table 5 - Cost Information   |
| Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%)   |
| Exotic 60.72 0 0 0.00 http://wwww.amius.com as per ex-post  Table 6 - Likelihood of Execution   |
| Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exec Median Transaction Size all Designated Mkt. Makers    Fixed   |
| 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 720.00 121.00 1,080.00 181.50  |

| 10 Nov 2020  |
|--|
| Table 1 - Execution Venue  |
| As Of Venue LEI Country of Authority Mkt Segment Mkt Segment Identifier Outages Outage number Outage Avg. Duration Sched. Auction Number Sched. Auction Duration Fail. Transactions Fail. Transactions Fail. Transactions Number Fail. Transactions Value  |
| 2020-11-10 Amius Limited 213800C1LJRHXHO5QC19 United Kingdom 0 0 0 0   |
| Table 2 - Type of Financial Instrument   |
| Financial Instrument   |
| Exotic BR 100000.00 USD lots Exotic USD  |
| Table 3 - Price Information  |
| Instrument Time (T) Size Range Average Executed Total Executed Price Time of Execution Transaction Size Trading Mode Trading Platform Best Bid / Offer Exotic 1 5.37 12:00:00 46.22 RFO N/A Voice  |
|  |
| Table 4 - Price Information  |
| InstrumentAvg. Trans. PriceWeighted Avg. Trans. PriceLowest Executed PriceHighest Executed PriceExotic5.375.375.375.37   |
| Table 5 - Cost Information   |
| Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%)  |
| Exotic 82.20 0 0 0.00 http://www.amius.com as per ex-post  |
| Table 6 - Likelihood of Execution  |
| Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exec Median Transaction Size all Designated Mkt. Makers   |
| Exotic 1 1 24,829,384.00 0 1 46.22 46.22 0   |
| Table 9 - Timings  |
| Instrument Mean Elapsed Acceptance & Execution(s) Mean Elapsed Request & Provision(s) Median Elapsed Request & Provision(s)  |
| Exotic 0.00 0.00 0.00 0.00   |
| 09 Dec 2020  |
| US DEL 2020 Table 1 - Execution Venue  |
| As Of Venue LEI Country of Authority Mkt Segment Mkt Segment Identifier Outages Outage number Outage Avg. Duration Sched. Auction Number Sched. Auction Duration Fail. Transactions Fail. Transactions Number Fail. Transactions Value   |
| 2020-12-09 Amius Limited 213800C1LJRHXHO5QC19 United Kingdom 0 0 0 0   |
| Table 2 - Type of Financial Instrument   |
| Financial Instrument   |
| Exotic BR 100000.00 USD lots Exotic USD  |
| Table 3 - Price Information  |
| Instrument Time (T) Size Range Average Executed Total Executed Price Time of Execution Transaction Size Trading Mode Trading Platform Best Bid / Offer  Exotic 1 0.20 12:30:00 11.44 RFQ N/A Voice N/A   |
| 1 0.20 12:30:00 11:44 KPQ N/A VOICE N/A Table 4 - Price Information  |
| Table 4 - Price Information  Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price  |
| Exotic 0.20 0.20 0.20 0.20 0.20  |
| Table 5 - Cost Information   |
| Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%)  |
| Exotic 35.69 0 0 0.00 http://wwww.amius.com as per ex-post   |
| Table 6 - Likelihood of Execution  |
| Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exec Median Transaction Size all Designated Mkt. Makers   |
| Exotic 1 1 224,681.60 0 1 11.44 0  |
| Table 9 - Timings  |
| Instrument Mean Elapsed Acceptance & Execution(s) Mean Elapsed Request & Provision(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s) Exotic 900,000 900,000  |
| 200.00 000.00 420.00 200.00  |
| 16 Dec 2020  |
| Table 1 - Execution Venue  |
| As Of Venue LEI Country of Authority Mkt Segment Mkt Segment Mkt Segment Identifier Outages Outage number Outage Avg. Duration Sched. Auction Number Sched. Auction Duration Fail. Transactions Fail. Transactions Number Fail. Transactions Value   |
| 2020-12-16 Amius Limited 213800C1LJRHXH05QC19 United Kingdom 0 0 0 0   |
| Table 2 - Type of Financial Instrument   |
| Financial Instrument Instrument Classification Curreny   |
| Exotic BR 100000.00 USD lots Exotic USD  Table 3 - Price Information   |
| Table 3 - Price Information  Instrument Time (T) Size Range Average Executed Total Executed Price Time of Execution Transaction Size Trading System Trading Mode Trading Platform Best Bid / Offer   |
| Instrument time (1) size Range Average Executed lotal Executed Price time of Execution transaction size trading Mode trading Pattern Best Bid / Offer Exotic 1 0.20 17:20:00 20.01 RFO N/A Voice N/A   |
| Table 4 - Price Information  |
| Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price   |
| Exotic 0.20 0.20 0.20 0.20   |
| Table 5 - Cost Information   |
|  |
| Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%)  |
| Exotic 34.96 0 0 0.00 http://wwww.amius.com as per ex-post   |
| Exotic 34.96 0 0 0.00 http://wwww.amius.com as per ex-post  Table 6 - Likelihood of Execution  |
| Exotic 34.96 0 0 0.00 http://wwww.amius.com as per ex-post  Table 6 - Likelihood of Execution  Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exec Median Transaction Size all Designated Mkt. Makers  |
| Exotic 34.96 0 0 0.00 http://www.amius.com as per ex-post  Table 6 - Likelihood of Execution  Tanstrument 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 1 390,995.40 0 0 1 20.01 00                      |
| Exotic 34.96 0 0 0.00 http://wwww.amius.com as per ex-post  Table 6 - Likelihood of Execution  Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exec Median Transaction Size all Designated Mkt. Makers Exotic 1 1 390,995.40 0 1 20.01 20.01 0  Table 9 - Timings |
| Exotic 34.96 0 0 0.00 http://www.amius.com as per ex-post  Table 6 - Likelihood of Execution  Tanstrument 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 1 390,995.40 0 0 1 20.01 00.01                   |

| 22 Dec 202  | 20               |                |               |                 |                 |                |                    |             |                          |               |                       |       |                |                         |  |   |  |   |   |
|-------------|------------------|----------------|---------------|-----------------|-----------------|----------------|--------------------|-------------|--------------------------|---------------|-----------------------|-------|----------------|-------------------------|--|---|--|---|---|
|             | xecution Venue   |                |               |                 |                 |                |                    |             |                          |               |                       |       |                |                         |  |   |  |   |   |
| As Of       | Venue            | LEI            | : (           | Country of Auth | ority Mkt Seg   | ment Mkt Seg   | ment Identifier C  | Outages Ou  | ıtage number Ou          | tage Avg. Dur | ation Sched. Auction  | Sched | i. Auction Num | I. Auction Number Sched | I. Auction Number Sched. Auction Duratio | I. Auction Number Sched. Auction Duration Fail. Trans | I. Auction Number Sched. Auction Duration Fail. Transactions Fail. | I. Auction Number Sched. Auction Duration Fail. Transactions Fail. Transactions | I. Auction Number Sched. Auction Duration Fail. Transactions Fail. Transactions Number Fail |
| 2020-12-2   | 2 Amius Limited  | 213800C1LJRH   | IXHO5QC19     | United Kingdom  |                 |                |                    | 0           | 0                        |               | 0                     |       |                |                         |  |   | 0  | 0   | 0 0   |
| Table 2 - T | ype of Financial | Instrument     |               |                 |                 |                |                    |             |                          |               |                       |       |                |                         |  |   |  |   |   |
|             | ial Instrument   |                | Classificatio | on Currency     |                 |                |                    |             |                          |               |                       |       |                |                         |  |   |  |   |   |
| Exotic BR 1 | 100000.00 USD lo | ts Exotic      |               | USD             |                 |                |                    |             |                          |               |                       |       |                |                         |  |   |  |   |   |
| Table 3 - P | rice Information | 1              |               |                 |                 |                |                    |             |                          |               |                       |       |                |                         |  |   |  |   |   |
|             | nt Time (T) Si   | ze Range Ave   | rage Execute  | ed Total Execut |                 |                |                    |             |                          |               | Platform Best Bid /   | Offer |                |                         |  |   |  |   |   |
| Exotic      |                  | 1              |               |                 | 5.13            | 13:00:00       | 42.00              | RFQ         | N/A                      | Voice         | N/A                   |       |                |                         |  |   |  |   |   |
|             | rice Information |                |               |                 |                 |                |                    |             |                          |               |                       |       |                |                         |  |   |  |   |   |
|             | nt Avg. Trans. I |                | d Avg. Trans  |                 |                 |                |                    |             |                          |               |                       |       |                |                         |  |   |  |   |   |
| Exotic      |                  | 5.13           |               | 5.13            | 5.13            | 1              | 5.13               |             |                          |               |                       |       |                |                         |  |   |  |   |   |
|             | ost Information  |                |               |                 |                 |                |                    |             | _                        |               |                       |       |                |                         |  |   |  |   |   |
|             | nt Execution Fe  |                | ons Market I  | Data 3rd Party  |                 | Url            | Rebates Value      |             | o)                       |               |                       |       |                |                         |  |   |  |   |   |
| Exotic      |                  | .00            | 0             | 0               | 0.00 http://w   | www.amius.com  | as per             | ex-post     |                          |               |                       |       |                |                         |  |   |  |   |   |
|             | ikelihood of Exe |                |               |                 |                 |                |                    |             |                          |               |                       |       |                |                         |  |   |  |   |   |
|             | nt Orders Rece   | ived Trans. Ex | recuted Tota  |                 |                 | r Withdrawn    | Rfq Received / Mo  | dified Med  | ian Transaction Siz      |               | an Transaction Size a |       | gnated Mkt. Ma | gnated Mkt. Makers      | gnated Mkt. Makers                       | gnated Mkt. Makers                                    | gnated Mkt. Makers   | gnated Mkt. Makers  | gnated Mkt. Makers  |
| Exotic      |                  | 1              | 1             | 21,546,000.0    | 10              | 0              |                    | 1           |                          | 42.00         | 42.0                  | 10    |                | U                       | 0  | 0   | 0  | 0   | 0   |
| Table 9 - T |                  |                |               |                 |                 |                |                    |             |                          |               |                       |       |                |                         |  |   |  |   |   |
| Exotic      | nt Mean Elapse   | d Acceptance 8 | k Execution(s |                 | ed Request & Pi | rovision(s) Mo | edian Elapsed Acce | eptance & E | xecution(s) Medi<br>0.00 | an Elapsed Re | equest & Provision(s) |       |                |                         |  |   |  |   |   |
| LAULIC      |                  |                | 0.0           | 00              |                 | 0.00           |                    |             | 0.00                     |               | 0.00                  | 1     |                |                         |  |   |  |   |   |

Consumer Accumulator

Producer Accumulator

## 06 Oct 2020 Table 1 - Execution Venue Country of Authority Mkt Segment Mkt Segment Identifier Outages Outage number Outage Avg. Duration Sched. Auction Sched. Auction Number Sched. Auction Duration Fail. Transactions Fail. Transactions Value As Of Venue 2020-10-06 Amius Limited 213800C1LJRHXHO5QC19 United Kingdom Table 2 - Type of Financial Instrument Consumer Accumulator C\_ 50.00 USD lots | Consumer Accumulator Table 3 - Price Information Instrument Time (T) Size Range Average Executed Total Executed Price Time of Execution Transaction Size Trading System Trading Mode Trading Platform Best Bid / Offer 10:55:00 Consumer Accumulator 379.50 10.00 RFQ Table 4 - Price Information Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price Consumer Accumulator 379.50 379.50 379.50 Table 5 - Cost Information Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%) 0.00 http://wwww.amius.com Consumer Accumulator Table 6 - Likelihood of Execution Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exec Median Transaction Size all Designated Mkt. Makers Consumer Accumulator Table 9 - Timings Instrument Mean Elapsed Acceptance & Execution(s) Mean Elapsed Request & Provision(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s) Consumer Accumulator 660.00 07 Oct 2020 Table 1 - Execution Venue As Of Venue LEI Country of Authority Mkt Segment Mkt Segment Mkt Segment Identifier Outages Outage number Outage Avg. Duration Sched. Auction Sched. Auction Number Sched. Auction Duration Fail. Transactions Fail. Transactions Value 2020-10-07 Amius Limited 213800C1LJRHXHO5QC19 United Kingdom Table 2 - Type of Financial Instrument Financial Instrument Instrument Classification Currency Exotic C 50.00 USD lots Exotic Instrument Time (T) Size Range Average Executed Total Executed Price Time of Execution Transaction Size Trading System Trading Mode Trading Platform Best Bid / Offer 407.50 16:13:00 41.00 RFQ N/A Exotic Table 4 - Price Information Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price 407.50 407.50 Table 5 - Cost Information Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%) 0.00 http://wwww.amius.com 113.25 0 as per ex-post Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exec Median Transaction Size all Designated Mkt. Makers Exotic 835,375,00 0 Table 9 - Timings Instrument Mean Elapsed Acceptance & Execution(s) Mean Elapsed Request & Provision(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s) 12 Oct 2020 Table 1 - Execution Venue As Of Venue Country of Authority Mkt Segment Mkt Segment Identifier Outage Outage number Outage Avg. Duration Sched. Auction Sched. Auction Number Sched. Auction Duration Fail. Transactions Fail. Transactions Value 2020-10-12 Amius Limited 213800C1LJRHXHO5QC19 United Kingdom Table 2 - Type of Financial Instrument Consumer Accumulator C\_ 50.00 USD lots | Consumer Accumulator Table 3 - Price Information Instrument Time (T) Size Range Average Executed Total Executed Price Time of Execution Transaction Size Trading System Trading Mode Trading Platform Best Bid / Offer Consumer Accumulator 398.00 16:10:52 100.00 RFQ Producer Accumulator Table 4 - Price Information Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price Consumer Accumulator 398.00 398.00 398.00 398.00 397.75 397.75 397.75 397.75 Producer Accumulator Table 5 - Cost Information Instrument Execution Fees Modifications Market Data 3rd Party Fees Rebates Value of Costs (%) Consumer Accumulator 201.96 0.00 http://wwww.amius.com as per ex-post Producer Accumulator 191.26 0.00 http://wwww.amius.com as per ex-post Table 6 - Likelihood of Execution Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exec Medi Consumer Accumulator 1,990,000.00 Producer Accumulator 1.883.346.25 94.70 Table 9 - Timings Instrument Mean Elapsed Acceptance & Execution(s) Mean Elapsed Request & Provision(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s)

360.00

0.00

240.00

60.00

| 13 Oct 2020  |
|--|
| Table 1 - Execution Venue  |
| As Of Venue LEI Country of Authority Mkt Segment Mkt Segment Identifier Outages Outage number Outage Avg. Duration Sched. Auction Number Sched. Auction Number Fail. Transactions Value  2020-10-13 Amius Limited 213800C1LJRHXHOSQC19 United Kingdom 0 0 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 Mode Trading Platform Best Bid / Offer Producer Accumulator 1 391.00 22:10:00 229.00 RFQ N/A Im N/A  |
| Table 4 - Pice Information   |
| Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price   |
| Producer Accumulator 394.63 395.36 391.00 398.25   |
| Table 5 - Cost Information   |
| Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%) Producer Accountable value of Costs (%) Producer Accountable value value value value value of Costs (%) as per expost  |
| Producer Accumulator 235.61 0 0 0.00 http://wwww.amius.com as per ex-post  Table 6 - Likelihood of Execution   |
| Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exec Median Transaction Size all Designated Mkt. Makers   |
| Producer Accumulator 2 2 2,344,637.50 0 2 138.00 138.00 0  |
| Table 9 - Timings  |
| Instrument Mean Elapsed Acceptance & Execution(s) Mean Elapsed Request & Provision(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s)   |
| Producer Accumulator 570.00 1,724.00 810.00 1,961.00   |
| 14 Oct 2020  |
| Table 1 - Execution Venue  |
| As Of Venue LEI Country of Authority Mkt Segment Mkt Segment Identifier Outages Outage number Outage Avg. Duration Sched. Auction Sched. Auction Number Sched. Auction Duration Fail. Transactions Fail. Transactions Number Fail. Transactions Value  |
| 2020-10-14 Amius Limited 213800C1L)RHXH05QC19 United Kingdom 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  |
| Culsianier Accumulation C 30.00 St. Consumer Accumulation USD  |
| Instrument Time (T) Size Range Average Executed Total Executed Price Time of Execution Transaction Size Trading System Trading Platform Best Bid / Offer   |
| Consumer Accumulator 1 402.50 19:05:53 70.00 RFQ N/A Im N/A  |
| Table 4 - Price Information  |
| Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price   |
| Consumer Accumulator         402.50         402.50         402.50         402.50           Table 5 - Cost Information  |
| Table 3 - Cost Imment Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%)   |
| Consumer Accumulator 47.52 0 0 0 0.00 http://www.amius.com as per ex-post  |
| Table 6 - Likelihood of Execution  |
| Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exe Median Transaction Size all Designated Mkt. Makers  |
| Consumer Accumulator 1 1 1,324,062.50 0 1 70.00 70.00 0  |
| Table 9 - Timings  |
| Instrument Mean Elapsed Acceptance & Execution(s) Mean Elapsed Request & Provision(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s)  Consumer Accumulator 0.00 0.00 0.00 0.00   |
|  |
| 15 Oct 2020  |
| Table 1 - Execution Venue  |
| As Of Venue LEI Country of Authority Mkt Segment Mkt Segment Identifier Outages Outage number Outage Avg. Duration Sched. Auction Number Sched. Auction Number Fail. Transactions Value  2020-10-15 Amius Limited 213800C1LJRHXHO5QC19 United Kingdom 0 0 0 0 0 0  |
| ZOCO-19-13 ARRINGS LITERATORY CLIP OF THE CRITICAL PROPERTY OF THE CRIT |
| 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 Mode Trading Platform Best Bid / Offer   |
| Consumer Accumulator 1 402.50 11:11:00 70.00 RFQ N/A Im N/A CONSUMER ACCUMULATOR 1 405.50 15:05:06 100.00 RFO N/A Im N/A   |
| Consumer Accumulator 1 405-30 15:05:06 100:00 RFQ N/A IIII N/A  Table 4 - Pice Information   |
| Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price   |
| Consumer Accumulator 404.00 404.27 402.50 405.50   |
| Table 5 - Cost Information   |
| Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%)  |
| Consumer Accumulator 287.79 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 exe Median Transaction Size all Designated Mkt. Makers  Consumer Accumulator 2 2 3,436,250.00 0 2 85.00 0 0   |
|  |
| Table 9 - Timings  |
|  |
| Table 9 - Timings  |

| 17 Oct 2020 Table 1 - Execution Venue  |  |  |  |  |  |  |  |  |
|--|--|--|--|--|--|--|--|--|
| As Of Venue I  |  |  | Segment Mkt S  | Segment Identifie  | er Outages Outage nur  | nber Outage Avg  | g. Duration Sche   | d. Auction Sched. Auctio   |
| 2020-10-17 Amius Limited 213800C1L   |  |  |  |  | 0  | 0  | 0  |  |
| Financial Instrument   | Instrument Classif   | ication Currency   |  |  |  |  |  |  |
| Consumer Accumulator C_ 50.00 USD lots<br>Producer Accumulator C 50.00 USD lots  |  |  |  |  |  |  |  |  |
| Table 3 - Price Information  | Troducer Accumulate  | 030  |  |  |  |  |  |  |
|  |  | cuted Total Execute  |  |  |  |  |  | Platform Best Bid / Offer  |
| Consumer Accumulator Producer Accumulator  | 1  |  | 407.00<br>407.00   | 11:22:00<br>11:22:00   | 70.00 RFQ<br>110.00 RFQ  | N/A<br>N/A   | Im<br>Im   | N/A<br>N/A   |
| Table 4 - Price Information  |  |  |  |  |  |  |  |  |
| Instrument Avg. Trans. Price Consumer Accumulator 407.0  | ce Weighted Avg. Tr  | ans. Price Lowest I<br>407.00  | Executed Price I<br>407.00   |  | 1 Price<br>407.00  |  |  |  |
| Producer Accumulator 407.0   | 00   | 407.00   | 407.00   | 4  | 407.00   |  |  |  |
| Table 5 - Cost Information  Instrument Execution Fees  | Modifications Marl   | ket Data 3rd Party   | Fees I   | Url Rei  | bates Value of Costs (%  | 6)   |  |  |
| Consumer Accumulator 222.16  | 0  | 0 10,50  | 00.00 http://www   | ww.amius.com   | as per ex-post   |  |  |  |
| Producer Accumulator 222.16  Table 6 - Likelihood of Execution   | 0  | 0 16,50  | 00.00 http://www   | ww.amius.com   | as per ex-post   |  |  |  |
|  | d Trans. Executed  | Total Notional Value   | Cancelled or W   | Vithdrawn Rfq R  | teceived / Modified Med  | lian Transaction S   | Size exec Median   | Transaction Size all Des   |
|  | 1 1  | 2,238,500.00<br>2,238,500.00   | )  | 0  | 1  |  | 70.00<br>110.00  | 70.00<br>110.00  |
| Table 9 - Timings  | 1  | ۷,۷۵۵,۵۵۵.۵۱   | · :  | U  | 1  |  | 110.00   | 110.00   |
| Instrument Mean Elapsed A  |  |  | d Request & Prov   |  | n Elapsed Acceptance & E   |  | dian Elapsed Requ  | uest & Provision(s)  |
| Consumer Accumulator Producer Accumulator  |  | 60.00<br>60.00   |  | 120.00<br>120.00   |  | 990.00<br>990.00   |  | 180.00<br>180.00   |
|  |  |  |  |  |  |  |  | 100.00   |
| 21 Oct 2020 Table 1 - Execution Venue  |  |  |  |  |  |  |  |  |
|  | LEI Count  | ry of Authority Mkt  | Segment Mkt S  | Segment Identifie  | er Outages Outage nur  | nber Outage Avo  | g. Duration Sche   | ed. Auction Sched. Auctio  |
| 2020-10-21 Amius Limited 213800C1L   |  |  |  |  | 0  | 0  | 0  |  |
| Table 2 - Type of Financial Instrument   | Instrument Classic   | nation Cumman  |  |  |  |  |  |  |
| Financial Instrument Producer Accumulator C_ 50.00 USD lots  | Instrument Classific<br>Producer Accumulator   |  |  |  |  |  |  |  |
| Table 3 - Price Information  |  |  |  |  |  |  |  |  |
| Instrument Time (T) Size R Producer Accumulator  |  | uted Total Executed  | Price Time   | of Evecution Tra   |  |  |  |  |
|  | 1  |  | 406.25   | 10:16:00   | 2.00 RFQ   | N/A  | Im   | N/A  |
| Table 4 - Price Information  | 1  |  |  |  |  |  |  |  |
| Table 4 - Price Information Instrument Avg. Trans. Price   | e Weighted Avg. Tra  |  | 406.25   | 10:16:00   | 2.00 RFQ   |  |  |  |
| Table 4 - Price Information  | e Weighted Avg. Tra  | ns. Price Lowest Ex  | 406.25   | 10:16:00   | 2.00 RFQ   |  |  |  |
| Table 4 - Price Information           Instrument         Avg. Trans. Price           Producer Accumulator         406.50           Table 5 - Cost Information           Instrument         Execution Fees  | e Weighted Avg. Tra  | 406.50<br>et Data 3rd Party F  | xecuted Price H<br>406.25  | 10:16:00 ighest Executed I   | 2.00 RFQ  Price 06.75  ates Value of Costs (%  | N/A  |  |  |
| Table 4 - Price Information           Instrument         Avg. Trans. Price           Producer Accumulator         406.50           Table 5 - Cost Information         Execution Fees           Producer Accumulator         16.16  | Weighted Avg. Tra  | 406.50<br>et Data 3rd Party F  | 406.25  xecuted Price H 406.25   | 10:16:00 ighest Executed I   | 2.00 RFQ  Price 06.75  | N/A  |  |  |
| Table 4 - Price Information           Instrument         Avg. Trans. Price           Producer Accumulator         406.50           Table 5 - Cost Information         Instrument         Execution Fees           Producer Accumulator         16.16           Table 6 - Likelihood of Execution         16.16   | Weighted Avg. Tra  | 406.50  et Data 3rd Party F 0 400  | 406.25  xecuted Price H 406.25  ees Un 0.00 http://wwww  | ighest Executed I  4(  rl Rebi   | 2.00 RFQ  Price 06.75  ates Value of Costs (% as per ex-post   | N/A  | Im   |  |
| Table 4 - Price Information           Instrument         Avg. Trans. Price           Producer Accumulator         406.50           Table 5 - Cost Information         Instrument           Instrument         Execution Fees           Producer Accumulator         16.16           Table 6 - Likelihood of Execution         Instrument           Under Accumulator         Orders Received           Producer Accumulator         2  | Modifications Market 0   | 406.50  et Data 3rd Party F 0 400  | 406.25  xecuted Price H 406.25  ees Un 0.00 http://wwww  | ighest Executed I  4(  rl Rebi   | 2.00 RFQ  Price 06.75  ates Value of Costs (% as per ex-post   | N/A  | Im   | N/A  |
| Table 4 - Price Information   Instrument   | Modifications Marke 0  Trans. Executed T   | 406.50  et Data 3rd Party F 0 400  otal Notional Value 81,300.00   | 406.25  xecuted Price H 406.25  ees Ui 0.00 http://www  Cancelled or Wi  | ighest Executed   40  ri Reb. w.amius.com  | 2.00 RFQ  Price 06.75  lates Value of Costs (% as per ex-post  received / Modified Media   | N/A  | ze exec Median 2.00  | N/A  Transaction Size all Design 2.00  |
| Table 4 - Price Information   Instrument   | Weighted Avg. Tra  Modifications Marke  Trans. Executed T  | 406.50  et Data 3rd Party F 0 400  otal Notional Value 81,300.00   | 406.25  xecuted Price H 406.25  ees Un 0.00 http://wwww  Cancelled or Wi   | ighest Executed   40  ri Reb. w.amius.com  | 2.00 RFQ  Price 06.75  ates Value of Costs (% as per ex-post   | N/A  | ze exec Median 2.00  | N/A  Transaction Size all Design 2.00  |
| Table 4 - Price Information  | Weighted Avg. Tra  Modifications Marke  Trans. Executed T  | et Data 3rd Party F 0 400  otal Notional Value 81,300.00  n(s) Mean Elapsed  | 406.25  xecuted Price H 406.25  ees Un 0.00 http://wwww  Cancelled or Wi   | ighest Executed I 40 rl Reb. w.amius.com thdrawn Rfq Re 0 sion(s) Median   | 2.00 RFQ  Price 06.75  lates Value of Costs (% as per ex-post  received / Modified Media   | N/A  n Transaction Size  | ze exec Median 2.00  | N/A  Transaction Size all Design 2.00  est & Provision(s)  |
| Table 4 - Price Information  | Weighted Avg. Tra  Modifications Marke  Trans. Executed T  | et Data 3rd Party F 0 400  otal Notional Value 81,300.00  n(s) Mean Elapsed  | 406.25  xecuted Price H 406.25  ees Un 0.00 http://wwww  Cancelled or Wi   | ighest Executed I 40 rl Reb. w.amius.com thdrawn Rfq Re 0 sion(s) Median   | 2.00 RFQ  Price 06.75  lates Value of Costs (% as per ex-post  received / Modified Media   | N/A  n Transaction Size  | ze exec Median 2.00  | N/A  Transaction Size all Design 2.00  est & Provision(s)  |
| Table 4 - Price Information  | Modifications Marke  Trans. Executed T  2  cceptance & Executio  66  | 406.50  et Data 3rd Party F 0 400  otal Notional Value 81,300.00  n(s) Mean Elapsed 0.00   | 406.25  xecuted Price H 406.25  ees U 0.00 http://www.  Cancelled or Wi  Request & Proving   | 10:16:00  ighest Executed   4(  rl Reb. w.amius.com  ithdrawn Rfq Re 0  sion(s) Median   600.00  | 2.00 RFQ  Price 06.75  ates Value of Costs (% as per ex-post  acceived / Modified Medi 2  Elapsed Acceptance & Ex  | an Transaction Sizecution(s) Medi 780.00 Medi  | ze exec Median 2.00 an Elapsed Reques  | N/A  Transaction Size all Design 2.00  est & Provision(s)  |
| Table 4 - Price Information  | Modifications Marke  Trans. Executed T  ceptance & Executio  66  LEI Count RHXH05QC19 United   | 406.50  et Data 3rd Party F 0 400  otal Notional Value 81,300.00  n(s) Mean Elapsed 0.00   | 406.25  xecuted Price H 406.25  ees U 0.00 http://www.  Cancelled or Wi  Request & Proving   | 10:16:00  ighest Executed   4(  rl Reb. w.amius.com  ithdrawn Rfq Re 0  sion(s) Median   600.00  | 2.00 RFQ  Price 06.75  ates Value of Costs (% as per ex-post  acceived / Modified Medi 2  Elapsed Acceptance & Ex  | n/A  n Transaction Sizecution(s) Medi 780.00   | Im  ze exec Median  2.00  an Elapsed Requi   | Transaction Size all Design 2.00 est & Provision(s) 900.00   |
| Table 4 - Price Information  | Modifications Marke  Trans. Executed T  ceptance & Executio  66  LEI Count RHXH05QC19 United   | 406.50  et Data 3rd Party F 0 400  otal Notional Value 81,300.00  n(s) Mean Elapsed 0.00  rry of Authority Mkt Kingdom   | 406.25  xecuted Price H 406.25  ees U 0.00 http://www.  Cancelled or Wi  Request & Proving   | 10:16:00  ighest Executed   4(  rl Reb. w.amius.com  ithdrawn Rfq Re 0  sion(s) Median   600.00  | 2.00 RFQ  Price 06.75  ates Value of Costs (% as per ex-post  acceived / Modified Medi 2  Elapsed Acceptance & Ex  | an Transaction Sizecution(s) Medi 780.00 Medi  | ze exec Median 2.00 an Elapsed Reques  | Transaction Size all Design 2.00 est & Provision(s) 900.00   |
| Table 4 - Price Information  Instrument Avg. Trans. Price Producer Accumulator 406.50  Table 5 - Cost Information  Instrument Execution Fees Producer Accumulator 16.16  Table 6 - Likelihood of Execution  Instrument Orders Received Producer Accumulator 2  Table 9 - Tinnings  Instrument Mean Elapsed Act Producer Accumulator  22 Oct 2020  Table 1 - Execution Venue 2020-10-22 Amius Limited 213800C1L: Table 2 - Type of Financial Instrument Financial Instrument Consumer Accumulator C 50.00 USD lots  | Modifications Marke  Trans. Executed T  Comparison of the Count RHXHOSQC19 United Instrument Classiff Consumer Accumulation of the C | 406.50  et Data 3rd Party F 0 400  otal Notional Value 81,300.00  n(s) Mean Elapsed 0.00  ry of Authority Mkt Kingdom  ication Currency tor USD  | 406.25  xecuted Price H 406.25  ees U 0.00 http://www.  Cancelled or Wi  Request & Proving   | 10:16:00  ighest Executed   4(  rl Reb. w.amius.com  ithdrawn Rfq Re 0  sion(s) Median   600.00  | 2.00 RFQ  Price 06.75  ates Value of Costs (% as per ex-post  acceived / Modified Medi 2  Elapsed Acceptance & Ex  | an Transaction Sizecution(s) Medi 780.00 Medi  | ze exec Median 2.00 an Elapsed Reques  | Transaction Size all Design 2.00 est & Provision(s) 900.00   |
| Table 4 - Price Information  Instrument Avg. Trans. Price Producer Accumulator 406.50  Table 5 - Cost Information  Instrument Execution Fees Producer Accumulator 16.16  Table 6 - Likelihood of Execution  Instrument Orders Received Producer Accumulator 2  Table 9 - Timings  Instrument Mean Elapsed Accumulator Producer Accumulator 1  22 Oct 2020  Table 1 - Execution Venue  As Of Venue 1  Z020-10-22 Amius Limited 213800CLL  Table 2 - Type of Financial Instrument  Financial Instrument  Consumer Accumulator C 50.00 USD lots  Producer Accumulator C 50.00 USD lots  | Modifications Marke  Trans. Executed T  Comparison of the Count RHXHOSQC19 United Instrument Classiff Consumer Accumulation of the C | 406.50  et Data 3rd Party F 0 400  otal Notional Value 81,300.00  n(s) Mean Elapsed 0.00  ry of Authority Mkt Kingdom  ication Currency tor USD  | 406.25  xecuted Price H 406.25  ees U 0.00 http://www.  Cancelled or Wi  Request & Proving   | 10:16:00  ighest Executed   4(  rl Reb. w.amius.com  ithdrawn Rfq Re 0  sion(s) Median   600.00  | 2.00 RFQ  Price 06.75  ates Value of Costs (% as per ex-post  acceived / Modified Medi 2  Elapsed Acceptance & Ex  | an Transaction Sizecution(s) Medi 780.00 Medi  | ze exec Median 2.00 an Elapsed Reques  | Transaction Size all Design 2.00 est & Provision(s) 900.00   |
| Table 4 - Price Information  | Modifications Marke  Modifications Marke  0  Trans. Executed T  2  Compared Execution  66  LEI Count  RHXH05QC19 United  Instrument Classiff  Consumer Accumulate  Producer Accumulate   | 406.50  et Data 3rd Party F 0 400  otal Notional Value 81,300.00  n(s) Mean Elapsed 0.00  ry of Authority Mkt Kingdom  ication Currency tor USD or USD   | 406.25  xecuted Price H 406.25  ees Ut 1.00 http://www  Cancelled or Wi  Request & Providence Segment Mkt S  | 10:16:00  ighest Executed   40  rl Reb v.amius.com  ithdrawn Rfq Re 0  sion(s) Median   600.00   | 2.00 RFQ  Price 06.75  lates Value of Costs (% as per ex-post  Acceived / Modified Medi 2  Elapsed Acceptance & Example 10  or Outages Outage num 0  | an Transaction Sizecution(s) Medi<br>780.00  | ze exec Median 2.00 ian Elapsed Requi  | Transaction Size all Design 2.00 est & Provision(s) 900.00   |
| Table 4 - Price Information  Instrument Avg. Trans. Price Producer Accumulator  Table 5 - Cost Information  Instrument Execution Fees Producer Accumulator  Table 6 - Likelihood of Execution  Instrument Orders Received Producer Accumulator  Table 9 - Timings  Instrument Mean Elapsed Accumulator  22 Oct 2020  Table 1 - Execution Venue  As Of Venue  2020-10-22 Amius Limited 213800C1L: Table 2 - Type of Financial Instrument  Financial Instrument  Consumer Accumulator C _ 50.00 USD lots Producer Accumulator C _ 50.00 USD lots Table 3 - Price Information  Instrument Time (T) Size Producer Accumulator  | Modifications Marke  Modifications Marke  0  Trans. Executed T  2  Compared Execution  66  LEI Count  RHXH05QC19 United  Instrument Classiff  Consumer Accumulate  Producer Accumulate   | 406.50  et Data 3rd Party F 0 400  otal Notional Value 81,300.00  n(s) Mean Elapsed 0.00  ry of Authority Mkt Kingdom  ication Currency tor USD or USD   | 406.25  Recuted Price H 406.25  Recuted or Wi Cancelled or Wi Request & Proving Segment Mkt S  | 10:16:00  Ighest Executed 40  rl Reb. w.amius.com  O Sion(s) Median 600.00  Segment Identifie  | 2.00 RFQ  Price 06.75  Lates Value of Costs (% as per ex-post  Eccived / Modified Medi 2  Elapsed Acceptance & Experiment of the property of t | nn Transaction Sizecution(s) Medi 780.00  nnber Outage Avg 0   | ze exec Median 2.00 2.00 an Elapsed Reques 0  Mode Trading P   | Transaction Size all Design 2.00  est & Provision(s) 900.00  ed. Auction Sched. A |
| Table 4 - Price Information  Instrument Avg. Trans. Price Producer Accumulator 406.50  Table 5 - Cost Information  Instrument Execution Fees Producer Accumulator 16.16  Table 6 - Likelihood of Execution  Instrument Orders Received Producer Accumulator 2  Table 9 - Timings  Instrument Mean Elapsed Ac Producer Accumulator  22 Oct 2020  Table 1 - Execution Venue  As Of Venue 2020-10-22 Amius Limited 213800C11.  Table 2 - Type of Financial Instrument Financial Instrument Consumer Accumulator C_ 50.00 USD lots Producer Accumulator C_ 50.00 USD lots Producer Accumulator C_ 50.00 USD lots Table 3 - Price Information  Instrument Time (T) Size   | Modifications Marke  0  Modifications Marke 0  I Trans. Executed T 2  Companies Execution 66  LEI Count URHXH05QC19 United  Instrument Classiff Consumer Accumulate Producer Accumulate Producer Accumulate Range Average Exec   | 406.50  et Data 3rd Party F 0 400  otal Notional Value 81,300.00  n(s) Mean Elapsed 0.00  ry of Authority Mkt Kingdom  ication Currency tor USD or USD   | 406.25  ees U.  Cancelled or Wi  Request & Provi   | ighest Executed   40  rl Reb. w.amius.com  thdrawn Rfq Re 0  sion(s) Median   600.00   | 2.00 RFQ  Price 06.75  ates Value of Costs (% as per ex-post secived / Modified Medi 2  Elapsed Acceptance & Ex  or Outages Outage nur 0   | n Transaction Si:    Continue   C | ze exec Median 2.00  San Elapsed Reque   | Transaction Size all Design 2.00  est & Provision(s) 900.00  dd. Auction Sched. Auction  |
| Table 4 - Price Information  Instrument Avg. Trans. Price Producer Accumulator  Table 5 - Cost Information  Instrument Execution Fees Producer Accumulator  Table 6 - Likelihood of Execution  Instrument Orders Received Producer Accumulator  Table 9 - Timings  Instrument Mean Elapsed Accumulator  22 Oct 2020  Table 1 - Execution Venue  As Of Venue  2020-10-22 Amius Limited 213800C1L  Table 2 - Type of Financial Instrument  Financial Instrument  Consumer Accumulator C 50.00 USD lots Producer Accumulator Time (T) Size Producer Accumulator  Instrument Time (T) Size Producer Accumulator  Consumer Accumulator  Instrument Avg. Trans. Price  Instrument Avg. Trans. Price  Transument Avg. Trans. Price  | Modifications Marke  Modifications Marke  Modifications Marke  Trans. Executed T  Cocceptance & Execution  66  LEI Count  IRHXH05QC19 United  Instrument Classifi  Consumer Accumulato  Producer Accumulato  Range Average Execution  Company Counter  Company Counter   | at Data 3rd Party F 0 400  otal Notional Value 81,300.00  n(s) Mean Elapsed 0.00  ry of Authority Mkt Kingdom ry USD  cuted Total Execute ans. Price Lowest I  | 406.25  Recuted Price H 406.25  Recuted or Wi  Cancelled or Wi  Request & Proving  Segment Mkt S  Add Price Time 399.75 416.75   | 10:16:00  Ighest Executed   40  Ir Reb. w.amius.com  Ithdrawn Rfq Re 0  Sion(s) Median   600.00  Gegment Identifier  of Execution Tr 10:43:00 16:24:15   | 2.00 RFQ  Price 06.75  ates Value of Costs (% as per ex-post  Elapsed Acceptance & Exercise of Acceptance & Exercise of Acceptance & Exercise of Acceptance  | nn Transaction Sizecution(s) Medi 780.00  nnber Outage Avg 0   | ze exec Median 2.00 2.00 an Elapsed Reques 0  Mode Trading P   | Transaction Size all Design 2.00  est & Provision(s) 900.00  ed. Auction Sched. A |
| Table 4 - Price Information  | Modifications Marko 0  I Trans. Executed T 2  Comparison of the Co | 406.50  et Data 3rd Party F 0 400  otal Notional Value 81,300.00  n(s) Mean Elapsed 0.00  ry of Authority Mkt Kingdom ication Currency tor USD or USD cuted Total Execute 416.75   | 406.25  Executed Price H 406.25  Executed Price H 406.25  Executed Price H 406.25  Executed Price H 406.25  Executed Price Time 399.75 416.75  | ighest Executed 40  rl Reb. v.amius.com  ithdrawn Rfq Re 0  sion(s) Median 1 600.00  Gegment Identifier  of Execution Tr 10:43:00 16:24:15   | 2.00 RFQ  Price 06.75  lates Value of Costs (% as per ex-post  Celeved / Modified Medi 2  Elapsed Acceptance & Example 10.00 RFQ 100.00 RFQ 100.00 RFQ 1 Price 416.75  | nn Transaction Sizecution(s) Medi 780.00  nnber Outage Avg 0   | ze exec Median 2.00 2.00 an Elapsed Reques 0  Mode Trading P   | Transaction Size all Design 2.00  est & Provision(s) 900.00  ed. Auction Sched. A |
| Table 4 - Price Information  Instrument Avg. Trans. Price Producer Accumulator  Table 5 - Cost Information  Instrument Execution Fees Producer Accumulator  Table 6 - Likelihood of Execution  Instrument Orders Received Producer Accumulator  Table 9 - Timings  Instrument Mean Elapsed Accumulator  22 Oct 2020  Table 1 - Execution Venue  As Of Venue  2020-10-22 Amius Limited 213800C1L  Table 2 - Type of Financial Instrument  Financial Instrument  Consumer Accumulator C 50.00 USD lots Producer Accumulator Time (T) Size Producer Accumulator  Instrument Time (T) Size Producer Accumulator  Consumer Accumulator  Instrument Avg. Trans. Price  Instrument Avg. Trans. Price  Transument Avg. Trans. Price  | Modifications Marko 0  I Trans. Executed T 2  Comparison of the Co | at Data 3rd Party F 0 400  otal Notional Value 81,300.00  n(s) Mean Elapsed 0.00  ry of Authority Mkt Kingdom ry USD  cuted Total Execute ans. Price Lowest I  | 406.25  Recuted Price H 406.25  Recuted or Wi  Cancelled or Wi  Request & Proving  Segment Mkt S  Add Price Time 399.75 416.75   | ighest Executed 40  rl Reb. v.amius.com  ithdrawn Rfq Re 0  sion(s) Median 1 600.00  Gegment Identifier  of Execution Tr 10:43:00 16:24:15   | 2.00 RFQ  Price 06.75  ates Value of Costs (% as per ex-post  Elapsed Acceptance & Exercise of Acceptance & Exercise of Acceptance & Exercise of Acceptance  | nn Transaction Sizecution(s) Medi 780.00  nnber Outage Avg 0   | ze exec Median 2.00 2.00 an Elapsed Reques 0  Mode Trading P   | Transaction Size all Design 2.00  est & Provision(s) 900.00  ed. Auction Sched. A |
| Table 4 - Price Information  | Modifications Marke  O  Trans. Executed T  2  Comparison of the Co | et Data 3rd Party F 0 400  otal Notional Value 81,300.00  n(s) Mean Elapsed 0.00  ry of Authority Mkt Kingdom  lication Currency tor USD or USD  cuted Total Execute 416.75 399.63   | 406.25  Recuted Price H 406.25  Recuted Price H 406.25  Request & Provis  Segment Mkt S  All Price Time 399.75 416.75  All Price Time 399.75 416.75  Sexecuted Price I 416.75  399.50  | 10:16:00  ighest Executed 40  rl Reb w.amius.com  ithdrawn Rfq Re 0  sion(s) Median 1 600.00  cegment Identifier  r 10:43:00 16:24:15  Highest Executed 17:10:43:00 16:24:15   | 2.00 RFQ  Price 06.75  lates Value of Costs (% as per ex-post  Acceived / Modified Medi 2  Elapsed Acceptance & Ex  or Outages Outage nur 0  Incomparison of Costs (% 10.00 RFQ 100.00 RFQ   | n Transaction Sizecution(s) Medi<br>780.00  O  System Trading N/A N/A  | ze exec Median 2.00 2.00 an Elapsed Reques 0  Mode Trading P   | Transaction Size all Design 2.00  est & Provision(s) 900.00  ed. Auction Sched. A |
| Table 4 - Price Information  Instrument Avg. Trans. Price Producer Accumulator  Table 5 - Cost Information  Instrument Execution Fees Producer Accumulator  Instrument Orders Received Producer Accumulator  Table 6 - Likelihood of Execution  Instrument Orders Received Producer Accumulator  22 Oct 2020  Table 9 - Timings  Instrument Mean Elapsed Accumulator  22 Oct 2020  Table 1 - Execution Venue  As Of Venue  Instrument 213800C1L  Table 2 - Type of Financial Instrument  Consumer Accumulator C 50.00 USD lots Producer Accumulator C 50.00 USD lots Table 3 - Price Information  Instrument Time (T) Size Producer Accumulator  Consumer Accumulator  Table 4 - Price Information  Instrument Avg. Trans. Price Consumer Accumulator  Table 4 - Price Information  Instrument Avg. Trans. Price Consumer Accumulator  Table 4 - Price Information  Instrument Avg. Trans. Price Consumer Accumulator  Table 5 - Cost Information  Table 5 - Cost Information  Table 5 - Cost Information  | Modifications Marke  Modificat | at Data 3rd Party F 0 400  otal Notional Value 81,300.00  n(s) Mean Elapsed 0.00  ry of Authority Mkt Kingdom  ication Currency tor USD or USD  cuted Total Execute 416.75 399.63  ket Data 3rd Party 0  | 406.25  Recuted Price H 406.25  Request & Proving H 406.25   | 10:16:00  ighest Executed   4(  rl Reb. w.amius.com  thdrawn Rfq Re 0  sion(s) Median   600.00  fegment Identifie  of Execution Tr 10:43:00 16:24:15  Highest Executed   | 2.00 RFQ  Price 06.75  ates Value of Costs (% as per ex-post  Elapsed Acceptance & Exercise of the process of t | n Transaction Sizecution(s) Medi<br>780.00  O  System Trading N/A N/A  | ze exec Median 2.00 2.00 an Elapsed Reques 0  Mode Trading P   | Transaction Size all Design 2.00  est & Provision(s) 900.00  ed. Auction Sched. A |
| Table 4 - Price Information  Instrument Avg. Trans. Price Producer Accumulator   406.50  Table 5 - Cost Information  Instrument Execution Fees Producer Accumulator   16.16  Table 6 - Likelihood of Execution  Instrument Orders Received Producer Accumulator   2  Table 9 - Timings  Instrument Mean Elapsed Ac  Producer Accumulator   2  22 Oct 2020  Table 1 - Execution Venue   2  2020-10-22 Amus Limited 213800C1L:  Table 2 - Type of Financial Instrument  Financial Instrument  Consumer Accumulator C _ 50.00 USD lots  Table 3 - Price Information  Instrument Time (T) Size Producer Accumulator  Table 4 - Price Information  Instrument Avg. Trans. Pric Consumer Accumulator 399.1  Table 5 - Cost Information  Instrument Avg. Trans. Pric Consumer Accumulator 399.1  Table 5 - Cost Information  Instrument Texecumolator 399.1  Table 5 - Cost Information  Instrument Execution Fees Consumer Accumulator 399.1   | Modifications Marke  Modificat | at Data 3rd Party F 0 400  otal Notional Value 81,300.00  n(s) Mean Elapsed 0.00  ry of Authority Mkt Kingdom  ication Currency tor USD or USD  cuted Total Execute 416.75 399.63  ket Data 3rd Party 0  | ees Un. 0.00 http://www.  Cancelled or Wi  Request & Provi  Segment Mkt S  Ale Price Time 399.75 416.75 416.75 399.50 416.75   | 10:16:00  ighest Executed   4(  rl Reb. w.amius.com  thdrawn Rfq Re 0  sion(s) Median   600.00  fegment Identifie  of Execution Tr 10:43:00 16:24:15  Highest Executed   | 2.00 RFQ  Price 06.75  ates Value of Costs (% as per ex-post  ceived / Modified Medi 2  Elapsed Acceptance & Ex  ar Outages Outage nur 0  aransaction Size Trading 10.00 RFQ 100.00 RFQ 100.00 RFQ 3 Price 416.75 bates Value of Costs (% as per ex-post   | n Transaction Sizecution(s) Medi<br>780.00  O  System Trading N/A N/A  | ze exec Median 2.00 2.00 an Elapsed Reques 0  Mode Trading P   | Transaction Size all Design 2.00  est & Provision(s) 900.00  ed. Auction Sched. A |
| Table 4 - Price Information  Instrument Avg. Trans. Price Producer Accumulator  Table 5 - Cost Information  Instrument Execution Fees Producer Accumulator  Table 6 - Likelihood of Execution  Instrument Orders Received Producer Accumulator  2 Table 9 - Timings  Instrument Mean Elapsed Ac Producer Accumulator  22 Oct 2020  Table 1 - Execution Venue  As Of Venue 2020-10-22 Amius Limited 213800C11.  Table 2 - Type of Financial Instrument Financial Instrument Consumer Accumulator C _ 50.00 USD lots Producer Accumulator C _ 50.00 USD lots Table 3 - Price Information  Instrument Time (T) Size Producer Accumulator Consumer Accumulator Table 4 - Price Information  Instrument Avg. Trans. Pric Consumer Accumulator Table 4 - Price Information  Instrument Avg. Trans. Pric Consumer Accumulator Table 5 - Cost Information  Instrument Execution Fees Consumer Accumulator 127.71 Producer Accumulator 127.71   | Modifications Marke  O  I Trans. Executed T  Company of the Market Service of the Market | at Data 3rd Party F 0 400  otal Notional Value 81,300.00  n(s) Mean Elapsed 0.00  ry of Authority Mkt Kingdom  ication Currency tor USD USD  cuted Total Execute 416.75 399.63  ket Data 3rd Party 0 0 Total Notional Value                        | ees Un. 406.25  Executed Price Time 399.75 416.75  Executed Price 146.75 399.50 416.75  Executed Price 1 416.75 416.75 416.75  Executed Price 1 416.75 416. | 10:16:00  ighest Executed   40  rl Reb. w.amius.com  thdrawn Rfq Re 0  sion(s) Median   600.00  fegment Identifie  of Execution Tr 10:43:00 16:24:15  Highest Executed  w.amius.com w.amius.com w.amius.com                    | 2.00 RFQ  Price 06.75  ates Value of Costs (% as per ex-post  ceived / Modified Medi 2  Elapsed Acceptance & Ex  ar Outages Outage nur 0  aransaction Size Trading 10.00 RFQ 100.00 RFQ 100.00 RFQ as per ex-post as per ex-post as per ex-post as per ex-post   | nnber Outage Avg 0  System Trading N/A N/A   | ze exec Median 2.00  ian Elapsed Requirement of the second | Transaction Size all Design 2.00  est & Provision(s) 900.00  std. Auction Sched. Auction N/A N/A N/A N/A   |
| Table 4 - Price Information  | Modifications Marke  O  Trans. Executed T  2  Comparison of the co | 406.50  et Data 3rd Party F 0 400  otal Notional Value 81,300.00  n(s) Mean Elapsed 0.00  ry of Authority Mkt Kingdom  ication Currency tor USD  cuted Total Execute 416.75 399.63  ket Data 3rd Party 0 0   | 406.25    406.25     4 | 10:16:00  ighest Executed   40  rl Reb. w.amius.com  ithdrawn Rfq Re 0  sion(s) Median   600.00  feegment Identifier  rio:43:00 16:24:15  Highest Executed  Url Rel ww.amius.com ww.amius.com                                  | 2.00 RFQ  Price 06.75  lates Value of Costs (% as per ex-post  ceived / Modified Medi 2  Elapsed Acceptance & Ex  or Outages Outage nur 0  10.00 RFQ 100.00 RFQ 100.00 RFQ 399.75  bates Value of Costs (% as per ex-post as per ex-post as per ex-post  | nnber Outage Avg 0  System Trading N/A N/A   | ze exec Median 2.00  ian Elapsed Require  j. Duration Sche 0  Mode Trading P Im Im   | Transaction Size all Design 2.00  est & Provision(s) 900.00  ed. Auction Sched. Auction Sched. Auction N/A N/A   |
| Table 4 - Price Information  Instrument Avg. Trans. Price Producer Accumulator 406.50  Table 5 - Cost Information  Instrument Execution Fees Producer Accumulator 16.16  Table 6 - Likelihood of Execution  Instrument Orders Received Producer Accumulator 2  Table 9 - Timings  Instrument Mean Elapsed Accumulator Producer Accumulator 2  22 Oct 2020  Table 1 - Execution Venue 1  As Of Venue 1  2020-10-22 Amius Limited 213800C1L  Table 2 - Type of Financial Instrument Financial Instrument Consumer Accumulator C 50.00 USD lots  Table 3 - Price Information Instrument Time (T) Size Producer Accumulator Topic Information Instrument Avg. Trans. Price Information Instrument Avg. Trans. Price Consumer Accumulator 399.1  Table 3 - Ost Information 1.  Instrument Avg. Trans. Price Consumer Accumulator 416. Producer Accumulator 399.1  Table 5 - Cost Information 1.  Instrument Execution Fees Consumer Accumulator 416. Instrument Execution Fees Consumer Accumulator 417.71 Producer Accumulator 42.72  Table 6 - Likelihood of Execution 1.  Instrument Orders Receive Consumer Accumulator 4.22  Table 6 - Likelihood of Execution 1.  | Modifications Marke  O  I Trans. Executed T  Company of the Market Service of the Market | ans. Price Lowest I 416.75 399.63  to Data 3rd Party F 0 400 0tal Notional Value 81,300.00  n(s) Mean Elapsed 0.00  ry of Authority Mkt Kingdom Currency tor USD cuted Total Execute 416.75 399.63   | 406.25    406.25     4 | 10:16:00  ighest Executed   40  rl Reb. w.amius.com  thdrawn Rfq Re 0  sion(s) Median   600.00  fegment Identifie  of Execution Tr 10:43:00 16:24:15  Highest Executed  w.amius.com w.amius.com w.amius.com                    | 2.00 RFQ  Price 06.75  ates Value of Costs (% as per ex-post  Price 10.00 RFQ  | nnber Outage Avg 0  System Trading N/A N/A   | ze exec Median 2.00  lan Elapsed Requi   | N/A  Transaction Size all Design 2.00  est & Provision(s) 900.00  ed. Auction Sched. Auction N/A   |
| Table 4 - Price Information  Instrument Avg. Trans. Price Producer Accumulator  Table 5 - Cost Information  Instrument Execution Fees Producer Accumulator 16.16  Table 6 - Likelihood of Execution  Instrument Orders Received Producer Accumulator  Table 9 - Timings  Instrument Mean Elapsed Accumulator  22 Oct 2020  Table 9 - Timings  Instrument Mean Elapsed Accumulator  22 Oct 2020  Table 1 - Execution Venue  As Of Venue 2020-10-22 Amius Limited 213800C1L:  Table 2 - Type of Financial Instrument Financial Instrument Consumer Accumulator C 50.00 USD lots Table 3 - Price Information  Instrument Time (T) Size Producer Accumulator  Table 4 - Price Information  Instrument Avg. Trans. Pric Consumer Accumulator  Table 5 - Cost Information  Instrument Execution Fees Consumer Accumulator 416. Producer Accumulator 127.71 Producer Accumulator 4.22  Table 6 - Likelihood of Execution  Instrument Execution Fees Consumer Accumulator 4.22  Table 6 - Likelihood of Execution  Instrument Orders Receive Consumer Accumulator 4.22  Table 9 - Timings  Instrument Mean Elapsed Accumulator  Table 9 - Timings  | Weighted Avg. Tra  Weighted Avg. Tra  Wodifications Marke  Weighted Trans. Executed T  County RHXHO5QC19 United  Instrument Classiff Consumer Accumulate Producer Accumulate  Range Average Execution  Weighted Avg. Tr  Trans. Secuted T  Weighted Avg. Tr  | ans. Price Lowest I 416.75 399.63 Lowest Data 3rd Party F 0 400 100 100 100 100 100 100 100 100 1  | 406.25  Executed Price H 406.25  Executed Price H 406.25  Executed Price H 406.25  Executed Price H 399.75 416.75  Executed Price H 416.75  Execut | 10:16:00  ighest Executed   40  rr   Reb. w.amius.com  tithdrawn Rfq Re   0  sion(s) Median   600.00  segment Identifier   10:43:00   16:24:15  Highest Executed   10:43:00   16:24:15  Highest Executed   10:43:00   16:24:15 | 2.00 RFQ  Price 06.75  ates Value of Costs (% as per ex-post  Price 10.00 RFQ  | n Transaction Si  secution(s) Medi 780.00  System Trading N/A N/A N/A  iiian Transaction S   | ze exec Median 2.00  an Elapsed Requirement of the second  | N/A  Transaction Size all Design 2.00  est & Provision(s) 900.00  est & Provision(s) 900.00  In Transaction Size all Design 100.00 5.50  |
| Table 4 - Price Information  Instrument Avg. Trans. Price Producer Accumulator 16.16  Table 5 - Cost Information  Instrument Execution Fees Producer Accumulator 2  Table 6 - Likelihood of Execution  Instrument Orders Received Producer Accumulator 2  Table 9 - Timings  Instrument Mean Elapsed Ac Producer Accumulator 3  Table 9 - Timings  Instrument Mean Elapsed Ac Producer Accumulator 3  Table 9 - Timings  Instrument Mean Elapsed Ac Producer Accumulator 3  Table 2 - Type of Financial Instrument Consumer Accumulator C_ 50.00 USD lots Table 3 - Price Information  Instrument Time (T) Size Producer Accumulator 7  Table 4 - Price Information  Instrument Avg. Trans. Pric Consumer Accumulator 399.1  Table 5 - Cost Information 399.1  Table 5 - Cost Information 127.71 Producer Accumulator 399.1  Table 5 - Cost Information 416.6. Producer Accumulator 399.1  Table 5 - Cost Information 416.6. Producer Accumulator 399.1  Table 6 - Consumer Accumulator 416.6. Producer Accumulator 416.6. Producer Accumulator 416.6. Producer Accumulator 417.71 Producer Accumulator 517.71 Producer Accumulator 617.71 Producer Accumulator 717.71 Producer Accumulator 71 | Modifications Marke  O  I Trans. Executed T  Combinations Comment Classifications Consumer Accumulate Producer Accumulate Prod | at Data 3rd Party F 0 400  otal Notional Value 81,300.00  n(s) Mean Elapsed 0.00  ry of Authority Mkt Kingdom  ication Currency tor USD USD  cuted Total Execute 416.75 399.63  ket Data 3rd Party 0 0 Total Notional Value 2,083,750.00 39,950.00 | 406.25  Executed Price H 406.25  Executed Price H 406.25  Executed Price H 406.25  Executed Price H 399.75 416.75  Executed Price H 416.75  Execut | 10:16:00  ighest Executed   4( rl Reb. w.amius.com  thdrawn Rfq Re 0  sion(s) Median   600.00  fegment Identifie  i of Execution Tr 10:43:00 16:24:15  Highest Executed  | 2.00 RFQ  Price 06.75  ates Value of Costs (% as per ex-post  ceived / Modified Medi 2  Elapsed Acceptance & Ex  ar Outages Outage nur 0  10.00 RFQ 100.00 RFQ 100.00 RFQ 399.75  bates Value of Costs (% as per ex-post as per ex-post as per ex-post deceived / Modified Medi 1 2  | nnber Outage Avg  System Trading N/A  N/A  N/A  System Trading N/A  N/A  N/A   | ze exec Median 2.00  an Elapsed Requirement of the second  | N/A  Transaction Size all Design 2.00  est & Provision(s) 900.00  est & Auction Sched. Auction  Platform Best Bid / Offer N/A  |

| 26 Oct 2020  |
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| Table 1 - Execution Venue  |
| As Of Venue LEI Country of Authority Mkt Segment Mkt Segment Mkt Segment Identifier Outage Outage number Outage Avg. Duration Sched. Auction Sched. Auction Number Sched. Auction Duration Fail. Transactions Value  |
| 2020-10-26 Amius Limited 213800C1LJRHXH05QC19 United Kingdom 0 0 0 0   |
| able 2 - Type of Financial Instrument  |
| Financial Instrument Instrument Classification Currency  Exotic C_ 50.00 USD lots Exotic USD   |
|  |
| lable 3 - Price Information  |
| Instrument Time (T) Size Range Average Executed Total Executed Price Time of Execution Transaction Size Trading System Trading Mode Trading Holde Trading Ho |
| Table 4 - Price Information  |
| Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price  |
| Exotic 400.00 400.00 400.00 400.00   |
| Fable 5 - Cost Information   |
| Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%)  |
| Exotic 54.05 0 0 0.00 http://wwww.amius.com as per ex-post   |
| Table 6 - Likelihood of Execution  |
| Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exec Median Transaction Size all Designated Mkt. Makers   |
| Exotic 1 1 400,000.00 0 1 20.00 0  |
| able 9 - Timings   |
| Instrument Mean Elapsed Acceptance & Execution(s) Mean Elapsed Request & Provision(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s)    1.860.00 1.255.50 1.255. |
| Exotic 1,860.00 837.00 2,790.00 1,255.50   |
| 16 Nov 2020  |
| Abilot 1 - Execution Venue   |
| As Of Venue LEI Country of Authority Mkt Segment Mkt Segment Mkt Segment Identifier Outages Outage number Outage Avg. Duration Sched. Auction Sched. Auction Number Sched. Auction Duration Fail. Transactions Fail. Transactions Number Fail. Transactions Value  |
| 2020-11-06 Amius Limited 213800C1LRHXH05QC19 United Kingdom 0 0 0 0 0 0  |
| Table 2 - Type of Financial Instrument   |
| Financial Instrument   |
| Consumer Accumulator C_ 50.00 USD lots Consumer Accumulator USD  |
| Table 3 - Price Information  |
| Instrument Time (T) Size Range Average Executed Total Executed Price Time of Execution Transaction Size Trading Mode Trading Platform Best Bid / Offer   |
| Consumer Accumulator 1 413.50 16:31:45 65.00 RFQ N/A Im N/A  |
| able 4 - Price Information   |
|  |
| Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Consumer formulator. 413 50 413 50 413 50  |
| Consumer Accumulator 413.50 413.50 413.50 413.50 413.50  |
| Consumer Accumulator         413.50         413.50         413.50         413.50           Table 5 - Cost Information         413.50         413.50         413.50         413.50  |
| Consumer Accumulator 413.50 413.50 413.50 413.50 413.50  |
| Consumer Accumulator 413.50 413.50 413.50 413.50 413.50 413.50  Table 5 - Cost Information  Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%)  |
| Consumer Accumulator 413.50 413.50 413.50 413.50 413.50  Table 5 - Cost Information  Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%)  Consumer Accumulator 26.61 0 0 0.00 http://wwww.amilus.com as per ex-post  Table 6 - Likelihood of Execution   |
| Consumer Accumulator 413.50 413.50 413.50 413.50 413.50  Fable 5 - Cost Information  Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%)  Consumer Accumulator 26.61 0 0 0.00 http://wwww.amius.com as per ex-post   |
| Consumer Accumulator 413.50 413.50 413.50 413.50 413.50  Table 5 - Cost Information  Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%) as per ex-post  Table 6 - Likelihood of Execution  Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exec Median Transaction Size all Designated Mkt. Makers   |
| Consumer Accumulator 413.50 413.50 413.50 413.50 413.50 413.50  Table 5 - Cost Information  Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%)  Consumer Accumulator 26.61 0 0 0.00 http://wwww.amius.com as per ex-post  Table 6 - Likelihood of Execution  Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exec Median Transaction Size all Designated Mkt. Makers  Consumer Accumulator 1 1 270,550.00 0 1 65.00 65.00 0  Instrument Mean Elapsed Acceptance & Execution(s) Mean Elapsed Request & Provision(s) Median Elapsed Request & Provision(s)  Median Elapsed Request & Provision(s)  |
| Consumer Accumulator   413.50   413.5   |
| Consumer Accumulator   413.50   413.5   |
| Consumer Accumulator   413.50   413.5   |
| Consumer Accumulator   413.50   413.5   |
| Consumer Accumulator 413.50 41 |
| A 13.50   A 13   |
| Consumer Accumulator   |
| Consumer Accumulator   413.50   413.5   |
| Consumer Accumulator   |
| Consumer Accountailor  |
| Consume Accumulator  |
| Consumer Accumulator   413.50   413.5   |
| Consume Accumulator  |
| Consumer Accountable   13,50   |
| Consumer Accountable   Factor   Facto   |
| Consumer Accountable   Author   Autho   |
| Consumer Accumulation   Cons   |
| Consumer Accountability   Consumer Account   |
| Consumer Accountable   |
| Consumer Accountable   |
| Consumer Accountable   |
| Consumer Accountable   |
| Consumer Accountable   |

| 13 Nov 2020   |
|---|
| Table 1 - Execution Venue   |
| As Of Venue LEI Country of Authority Mkt Segment Mkt Segment Identifier Outages Outage number Outage Avg. Duration Sched. Auction Number Sched. Auction Duration Fail. Transactions Fail. Transactions Number Fail. Transactions Value  |
| 2020-11-13 Amius Limited 213800C1LJRHXHO5QC19 United Kingdom 0 0 0 0  |
| Table 2 - Type of Financial Instrument  |
| Financial Instrument Instrument Classification Currency Consumer Accumulator C 50.00 USD los Consumer Accumulator USD   |
| Table 3 - Price Information   |
| Instrument Time (T) Size Range Average Executed Price Time of Execution Transaction Size Trading System Trading Platform Best Bid / Offer   |
| Consumer Accumulator 1 401.75 09:42:09 100.00 RFQ N/A Im N/A  |
| Table 4 - Price Information   |
| Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price  |
| Consumer Accumulator 401.75 401.75 401.75 401.75  |
| Table 5 - Cost Information  |
| Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%)  Consumer Accumulator 136.62 0 0 0.00 http://www.amius.com as per ex-post   |
| Table 6 - Likelihood of Execution   |
| Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exec Median Transaction Size all Designated Mkt. Makers  |
| Consumer Accumulator 1 1 2,008,750.00 0 1 100.00 0  |
| Table 9 - Timings   |
| Instrument Mean Elapsed Acceptance & Execution(s) Mean Elapsed Request & Provision(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s)  |
| Consumer Accumulator 33,960.00 0.00 50,940.00 0.00  |
| 14 Nov 2020   |
| 14 NOV 2020 Table 1 - Execution Venue   |
| As Of Venue LEI Country of Authority Mkt Segment Mkt Segment Identifier Outages Outage number Outage Avg. Duration Sched. Auction Number Sched. Auction Duration Fail. Transactions Fail. Transactions Number Fail. Transactions Value  |
| 2020-11-14 Amius Limited 213800C1LJRHXH05QC19 United Kingdom 0 0 0 0 0 0  |
| Table 2 - Type of Financial Instrument  |
| Financial Instrument  |
| Producer Accumulator C_ 50.00 USD lots   Producer Accumulator USD   |
| Table 3 - Price Information   |
| Instrument Time (T) Size Range Average Executed Total Executed Price Time of Execution Transaction Size Trading System Trading Mode Trading Platform Best Bid / Offer Producer Accumulator 1 407,00 10:06:00 3.00 RFO N/A Im N/A  |
| Table 4 - Fire Information  |
| Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price  |
| Producer Accumulator 407.00 407.00 407.00 407.00  |
| Table 5 - Cost Information  |
| Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%)   |
| Producer Accumulator 10.87 0 0 600.00 http://wwww.amius.com as per ex-post  |
| Table 6 - Likelihood of Execution   |
| Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exec Median Transaction Size all Designated Mkt. Makers  Producer Accumulator 0 1 61,050.00 0 1 3.00 3.00 0  |
|   |
|   |
| Table 9 - Timings   |
|   |
| Table 9 - Timings    Instrument   |
| Table 9 - Timings  Instrument Producer Accumulator  16 Nov 2020  Mean Elapsed Acceptance & Execution(s) Mean Elapsed Request & Provision(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s) 319,860.00  319,860.00  319,860.00   |
| 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 213,240.00 0.00 319,860.00 0.00  16 Nov 2020 Table 1 - Execution Venue   |
| Table 9 - Timings    Instrument   |
| Table 9 - Timings  Instrument Mean Elapsed Acceptance & Execution(s) Mean Elapsed Request & Provision(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s) Producer Accumulator 213,240.00 0.00 319,860.00 0.00  16 Nov 2020 Table 1 - Execution Venue  As Of Venue LEI Country of Authority Mkt Segment Identifier Outages Outage number Outage Avg. Duration Sched. Auction Number Sched. Auction Number Fail. Transactions Number Fail. Transactions Value 2020-11-16 Amilus Limited 213800C11,RHXHOSQC19 United Kingdom 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0  |
| Table 9 - Timings  Instrument Mean Elapsed Acceptance & Execution(s) Mean Elapsed Request & Provision(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s) Producer Accumulator 213,240.00 0.00 319,860.00 0.00  Table 1 - Execution Venue  As Of Venue LEI Country of Authority Mkt Segment Mkt Segment Identifier Outage Avg. Duration Sched. Auction Number Sched. Auction Duration Fail. Transactions Number Fail. Transactions Value 2020-11-16 Amius Limited 213800C11_RHXHOSQC19 United Kingdom 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0   |
| Table 9 - Timings  Instrument Mean Elapsed Acceptance & Execution(s) Mean Elapsed Request & Provision(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s) Producer Accumulator 213,240.00 0.00 319,860.00 0.00  16 Nov 2020 Table 1 - Execution Venue  As Of Venue LEI Country of Authority Mkt Segment Identifier Outages Outage number Outage Avg. Duration Sched. Auction Number Sched. Auction Number Fail. Transactions Number Fail. Transactions Value 2020-11-16 Amilus Limited 213800C11,RHXHOSQC19 United Kingdom 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0  |
| Table 9 - Timings    Instrument   Mean Elapsed Acceptance & Execution(s)   Mean Elapsed Request & Provision(s)   Median Elapsed Acceptance & Execution(s)   Median Elapsed Request & Provision(s)   |
| Table 9 - Timings  Instrument Mean Elapsed Acceptance & Execution(s) Mean Elapsed Request & Provision(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s) |
| Table 9 - Timings    Instrument   Mean Elapsed Acceptance & Execution(s)   Mean Elapsed Request & Provision(s)   Median Elapsed Acceptance & Execution(s)   Median Elapsed Request & Provision(s)   |
| Table 9 - Timings    Instrument   Mean Elapsed Acceptance & Execution(s)   Mean Elapsed Request & Provision(s)   Median Elapsed Acceptance & Execution(s)   Median Elapsed Request & Provision(s)   |
| Table 9 - Timings  Instrument Mean Elapsed Acceptance & Execution(s) Mean Elapsed Request & Provision(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s) |
| Table 9 - Timings    Instrument   Mean Elapsed Acceptance & Execution(s)   Mean Elapsed Request & Provision(s)   Median Elapsed Acceptance & Execution(s)   Median Elapsed Acceptance & Execution(s)   Median Elapsed Request & Provision(s)  |
| Table 9 - Timings    Instrument   |
| Table 9 - Timings    Instrument   Mean Elapsed Acceptance & Execution(s)   Mean Elapsed Request & Provision(s)   Median Elapsed Acceptance & Execution(s)   Median Elapsed Acceptance & Execution(s)   Median Elapsed Request & Provision(s)  |
| Table 9 - Timings    Instrument   Mean Elapsed Acceptance & Execution(s)   Mean Elapsed Request & Provision(s)   Median Elapsed Acceptance & Execution(s)   Median Elapsed Acceptance & Execution(s)   Median Elapsed Request & Provision(s)  |
| Table 9 - Timings  Instrument   Mean Elapsed Acceptance & Execution(s)   Mean Elapsed Request & Provision(s)   Median Elapsed Request & Provision(s)  |
| Table 1 - Time (T) Size Range Average Executed Total Executed Price Time of Execution Transaction Size Trading System Trading Mode Trading Platform Best Bid / Offer Consumer Accumulator  Instrument Time (T) Size Range Average Executed Total Executed Price Importantion  Instrument Avg. Trans. Price Lowest Execution Fee Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%)  Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%)  Table 1 - Type (August Consumer Accumulator Secution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%)  Table 1 - Type (August Consumer Accumulator Face)  Table 3 - Price Information  Instrument Time (T) Size Range Average Executed Price Uwest Executed Price (August Consumer Accumulator August |
| Instrument Image   Securior   Man Elapsed Acceptance & Execution(s)   Median Elapsed Request & Provision(s)  |
| Table 1 - Time (T) Size Range Average Executed Total Executed Price Time of Execution Transaction Size Trading System Trading Mode Trading Platform Best Bid / Offer Consumer Accumulator  Instrument Time (T) Size Range Average Executed Total Executed Price Importantion  Instrument Avg. Trans. Price Lowest Execution Fee Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%)  Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%)  Table 1 - Type (August Consumer Accumulator Secution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%)  Table 1 - Type (August Consumer Accumulator Face)  Table 3 - Price Information  Instrument Time (T) Size Range Average Executed Price Uwest Executed Price (August Consumer Accumulator August |

| 17 Nov 2020  |
|--|
| Table 1 - Execution Venue  |
| As Of Venue LEI Country of Authority Mkt Segment Mkt Segment Identifier Outages Outage number Outage Avg. Duration Sched. Auction Number Sched. Auction Duration Fail. Transactions Fail. Transactions Fail. Transactions Value  |
| 2020-11-17 Amius Limited 213800C1L)RHXHO5QC19 United Kingdom 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 1 408.00 19:51:00 2.00 RFQ N/A Im N/A   |
| Table 4 - Price Information  |
| Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price  |
| Producer Accumulator 408.00 408.00 408.00 408.00 408.00  |
| Table 5 - Cost Information   |
| Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%)  |
| Producer Accumulator 7.19 0 0 400.00 http://wwww.amius.com as per ex-post  |
| Table 6 - Likelihood of Execution  |
| Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exec Median Transaction Size all Designated Mkt. Makers   |
| Producer Accumulator 0 1 4,000,00 0 0 1 2,00 0 0   |
| Table 9 - Timings  |
| <u> </u>   |
| Instrument Mean Elapsed Acceptance & Execution(s) Mean Elapsed Acceptance & Execution(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s)  Producer Accumulator 507,540.00 0.00 761,310.00 0.00  |
| The state of the s |
| 19 Nov 2020  |
| Table 1 - Execution Venue  |
| As Of Venue LEI Country of Authority Mkt Segment Mkt Segment Identifier Outages Outage number Outage Avg. Duration Sched. Auction Number Sched. Auction Duration Fail. Transactions Fail. Transactions Fail. Transactions Value  |
| 2020-11-19 Anius Limited 213800CIL)RHXHO5QC19 United Kingdom 0 0 0 0   |
| Table 2 - Type of Financial Instrument   |
| Financial Instrument   |
| Producer Accumulator C 50.00 USD lots Producer Accumulator USD   |
| Table 3 - Price Information  |
|  |
| Instrument Time (T) Size Range Average Executed Total Executed Price Time of Execution Transaction Size Trading System Trading Holde Trading Platform Best Bid / Offer Producer Accompliance Trading System Trading System Trading Platform Best Bid / Offer Producer Accompliance Trading System Trading System Trading Platform Best Bid / Offer Producer Accompliance Trading Platform Transaction Size Trading System Trading Platform Best Bid / Offer Producer Accompliance Trading Platform Trading Platform Trading Platform Best Bid / Offer Producer Accompliance Trading Platform Trading Pla |
| Table 4 - Price Information  |
|  |
|  |
| Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Producer Courselland 1, 1, 200 Aug. 1, 200 Aug. 1, 200 Aug. 1, 200 Aug. 2, 200 Aug.  |
| Producer Accumulator         412.00         412.00         412.00  |
| Producer Accumulator         412.00         412.00         412.00           Table 5 - Cost Information         412.00         412.00   |
| Producer Accumulator 412.00 412.00 412.00 412.00 412.00  Table 5 - Cost Information  Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%)   |
| Producer Accumulator 412.00 412.00 412.00 412.00 412.00  Table 5 - Cost Information  Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%)  Producer Accumulator 6.65 0 0 0 400.00 http://wwww.amius.com as per ex-post  |
| Producer Accumulator   |
| Producer Accumulator 412.00 412.00 412.00 412.00 412.00  Table 5 - Cost Information  Instrument Execution Fees Modifications Market Data 3rd Party Fees Uri Rebates Value of Costs (%) Producer Accumulator 6.65 0 0 400.00 http://wwww.amius.com as per ex-post  Table 6 - Likelihood of Execution  Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exec Median Transaction Size all Designated Mkt. Makers  |
| Producer Accumulator 412.00 412.00 412.00 412.00 412.00  Table 5 - Cost Information  Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%)  Producer Accumulator 6.65 0 0 400.00 http://wwww.amius.com as per ex-post  Table 6 - Likelihood of Execution  Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exec Median Transaction Size all Designated Mkt. Makers  Producer Accumulator 1 1 41,200.00 0 1 2.00 0.00   |
| Producer Accumulator   412.00  |
| Producer Accumulator 412.00 412.00 412.00 412.00 412.00  Table 5 - Cost Information  Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%) Producer Accumulator 6.65 0 0 0 400.00 http://wwww.amius.com as per ex-post  Table 6 - Likelihood of Execution  Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exec Median Transaction Size all Designated Mkt. Makers Producer Accumulator 1 1 41,200.00 0 1 2.00 0.00  Instrument Mean Elapsed Acceptance & Execution(s) Mean Elapsed Request & Provision(s) Median Elapsed Request & Provision(s)  |
| Producer Accumulator   412.00  |
| Producer Accumulator 412.00 412.00 412.00 412.00 412.00  Table 5 - Cost Information  Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%) Producer Accumulator 6.65 0 0 0 400.00 http://wwww.amius.com as per ex-post  Table 6 - Likelihood of Execution  Instrument Orders Received Trans. Executed Trans. Execu |
| Producer Accumulator   412.00   412.0   |
| Producer Accumulator 412.00 412.00 412.00 412.00 412.00  Table 5 - Cost Information  Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%) Producer Accumulator 6.65 0 0 400.00 http://wwww.amius.com as per ex-post  Table 6 - Likelihood of Execution  Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exec Median Transaction Size all Designated Mkt. Makers Producer Accumulator 1 1 41,200.00 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 Acceptance & Execution(s) Median Elapsed Request & Provision(s) Producer Accumulator 5,700.00 1,200.00 8,550.00 1,800.00  23 Nov 2020 Table 1 - Execution Venue   |
| Producer Accumulator   412.00   412.0   |
| Fordiscr    |
| Froducer Accumulator   412.00  |
| Foduce Accumulator   412.00    |
| Froducer Accountailor   412.00   412.   |
| Producer Accountable   |
| Foodure Accountable   412.00   |
| Producer Accumulator   12.00   |
| Produce Accoundable   Al   2,00   Al   2   |
| Producer Accounsilator   |
| Product Accountable  |
| Produce Accommulator   12,00   |
| Produce Accounsidate   41.00   |
| Produce Accountable   41.00    |
| Produce Accounsidate   41.00   |
| Produce Accountable   41.00    |
| Produce Accounsing   Produce   |
| Produce Accounsiation   Surviva   Security   Surviva     |
| Product   Prod   |
| Part   |

| 25 Nov 2020  |                   |                    |                              |                     |                           |                 |                               |
|--|-------------------|--------------------|------------------------------|---------------------|---------------------------|-----------------|-------------------------------|
| able 1 - Execution Venue   |                   |                    |                              |                     |                           |                 |                               |
|  |                   | gment Mkt Segi     | ment Identifier O            |                     |                           | Duration Scho   | ed. Auction Sched. Auction    |
| 2020-11-25 Amius Limited 213800C1LJRHXHO5QC19 United Kingd  Table 2 - Type of Financial Instrument           | JIII              |                    |                              | 0                   | 0                         | 0               |                               |
| Financial Instrument Instrument Classification   | n Currency        |                    |                              |                     |                           |                 |                               |
| Consumer Accumulator C_ 50.00 USD lots Consumer Accumulator  | USD               |                    |                              |                     |                           |                 |                               |
| Table 3 - Price Information  |                   |                    |                              |                     |                           |                 |                               |
| Instrument Time (T) Size Range Average Executed  |                   |                    |                              |                     | System Trading            | Mode Trading    |                               |
| Consumer Accumulator 1   |                   | 431.25             | 14:46:59                     | 12.00 RFQ           | N/A                       | Im<br>Im        | N/A                           |
| Consumer Accumulator 1  Table 4 - Price Information  |                   | 429.25             | 16:45:08                     | 30.00 RFQ           | N/A                       | Im              | N/A                           |
|  | trice Lowest Eve  | souted Drice Hig   | host Evacuted Dris           |                     |                           |                 |                               |
| Instrument Avg. Trans. Price Weighted Avg. Trans. F<br>Consumer Accumulator 430.25 42                        | 29.82             | 429.25             | 431.2                        |                     |                           |                 |                               |
| Table 5 - Cost Information   |                   |                    |                              | _                   |                           |                 |                               |
| Instrument Execution Fees Modifications Market Da  | ita 3rd Party Fee | es Url             | Rebates                      | s Value of Costs (9 | <b>(6)</b>                |                 |                               |
| Consumer Accumulator 97.12 0   | 0 0.0             | 00 http://wwww.a   | mius.com                     | as per ex-post      |                           |                 |                               |
| Table 6 - Likelihood of Execution  |                   |                    |                              |                     |                           |                 |                               |
| Instrument Orders Received Trans. Executed Total   |                   | Cancelled or With  |                              |                     | dian Transaction S        |                 |                               |
| Consumer Accumulator 2 2   | 902,625.00        |                    | 0                            | 2                   |                           | 21.00           | 21.00                         |
| Table 9 - Timings  |                   |                    |                              |                     |                           |                 |                               |
| Instrument Mean Elapsed Acceptance & Execution(s)  Consumer Accumulator 60.00                                |                   |                    | on(s) Median Elap<br>90.00   | osed Acceptance &   | Execution(s) Med<br>90.00 | an Elapsed Req  | uest & Provision(s)<br>690.00 |
| Consumer Accumulator   |                   | - 0                | 55.55                        |                     | 30.00                     |                 | 050.00                        |
| 11 Dec 2020  |                   |                    |                              |                     |                           |                 |                               |
| Table 1 - Execution Venue  |                   |                    |                              |                     |                           |                 |                               |
|  |                   | gment Mkt Segi     | ment Identifier O            |                     |                           |                 | ed. Auction Sched. Auction    |
| 2020-12-11 Amius Limited 213800C1LJRHXHO5QC19 United Kingd   | mc                |                    |                              | 0                   | 0                         | 0               |                               |
| Table 2 - Type of Financial Instrument   |                   |                    |                              |                     |                           |                 |                               |
| Financial Instrument Instrument Classification Consumer Accumulator C 50.00 USD lots Consumer Accumulator    | n Currency<br>USD |                    |                              |                     |                           |                 |                               |
| Table 3 - Price Information  | USD               |                    |                              |                     |                           |                 |                               |
| Instrument Time (T) Size Range Average Executed  | Total Executed    | Price Time of      | Execution Transa             | action Size Trading | System Trading            | Mode Trading    | Platform Rest Rid / Offer     |
| Consumer Accumulator 1   |                   | 424.25             | 23:53:00                     | 47.00 RFQ           | N/A                       | Email           | N/A                           |
| Table 4 - Price Information  |                   |                    |                              |                     |                           |                 |                               |
| Instrument Avg. Trans. Price Weighted Avg. Trans. F  |                   |                    |                              |                     |                           |                 |                               |
|  | 24.25             | 424.25             | 424.2                        | 25                  |                           |                 |                               |
| Table 5 - Cost Information   |                   |                    |                              |                     |                           |                 |                               |
| Instrument Execution Fees Modifications Market Da Consumer Accumulator 92.13 0                               |                   |                    |                              | s Value of Costs (% | <b>(6)</b>                |                 |                               |
| Consumer Accumulator 92.13 0  Table 6 - Likelihood of Execution  | 0.0               | 00 http://wwww.a   | mids.com                     | as per ex-post      |                           |                 |                               |
| Instrument Orders Received Trans. Executed Total   | Notional Value (  | Cancelled or With  | drawn Bfa Bossin             | and / Madified May  | dian Transaction C        | za avas Madia   | n Transaction Size all Dec    |
| Consumer Accumulator 1 1   | 1,003,450.00      | cancelled of With  | 0                            | 1                   | ulali Tralisaction S      | 47.00           | 47.00                         |
| Table 9 - Timings  |                   |                    |                              |                     |                           |                 |                               |
| Instrument Mean Elapsed Acceptance & Execution(s)  | Mean Elapsed Re   | equest & Provision | on(s) Median Elap            | osed Acceptance &   | Execution(s) Med          | ian Elapsed Req | uest & Provision(s)           |
| Consumer Accumulator 600.00  |                   |                    | 57.00                        |                     | 900.00                    |                 | 85.50                         |
|  |                   |                    |                              |                     |                           |                 |                               |
| 12 Dec 2020<br>Table 1 - Execution Venue   |                   |                    |                              |                     |                           |                 |                               |
|  |                   | Ml-t C             |                              |                     | Ot A                      | Dtion Cob       | -d &ti C-bd &ti               |
| As Of Venue LEI Country of A 2020-12-12 Amius Limited 213800C1LJRHXHO5OC19 United Kingd                      |                   | gment MKt Segi     | ment Identifier O            | 0 Outage nu         | Outage Avg                | O O             | ed. Auction Sched. Auction    |
| 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 E    | xecution Transac             | tion Size Trading   | System Trading M          | ode Trading P   | latform Best Bid / Offer      |
| Producer Accumulator 1   | 4                 | 427.00             | 11:15:00                     | 47.00 RFQ           | N/A                       | Email           | N/A                           |
| Table 4 - Price Information  |                   |                    |                              | _                   |                           |                 |                               |
| Instrument Avg. Trans. Price Weighted Avg. Trans. Pr   |                   |                    | est Executed Price<br>427.00 |                     |                           |                 |                               |
| Producer Accumulator         427.00         427           Table 5 - Cost Information         427         427 | .00               | 427.00             | 427.00                       | <u>'</u>            |                           |                 |                               |
| Instrument Execution Fees Modifications Market Dat   | a 2rd Darby Eggs  | s Url              | Dobatos                      | Value of Costs (%   | <b>N</b>                  |                 |                               |
|  |                   | http://wwww.an     |                              | as per ex-post      | <b>)</b>                  |                 |                               |
| Table 6 - Likelihood of Execution  |                   |                    |                              |                     |                           |                 |                               |
| Instrument Orders Received Trans. Executed Total N   | otional Value Ca  | ancelled or Withd  | rawn Rfq Receive             | ed / Modified Medi  | ian Transaction Siz       | e exec Median   | Transaction Size all Desig    |
|  | 1,003,450.00      |                    | 0                            | 1                   |                           | 47.00           | 47.00                         |
| Table 9 - Timings  |                   |                    |                              |                     |                           |                 |                               |
| Instrument Mean Elapsed Acceptance & Execution(s)  | Mean Elapsed Re   |                    |                              | sed Acceptance & E  |                           | n Elapsed Requ  |                               |
| Producer Accumulator 41,520.00   |                   | 2                  | 9.00                         |                     | 62,280.00                 |                 | 43.50                         |
|  |                   |                    |                              |                     |                           |                 |                               |

| 24 Dec 20   | 20         |                |                    |                       |                    |                    |                 |                |                |               |                 |               |               |                         |                    |                        |                 |           |
|-------------|------------|----------------|--------------------|-----------------------|--------------------|--------------------|-----------------|----------------|----------------|---------------|-----------------|---------------|---------------|-------------------------|--------------------|------------------------|-----------------|-----------|
| Table 1 - I | Execution  | Venue          |                    |                       |                    |                    |                 |                |                |               |                 |               |               |                         |                    |                        |                 |           |
| As Of       | Ve         | nue            | LEI                | Country of Autho      | rity Mkt Segment   | Mkt Segment Iden   | tifier Outages  | Outage numb    | er Outage Av   | g. Duration   | Sched. Auction  | Sched. Auc    | tion Number   | Sched. Auction Duration | Fail. Transactions | Fail. Transactions Num | ber Fail. Trans | actions ' |
| 2020-12-2   | 24 Amius   | Limited 2138   | 00C1LJRHXHO5QC1    | 9 United Kingdom      |                    |                    | 0               |                | 0              | 0             |                 |               |               |                         | 0                  |                        | 0               |           |
| Table 2 - 1 | Type of Fi | nancial Instru | ment               |                       |                    |                    |                 |                |                |               |                 |               |               |                         |                    |                        |                 |           |
| F           | inancial I | Instrument     | Instrument         | t Classification Curi | ency               |                    |                 |                |                |               |                 |               |               |                         |                    |                        |                 |           |
| Producer    | Accumulate | or C_ 50.00 US | O lots Producer Ac | cumulator USD         |                    |                    |                 |                |                |               |                 |               |               |                         |                    |                        |                 |           |
| Table 3 - I | Price Info | rmation        |                    |                       |                    |                    |                 |                |                |               |                 |               |               |                         |                    |                        |                 |           |
| Instr       | rument     | Time (T)       | Size Range Avera   | age Executed Total    | Executed Price     | Time of Execution  | Transaction Siz | ze Trading Sys | tem Trading    | Mode Tradin   | g Platform Be   | st Bid / Offe | r             |                         |                    |                        |                 |           |
| Producer    | Accumulate | or             | 1                  |                       | 423.75             | 22:37:00           | 2.0             | 00 RFQ         | N/A            | Im            | N/              | A             |               |                         |                    |                        |                 |           |
| Table 4 - I | Price Info | rmation        |                    |                       |                    |                    |                 |                |                |               |                 |               |               |                         |                    |                        |                 |           |
| Instr       | rument     | Avg. Trans     | . Price Weighted   | Avg. Trans. Price     | owest Executed Pr  | ice Highest Execut | ed Price        |                |                |               |                 |               |               |                         |                    |                        |                 |           |
| Producer    | Accumulato | or             | 423.75             | 423.75                | 423                | .75                | 423.75          |                |                |               |                 |               |               |                         |                    |                        |                 |           |
| Table 5 - 0 | Cost Infor | rmation        |                    |                       |                    |                    |                 |                |                |               |                 |               |               |                         |                    |                        |                 |           |
| Instr       | rument     | Execution      | Fees Modification  | ns Market Data 3r     | d Party Fees       | Url I              | Rebates Value   | of Costs (%)   |                |               |                 |               |               |                         |                    |                        |                 |           |
| Producer    | Accumulato | or             | 3.36               | 0 0                   | 470.00 http:/      | //wwww.amius.com   | as per          | ex-post        |                |               |                 |               |               |                         |                    |                        |                 |           |
| Table 6 - I | Likelihood | d of Execution |                    |                       |                    |                    |                 |                |                |               |                 |               |               |                         |                    |                        |                 |           |
| Instr       | rument     | Orders Red     | eived Trans. Exe   | ecuted Total Notion   | al Value Cancelled | d or Withdrawn Rfq | Received / Mo   | dified Median  | Transaction Si | ze exec Med   | lian Transactio | n Size all De | signated Mkt. | Makers                  |                    |                        |                 |           |
| Producer    | Accumulato | or             | 1                  | 1 5                   | 4,300.00           | 0                  |                 | 1              |                | 2.00          |                 | 2.00          |               | 0                       |                    |                        |                 |           |
| Table 9 -   | Timings    |                |                    |                       |                    |                    |                 |                |                |               |                 |               |               |                         |                    |                        |                 |           |
| Instr       | rument     | Mean Elap:     | sed Acceptance &   | Execution(s) Mean     | Elapsed Request 8  | Provision(s) Medi  | an Elapsed Acc  | eptance & Exec | cution(s) Med  | ian Elapsed R | lequest & Provi | sion(s)       |               |                         |                    |                        |                 |           |
| Producer    | Accumulato | or             |                    | 360.00                |                    | 240.00             |                 |                | 540.00         |               |                 | 360.00        |               |                         |                    |                        |                 |           |

| 02 Oct 2020 Table 1 - Execution Venue   |
|---|
| As Of Venue LEI Country of Authority Mkt Segment Mkt Segment Mkt Segment Identifier Outages Outage number Outage Avg. Duration Sched. Auction Sched. Auction Number Sched. Auction Duration Fail. Transactions Fail. Transactions Value                 |
| 2020-10-02 Amius Limited 213800CLIJRHXH05QC19 United Kingdom 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 Platform Best Bid / Offer  |
| Consumer Accumulator         1         2,451.00         14:09:51         130.00 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         2,451.00         2,451.00         2,451.00         2,451.00           Table 5 - Cost Information   |
| Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%)   |
| Consumer Accumulator 272.95 0 0 0.00 http://wwww.amius.com as per ex-post  Table 6 - Likelihood of Execution  |
| Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exec Median Transaction Size all Designated Mkt. Makers  |
| Consumer Accumulator 1 1 3,186,300.00 0 1 130.00 0  |
| Table 9 - Timings   |
| Instrument Mean Elapsed Acceptance & Execution(s) Mean Elapsed Request & Provision(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s)  |
| Consumer Accumulator         360.00         120.00         540.00         180.00  |
| 05 Oct 2020   |
| Table 1 - Execution Venue   |
| As Of Venue LEI Country of Authority Mkt Segment Mkt Segment Identifier Outage Number Outage number Outage Avg. Duration Sched. Auction Number Sched. Auction Duration Fail. Transactions Value   |
| 2020-10-05 Amius Limited 213800C1L)RHXH05QC19 United Kingdom 0 0 0 0 0 Table 2 - Type of Financial Instrument   |
| Financial Instrument Instrument Classification Currency   |
| Consumer Accumulator CC 10.00 USD lots   Consumer Accumulator   USD   |
| Table 3 - Price Information   |
| Instrument Time (T) Size Range Average Executed Total Executed Price Time of Execution Transaction Size Trading Mode Trading Platform Best Bid / Offer  Consumer Accumulator 1 2,473.00 13:43:19 250.00 RFQ N/A Im N/A                                  |
| Collisioner Accurate Information 1 2,7473.00 13:43.19 230.00 NQ NA IIII NA  |
| Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price  |
| Consumer Accumulator 2,471.50 2,471.91 2,470.00 2,473.00  |
| Table 5 - Cost Information  |
| Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%)  Consumer Accumulator 1,111.88 0 0 0 0.00 http://wwww.amius.com as per ex-post  |
| Table 6 - Likelihood of Execution   |
| Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exec Median Transaction Size all Designated Mkt. Makers  |
| Consumer Accumulator 2 2 9,698,250.00 0 2 187.50 0  |
| Table 9 - Timings   |
| Instrument Mean Elapsed Acceptance & Execution(s) Mean Elapsed Request & Provision(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s)  |
| Consumer Accumulator         1,500.00         120.00         2,040.00         150.00  |
| 07 Oct 2020   |
| Table 1 - Execution Venue   |
| As Of Venue LEI Country of Authority Mkt Segment Mkt Segment Mkt Segment Identifier Outages Outage number Outage Avg. Duration Sched. Auction Number Sched. Auction Duration Fail. Transactions Fail. Transactions Value                                |
| 2020-10-07 Anius Limited 213800CLIJRHXH05QC19 United Kingdom 0 0 0 0  |
| Table 2 - Type of Financial Instrument  |
| Financial Instrument Instrument Classification Currency Consumer Accumulator C I Osupus Paccumulator U USD USD  |
| Consumer Accumulator Cc. 10.00 USD ints. Consumer Accumulator USD Table 3 - Picke Information   |
| 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 2,425.00 14:04:39 69.00 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         2,425.00         2,425.00         2,425.00   |
| Table 5 - Cost Information  |
| Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%)  Consumer Accumulator 254.78 0 0 0 0,000 http://wwww.amius.com as per ex-post   |
| Table 6 - Likelihood of Execution   |
| Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exec Median Transaction Size all Designated Mkt. Makers  Consumer Accumulator 1 1 1,673,250.00 0 1 69.00 69.00 0 |
| Unisure ritunings   |
| Instrument Mean Elapsed Acceptance & Execution(s) Mean Elapsed Request & Provision(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s)  |
| Consumer Accumulator 720.00 2,040.00 1,080.00 3,060.00  |
|   |

| 03 Nov 2020  |
|--|
| Table 1 - Execution Venue  |
| As Of Venue LEI Country of Authority Mkt Segment Mkt Segment Identifier Outages Outage number Outage Avg. Duration Sched. Auction Number Sched. Auction Duration Fail. Transactions Fail. Transactions Fail. Transactions Number Fail. Transactions Value  |
| 2020-11-03 Amius Limited 213800C1LJRHXH05QC19 United Kingdom 0 0 0 0   |
| Table 2 - Type of Financial Instrument   |
| Financial Instrument Instrument Classification Currency Producer Accumulator CC 100 USD lots Producer Accumulator USD  105 USD  1 |
| Table 3 - Pictor Information Control on the Product Accommand USD  |
| Instrument Time (T) Size Range Average Executed Total Executed Price Time of Execution Transaction Size Trading System Trading Platform Best Bild / Offer  |
| Producer Accumulator 1 2,267.00 14:47:05 80.00 RFQ N/A Im N/A  |
| Producer Accumulator 11:30:00 1 2,279.13 1,823,307.20 N/A Voice N/A  |
| Table 4 - Price Information  |
| Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price Producer Accordance 2 273, 07 2 273, 08 2 273 |
| Producer Accumulator         2,273.07         2,273.08         2,267.00         2,279.13           Table 5 - Cost Information  |
| Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%)  |
| Producer Accumulator 474.94 0 0 0.0.00 http://www.amius.com as per ex-post   |
| Table 6 - Likelihood of Execution  |
| Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exec Median Transaction Size all Designated Mkt. Makers   |
| Producer Accumulator 2 2 3,636,907.20 0 2 80.00 0  |
| Table 9 - Timings  |
| Instrument Mean Elapsed Acceptance & Execution(s) Mean Elapsed Request & Provision(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s) Perduer Acceptance & Execution(s) Median Elapsed Request & Provision(s) 20,000 and 20,00 |
| <u>10.00</u> 240.00 120.00 120.00 120.00   |
| 19 Nov 2020  |
| Table 1 - Execution Venue  |
| As Of Venue LEI Country of Authority Mkt Segment Mkt Segment Identifier Outages Outage number Outage Avg. Duration Sched. Auction Number Sched. Auction Duration Fail. Transactions Fail. Transactions Fail. Transactions Value  |
| 2020-11-19 Amius Limited 213800C1LJRHXH05QC19 United Kingdom 0 0 0 0   |
| Table 2 - Type of Financial Instrument   |
| Financial Instrument   |
| Consumer Accumulator CC 10.00 USD lots   Consumer Accumulator   USD    Table 3 - Price Information   |
|  |
| Instrument Time (T) Size Range Average Executed Total Executed Price Time of Execution Transaction Size Trading System Trading Mode Trading Platform Best Bid / Offer Consumer Accumulator 13:30:00 1 2,650.00 821,500.00 821,500.00 821,500.00 N/A  |
| Table 4 - Price Information  |
| Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price   |
|  |
| Consumer Accumulator 2,650.00 2,650.00 2,650.00 2,650.00   |
| Consumer Accumulator         2,650.00         2,650.00         2,650.00           Table 5 - Cost Information   |
| Consumer Accumulator 2,650.00 2,650.00 2,650.00 2,650.00 2,650.00  Table 5 - Cost Information  Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%)   |
| Consumer Accumulator         2,650.00         2,650.00         2,650.00         2,650.00           Table 5 - Cost Information         Instrument Execution Fees Modifications Market Data 3rd Party Fees         Url Rebates Value of Costs (%)           Consumer Accumulator         134.66         0         0         0.00         http://www.amius.com         as per ex-post   |
| Consumer Accumulator 2,650.00 2,650.00 2,650.00 2,650.00 2,650.00  Table 5 - Cost Information  Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%)  Consumer Accumulator 134.66 0 0 0.00 http://wwww.amius.com as per ex-post  Table 6 - Likelihood of Execution   |
| Consumer Accumulator         2,650.00         2,650.00         2,650.00         2,650.00           Table 5 - Cost Information         Instrument Execution Fees Modifications Market Data 3rd Party Fees         Url Rebates Value of Costs (%)           Consumer Accumulator         134.66         0         0         0.00         http://www.amius.com         as per ex-post   |
| Consumer Accumulator   2,650.00   2,650.00   2,650.00   2,650.00   2,650.00   2,650.00   2,650.00  |
| Consumer Accumulator   2,650.00   2,650.00   2,650.00   2,650.00   2,650.00   2,650.00   |
| Consumer Accumulator   2,650.00   2,650.00   2,650.00   2,650.00   2,650.00   2,650.00   |
| Consumer Accumulator   2,650.00   |
| Consumer Accumulator   2,650.00   |
| Consumer Accumulator   2,650.00   |
| Consumer Accumulator   2,650.00   |
| Consumer Accumulator   2,650.00   |
| Consumer Accumulator   2,650.00   |
| Consumer Accumulator   2,650.00   |
| Consumer Accumulator   2,650.00   |
| Consumer Accumulator   2,659.00   |
| Consumer Accounsidator   2,650.00   2,650.   |
| Consumer Accountable   |
| Consumer Accumulator   2,650,00   |
| Consumer Accountable   |
| Parametric   Par   |
| Consumer Accounsible   2,59,00  2,59,   |
| Consumer Accounsidator   2,650.00   2,650.   |
| Part      |
| Table 5 - Cost   Tabl   |
| Table 5 - Cost   Table 5 - Table 5 - Cost   Table 5 - C   |
| Table 5 - Cost   Tabl   |

| 11 Dec 2020 Table 1 - Execution Venue  |  |
|--|--|
|  |  |
| As Of Venue LEI Country of Authority Mkt Segment Mkt Segment Identifier Outages Outage number Outage Avg. Duration Sched. Auction Sched. Auction Number Sched. Au  | tion Duration Fail. Transactions Fail. Transactions Number Fail. Transactions Value  |
| 2020-12-11 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 2,600.00 13:24:25 19.00 RFQ N/A Im N/A  |  |
| Table 4 - Price Information  |  |
| Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price  Consumer Accumulator 2,600.00 2,600.00 2,600.00 2,600.00   |  |
| Consumer Accumulator 2,000.00 2,000.00 2,000.00 2,000.00 2,000.00  |  |
| Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%)  |  |
| Consumer Accumulator 35.77 0 0 0 0.00 http://www.amius.com as per ex-post  |  |
| Table 6 - Likelihood of Execution  |  |
| Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exec Median Transaction Size all Designated Mkt. Makers   |  |
| Consumer Accumulator 1 1 494,000.00 0 1 19.00 19.00  |  |
| 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         660.00         300.00         990.00         450.00   |  |
|  |  |
| 15 Dec 2020  |  |
| Table 1 - Execution Venue  |  |
| As Of Venue LEI Country of Authority Mkt Segment Mkt Segment Identifier Outages Outage number Outage Avg. Duration Sched. Auction Number Sched. Au 2020-12-15 Amius Limited 213800/£LJRHXH05OC19 United Kinodom 0 0 0 0  | tion Duration Fail. Transactions Fail. Transactions Number Fail. Transactions Value  |
| ZOZO-12-13 ARIBOS LIBITES ZISSOULLINARADO, (19 UNICEO KINGOUNI U U U U U U U U U U U U U U U U U U   | 0 0  |
| 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 2,596.00 14:58:04 18.00 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 2,596.00 2,596.00 2,596.00 2,596.00   |  |
| Table 5 - Cost Information   |  |
| Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%)  |  |
| Consumer Accumulator 35.19 0 0 0.00 http://wwww.amius.com as per ex-post  Table 6 - Likelihood of Execution  |  |
| Table 9 - Likelinood of Execution  Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exec Median Transaction Size all Designated Mkt. Makers  |  |
| Anstrument Orders Received   Trans. Executed   Total Notice   Trans. Executed   Total Notice   Trans. Executed   Total Notice   Trans. Executed   Trans. Exe |  |
| Table 9 - Timings  |  |
|  |  |
|  |  |
| Instrument Mean Elapsed Acceptance & Execution(s) Mean Elapsed Request & Provision(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s)  Consumer Accumulator 11,580.00 0.00 17,370.00 0.00   |  |
| Instrument Mean Elapsed Acceptance & Execution(s) Mean Elapsed Request & Provision(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s)  Consumer Accumulator 11,580.00 0.00 17,370.00 0.00   |  |
| Instrument Consumer Accumulator 11,580.00 Mean Elapsed Acceptance & Execution(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s) 17,370.00 0.00   |  |
| Instrument Consumer Accumulator 11,580.00 Mean Elapsed Acceptance & Execution(s) Mean Elapsed Request & Provision(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s) 17,370.00 0.00  16 Dec 2020 Table 1 - Execution Venue  |  |
| Instrument Mean Elapsed Acceptance & Execution(s) Mean Elapsed Request & Provision(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s) 11,580.00 0.00 17,370.00 0.00  16 Dec 2020 Table 1 - Execution Venue  As Of Venue LEI Country of Authority Mkt Segment Mkt Segment Identifier Outages Outage number Outage Avg. Duration Sched. Auction Number Sched. Al  |  |
| Instrument Mean Elapsed Acceptance & Execution(s) Mean Elapsed Request & Provision(s) (11,580.0) 0.00 17,370.00 10 | ction Duration Fail. Transactions Fail. Transactions Number Fail. Transactions Value |
| Instrument Mean Elapsed Acceptance & Execution(s) Mean Elapsed Request & Provision(s) 0.00 17,370.00 0.00  16 Dec 2020 Table 1 - Execution Venue  As Of Venue LEI Country of Authority Mkt Segment Mkt Segment Identifier Outage Surface Acceptance Acceptance & Execution(s) Median Elapsed Request & Provision(s) 0.00  17,370.00 0.00  17,370.00 0.00  18 Dec 2020 Table 1 - Execution Venue  As Of Venue LEI Country of Authority Mkt Segment Identifier Outage Note of Note Outage Avg. Duration Sched. Auction Number Sched. Auction Numbe |  |
| Instrument Mean Elapsed Acceptance & Execution(s) Mean Elapsed Request & Provision(s) 0.00 17,370.00 0.00  16 Dec 2020  Table 1 - Execution Venue  As Of Venue LEI Country of Authority Mkt Segment Mkt Segment Identifier Outages Outage number Outage Avg. Duration Sched. Auction Number Sched. Auction Instrument Instrument Classification Currency   |  |
| Instrument Mean Elapsed Acceptance & Execution(s) Mean Elapsed Request & Provision(s) 0.00 17,370.00 Median Elapsed Request & Provision(s) 11,580.00 0.00 17,370.00 0.00  16 Dec 2020 Table 1 - Execution Venue  As Of Venue LEI Country of Authority Mkt Segment Mkt Segment Identifier Outage Outage number Outage Avg. Duration Sched. Auction Number Sched. Au 2020-12-16 Amius Limited 213800CLLJRHXHO5QC19 United Kingdom 0 0 0 0 0 Table 2 - Type of Financial Instrument  Financial Instrument Instrument Classification Currency Consumer Accumulator C 10.00 USD lots Consumer Accumulator USD   |  |
| Instrument   Mean Elapsed Acceptance & Execution(s)   Mean Elapsed Request & Provision(s)   Median Elapsed Acceptance & Execution(s)   Median Elapsed Request & Provision(s)    11,580.00   0.00   17,370.00   0.00    16 Dec 2020  Table 1 - Execution Venue  As Of Venue   LEI   Country of Authority   Mkt Segment   Mkt Segment   Identifier   Outage   Outage number   Outage   Avg. Duration   Sched. Auction   Number   Sched. Auction   Number   Sched. Auction   Sched. Auction   Number   Sched. Auction   Sched. Auction  |  |
| Instrument Mean Elapsed Acceptance & Execution(s) Mean Elapsed Request & Provision(s) Consumer Accumulator  11,580.00  10,00  16 Dec 2020  Table 1 - Execution Venue  As Of Venue  LEI Country of Authority Mkt Segment Identifier Outages Outage number Outage Avg. Duration Outage Avg.  |  |
| Instrument   Mean Elapsed Acceptance & Execution(s)   Mean Elapsed Request & Provision(s)   Median Elapsed Acceptance & Execution(s)   Median Elapsed Request & Provision(s)    11,580.00   0.00   17,370.00   0.00    16 Dec 2020  Table 1 - Execution Venue  As Of Venue   LEI   Country of Authority   Mkt Segment   Mkt Segment   Identifier   Outage   Outage number   Outage   Avg. Duration   Sched. Auction   Number   Sched. Auction   Number   Sched. Auction   Sched. Auction   Number   Sched. Auction   Sched. Auction  |  |
| Instrument Mean Elapsed Acceptance & Execution(s) Mean Elapsed Request & Provision(s) 0.00 17,370.00 0.00  16 Dec 2020 Table 1 - Execution Venue  As Of Venue 2020-12-16 Amius Limited 213800C1L)RHXHO5QC19 United Kingdom 0 0 0 0 0  Table 2 - Type of Financial Instrument Instrument Instrument Classification USD Exotic CC 10.00 USD lots Exotic  Instrument Time (T) Size Range Average Executed Total Executed Price Time of Execution Transaction Size Trading System Trading Mode Trading Platform Best Bid / Offer   |  |
| Instrument Consumer Accumulator I1,580.00 Mean Elapsed Request & Provision(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s) 11,580.00 0.00 17,370.00 0.00  16 Dec 2020 Table 1 - Execution Venue  As Of Venue LEI Country of Authority Mkt Segment Mkt Segment Identifier Outages Outage number Outage Avg. Duration Sched. Auction Number Sched. Au 2020-12-16 Amius Limited 2138000c11JRRIXH05QC19 United Kingdom 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0   |  |
| Instrument Mean Elapsed Acceptance & Execution(s) Mean Elapsed Request & Provision(s) 0.00 17,370.00 0.00  16 Dec 2020 Table 1 - Execution Venue  LEI Country of Authority Mkt Segment Identifier Outages Outage number Outage Avg. Duration Sched. Auction Number Sched |  |
| Instrument Mean Elapsed Acceptance & Execution(s) Mean Elapsed Request & Provision(s) 0.00 17,370.00 0.00  16 Dec 2020 Table 1 - Execution Venue  As Of Venue LEI Country of Authority Mkt Segment Mkt Segment Identifier Outages Outage number Outage Avg. Duration Sched. Auction Number Sched. Au 2020-12-16 Amius Limited 213800C1LJRHXHOSQC19 United Kingdom 0 0 0 0  Table 2 - Type of Financial Instrument  Financial Instrument Instrument CC 10.00 USD lots Exotic USD  Table 3 - Price Information  Instrument Time (T) Size Range Average Executed Total Executed Price Time of Execution Transaction Size Trading System Trading Mode Trading Platform Best Bid / Offer Exotic 0.00 USD Instrument 1 2,5519.00 10:22:21 17.50 RFQ N/A Im N/A  Table 4 - Price Information  Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price Consumer Accumulator 2,5520.00 2,552 |  |
| Instrument Mean Elapsed Acceptance & Execution(s) Mean Elapsed Request & Provision(s) 0.00 17,370.00 0.00  16 Dec 2020 Table 1 - Execution Venue   |  |
| Instrument   |  |
| Instrument Mean Elapsed Acceptance & Execution(s) Mean Elapsed Request & Provision(s) 0.00 17,370.00 0.00  16 Dec 2020 Table 1 - Execution Venue  As Of Venue LEI Country of Authority Mkt Segment Mkt Segment Identifier Outages Outage number Outage Avg. Duration Sched. Auction Number Sch |  |
| Instrument   Mean Elapsed Acceptance & Execution(s)   Mean Elapsed Request & Provision(s)   Median Elapsed Acceptance & Execution(s)   Median Elapsed Request & Provision(s)   |  |
| Instrument   |  |
| Instrument Mean Elapsed Acceptance & Execution(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s)  11,580.00 0.00 17,370.00 0.00  16 Dec 2020 Table 1 - Execution Venue  As Of Venue LEI Country of Authority Mkt Segment Identifier Outages Outage number Outage Avg. Duration Sched. Auction Number Sched. As 2020-12-16 Amius Limited 213800C:LIJRHXHOSQC19 United Kingdom 0 0 0 0  Table 2 - Type of Financial Instrument Instrument Classification Currency Consumer Accumulator CC 10.00 USD lots Exotic USD  Instrument Time (T) Size Range Average Executed Total Executed Price Time of Execution Transaction Size Trading System Trading Mode Trading Platform Best Bid / Offer N/A Im N/A  Table 3 - Price Information  Instrument Time (T) Size Range Average Executed Total Executed Price Time of Execution Transaction Size Trading System Trading Mode Trading Platform Best Bid / Offer 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 2,520.00 2,520.00 2,520.00 2,519.00 2,519.00 2,519.00 2,519.00 2,519.00 2,519.00 2,519.00 2,519.00 10.00 ktp://wwww.amius.com as per ex-post Exotic Sy.02 0 0 0.00 http://wwww.amius.com as per ex-post  Table 6 - Likelihood of Execution  |  |
| Instrument   |  |
| Instrument Mean Elapsed Acceptance & Execution(s) Mean Elapsed Request & Provision(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s)  11,580.00 0.00 17,370.00 0.00  16 Dec 2020  Table 1 - Execution Venue  As Of Venue LET Country of Authority Mkt Segment Mkt Segment Identifier Outages Outage number Outage Avg. Duration Sched. Auction Number Sched. At 2020-12-16 Amius Limited 213800CLIJRHXH4DSQC19 United Kingdom 0 0 0 0 0 0 0 0 Table 2 - Type of Financial Instrument Instrument Financial Instrument School CC 10.00 USD lots Exotic C 10.00 USD lots Exotic C 10.00 USD lots Exotic C 10.00 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 C 10.00 USD lots Exotic USD  Table 4 - Price Information  Instrument Time (T) Size Range Average Executed Total Executed Price Highest Executed Price Highest Executed Price Exotic C 2,519.00 2,520. |  |
| Instrument   Mean Elapsed Acceptance & Execution(s)   Mean Elapsed Request & Provision(s)   Median Elapsed Acceptance & Execution(s)   Median Elapsed Request & Provision(s)   |  |
| Instrument   Mean Eliapsed Acceptance & Execution(s)   Mean Eliapsed Acceptance & Execution(s)   Median Eliapsed Acceptance & Execution(s)   |  |
| Instrument   |  |

| 18 Dec 2020  |
|--|
| Table 1 - Execution Venue  |
| As Of Venue LEI Country of Authority Mkt Segment Mkt Segment Identifier Outage Outage number Outage Avg. Duration Sched. Auction Number Sched. Auction Duration Fail. Transactions Fail. Transactions Fail. Transactions Value   |
| 2020-12-18   Amius Limited   213800C1LJRHXH05QC19   United Kingdom   |
| Table 2 - Type of Financial Instrument  Financial Instrument Instrument Classification Currency  |
| Francia institutional facility   Exotic C 10.00 USD lots   Exotic C USD  |
| Table 3 - Price Information  |
| Instrument Time (T) Size Range Average Executed Total Executed Price Time of Execution Transaction Size Trading System Trading Mode Trading Platform Best Bid / Offer  |
| Exotic 1 2,515.00 16:15:04 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 Exotic 2,509.00 2,509.01 2,503.00 2,515.00  |
| Exotic 2,509.00 2,509.01 2,503.00 2,515.00  Table 5 - Cost Information   |
| Table 3 - Cost (Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%)   |
| Exotic 108.71 0 0 0.00 http://www.amius.com as per ex-post   |
| Table 6 - Likelihood of Execution  |
| Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exec Median Transaction Size all Designated Mkt. Makers   |
| Exotic 2 2 827,970.00 0 2 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) [   |
|  |
| 21 Dec 2020  |
| Table 1 - Execution Venue  |
| As Of Venue LEI Country of Authority Mkt Segment Mkt Segment Identifier Outages Outage number Outage Avg. Duration Sched. Auction Number Sched. Auction Duration Fail. Transactions Fail. Transactions Number Fail. Transactions Value   |
| 2020-12-21 Amius Limited 213800C1LJRHXHO5QC19 United Kingdom 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  |
| Consumer Accumulator 1 2,462.00 10:58:17 160.00 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 2,437.50 2,437.50 2,413.00 2,462.00 <b>Table 5 - Cost Information</b>   |
| Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%)  |
| Consumer Accumulator 927.31 0 0 0 0.00 http://www.amius.com as per ex-post   |
| Table 6 - Likelihood of Execution  |
| Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exec Median Transaction Size all Designated Mkt. Makers   |
| Consumer Accumulator 2 2 7,878,400.00 0 2 230.00 0   |
| Table 9 - Timings  |
| Instrument Mean Elapsed Acceptance & Execution(s) Mean Elapsed Request & Provision(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s)  Consumer Accumulator 1,320.00 210.00 210.00 210.00 210.00  |
| Consumer Accommission 1,520,00 210,00 1,770,00 210,00  |
| 22 Dec 2020  |
| Table 1 - Execution Venue  |
|  |
| As Of Venue LEI Country of Authority Mkt Segment Mkt Segment Identifier Outages Outage number Outage Avg. Duration Sched. Auction Number Sched. Auction Duration Fail. Transactions Fail. Transactions Fail. Transactions Value  |
| 2020-12-22 Amilus Limited 213800C1LJRHXH05QC19 United Kingdom 0 0 0 0  |
| 2020-12-22   Amius Limited   213800C1LJRHXH05QC19   United Kingdom   0   0   0   0   |
| 2020-12-22 Amilus Limited 213800C1LJRHXH05QC19 United Kingdom 0 0 0 0 0 Table 2 - Type of Financial Instrument  Financial Instrument Instrument Classification Currency  |
| 2020-12-22   Amilus Limited   213800C1LJRHXH05QC19   United Kingdom   0   0   0   0  |
| 2020-12-22   Amius Limited   213800C1LJRHXHO5QC19   United Kingdom   0   0   0   0   |
| 2020-12-22   Amius Limited   213800C1LJRHXHO5QC19   United Kingdom   0   0   0   0   0   0   0   0   0   |
| 2020-12-22   Amius Limited   2138000C1LJRHXHO5QC19   United Kingdom   0   0   0   0   0  |
| 2020-12-22 Amius Limited 213800C1LJRHXHO5QC19 United Kingdom 0 0 0 0 0 Table 2 - Type of Financial Instrument  Financial Instrument Instrument Classification Currency Exotic CC 10.00 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 2,533.00 16:49:23 50.00 RFQ N/A Im N/A  Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price  Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price |
| 2000-12-22   Amius Limited   213800C1LIRHXHOSQC19   United Kingdom   0   0   0   0   0   0   |
| 2001-12-22   Amius Limited   213800C1LIRRAMHOSQC19   United Kingdom   0   0   0   0   0   0   0   0   0  |
| 2020-12-22   Amius Limited   213800C1LJRHXHOSQC19   United Kingdom   0   0   0   0   0   0   0   0   0   |
| 2020-12-22   Amius Limited   213800CILJRHXHOSQC19   United Kingdom   0   0   0   0   0   0   0   0   0   |
| 2001-12-22   Amius Limited   213800C1LJRHXH05QC19   United Kingdom   0   0   0   0   0   0   0   0   0   |
| 200-12-22   Amius Limited   213800C1LIRRAMOSQC19   United Kingdom   0   0   0   0   0   0   0   0   0  |
| 2020-12-22 Amius Limited   21:8800C(11)RHXHOSQC19   United Kingdom   0   0   0   0   0   0   0   0   0   |
| 2020-12-22 Amius limited 213800CLIJRRKH05QC19   United Kingdom   0   0   0   0   0   0   0   0   0   |

| 29 Dec 2020      |            |                  |               |                   |                   |                   |                  |                |               |                   |                     |              |                      |             |                |                 |              |                |           |
|------------------|------------|------------------|---------------|-------------------|-------------------|-------------------|------------------|----------------|---------------|-------------------|---------------------|--------------|----------------------|-------------|----------------|-----------------|--------------|----------------|-----------|
| Table 1 - Execu  | ıtion Ver  | nue              |               |                   |                   |                   |                  |                |               |                   |                     |              |                      |             |                |                 |              |                |           |
| As Of            | Venue      |                  | LEI           |                   |                   | : Mkt Segment Ide | entifier Outages | Outage numb    | er Outage Av  | g. Duration Sched | . Auction Sched. Au | uction Numbe | er Sched. Auction Di | uration Fai | I. Transaction | s Fail. Transac | tions Number | Fail. Transact | ions Valu |
| 2020-12-29 A     | mius Limi  | ited 213800C1L   | JRHXHO5QC19   | United Kingdom    |                   |                   | 0                |                | 0             | 0                 |                     |              |                      |             |                | 0               | 0            |                |           |
| Table 2 - Type   | of Finan   | cial Instrument  | t             |                   |                   |                   |                  |                |               |                   |                     |              |                      |             |                |                 |              |                |           |
| Finan            | cial Insti | rument           | Instrument    | Classification C  | urrency           |                   |                  |                |               |                   |                     |              |                      |             |                |                 |              |                |           |
| Exotic CC 10.00  | USD lots   | S                | Exotic        | L                 | SD                |                   |                  |                |               |                   |                     |              |                      |             |                |                 |              |                |           |
| Producer Accun   | nulator CO | C 10.00 USD lots | Producer Accu | umulator L        | SD                |                   |                  |                |               |                   |                     |              |                      |             |                |                 |              |                |           |
| Table 3 - Price  | Informa    | tion             |               |                   |                   |                   |                  |                |               |                   |                     |              |                      |             |                |                 |              |                |           |
| Instrume         | nt 1       | Time (T) Size I  | Range Averag  | ge Executed To    | al Executed Price | Time of Executi   | on Transaction   | Size Trading S | ystem Trading | Mode Trading P    | atform Best Bid / 0 | Offer        |                      |             |                |                 |              |                |           |
| Producer Accun   | nulator    |                  | 1             |                   | 2,478.0           | 0 10:44:          | 57 10            | 0.00 RFQ       | N/A           | Im                | N/A                 |              |                      |             |                |                 |              |                |           |
| Exotic           |            |                  | 1             |                   | 2,500.0           | 0 15:29:          | 09 1             | 3.50 RFQ       | N/A           | Im                | N/A                 |              |                      |             |                |                 |              |                |           |
| Table 4 - Price  | Informa    | ition            |               |                   |                   |                   |                  |                |               |                   |                     |              |                      |             |                |                 |              |                |           |
| Instrume         | nt A       | Avg. Trans. Pric | e Weighted A  | Avg. Trans. Price | Lowest Executed F | rice Highest Exec | uted Price       |                |               |                   |                     |              |                      |             |                |                 |              |                |           |
| Exotic           |            | 2,500.0          | 00            | 2,500.00          | 2,50              | 0.00              | 2,500.00         |                |               |                   |                     |              |                      |             |                |                 |              |                |           |
| Producer Accun   | nulator    | 2,478.0          | 00            | 2,478.00          | 2,47              | 8.00              | 2,478.00         |                |               |                   |                     |              |                      |             |                |                 |              |                |           |
| Table 5 - Cost   | Informat   | tion             |               |                   |                   |                   |                  |                |               |                   |                     |              |                      |             |                |                 |              |                |           |
| Instrume         | nt E       | Execution Fees   | Modifications | Market Data       | 3rd Party Fees    | Url               | Rebates Value    | of Costs (%)   |               |                   |                     |              |                      |             |                |                 |              |                |           |
| Exotic           |            | 44.96            |               | 0                 |                   | ://wwww.amius.com | as per           | ex-post        |               |                   |                     |              |                      |             |                |                 |              |                |           |
| Producer Accun   | nulator    | 282.36           | C             | 0                 | 0.00 http         | ://wwww.amius.com | as per           | ex-post        |               |                   |                     |              |                      |             |                |                 |              |                |           |
| Table 6 - Likeli | hood of    | Execution        |               |                   |                   |                   |                  |                |               |                   |                     |              |                      |             |                |                 |              |                |           |

| Exotic               | 1                             | 1         | 337,500.00                  | 0        | 1                         |                  | 13.50                | 13.50             |
|----------------------|-------------------------------|-----------|-----------------------------|----------|---------------------------|------------------|----------------------|-------------------|
| Producer Accumulator | 1                             | 1         | 2,478,000.00                | 0        | 1                         |                  | 100.00               | 100.00            |
| Table 9 - Timings    |                               |           |                             |          |                           |                  |                      |                   |
| Instrument           | Mean Elapsed Acceptance & Exe | cution(s) | Mean Elapsed Request & Prov | ision(s) | Median Elapsed Acceptance | e & Execution(s) | Median Elapsed Reque | st & Provision(s) |
| Exotic               |                               | 1,140.00  |                             | 120.00   |                           | 1,710.00         |                      | 180.00            |
| Producer Accumulator |                               | 660.00    |                             | 0.00     |                           | 990.00           |                      | 0.00              |

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

| 12 Nov 2020                                 |                                       |                               |   |                          |                               |                            |                             |                            |                                |
|---|---------------------------------------|-------------------------------|---|--------------------------|-------------------------------|----------------------------|-----------------------------|----------------------------|--------------------------------|
| Table 1 - Execution Venue                   |                                       |                               |   |                          |                               |                            |                             |                            |                                |
| As Of Venue LEI                             | Country of Authority Mkt 5            | Segment Mkt Segment Ident     | ifier Outages Outage no                 | umber Outage Avg. Dura   | tion Sched. Auction Sched     | . Auction Number Sched. Au | tion Duration Fail. Transac | tions Fail. Transactions N | umber Fail. Transactions Value |
| 2020-11-12 Amius Limited 213800C1LJRHXH0    | 05QC19 United Kingdom                 |                               | 0                                       | 0                        | 0                             |                            |                             | 0                          | 0                              |
| Table 2 - Type of Financial Instrument      |                                       |                               |   |                          |                               |                            |                             |                            |                                |
| Financial Instrument In                     | strument Classification Currency      |                               |   |                          |                               |                            |                             |                            |                                |
| Consumer Accumulator CRD 450.00 BRL lots Co |                                       |                               |   |                          |                               |                            |                             |                            |                                |
| Table 3 - Price Information                 |                                       |                               |   |                          |                               |                            |                             |                            |                                |
|   | Assessed Tatal Francis                | Dia Time of Francisco         | Turnerships Circ Turding                | Contain Tording Made     | Totalina Dietferm Best Bid (  | 044                        |                             |                            |                                |
| Instrument Time (T) Size Range              | Average Executed Total Executed       |                               | 92.59 RFQ                               |                          |                               | Offer                      |                             |                            |                                |
| Consumer Accumulator 1                      |                                       | 80.01 19:15:00                | 92.59 RFQ                               | N/A                      | Voice N/A                     |                            |                             |                            |                                |
| Table 4 - Price Information                 |                                       |                               |   |                          |                               |                            |                             |                            |                                |
| Instrument Avg. Trans. Price We             | eighted Avg. Trans. Price Lowest Ex   | xecuted Price Highest Execut  | ted Price                               |                          |                               |                            |                             |                            |                                |
| Consumer Accumulator 80.01                  | 80.01                                 | 80.01                         | 80.01                                   |                          |                               |                            |                             |                            |                                |
| Table 5 - Cost Information                  |                                       |                               |   |                          |                               |                            |                             |                            |                                |
| Instrument Execution Fees Modi              | ifications Market Data 3rd Party F    | ees Url                       | Rebates Value of Costs (                | (%)                      |                               |                            |                             |                            |                                |
| Consumer Accumulator 113.03                 |                                       | 0.00 http://www.amius.com     | as per ex-post                          |                          |                               |                            |                             |                            |                                |
| Table 6 - Likelihood of Execution           |                                       |                               |   |                          |                               |                            |                             |                            |                                |
|   |                                       |                               |   |                          |                               |                            |                             |                            |                                |
|   | ns. Executed Total Notional Value     | Cancelled or Withdrawn Ric    | Received / Modified Me                  |                          |                               |                            |                             |                            |                                |
| Consumer Accumulator 1                      | 1 3,333,656.66                        | 0                             | 1                                       | 92                       | 59 92.                        | 59 0                       |                             |                            |                                |
| Table 9 - Timings                           |                                       |                               |   |                          |                               | _                          |                             |                            |                                |
|   | ance & Execution(s) Mean Elapsed      |                               | ian Elapsed Acceptance &                |                          |                               |                            |                             |                            |                                |
| Consumer Accumulator                        | 600.00                                | 900.00                        |   | 900.00                   | 1,350.00                      | 0                          |                             |                            |                                |
|   |                                       |                               |   |                          |                               |                            |                             |                            |                                |
| 10 Dec 2020                                 |                                       |                               |   |                          |                               |                            |                             |                            |                                |
| Table 1 - Execution Venue                   |                                       |                               |   |                          |                               |                            |                             |                            |                                |
| As Of Venue LEI                             | Country of Authority Mkt !            | Segment Mkt Segment Ident     | ifier Outages Outage no                 | umber Outage Avg. Dur    | tion Sched. Auction Sched.    | . Auction Number Sched. Au | tion Duration Fail. Transac | tions Fail. Transactions N | umber Fail. Transactions Valu  |
| 2020-12-10 Amius Limited 213800C1LJRHXH0    |                                       |                               | 0                                       | 0                        | 0                             |                            |                             | 0                          | 0                              |
| Table 2 - Type of Financial Instrument      |                                       |                               | *************************************** |                          |                               |                            |                             |                            |                                |
|   | ::                                    |                               |   |                          |                               |                            |                             |                            |                                |
| Financial Instrument Instrument Classi      | BRL                                   |                               |   |                          |                               |                            |                             |                            |                                |
| Exotic CRD 450.00 BRL lots Exotic           | DRL                                   |                               |   |                          |                               |                            |                             |                            |                                |
| Table 3 - Price Information                 |                                       |                               |   |                          |                               |                            |                             |                            |                                |
| Instrument Time (T) Size Range Average      | Executed Total Executed Price         | Time of Execution Transaction | on Size Trading System                  | Trading Mode Trading     | Platform Best Bid / Offer     |                            |                             |                            |                                |
| Exotic 1                                    | 74.50                                 | 19:15:00                      | 16.30 RFQ                               | N/A Voice                | N/A                           |                            |                             |                            |                                |
| Table 4 - Price Information                 |                                       |                               |   |                          |                               |                            |                             |                            |                                |
| Instrument Avg. Trans. Price Weighted Av    | vo Trans Price Lowest Executed P      | rice Highest Executed Price   | ]                                       |                          |                               |                            |                             |                            |                                |
| Exotic 74.50                                |                                       | 4.50 74.50                    |   |                          |                               |                            |                             |                            |                                |
| Table 5 - Cost Information                  |                                       |                               | J                                       |                          |                               |                            |                             |                            |                                |
|   |                                       |                               |   |                          |                               |                            |                             |                            |                                |
| Instrument Execution Fees Modifications     |                                       |                               | Value of Costs (%)                      |                          |                               |                            |                             |                            |                                |
| Exotic 11.14 0                              | 0 0.00 http:                          | ://wwww.amius.com             | as per ex-post                          |                          |                               |                            |                             |                            |                                |
| Table 6 - Likelihood of Execution           |                                       |                               |   |                          |                               |                            |                             |                            |                                |
| Instrument Orders Received Trans. Execu     | ited Total Notional Value Cancelle    | d or Withdrawn Rfq Received   | d / Modified Median Tran                | nsaction Size exec Media | in Transaction Size all Desig | nated Mkt. Makers          |                             |                            |                                |
| Exotic 1                                    | 1 546,457.50                          | 0                             | 1                                       | 16.30                    | 16.30                         | 0                          |                             |                            |                                |
| Table 9 - Timings                           |                                       |                               |   |                          |                               |                            |                             |                            |                                |
| Instrument Mean Elapsed Acceptance & Ex     | vecution(s) Mean Flanced Dequest      | & Provision(s) Madian Flance  | ad Accentance & Evecution               | n(e) Median Flanced De   | quest & Provision(s)          |                            |                             |                            |                                |
| Exotic                                      | 300.00                                | 600.00                        |   | 50.00                    | 900.00                        |                            |                             |                            |                                |
|   |                                       | 555.55                        | 7-                                      |                          | 300.00                        |                            |                             |                            |                                |
| 22 Dec 2020                                 |                                       |                               |   |                          |                               |                            |                             |                            |                                |
|   |                                       |                               |   |                          |                               |                            |                             |                            |                                |
| Table 1 - Execution Venue                   |                                       |                               |   |                          |                               |                            |                             |                            |                                |
| As Of Venue LEI                             |                                       | Segment Mkt Segment Ident     |   |                          |                               | . Auction Number Sched. Au | tion Duration Fail. Transac |                            | umber Fail. Transactions Valu  |
| 2020-12-22 Amius Limited 213800C1LJRHXH0    | J5QC19 United Kingdom                 |                               | 0                                       | 0                        | 0                             |                            |                             | 0                          | 0                              |
| Table 2 - Type of Financial Instrument      |                                       |                               |   |                          |                               |                            |                             |                            |                                |
| Financial Instrument Instrument Class       | ification Currency                    |                               |   |                          |                               |                            |                             |                            |                                |
| Exotic CRD 450.00 BRL lots Exotic           | BRL                                   |                               |   |                          |                               |                            |                             |                            |                                |
| Table 3 - Price Information                 | <del></del>                           |                               |   |                          |                               |                            |                             |                            |                                |
|   | a Evenuted Total Survey 5             | Time of Evenuting Tone        | on Cina Tendine Cont                    | Trading Mode Total       | Natform Boot Bid / Off-       |                            |                             |                            |                                |
| Instrument Time (T) Size Range Average      | e Executed Total Executed Price 74.50 |                               |   | N/A Im                   | N/A                           |                            |                             |                            |                                |
| Exotic 1                                    | /4.50                                 | 13:00:00                      | טט.עדע טט.עד                            | IN/M IM                  | N/A                           |                            |                             |                            |                                |
| Table 4 - Price Information                 |                                       |                               |   |                          |                               |                            |                             |                            |                                |
| Instrument Avg. Trans. Price Weighted Av    |                                       |                               |   |                          |                               |                            |                             |                            |                                |
| Exotic 74.50                                | 74.50 74                              | 4.50 74.50                    |   |                          |                               |                            |                             |                            |                                |
| Table 5 - Cost Information                  |                                       |                               |   |                          |                               |                            |                             |                            |                                |
| Instrument Execution Fees Modifications     | Market Data 3rd Party Fees            | Url Rebates                   | Value of Costs (%)                      |                          |                               |                            |                             |                            |                                |
| Exotic 33.40 0                              | 0 0.00 http:                          |                               | as per ex-post                          |                          |                               |                            |                             |                            |                                |
|   | υ.ου πιτρ:                            | ,,,ww.aimus.com               | as per ex post                          |                          |                               |                            |                             |                            |                                |
| Table 6 - Likelihood of Execution           |                                       |                               |   |                          |                               |                            |                             |                            |                                |
| Instrument Orders Received Trans. Execu     |                                       |                               | d / Modified Median Tran                |                          |                               | nated Mkt. Makers          |                             |                            |                                |
| Exotic 3                                    | 3 1,639,372.50                        | 0                             | 3                                       | 95.00                    | 95.00                         | 0                          |                             |                            |                                |
| Table 9 - Timings                           |                                       |                               |   |                          |                               |                            |                             |                            |                                |
| Instrument Mean Elapsed Acceptance & Ex     | ecution(s) Mean Elapsed Request       | & Provision(s) Median Flanse  | ed Acceptance & Executio                | n(s) Median Elapsed Re   | guest & Provision(s)          |                            |                             |                            |                                |
| Exotic Flean Elapsed Acceptance & Ex        | 0.00                                  | 0.00                          |   | 0.00                     | 0.00                          |                            |                             |                            |                                |
|   | 0.00                                  | 0.00                          |   |                          | 0.00                          |                            |                             |                            |                                |

| 23 Dec 2020   |  |   |   |  |   |                              |  |                                      |                            |                      |                         |                     |                  |
|---|--|---|---|--|---|------------------------------|--|--------------------------------------|----------------------------|----------------------|-------------------------|---------------------|------------------|
| ble 1 - Execution Venue   |  |   |   |  |   |                              |  |                                      |                            |                      |                         |                     |                  |
| As Of Venue   | LEI  | Country of Authority M  | kt Seament Mkt Se   | eament Identifier  | Outages Outage n  | umber Outage A               | vg. Duration Sched                                 | Auction Sched Aucti                  | on Number Sched. Auction D | uration Fail. Transa | actions Fail. Transacti | ons Number Fail. Tr | ansactions Value |
| 020-12-23 Amius Limited 213800  |  |   |   | <b>5</b>   | 0   | 0                            | 0  |                                      |                            |                      | 0                       | 0                   | 0                |
| ble 2 - Type of Financial Instrum   | nent   |   |   |  |   |                              |  |                                      |                            |                      |                         |                     |                  |
| Financial Instrument  | Instrument   | Classification Currency   |   |  |   |                              |  |                                      |                            |                      |                         |                     |                  |
| Producer Accumulator CT 500.00 USE  | D lots Producer Acc  | imulator USD  |   |  |   |                              |  |                                      |                            |                      |                         |                     |                  |
| able 3 - Price Information  |  |   |   |  |   |                              |  |                                      |                            |                      |                         |                     |                  |
|   | ize Range Average  | Executed Total Execut   |   |  |   |                              |  |                                      |                            |                      |                         |                     |                  |
| Producer Accumulator  | 1  |   | 73.20   | 19:10:52   | 3.00 RFQ  | N/A                          | Im   | N/A                                  |                            |                      |                         |                     |                  |
| able 4 - Price Information  |  |   |   |  |   |                              |  |                                      |                            |                      |                         |                     |                  |
|   |  | g. Trans. Price Lowest  |   |  |   |                              |  |                                      |                            |                      |                         |                     |                  |
|   | 73.20  | 73.20   | 73.20   | /:   | 3.20  |                              |  |                                      |                            |                      |                         |                     |                  |
| able 5 - Cost Information   |  |   |   |  |   |                              |  |                                      |                            |                      |                         |                     |                  |
|   | ees Modifications<br>8.10 0  | Market Data 3rd Party   | Fees Ur<br>50.00 http://www   |  | as per ex-post  | %)                           |  |                                      |                            |                      |                         |                     |                  |
| able 6 - Likelihood of Execution  | 0  | 0 1   | 50.00 Http://www  | annus.com  | as per ex-post  |                              |  |                                      |                            |                      |                         |                     |                  |
|   | aived Trans Even   | ted Total Notional Valu   | e Cancelled or Wit  | hdrawn Dfa Boo   | aived / Modified Mo   | dian Transaction             | Size ever Median To                                | ansaction Size all Doc               | ignated Mkt Makers         |                      |                         |                     |                  |
| Producer Accumulator  | 1  | 1 109,800.0   |   | 0  | 1   | ulali Tralisaction           | 3.00   | 3.00                                 | 0                          |                      |                         |                     |                  |
| able 9 - Timings  |  |   |   |  |   |                              |  |                                      | -                          |                      |                         |                     |                  |
| · · · · · · · · · · · · · · · · · · ·   | ed Acceptance & Ex   | ecution(s) Mean Elapse  | d Request & Provis  | ion(s) Median El   | lansed Acceptance &   | Execution(s) Me              | edian Elapsed Reques                               | t & Provision(s)                     |                            |                      |                         |                     |                  |
| Producer Accumulator  |  | 1,620.00  |   | 520.00   |   | 2,430.00                     |  | 3,780.00                             |                            |                      |                         |                     |                  |
|   |  |   |   |  |   |                              |  |                                      |                            |                      |                         |                     |                  |
|   |  |   |   |  |   |                              |  |                                      |                            |                      |                         |                     |                  |
| able 1 - Execution Venue  As Of Venue   |  |   | kt Segment Mkt Se   | egment Identifier  |   |                              |  | Auction Sched. Aucti                 | on Number Sched. Auction D | uration Fail. Transa |                         |                     |                  |
| able 1 - Execution Venue           As Of         Venue           2020-10-01         Amius Limited         213800  | OC1LJRHXHO5QC19  |   | kt Segment Mkt Se   | egment Identifier  | Outages Outage n  | umber Outage A               | vg. Duration Sched                                 | Auction Sched. Aucti                 | on Number Sched. Auction D | uration Fail. Transa | octions Fail. Transacti | ons Number Fail. Tr | ansactions Value |
| able 1 - Execution Venue  As Of Venue  2020-10-01 Amius Limited 213800 able 2 - Type of Financial Instrum   | DC1LJRHXHO5QC19  | United Kingdom  | kt Segment Mkt Se   | egment Identifier  |   |                              |  | Auction Sched. Aucti                 | on Number Sched. Auction D | uration Fail. Transa |                         |                     |                  |
| able 1 - Execution Venue  As Of Venue 2020-10-01 Amius Limited 213800 able 2 - Type of Financial Instrum Financial Instrument   | OC1LJRHXHO5QC19 nent Instrument C  | United Kingdom  assification Currency   | kt Segment Mkt Se   | egment Identifier  |   |                              |  | Auction Sched. Aucti                 | on Number Sched. Auction D | uration Fail. Transa |                         |                     |                  |
| As of Venue 2020-10-01 Amius Limited 213800 able 2 - Type of Financial Instrum Financial Instrument Producer Accumulator DF 10.00 USD   | OC1LJRHXHO5QC19 nent Instrument C  | United Kingdom  assification Currency   | kt Segment Mkt Se   | egment Identifier  |   |                              |  | Auction Sched. Aucti                 | on Number Sched. Auction D | uration Fail. Transa |                         |                     |                  |
| As Of Venue  2020-10-01 Amius Limited 213800  2020-13-01 Amius Limited 213800  Enancial Instrument  Producer Accumulator DF 10.00 USD  able 3 - Price Information   | nent Instrument C lots Producer Accur  | United Kingdom  Assification Currency nulator USD   |   |  | 0   | 0                            | 0  |                                      | _                          | uration Fail. Transs |                         |                     |                  |
| able 1 - Execution Venue  As Of Venue 2020-10-01 Amius Limited 213800 able 2 - Type of Financial Instrument Financial Instrument Producer Accumulator DF 10.00 USD able 3 - Price Information Instrument Time (T) Si  | nent Instrument C lots Producer Accur  | United Kingdom  assification Currency   | ed Price Time   | of Execution Tra   | 0<br>ansaction Size Tradi   | 0<br>ing System Tradi        | 0<br>ing Mode Trading Pl                           | atform Best Bid / Offe               | _                          | uration Fail. Transa |                         |                     |                  |
| able 1 - Execution Venue  As 0f Venue 2020-10-01 Amius Limited 213800 able 2 - Type of Financial Instrum Financial Instrument Producer Accumulator DF 10.00 USD able 3 - Price Information Instrument Time (T) Si Producer Accumulator  | nent Instrument C lots Producer Accur  | United Kingdom  Assification Currency nulator USD   |   |  | 0   | 0                            | 0  |                                      | _                          | uration Fail. Transa |                         |                     |                  |
| As Of Venue 2020-10-01 Amius Limited 213800 able 2 - Type of Financial Instrument Producer Accumulator DF 10.00 USD able 3 - Price Information Instrument Time (T) Si Producer Accumulator able 4 - Price Information   | Instrument Colots Producer Accurate Range Average  | United Kingdom  Sassification Currency nulator USD  SExecuted Total Execut  | ed Price Time   | of Execution Tra   | 0  ansaction Size Tradi 194.00 RFQ  | 0<br>ing System Tradi        | 0<br>ing Mode Trading Pl                           | atform Best Bid / Offe               | _                          | uration Fail. Transa |                         |                     |                  |
| As of Venue 2020-10-01 Minus Limited 213800 abble 2 - Type of Financial Instrument Financial Instrument Forducer Accumulator DF 10.00 USD able 3 - Price Information Instrument Time (T) Si Producer Accumulator abble 4 - Price Information Instrument Ay9. Trans.   | Instrument Colots Producer Accurate Range Average  | United Kingdom  Assification Currency nulator USD   | ed Price Time   | of Execution Tra   | ansaction Size Tradi  | 0<br>ing System Tradi        | 0<br>ing Mode Trading Pl                           | atform Best Bid / Offe               | _                          | uration Fail. Transa |                         |                     |                  |
| As of Venue  As Of Venue  Dozo-1-0-01 Amius Limited 213800  able 2 - Type of Financial Instrument  Financial Instrument  Producer Accumulator DF 10.00 USD  able 3 - Price Information  Instrument Time (T) Si  Producer Accumulator  Linstrument Avg. Trans.  Producer Accumulator  1,3:   | Instrument C lots Producer Accur ize Range Average 1 Price Weighted A  | United Kingdom  Currency Insisting USD  Executed Total Execut  Vg. Trans. Price Lowest  | ed Price Time 1,337.00  Executed Price Hi   | of Execution Tr:<br>11:45:20<br>ghest Executed Pi                                  | ansaction Size Tradi  | 0<br>ing System Tradi        | 0<br>ing Mode Trading Pl                           | atform Best Bid / Offe               | _                          | uration Fail. Transa |                         |                     |                  |
| As of Venue  As Of Venue  John Strain Strain Strain  Financial Instrument  Instrument  Instrument  Aug. Trans.  Aug. Trans.  Aug. Trans.  Aug. Exp.  Aug. | Instrument C Instrument C Iots Producer Accui ize Range Average 1 Price Weighted A 37.00   | United Kingdom  Currency Insisting USD  Executed Total Execut  Vg. Trans. Price Lowest  | ed Price Time 1,337.00  Executed Price Hi 1,337.00  | of Execution Tra<br>11:45:20<br>ghest Executed Pr<br>1,337                         | ansaction Size Tradi  | 0<br>ing System Tradi<br>N/A | 0<br>ing Mode Trading Pl                           | atform Best Bid / Offe               | _                          | uration Fail. Transa |                         |                     |                  |
| ble 1 - Execution Venue  As 0f Venue  20-01-0-01 Amius Limited 213800 ble 2 - Type of Financial Instrume Financial Instrument roducer Accumulator DF 10.00 USD ble 3 - Price Information  Instrument Time (T) Si roducer Accumulator  Instrument Avg. Trans. roducer Accumulator  1,3: ble 5 - Cost Information  Instrument Execution Fi  | Instrument C lots Producer Accur ize Range Average 1 Price Weighted A 37.00  | United Kingdom  Lassification Currency Institution USD  Executed Total Execut  1,337.00   | ed Price Time 1,337.00  Executed Price Hi 1,337.00  | of Execution Tra<br>11:45:20<br>ghest Executed P.<br>1,337                         | ansaction Size Tradi<br>194.00 RFQ<br>rice  | 0<br>ing System Tradi<br>N/A | 0<br>ing Mode Trading Pl                           | atform Best Bid / Offe               | _                          | uration Fail. Transa |                         |                     |                  |
| As of Venue  As Of Venue  As Of Venue  Jordo-10-01 Amius Limited 213800  As of Venue  Jordo-10-10 Amius Limited 213800  As of Venue  Financial Instrument  Financial Instrument  Financial Instrument  Time (T) Si  Aroducer Accumulator  Time (T) Si  Avg. Trans.  Avg. | Instrument C lots Producer Accur ize Range Average 1 Price Weighted A 37.00  | United Kingdom  Lassification Currency INDICATE OF THE CONTROL OF THE CURREN  SE EXECUTED TOTAL EXECUTE  1,337.00  Market Data 3rd Party  Market Data 3rd Party | ed Price Time 1,337.00  Executed Price Hi 1,337.00  Fees Ur                                       | of Execution Tra<br>11:45:20<br>ghest Executed P.<br>1,337                         | ansaction Size Tradi<br>194.00 RFQ  | 0<br>ing System Tradi<br>N/A | 0<br>ing Mode Trading Pl                           | atform Best Bid / Offe               | _                          | uration Fail. Transa |                         |                     |                  |
| As of Venue 2020-10-01 Amius Limited 213800 able 2 - Type of Financial Instrument Financial Instrument Producer Accumulator DF 10.00 USD able 3 - Price Information Instrument Time (T) Si Producer Accumulator Defouncer Accumulator Instrument Avg. Trans. Producer Accumulator 1,3: able 5 - Cost Information Instrument Si Producer Accumulator 2,3: able 5 - Cost Information Instrument Execution Feroducer Accumulator 333 able 6 - Likelihood of Execution Instrument Orders Rece   | DCILIRHXHOSQC19 nent Instrument C lots Producer Accur ize Range Average 1 Price Weighted A 37.00 ees Modifications 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 | United Kingdom  Lassification Currency USD  Executed Total Execut  1,337.00  Market Data 3rd Party 0  | ed Price Time 1,337.00  Executed Price His 1,337.00  Fees Ur 0.00 http://wwww e Cancelled or Wite | of Execution Tra<br>11:45:20<br>ghest Executed Pi<br>1,337<br>I Rebat<br>amius.com | ansaction Size Tradi 194.00 RFQ rice 7.00 tes Value of Costs (4                                 | 0 Tradi                      | ing Mode Trading PI                                | atform Best Bid / Offe<br>N/A        | •                          | uration Fail. Transa |                         |                     |                  |
| able 1 - Execution Venue  AS Of Venue 2020-10-01 Minus Limited 213800 able 2 - Type of Financial Instrument Financial Instrument Producer Accumulator DF 10.00 USD able 3 - Price Information Instrument Time (T) Si Producer Accumulator able 4 - Price Information Instrument Avg. Trans. Producer Accumulator 1,3 able 5 - Cost Information Instrument Execution Feroducer Accumulator 333 able 6 - Likelihood of Execution Instrument Orders Rece Producer Accumulator  | DCILIRHXHOSQC19 nent Instrument C lots Producer Accur ize Range Average 1 Price Weighted A 37.00 ees Modifications 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 | United Kingdom  Lassification Currency nulator USD  Executed Total Execut  1,337.00  Market Data 3rd Party 0  | ed Price Time 1,337.00  Executed Price His 1,337.00  Fees Ur 0.00 http://wwww e Cancelled or Wite | of Execution Tra 11:45:20 ghest Executed Pi 1,337 I Rebat amius.com                | ansaction Size Tradi 194.00 RFQ rice 7.00 tes Value of Costs (4                                 | 0 Tradi                      | 0  Im  Im  | <b>atform Best Bid / Offe</b><br>N/A | •                          | uration Fail. Transa |                         |                     |                  |
| 2020-10-01 Amius Limited 213800  able 2 - Type of Financial Instrument Financial Instrument Producer Accumulator DF 10.00 USD  able 3 - Price Information  Instrument Time (T) Si Producer Accumulator  able 4 - Price Information  Instrument Avg. Trans. Producer Accumulator  able 5 - Cost Information  Instrument Execution Froducer Accumulator  able 6 - Likelihood of Execution  Instrument Orders Rece Producer Accumulator  able 6 - Likelihood of Execution  Instrument Orders Rece Producer Accumulator  able 9 - Timings   | OCILIRHXHOSQC19 nent Instrument C lots Producer Accur ize Range Average 1 Price Weighted A 37.00 ees Modifications .78 0  prived Trans. Execu            | United Kingdom  lassification Currency nulator USD  Executed Total Execut  1,337.00  Market Data 3rd Party 0  ted Total Notional Valu 1 2,593,780.0             | ed Price Time 1,337.00  Executed Price Hi 1,337.00  Fees Ur 0.00 http://wwww                      | of Execution Tra 11:45:20 ghest Executed Pr 1,337 I Rebat amilus.com 0             | ansaction Size Tradi 194.00 RFQ rice00 tes Value of Costs (t as per ex-post eived / Modified Me | ng System Tradi              | ing Mode Trading PI Im  Size exec Median Ti 194.00 | N/A N/A  ansaction Size all Des      | •                          | uration Fail. Transa |                         |                     |                  |
| able 1 - Execution Venue  AS Of Venue  2020-10-01 Amius Limited 213806 able 2 - Type of Financial Instrument Froducer Accumulator DF 10.00 USD able 3 - Price Information  Instrument Time (T) SI Producer Accumulator able 4 - Price Information  Instrument Avg. Trans. Producer Accumulator able 5 - Cost Information  Instrument Execution Froducer Accumulator able 6 - Likelihood of Execution  Instrument Orders Rece Producer Accumulator able 6 - Likelihood of Execution  Instrument Orders Rece Producer Accumulator able 9 - Timings  | OCILIRHXHOSQC19 nent Instrument C lots Producer Accur ize Range Average 1 Price Weighted A 37.00 ees Modifications .78 0  prived Trans. Execu            | United Kingdom  Lassification Currency USD  Executed Total Execut  1,337.00  Market Data 3rd Party 0  | ed Price Time 1,337.00  Executed Price Hi 1,337.00  Fees Ur 0.00 http://wwww                      | of Execution Tra 11:45:20 ghest Executed Pr 1,337 I Rebat amilus.com 0             | ansaction Size Tradi 194.00 RFQ rice00 tes Value of Costs (t as per ex-post eived / Modified Me | ng System Tradi              | ing Mode Trading PI Im  Size exec Median Ti 194.00 | N/A N/A  ansaction Size all Des      | •                          | uration Fail. Transa |                         |                     |                  |

## 02 Oct 2020 Table 1 - Execution Venue Country of Authority Mkt Segment Mkt Segment Identifier Outages Outage number Outage Avg. Duration Sched. Auction Sched. Auction Number Sched. Auction Duration Fail. Transactions Fail. Transactions Value As Of Venue 2020-10-02 Amius Limited 213800C1LJRHXHO5QC19 United Kingdom Table 2 - Type of Financial Instrument Instrument Classification Currency Exotic KC 375.00 USD lots Exotic Producer Accumulator KC 375.00 USD lots Producer Accumulator Table 3 - Price Information Instrument Time (T) Size Range Average Executed Total Executed Price Time of Execution Transaction Size Trading System Trading Mode Trading Platform Best Bid / Offer Producer Accumulator 108.26 10:01:48 180.00 RFQ N/A 109.00 16:18:07 5.00 RFO Email Exotic N/A Producer Accumulator 5.00 RFO Email N/A Table 4 - Price Information Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price Exotic 109.00 109.00 109.00 Producer Accumulator 109.34 110.60 108.52 108.26 Table 5 - Cost Information Instrument Execution Fees Modifications Market Data 3rd Party Fees Rebates Value of Costs (%) Exotic 93.75 http://wwww.amius.com as per ex-post Producer Accumulator 517.40 768.75 http://wwww.amius.com as per ex-post Table 6 - Likelihood of Execution Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exec Median Transaction Size all Designated Mkt. Makers 204,375.00 Producer Accumulator 8,535,993.75 18.00 18.00 Table 9 - Timings Mean Elapsed Acceptance & Execution(s) Mean Elapsed Request & Provision(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s) Instrument 180.00 180.00 Exotic Producer Accumulator 05 Oct 2020 Table 1 - Execution Venue As Of Venue Country of Authority Mkt Segment Mkt Segment Identifier Outages Outage number Outage Avg. Duration Sched. Auction Sched. Auction Number Sched. Auction Duration Fail. Transactions Fail. Transactions Value 2020-10-05 Amius Limited 213800C1LJRHXHO5QC19 United Kingdom Table 2 - Type of Financial Instrument Producer Accumulator KC 375.00 USD lots | Producer Accumulator Table 3 - Price Information Instrument Time (T) Size Range Average Executed Total Executed Price Time of Execution Transaction Size Trading System Trading Mode Trading Platform Best Bid / Offer Producer Accumulator 107.90 16:19:15 3.00 RFO N/A Table 4 - Price Information Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price Producer Accumulator 107.90 107.90 107.90 Table 5 - Cost Information Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%) 0 0.00 http://wwww.amius.com Table 6 - Likelihood of Execution Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exec Median Transaction Size all Designated Mkt. Makers Producer Accumulator 204,375.00 Table 9 - Timings Instrument Mean Elapsed Acceptance & Execution(s) Mean Elapsed Request & Provision(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s) Producer Accumulator 60.00 60.00 06 Oct 2020 Table 1 - Execution Venue As Of Venue Country of Authority Mkt Segment Mkt Segment Identifier Outages Outage number Outage Avg. Duration Sched. Auction Sched. Auction Number Sched. Auction Duration Fail. Transactions Fail. Transactions Fail. Transactions Value 2020-10-06 Amius Limited 213800C1LJRHXHO5QC19 United Kingdom Table 2 - Type of Financial Instrument Producer Accumulator KC 375.00 USD lots Producer Accumulator USD Table 3 - Price Information Instrument Time (T) Size Range Average Executed Total Executed Price Time of Execution Transaction Size Trading System Trading Mode Trading Platform Best Bid / Offer Table 4 - Price Information Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price Producer Accumulator 110.00 110.00 110.00 Table 5 - Cost Information Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%) Producer Accumulator 17.29 0 226.25 http://wwww.amius.com Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exec Median Transaction Size all Designated Mkt. Makers 453,750.00 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

| 07 Oct 2020<br>Table 1 - Execution Venue   |  |  |  |  |   |  |   |  |
|--|--|--|--|--|---|--|---|--|
| As Of Venue  | LEI Countr   | y of Authority Mkt   | Segment Mkt S  | Segment Identif  | fier Outages Outag  | e number Outage Av   | g. Duration Sch   | ed. Auction Sched. Auct  |
| 2020-10-07 Amius Limited 2138000   | C1LJRHXHO5QC19 United  |  |  |  | 0   | 0  | 0   |  |
| Table 2 - Type of Financial Instrume Financial Instrument  | Instrument Classific   | ration Currency  |  |  |   |  |   |  |
| Exotic KC 375.00 USD lots  | Exotic   | USD  |  |  |   |  |   |  |
| Producer Accumulator KC 375.00 USD   | lots Producer Accumulator  | USD  |  |  |   |  |   |  |
| Table 3 - Price Information  Instrument Time (T) Siz   | e Range Average Execu  | ted Total Executed   | l Price Time o   | of Execution Tr  | ransaction Size Tra   | ding System Trading  | Mode Trading P  | latform Best Bid / Offer   |
| Exotic   | 1  | - I Ottal Excepted   | 110.00   | 15:44:33   | 5.00 RFQ  | N/A  | Email   | N/A  |
| Producer Accumulator  Table 4 - Price Information  | 1  |  | 110.00   | 15:45:34   | 5.00 RFQ  | N/A  | Email   | N/A  |
|  | rice Weighted Avg. Tran  | s. Price Lowest Ex   | xecuted Price H  | lighest Executed   | d Price   |  |   |  |
| Exotic 11  | 0.00   | 110.00   | 110.00   |  | 110.00  |  |   |  |
|  | 0.00   | 110.00   | 110.00   |  | 110.00  |  |   |  |
| Table 5 - Cost Information  Instrument Execution Fee   | es Modifications Marke   | t Data 3rd Party Fe  | ees III  | iri Re   | ebates Value of Cost  | rs (%)   |   |  |
| Exotic 7.9   | 99 0   | 0 93   | 3.75 http://www  | w.amius.com  | as per ex-post  |  |   |  |
| Producer Accumulator 6.9   | 92 0   | 0 93   | 3.75 http://www  | w.amius.com  | as per ex-post  |  |   |  |
| Table 6 - Likelihood of Execution  Instrument Orders Receiv  | ved Trans. Executed To   | tal Notional Value   | Cancelled or Mi  | ithdrawn Dfc D   | Received / Modified   | Median Transaction S   | lize eyec Madian  | Transaction Size all Do  |
| Exotic Orders Receiv   | 1 1  | 206,250.00   | Cancelled of WI  | 0 0  | 1   | caian mansaction S   | 5.00  | 5.00   |
| Producer Accumulator   | 1 1  | 83,887.50  |  | 0  | 1   |  | 5.00  | 5.00   |
| Table 9 - Timings  | Assentance & Evgti   | (s) Moon Flores  | Dogwood & Durant   | ision(s) Modi-   | n Flancod Accordance  | 9. Evecution(s)  | dian Flancod Pare   | uest 9. Drawisian(s)   |
| Instrument Mean Elapsed Exotic   | Acceptance & Execution 120   |  |  | 180.00 Median  | n Erapsed Acceptance  | 180.00   | uran Erapsed Keqt   | 270.00   |
| Producer Accumulator   | 180  | 1.00   |  | 180.00   |   | 270.00   |   | 270.00   |
| 08 Oct 2020  |  | <u> </u>   |  |  |   | <u> </u>   |   | <u> </u>   |
| Table 1 - Execution Venue  |  |  |  |  |   |  |   |  |
| As Of Venue  |  |  | Segment Mkt S  | Segment Identif  | fier Outages Outag  | e number Outage Av   |   | ed. Auction Sched. Auct  |
| 2020-10-08 Amius Limited 2138000   |  | Kingdom  |  |  | 0   | 0  | 0   |  |
| Table 2 - Type of Financial Instrume<br>Financial Instrument Instrume  |  | CV.  |  |  |   |  |   |  |
| Exotic KC 375.00 USD lots Exotic   | USD  | Су   |  |  |   |  |   |  |
| able 3 - Price Information   |  |  |  |  |   |  |   |  |
|  |  |  |  |  |   |  |   |  |
|  | Average Executed Tot   |  |  |  |   |  |   |  |
| Instrument Time (T) Size Range Exotic 1 Exotic 1   | Average Executed Tot   | al Executed Price<br>111.20<br>109.80  | 11:19  | 9:00   | on Size Trading Sys<br>25.00 RFQ<br>10.00 RFQ   | N/A E  | Trading Platform<br>Email<br>Im   | Best Bid / Offer<br>N/A<br>N/A   |
| Exotic         1           Exotic         1  | Average Executed Tot   | 111.20   | 11:19  | 9:00   | 25.00 RFQ   | N/A E  | Email   | N/A  |
| Exotic   | eighted Avg. Trans. Price  | 111.20<br>109.80<br>Lowest Executed I  | 11:19<br>15:54<br>Price Highest Ex   | 9:00<br>4:57<br>Executed Price   | 25.00 RFQ   | N/A E  | Email   | N/A  |
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| Exotic Exotic Table 4 - Price Information Instrument Avg. Trans. Price We Exotic I 10.50 Instrument Execution Fees Modi Exotic Producer Accumulator Instrument Execution Fees Modi Exotic Substitution S | ighted Avg. Trans. Price  110.80  110.80  0 0  Ins. Executed Total Noti 2 1,  ance & Execution(s) Me 960.00  LEI Countr  | Lowest Executed 1  10  3rd Party Fees 0.00 http: 20 20 21 21 22 23 24 254,250.00 25 26 26 27 28 29 29 20 20 20 20 20 20 20 20 20 20 20 20 20   | Price Highest E: 09.80  Url  D://wwww.amius.c  ed or Withdrawn 0  8. Provision(s) 1,410.00  Segment Mkt S  1111.85   | 9:00 4:57  xecuted Price 111.20  Rebates V com a  Rfq Received 0  Median Elapsed  Gegment Identifi  of Execution Tr 12:49:16  lighest Executed   | 25.00 RFQ 10.00 RFQ 10.00 RFQ  Value of Costs (%) as per ex-post  I / Modified Median 2  d Acceptance & Exec  fier Outages Outag 0  ransaction Size Tran 2.00 RFQ d Price 111.85  | N/A I N/A I N/A I  Transaction Size exec 17.50 ution(s) Median Elap 1,320.00  e number Outage Au 0  ding System Trading N/A        | : Median Transac  | tion Size all Designated 17.50  rovision(s) 1,890.00  ed. Auction Sched. Auction                             |
| Exotic 1 Exotic 1 Exotic 1 Table 4 - Price Information Instrument Avg. Trans. Price We Exotic 110.50 Table 5 - Cost Information Instrument Execution Fees Modi Exotic 998.22 Table 6 - Likelihood of Execution Instrument Orders Received Tra Exotic 2 Table 9 - Timings Instrument Mean Elapsed Accepte Exotic  09 Oct 2020 Table 1 - Execution Venue As Of Venue 2020-10-09 Amius Limited 213800C Table 2 - Type of Financial Instrument Financial Instrument Producer Accumulator KC 375.00 USD Table 3 - Price Information Instrument Time (T) Siz Producer Accumulator Table 4 - Price Information Instrument Avg. Trans. P Producer Accumulator 11: Table 5 - Cost Information Instrument Execution Fee Producer Accumulator 11: Table 6 - Likelihood of Execution Instrument Execution Fee Producer Accumulator 7 Table 6 - Likelihood of Execution Instrument Execution Fee Producer Accumulator 7 Table 6 - Likelihood of Execution Instrument Orders Received Instrument | ighted Avg. Trans. Price  110.80  110.80  0 0  Ins. Executed Total Noti 2 1,  ance & Execution(s) Me 960.00  LEI Countr  | Lowest Executed 1  10  3rd Party Fees 0.00 http: 20 20 20 20 20 20 20 20 20 20 20 20 20  | Price Highest Exposed on Withdrawn on the price of the pr | 9:00 4:57  Rebates V 111.20  Rebates V 100  Reflexered Price 111.20  Rebates V 100  Reflexered Price 111.20  Repare V 100  Repare V 111.20  Repare V 111.2 | 25.00 RFQ 10.00 RFQ 10.00 RFQ  Value of Costs (%) as per ex-post  / Modified Median 2  d Acceptance & Exec  fier Outages Outage 0  ransaction Size Tran 2.00 RFQ d Price 111.85  sebates Value of Cost as per ex-post                               | N/A I N/A I N/A I  Transaction Size exec 17.50 ution(s) Median Elap 1,320.00  e number Outage Au 0  ding System Trading N/A  s (%) | : Median Transac  | nvision(s) 1,890.00  ed. Auction Sched. Auction N/A  Transaction Size all De                                 |
| Exotic 1 Exotic 1 Table 4 - Price Information Instrument Avg. Trans. Price We Exotic 110.50 Table 5 - Cost Information Instrument Execution Fees Modi Exotic 998.22 Table 6 - Likelihood of Execution Instrument Orders Received Tra Exotic 2 Table 6 - Likelihood of Execution Instrument Mean Elapsed Accepte Exotic 2 Table 9 - Timings Instrument Mean Elapsed Accepte Exotic O9 Oct 2020 Table 1 - Execution Venue As Of Venue 2020-10-09 Amius Limited 213800C Table 2 - Type of Financial Instrument Financial Instrument Producer Accumulator KC 375.00 USD Table 3 - Price Information Instrument Time (T) Siz Producer Accumulator Instrument Avg. Trans. P Producer Accumulator Instrument Execution Fee Producer Accumulator Instrument Execution Fee Producer Accumulator Table 6 - Likelihood of Execution Instrument Orders Receive Producer Accumulator  | ighted Avg. Trans. Price  110.80  ifications Market Data 0 0  ins. Executed Total Notin 2 1,  ance & Execution(s) Me 960.00  LEI Countr CILIRHXHOSQC19 United ient Instrument Classifi lots Producer Accumulator tee Range Average Execu 1  irrice Weighted Avg. Tran 1.85  we Modifications Marke 92 0  | Lowest Executed  10  3rd Party Fees 0.00 http  and Value Cancelli 454,250.00  an Elapsed Request  y of Authority Mick Kingdom  cation Currency USD  ted Total Executed  is. Price Lowest Ex 111.85   | Price Highest Exposed on Withdrawn on the price of the pr | yeou 4:57  xecuted Price 111.20  Rebates V com a a a Rfq Received a a secure of the se | 25.00 RFQ 10.00 RFQ 10.00 RFQ 10.00 RFQ  Value of Costs (%) as per ex-post  / Modified Median 2  d Acceptance & Exec  fier Outages Outage 0  ransaction Size Tran 2.00 RFQ d Price 111.85   | N/A I N/A I N/A I  Transaction Size exec 17.50 ution(s) Median Elap 1,320.00  e number Outage Au 0  ding System Trading N/A  s (%) | :: Median Transact ) osed Request & Pr  og. Duration Sch  0  Mode Trading P   | ttion Size all Designated 17.50  rovision(s) 1,890.00  ed. Auction Sched. Auct                               |
| Exotic 1 Table 4 - Price Information Instrument Avg. Trans. Price We Exotic 110.50 Instrument Execution Fees Modi Exotic 998.22 Table 5 - Cost Information Instrument Orders Received Tra Exotic 2 Table 6 - Likelihood of Execution Instrument Orders Received Tra Exotic 2 Table 9 - Timings Instrument Mean Elapsed Accepti Exotic  09 Oct 2020 Table 1 - Execution Venue As Of Venue 2020-10-09 Amius Limited 213800C Table 2 - Type of Financial Instrument Financial Instrument Producer Accumulator KC 375.00 USD Table 3 - Price Information Instrument Time (T) Siz Producer Accumulator Instrument Avg. Trans. P Producer Accumulator Instrument Execution Fee Producer Accumulator (5.5) Table 6 - Likelihood of Execution Instrument Orders Received Instrument Or | ighted Avg. Trans. Price  110.80  ifications Market Data 0 0  ins. Executed Total Notin 2 1,  ance & Execution(s) Me 960.00  LEI Countr CILJRHXHO5QC19 United ient Instrument Classifications Producer Accumulator is Range Average Execut 1  irrice Weighted Avg. Tran 1.85  es Modifications Marke 92 0  ved Trans. Executed Tc 1 1  | Lowest Executed  10 3rd Party Fees 0.00 http  and Value Cancelli 454,250.00  an Elapsed Request  Wy of Authority Mkt  Kingdom  Lation Currency USD  Led Total Executed  111.85  L Data 3rd Party Fe 0 0  Latin Notional Value 83,887.50  | D 11:15 D 15:54 Price Highest E: 09:80 Url D://wwww.amius.c ed or Withdrawn 0 8. Provision(s) 1,410.00 Segment Mkt S 1111.85 LITTLE Time of 111.85 LITTLE LITTLE CALCELLE OF WITH COLUMN AND CALCELLE OF WITH CALC | yeou 4:57  xecuted Price 111.20  Rebates V com a a a Rfq Received a a secure of the se | 25.00 RFQ 10.00 RFQ 10.00 RFQ 10.00 RFQ  Value of Costs (%) as per ex-post  / Modified Median 2 d Acceptance & Exec  fier Outages Outage 0  ransaction Size Tran 2.00 RFQ d Price 111.85 sebates Value of Cost as per ex-post Received / Modified 1 | N/A E N/A I  | Median Transact  osed Request & Pr  osed Trading P  Im  Im  Im  Im  Im  Im  Im  Im  Im  I   | ttion Size all Designated 17.50  rovision(s) 1,890.00  ed. Auction Sched. Auct  latform Best Bid / Offer N/A |
| Exotic 1 Table 4 - Price Information Instrument Avg. Trans. Price We Exotic 110.50 Instrument Execution Fees Modi Exotic 998.22 Table 5 - Clikelihood of Execution Instrument Orders Received Tra Exotic 2 Table 6 - Likelihood of Execution Instrument Orders Received Tra Exotic 2 Table 9 - Timings Instrument Mean Elapsed Accepts Exotic  O9 Oct 2020 Table 1 - Execution Venue As Of Venue 2020-10-09 Amius Limited 213800C Table 2 - Type of Financial Instrument Financial Instrument Producer Accumulator KC 375.00 USD Table 3 - Price Information Instrument Avg. Trans. P Producer Accumulator Instrument Avg. Trans. P Producer Accumulator Instrument Execution Fee Producer Accumulator (5.5) Table 6 - Likelihood of Execution Instrument Orders Received Inst | ighted Avg. Trans. Price  110.80  110.80  0 0  Ins. Executed Total Noti 2 1,  ance & Execution(s) Me 960.00  LEI Countr  CILJRHXHOSQC19 United in  Instrument Classifications Producer Accumulator  Re Range Average Execution  Weighted Avg. Trans. 1.85  es Modifications Marke 92 0  ved Trans. Executed Tc 1 1  4 Acceptance & Execution   | Lowest Executed  10 3rd Party Fees 0.00 http  and Value Cancelli 454,250.00  an Elapsed Request  Wy of Authority Mkt  Kingdom  Lation Currency USD  Led Total Executed  111.85  L Data 3rd Party Fe 0 0  Latin Notional Value 83,887.50  | Price Highest E. 09.80  Price Highest E. 09.80  Url p://wwww.amius.c  ed or Withdrawn 0  \$\$ Provision(s) 1,410.00  Segment Mkt S  i Price Time of 111.85  eee Un 1.11.85  eee Un 1.00 http://wwww  Cancelled or Wi   | yeou 4:57  xecuted Price 111.20  Rebates V com a a a Rfq Received a a secure of the se | 25.00 RFQ 10.00 RFQ 10.00 RFQ 10.00 RFQ  Value of Costs (%) as per ex-post  / Modified Median 2 d Acceptance & Exec  fier Outages Outage 0  ransaction Size Tran 2.00 RFQ d Price 111.85 sebates Value of Cost as per ex-post Received / Modified 1 | N/A E N/A I  | Median Transact  osed Request & Pr  osed Trading P  Im  Im  Im  Im  Im  Im  Im  Im  Im  I   | ttion Size all Designated 17.50  rovision(s) 1,890.00  ed. Auction Sched. Auct  latform Best Bid / Offer N/A |

| 13 Oct 2020 Table 1 - Execution Venue  |
|--|
| As Of Venue LEI Country of Authority Mkt Segment Mkt Segment Identifier Outages Outage number Outage Avg. Duration Sched. Auction Number Sched. Auction Duration Fail. Transactions Fail. Transactions Number Fail. Transactions Value   |
| 2020-10-13 Amius Limited 213800C1LJRHXHO5QC19 United Kingdom 0 0 0 0   |
| Table 2 - Type of Financial Instrument   |
| Financial Instrument Instrument Classification Currency  Consumer Accumulator KC 375.00 USD lots Consumer Accumulator USD  |
| Table 3 - Price Information  |
| Instrument Time (T) Size Range Average Executed Total Executed Price Time of Execution Transaction Size Trading System Trading Platform Best Bid / Offer   |
| Consumer Accumulator         1         112.30         14:27:18         20.00 RFQ         N/A         Email         N/A   |
| Table 4 - Price Information  |
| Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Consumer Accumulator 112.30 112.30 112.30  |
| Table 5 - Cost Information   |
| Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%)  Consumer Accumulator 157.41 0 0 1.125.00 http://www.amius.com as per ex-post  |
| Table 6 - Usefilmon of Execution   |
| Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exec Median Transaction Size all Designated Mkt. Makers   |
| Consumer Accumulator         4         4         3,369,000.00         0         4         20.00         20.00         0  |
| Table 9 - Timings  |
| Instrument Mean Elapsed Acceptance & Execution(s) Mean Elapsed Request & Provision(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s) Consumer Accumulator 180.00 180.00  |
| Consumer Accumulator 460,00 120,00 720,00 160,00   |
| 14 Oct 2020  |
| Table 1 - Execution Venue  As Of Venue LEI Country of Authority Mkt Segment Mkt Segment Mkt Segment Identifier Outages Outage number Outage Avg. Duration Sched. Auction Number Sched. Auction Duration Fail. Transactions Number Fail. Transactions Value   |
| As Of Venue LEI Country of Authority Mkt Segment Mkt Segment Identifier Outages Outage number Outage Avg. Duration Sched. Auction Number Sched. Auction Number Fail. Transactions Number Fail. Transactions Number Fail. Transactions Value  2020-10-14 Amius Limited 213800C1LJRHXHO5OC19 United Kingdom 0 0 0 0  |
| Table 2 - Type of Financial Instrument   |
| Financial Instrument Classification Currency   |
| Exotic KC 375.00 E/O (SECOND IN EXOTIC SECOND IN EX  |
| Table 3 - Price Information  Instrument Time (T) Size Range Average Executed Total Executed Price Time of Execution Transaction Size Trading System Trading Platform Best Bid / Offer  |
| Exotic 1 112.50 19:20:03 5.00 RFQ N/A Email N/A  |
| Table 4 - Price Information  |
| Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price   |
| Exotic 112.50 112.50 112.50 112.50 112.50 112.50 112.50 112.50   |
| Table 3 Cost Information  Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%)  |
| Exotic 3.67 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 exe Median Transaction Size all Designated Mkt. Makers  Exotic 1 1 210,937.50 0 1 5.00 5  |
| LEXULE 1 1 210,937.30 0 1 3.00 5.00 0  |
| Table 9 - Initiation Hean 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   |
|  |
| 15 Oct 2020 Table 1 - Execution Venue  |
| As Of Venue LEI Country of Authority Mkt Segment Mkt Segment Identifier Outages Outage number Outage Avg. Duration Sched. Auction Number Sched. Auction Duration Fail. Transactions Fail. Transactions Number Fail. Transactions Value   |
| 2020-10-15 Amius Limited 213800C1LJRHXH05QC19 United Kingdom 0 0 0 0   |
| Table 2 - Type of Financial Instrument   |
| Financial Instrument Instrument Classification Currency Producer Accumulator KC 375.00 USD lots Producer Accumulator USD   |
| Table 3 - Price Information  |
| Instrument Time (T) Size Range Average Executed Total Executed Price Time of Execution Transaction Size Trading Mode Trading Platform Best Bid / Offer   |
| Producer Accumulator 1 110.80 16:53:37 21.00 RFQ N/A Im N/A  |
| Table 4 - Price Information  Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price  |
| Instrument Avg. Irans. Price Weighted Avg. Irans. Price Lowest Executed Price Ingress Execu |
| Table 5 - Cost Information   |
| Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%) Producer Accumulator 42.78 0 0 0 393.75 http://wwww.amius.com as per ex-post   |
| Tribute Activition of Execution  |
| Instrument Orders Received 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 2 954,900.00 0 2 11.50 0  |
| Table 9 - Timings  |
| Instrument Mean Elapsed Acceptance & Execution(s) Mean Elapsed Request & Provision(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s)  Producer Accumulator 540.00 90.00 690.00 90.00   |
| 11000cc recumulation 50.00 50.00 50.00 50.00   |

| 16 Oct 2020  |   |  |  |  |  |   |  |                        |
|--|---|--|--|--|--|---|--|------------------------|
|  |   |  |  |  |  |   |  |                        |
| Table 1 - Execution Venue  | C   | ht C   |  | - Out C :  | h 0. · -   | Dt' 5 :   |  | tion Name to Color     |
| As Of Venue LEI 2020-10-16 Amius Limited 213800C1LJRHXHO5QC  | 9 United Kingdom  | Kt Segment Mkt Seg   | gment identifiei   | r Outages Outage numb  | <b>ber Outage A</b>  | vg. Duration Sch  | eu. Auction Sched. Auct  | non Number Sched. A    |
| able 2 - Type of Financial Instrument  |   |  |  | · · · · · · · · · · · · · · · · · · ·  |  |   |  | ,                      |
|  | nt Classification Currency  |  |  |  |  |   |  |                        |
| Exotic KC 375.00 USD lots Exotic  Producer Accumulator KC 375.00 USD lots Producer A   | USD<br>ccumulator USD   |  |  |  |  |   |  |                        |
| able 3 - Price Information   |   |  |  |  |  |   |  |                        |
| Instrument Time (T) Size Range Aver  | ge Executed Total Execut  | ed Price Time of   |  |  | stem Trading   | Mode Trading P  | latform Best Bid / Offer   | r                      |
| Producer Accumulator 1<br>Exotic 1   |   | 110.85<br>110.70   | 12:36:17<br>14:24:35   | 2.00 RFQ<br>10.00 RFQ  | N/A<br>N/A   | Im<br>Im  | N/A<br>N/A   |                        |
| Table 4 - Price Information  |   | 110.70   | 14.24.33   | 10.00 KFQ  | N/A  | 1111  | IVA  |                        |
| Instrument Avg. Trans. Price Weighter  | Avg. Trans. Price Lowest  | Executed Price High  | hest Executed P  | Price  |  |   |  |                        |
| Exotic 110.70  | 110.70  | 110.70   | 11   | 0.70   |  |   |  |                        |
| Producer Accumulator 110.85 able 5 - Cost Information  | 110.85  | 110.85   | 11   | 0.85   |  |   |  |                        |
| Instrument Execution Fees Modification   | ne Market Data 3rd Party  | Fees Url   | Deha   | ates Value of Costs (%)  | Ī  |   |  |                        |
| xotic 7.86   | 0 0   | 0.00 http://wwww.a   |  | as per ex-post   |  |   |  |                        |
| Producer Accumulator 7.07  | 0 0   | 0.00 http://wwww.a   | amius.com  | as per ex-post   | l  |   |  |                        |
| ble 6 - Likelihood of Execution  | and Table 17 17 17  | - CII ! W  | .d   |  | - T  | Ci ** "   | T  |                        |
| Instrument Orders Received Trans. Ex   | 1 415,125.0   |  | odrawn Rfq Rec   | ceived / Modified Median   | n i ransaction   | Size exec Median  | Transaction Size all De  | signated Mkt. Makers 0 |
| Producer Accumulator 1   | 1 83,137.5  |  | 0  | 1  |  | 2.00  | 2.00   | 0                      |
| able 9 - Timings   |   |  |  |  |  |   |  |                        |
| Instrument Mean Elapsed Acceptance &   |   |  |  | Elapsed Acceptance & Exe   |  | dian Elapsed Req  |  |                        |
| Exotic Producer Accumulator  | 360.00<br>120.00  |  | 60.00<br>80.00   |  | 540.00<br>180.00   |   | 990.00<br>270.00   |                        |
|  |   |  |  |  |  |   |  |                        |
| 20 Oct 2020  |   |  |  |  |  |   |  |                        |
| Table 1 - Execution Venue  |   |  |  |  |  |   |  |                        |
| As Of Venue LEI 2020-10-20 Amius Limited 213800C1LJRHXHO5QC  |   | kt Segment Mkt Seg   | gment Identifie  | Outages Outage numb  | ber Outage A   | vg. Duration Sch  | ea. Auction Sched. Auct  | tion Number Sched.     |
| Table 2 - Type of Financial Instrument   |   | i i  |  |  |  | -   |  | i                      |
| Financial Instrument   |   |  |  |  |  |   |  |                        |
| Exotic KC 375.00 USD lots Exotic   | USD   |  |  |  |  |   |  |                        |
| Table 3 - Price Information  |   |  |  |  |  |   |  |                        |
| Instrument Time (T) Size Range Average Exercise 1  | uted Total Executed Price 107.  |  |  |  |  | Trading Platform<br>Im  | Best Bid / Offer   |                        |
| Table 4 - Price Information  | 107.  | 15.25.   |  | 10.00 Ta Q   |  |   |  |                        |
|  |   |  |  |  |  | 1111  | N/A  |                        |
| Instrument Avg. Trans. Price Weighted Avg. Tr  | ans. Price Lowest Execute   | d Price Highest Exe  | ecuted Price   |  | ,  |   | N/A  |                        |
| Exotic 107.05  |   | d Price Highest Exe  | ecuted Price<br>107.05   |  | ,  | 1111  | N/A  |                        |
| Exotic 107.05  Table 5 - Cost Information  | 107.05  | 107.05   | 107.05   |  | ,  | 1111  | N/A  |                        |
| Exotic 107.05  Table 5 - Cost Information  Instrument Execution Fees Modifications Mar   | 107.05 et Data 3rd Party Fees   | 107.05<br><b>Url</b>   | 107.05  Rebates Val  | lue of Costs (%)   |  | AII   | ŊA   |                        |
| Exotic         107.05           Table 5 - Cost Information         Modifications         Mark           Instrument         Execution Fees         Modifications         Mark           Exotic         9.96         0   | 107.05 et Data 3rd Party Fees   | 107.05   | 107.05  Rebates Val  |  |  | 111   | N/A  |                        |
| Table 5 - Cost Information  Instrument Execution Fees Modifications Mar Exotic 9.96 0  Table 6 - Likelihood of Execution  Instrument Orders Received Trans. Executed   | et Data 3rd Party Fees 0 0.00 h   | Url<br>ttp://www.amius.com   | Rebates Val  | per ex-post  |  | c Median Transa   | ction Size all Designated  | d Mkt. Makers          |
| Exotic 107.05  Table 5 - Cost Information Instrument Execution Fees Modifications Mar Exotic 9.96 0  Table 6 - Likelihood of Execution Instrument Orders Received Trans. Executed Exotic 1 1   | 107.05  et Data 3rd Party Fees  0 0.00 h  | Url<br>ttp://www.amius.com   | Rebates Val  | per ex-post  | ction Size exe   | c Median Transa   |  | d Mkt. Makers          |
| Exotic 107.05  Table 5 - Cost Information Instrument Execution Fees Modifications Mar Exotic 9.95 0  Table 6 - Likelihood of Execution Instrument Orders Received Trans. Executed Exotic 1 1  Table 9 - Timings  | 107.05  et Data 3rd Party Fees 0 0.00 h  Fotal Notional Value Cance 401,437.50  | Url ttp://www.amius.con  | Rebates Val  | Modified Median Transac  | 10.0   | c Median Transac  | ttion Size all Designated  | d Mkt. Makers          |
| Exotic 107.05  Table 5 - Cost Information  Instrument Execution Fees Modifications Mar  Exotic 9,96 0  Table 6 - Likelihood of Execution  Instrument Orders Received Trans. Executed  Exotic 1 1  Table 9 - Timings  Instrument Mean Elapsed Acceptance & Executi  | et Data 3rd Party Fees 0 0.00 h  Total Notional Value Cance 401,437.50  on(s) Mean Elapsed Reque  | Url ttp://www.amius.com  | Rebates Val  | Modified Median Transact   | 10.0   | c Median Transac  | ttion Size all Designated  | d Mkt. Makers          |
| Exotic 107.05  Table 5 - Cost Information  Instrument Execution Fees Modifications Mar  Exotic 9,96 0  Table 6 - Likelihood of Execution  Instrument Orders Received Trans. Executed  Exotic 1 1  Table 9 - Timings  Instrument Mean Elapsed Acceptance & Executi  | 107.05  et Data 3rd Party Fees 0 0.00 h  Fotal Notional Value Cance 401,437.50  | Url ttp://www.amius.con  | Rebates Val  | Modified Median Transac  | 10.0   | c Median Transac  | ttion Size all Designated  | d Mkt. Makers<br>0     |
| Exotic 107.05  Table 5 - Cost Information  Instrument Exotic 9.96 0  Table 6 - Likelihood of Execution  Instrument Orders Received Trans. Executed Exotic 1 1 1  Table 9 - Timings  Instrument Mean Elapsed Acceptance & Execution 4  22 Oct 2020  | et Data 3rd Party Fees 0 0.00 h  Total Notional Value Cance 401,437.50  on(s) Mean Elapsed Reque  | Url ttp://www.amius.com  | Rebates Val  | Modified Median Transact   | 10.0   | c Median Transac  | ttion Size all Designated  | J Mkt. Makers<br>0     |
| Exotic 107.05  Table 5 - Cost Information  Instrument Execution Fees Modifications Mar  Exotic 9.96 0  Table 6 - Likelihood of Execution  Instrument Orders Received Trans. Executed  Exotic 1 1  Table 9 - Timings 1  Instrument Mean Elapsed Acceptance & Execution  Exotic 4  22 Oct 2020  Table 1 - Execution Venue  | et Data 3rd Party Fees 0 0.00 h  Fotal Notional Value Cance 401,437.50  on(s) Mean Elapsed Reque  | Url ttp://www.amius.com elled or Withdrawn 0 st & Provision(s) M 1,140.00  | Rebates Val m as   Rfq Received /  | Modified Median Transact  1  Acceptance & Execution(s  | 10.00  | c Median Transad<br>0<br>psed Request & P   | ttion Size all 10.00 Designated 10.00 Period | 0                      |
| Exotic 107.05  Table 5 - Cost Information  Instrument Execution Fees Modifications Mar  Exotic 9.96 0  Table 6 - Likelihood of Execution  Instrument Orders Received Trans. Executed  Exotic 1 1  Table 9 - Timings  Instrument Mean Elapsed Acceptance & Executi  Exotic 4  20 Cct 2020  Table 1 - Execution Venue  As Of Venue LEI   | et Data 3rd Party Fees 0 0.00 h  Fotal Notional Value Cance 401,437.50  Mean Elapsed Reque 20.00  Country of Authority Mi   | Url ttp://www.amius.com elled or Withdrawn 0 st & Provision(s) M 1,140.00  | Rebates Val m as   Rfq Received /  | Modified Median Transact   | 10.00  | c Median Transac<br>0<br>psed Request & P<br>vg. Duration Sch   | ttion Size all 10.00 Designated 10.00 Period | 0                      |
| Exotic   107.05  | et Data 3rd Party Fees 0 0.00 h  Fotal Notional Value Cance 401,437.50  Mean Elapsed Reque 20.00  Country of Authority Mi   | Url ttp://www.amius.com elled or Withdrawn 0 st & Provision(s) M 1,140.00  | Rebates Val m as   Rfq Received /  | Modified Median Transact  1  Acceptance & Execution(s  | 10.00  | c Median Transad<br>0<br>psed Request & P   | ttion Size all 10.00 Designated 10.00 Period | 0                      |
| Exotic 107.05  Instrument Execution Fees Modifications Mar Exotic 9.96 0  Table 6 - Likelihood of Execution Instrument Orders Received Trans. Executed Exotic 1 1  Table 9 - Timings 1 1  Instrument Mean Elapsed Acceptance & Executi Exotic 4  22 Oct 2020 Table 1 - Execution Venue As of Venue LEI Exotic 220-01-022 Muiss Limited 213800CLLJRHXHOSQC: Table 2 - Type of Financial Instrument  | et Data 3rd Party Fees 0 0.00 h  Fotal Notional Value Cance 401,437.50  Mean Elapsed Reque 20.00  Country of Authority Mi   | Url ttp://www.amius.com elled or Withdrawn 0 st & Provision(s) M 1,140.00  | Rebates Val m as   Rfq Received /  | Modified Median Transact  1  Acceptance & Execution(s  | 10.00  | c Median Transac<br>0<br>psed Request & P<br>vg. Duration Sch   | ttion Size all 10.00 Designated 10.00 Period | 0                      |
| Exotic   107.05  | et Data 3rd Party Fees 0 0.00 h  Fotal Notional Value Cance 401,437.50  on(s) Mean Elapsed Reque 20.00  Country of Authority MI 9 United Kingdom  et Classification Currency USD  | Url ttp://www.amius.com olled or Withdrawn 0 st & Provision(s) M 1,140.00  | Rebates Val m as   Rfq Received /  | Modified Median Transact  1  Acceptance & Execution(s  | 10.00  | c Median Transac<br>0<br>psed Request & P<br>vg. Duration Sch   | ttion Size all 10.00 Designated 10.00 Period | 0                      |
| Exotic   107.05  | et Data 3rd Party Fees 0 0.00 h  Fotal Notional Value Cance 401,437.50  on(s) Mean Elapsed Reque 20.00  Country of Authority MI 9 United Kingdom  et Classification Currency USD  | Url ttp://www.amius.com olled or Withdrawn 0 st & Provision(s) M 1,140.00  | Rebates Val m as   Rfq Received /  | Modified Median Transact  1  Acceptance & Execution(s  | 10.00  | c Median Transac<br>0<br>psed Request & P<br>vg. Duration Sch   | ttion Size all 10.00 Designated 10.00 Period | 0                      |
| Exotic   107.05  | et Data 3rd Party Fees 0 0.00 h  Fotal Notional Value Cance 401,437.50  Country of Authority M 9 United Kingdom  at Classification Currency USD  CCUMULATION USD  | Url ttp://www.amius.com oliled or Withdrawn 0 st & Provision(s) M 1,140.00   | Rebates Val n as   Rfq Received /  | Modified Median Transact  1 Acceptance & Execution(s 630.0)  r Outages Outage numb   | 10.00  Median Ela  10  Details of the control of th | c Median Transac<br>0<br>psed Request & P<br>vg. Duration Sch   | tion Size all Designated 10.00 | 0 tion Number Sched. A |
| Exotic 107.05  Table 5 - Cost Information  Instrument Execution Fees Modifications Mar Exotic 9.96 0  Table 6 - Likelihood of Execution  Instrument Orders Received Trans. Executed Exotic 1 1  Table 9 - Timings  Instrument Mean Elapsed Acceptance & Execution  Exotic 4  22 Oct 2020  Table 1 - Execution Venue  As Of Venue LEI 2020-10-22 Amius Limited 213800C1LJRHXHOSQC:  Table 2 - Type of Financial Instrument  Exotic KC 375.00 USD lots  Producer Accumulator KC 375.00 USD lots  Producer Accumulator KC 375.00 USD lots  Instrument Time (T) Size Range Aver  | et Data 3rd Party Fees 0 0.00 h  Fotal Notional Value Cance 401,437.50  Country of Authority M 9 United Kingdom  at Classification Currency USD  CCUMULATION USD  | Url ttp://www.amius.con elled or Withdrawn 0 st & Provision(s) M 1,140.00  kt Segment Mkt Seg  | Rebates Val n as j  Rfq Received /  Identifies  Execution Train  | Modified Median Transaction Size Trading Sys   | 10.00  Def Outage A  O steem Trading   | c Median Transa<br>0  psed Request & P  yg. Duration Sch  0   | covision(s) 1,710.00  ed. Auction Sched. Auct  | 0 tion Number Sched. A |
| Exotic   107.05  | et Data 3rd Party Fees 0 0.00 h  Fotal Notional Value Cance 401,437.50  Country of Authority M 9 United Kingdom  at Classification Currency USD  CCUMULATION USD  | Url ttp://www.amius.com oliled or Withdrawn 0 st & Provision(s) M 1,140.00   | Rebates Val n as   Rfq Received /  | Modified Median Transact  1 Acceptance & Execution(s 630.0)  r Outages Outage numb   | 10.00  Median Ela  10  Details of the control of th | c Median Transac<br>0<br>psed Request & P<br>vg. Duration Sch   | tion Size all Designated 10.00 | 0 tion Number Sched. A |
| Exotic 107.05  Table 5 - Cost Information  Instrument Execution Fees Modifications Mar  Exotic 9.96 0  Table 6 - Likelihood of Execution  Instrument Orders Received Trans. Executed  Exotic 1 1  Table 9 - Timings  Instrument Mean Elapsed Acceptance & Execution  Exotic 4  22 Oct 2020  Table 1 - Execution Venue  As Of Venue LEI  2020-10-22 Amius Limited 213800CLL/RHXHO5QC: Table 2 - Type of Financial Instrument  Exotic KC 375.00 USD lots Producer Accumulator KC 375.00 USD Instrument  | et Data 3rd Party Fees 0 0.00 h  Fotal Notional Value Cance 401,437.50  Country of Authority M 9 United Kingdom  at Classification Currency USD  CCUMULATION USD  | Url ttp://www.amius.com olited or Withdrawn 0 st & Provision(s) M 1,140.00  kt Segment Mkt Seg  ed Price Time of 106.65  | Rebates Val m as j  Rfq Received /  Identifies  Execution Trail  15:36:55  | Modified Median Transact  1 Acceptance & Execution(s 630.0)  r Outages Outage numb 0  nsaction Size Trading Sy: 19.00   RFQ  | 10.00 s) Median Ela 10 ber Outage A 0  | c Median Transar 0 psed Request & P vg. Duration Sch 0 g Mode Trading P Email                                       | tion Size all Designated 10.00  rovision(s) 1,710.00  ed. Auction Sched. Auction  Best Bid / Offer   | 0 tion Number Sched. A |
| Exotic 107.05  Instrument Execution Fees Modifications Mar Exotic 9.96 0  Table 6 - Likelihood of Execution Instrument Orders Received Trans. Executed Exotic 1 1  Table 9 - Timings  Instrument Mean Elapsed Acceptance & Execution  As Of Venue LEI E2020-10-22 Amius Limited 213800CLILRHENHOSOC: Table 2 - Type of Financial Instrument  Financial Instrument Instrument  Exotic KC 375.00 USD lots Exotic Producer Accumulator KC 375.00 USD lots  Instrument Time (T) Size Range Aver Producer Accumulator Exotic KC 375.00 LSD lots  Instrument Time (T) Size Range Aver Producer Accumulator Exotic KC 375.00 LSD lots  Instrument Time (T) Size Range Aver Producer Accumulator Exotic KC 375.00 LSD lots  Instrument Time (T) Size Range Aver Producer Accumulator Exotic LSD Size Range Aver Producer Accumulator Range R | et Data 3rd Party Fees 0 0.00 h  Fotal Notional Value Cance 401,437.50  In(s) Mean Elapsed Reque 20.00  Country of Authority Mi 9 United Kingdom  at Classification Currency USD ccumulator USD  age Executed Total Execute  Avg. Trans. Price Lowest   | Url ttp://www.amius.com olited or Withdrawn 0 st & Provision(s) M 1,140.00  kt Segment Mkt Seg  ed Price Time of 106.65 109.20  Executed Price High  | Rebates Val m as j  Rfq Received /  Identifies  Execution Trail  15:36:55 16:56:50  hest Executed P  | Modified Median Transact  1  Acceptance & Execution(s 630.0)  r Outages Outage numb 0  nsaction Size Trading Syr 19.00 RFQ 76.00 RFQ   | 10.00 s) Median Ela 10 ber Outage A 0  | c Median Transar 0 psed Request & P vg. Duration Sch 0 g Mode Trading P Email                                       | tion Size all Designated 10.00  rovision(s) 1,710.00  ed. Auction Sched. Auction  Best Bid / Offer   | 0 tion Number Sched. A |
| Exotic   107.05  | et Data 3rd Party Fees  0 0.00 h  Fotal Notional Value Cance 401,437.50  Country of Authority Mi 9 United Kingdom  at Classification Currency USD  Country of Authority Mi 10 USD  Country of Authority Mi 20 USD  Country of Authority Mi 20 USD  Country of Authority Mi 21 USD  Country of Authority Mi 22 USD  Country of Authority Mi 23 USD  Country of Authority Mi 24 USD  Country of Authority Mi 25 USD  Country of Authority Mi 26 USD  Country of Authority Mi 27 USD  Country of Authority Mi 28 USD  Country of Authority Mi 29 USD  Country of Authority Mi 20 USD  Country of | Url ttp://www.amius.com elled or Withdrawn 0 st & Provision(s) M 1,140.00 kt Segment Mkt Seg  ed Price Time of 106.65 109.20   | Rebates Val n as j  Redian Elapsed A  Redian Ela | Modified Median Transaction Size Trading Systems  1  | 10.00 s) Median Ela 10 ber Outage A 0  | c Median Transar 0 psed Request & P vg. Duration Sch 0 g Mode Trading P Email                                       | tion Size all Designated 10.00  rovision(s) 1,710.00  ed. Auction Sched. Auction  Best Bid / Offer   | 0 tion Number Sched. A |
| Exotic 107.05  Instrument Execution Fees Modifications Mar Exotic 9.96 0  Table 6 - Likelihood of Execution Instrument Orders Received Trans. Executed Exotic 1 1 1  Table 9 - Timings 1 1  Instrument Mean Elapsed Acceptance & Executi Exotic 4  22 Oct 2020 Table 1 - Execution Venue As Of Venue LEI 2020-10-22 Amius Limited 213800cLLJRHXHD5QC. Table 2 - Type of Financial Instrument Financial Instrument Exotic XC 375.00 USD lots Producer Accumulator KC 375.00 USD lots Instrument Time (T) Size Range Aver Producer Accumulator Instrument Instrument Instrument Time (T) Size Range Aver Producer Accumulator Exotic Instrument Instrument Avg. Trans. Price Weighter Exotic Instrument Avg. Trans. Price Weighter Producer Accumulator Instrument Instrument Avg. Trans. Price Weighter Exotic 109.20   | et Data 3rd Party Fees 0 0.00 h  Fotal Notional Value Cance 401,437.50  In(s) Mean Elapsed Reque 20.00  Country of Authority Mi 9 United Kingdom  at Classification Currency USD ccumulator USD  age Executed Total Execute  Avg. Trans. Price Lowest   | Url ttp://www.amius.com olited or Withdrawn 0 st & Provision(s) M 1,140.00  kt Segment Mkt Seg  ed Price Time of 106.65 109.20  Executed Price High  | Rebates Val n as j  Redian Elapsed A  Redian Ela | Modified Median Transact  1  Acceptance & Execution(s 630.0)  r Outages Outage numb 0  nsaction Size Trading Syr 19.00 RFQ 76.00 RFQ   | 10.00 s) Median Ela 10 ber Outage A 0  | c Median Transar 0 psed Request & P vg. Duration Sch 0 g Mode Trading P Email                                       | tion Size all Designated 10.00  rovision(s) 1,710.00  ed. Auction Sched. Auction  Best Bid / Offer   | 0 tion Number Sched. A |
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| Exotic 107.05  Table 5 - Cost Information  Instrument Execution Fees Modifications Mar Exotic 9.96 0  Table 6 - Likelihood of Execution  Instrument Orders Received Trans. Executed Exotic 1 1  Table 9 - Timings 1 1  Instrument Mean Elapsed Acceptance & Executic Exotic 4  22 Oct 2020  Table 1 - Execution Venue As Of Venue LEI 2020-10-22 Amius Limited 213800C1LJRHXHOSQC:  Table 2 - Type of Financial Instrument Financial Instrument Instrument Exotic KC 375.00 USD lots Exotic Producer Accumulator KC 375.00 USD lots Producer Accumulator Scale KC 375.00 USD lots Producer Accumulator Scale KC 375.00 USD lots Producer Accumulator Scale KC 375.00 USD lots Scale KC 375.00 USD lots Producer Accumulator Scale KC 375.00 USD lots Scale KC 375.00 USD lots Producer Accumulator Scale KC 375.00 USD lots Scale KC 375.00 USD lots Scale KC 375.00 USD lots Producer Accumulator Scale KC 375.00 USD lots Scale KC 375.00 USD lots Scale KC 375.00 USD lots Producer Accumulator Scale KC 375.00 USD lots Scale KC 375. | et Data 3rd Party Fees 0 0.00 h  Fotal Notional Value Cance 401,437.50  In(s) Mean Elapsed Reque 20.00  Country of Authority MI 9 United Kingdom  at Classification Currency USD Coumulator USD  Locumulator USD   | Url  | Rebates Val n as   Rfq Received / Identifies  Execution Trail 15:36:55 16:56:50  hest Executed P 10 10 Reba  | Modified Median Transaction Size Trading Systems  1  | 10.00 s) Median Ela 10 ber Outage A 0  | c Median Transar 0 psed Request & P vg. Duration Sch 0 g Mode Trading P Email                                       | tion Size all Designated 10.00  rovision(s) 1,710.00  ed. Auction Sched. Auction  Best Bid / Offer   | 0 tion Number Sched. A |
| Exotic 107.05  Table 5 - Cost Information  Instrument Execution Fees Modifications Mare Exotic 9.96 0  Table 6 - Likelihood of Execution  Instrument Orders Received Trans. Executed Instrument Producer Accumulator Instrument Producer Accumulator Instrument Instrume | et Data 3rd Party Fees 0 0.00 h  Fotal Notional Value Cance 401,437.50  In(s) Mean Elapsed Reque 20.00  Country of Authority MI 9 United Kingdom  at Classification Currency USD Coumulator USD  Locumulator USD   | Url  | Rebates Val n as   Rfq Received / Identifies  Execution Trail 15:36:55 16:56:50  hest Executed P 10 10 Reba  | Modified Median Transact  1 Acceptance & Execution(s 630.0)  r Outages Outage numb 0  nsaction Size Trading Syr 19.00 RFQ 76.00 RFQ 76.00 RFQ 9.20 99.25   | 10.00 s) Median Ela 10 ber Outage A 0  | c Median Transar 0 psed Request & P vg. Duration Sch 0 g Mode Trading P Email                                       | tion Size all Designated 10.00  rovision(s) 1,710.00  ed. Auction Sched. Auction  Best Bid / Offer   | 0 tion Number Sched. A |
| Exotic 107.05  Table 5 - Cost Information  Instrument Execution Fees Modifications Mare Exotic 9.96 0  Table 6 - Likelihood of Execution  Instrument Orders Received Trans. Executed Exotic 1 1  Table 9 - Timings  Instrument Mean Elapsed Acceptance & Executic Exotic 4  22 Oct 2020  Table 1 - Execution Venue LEI 2020-10-22 Amuse Limited 213800C11JRHXH05QC: Table 2 - Type of Financial Instrument  Financial Instrument Instrument  Financial Instrument Forducer Accumulator KG 375.00 USD lots Producer Activation Forducer Accumulator Financial Instrument Table 3 - Price Information  Instrument Time (T) Size Range Aver Producer Accumulator KG 375.00 USD lots 1 Exotic 1 1  Table 4 - Price Information Instrument Time (T) Size Range Aver Producer Accumulator KG 375.00 USD lots 1 1  Table 4 - Price Information Instrument Time (T) Size Range Aver Producer Accumulator 1 105.92  Table 5 - Cost Information Instrument Execution Fees Modification Instrument Execution Fees Modification Instrument Execution Fees Modification Exotic 55.75  Producer Accumulator 115.88  Table 6 - Likelihood of Execution  | to 107.05  tet Data 3rd Party Fees 0 0.00 h  Total Notional Value Cance 401,437.50  total Cancer 109 USD 105 USD | Url  | Rebates Val m as   Rfq Received / Idedian Elapsed A  Rebates Val m as   Rfq Received / Idedian Elapsed A  Rebates Val m as   Rfq Received / Idedian Elapsed A  Rebates Val m as   Rebate | Modified Median Transact  1  Acceptance & Execution(s 630.0  r Outages Outage numb 0  nsaction Size Trading Syr 19.00 RFQ 76.00 RFQ 76.00 RFQ  receive Syr 19.20 19.20 19.20 19.20 19.21 19.20 19.25 19.25 19.26 19.27 19.28 19.29 19.28 19.29 19.29 19.29 19.29 19.29 19.29 19.29 19.29 19.29 19.20 1 | ber Outage A   | c Median Transar 0  psed Request & P  vg. Duration Sch 0  g Mode Trading P  Email Im                                | ed. Auction  Best Bid / Offer N/A N/A  | tion Number Sched. A   |
| Exotic 107.05  Table 5 - Cost Information  Instrument Execution Fees Modifications Mare Exotic 9.96 0  Table 6 - Likelihood of Execution  Instrument Orders Received Trans. Executed Exotic 1 1  Table 9 - Timings 1 1  Table 9 - Timings 1 1  Table 9 - Timings 4 Execution  Exotic 22 Oct 2020  Table 1 - Execution Venue As Of Venue LET 2020-10-22 Amins Imited 213800c1LIRHXH05Qc:  Table 2 - Type of Financial Instrument Financial Instrument Financial Instrument Exotic KC 375.00 USD lots Producer Accumulator RC 375.00 USD lots Producer Accumulator Time (T) Size Range Aver Producer Accumulator Time (T) Size Range Aver Producer Accumulator 1 1  Exotic 199.20  Table 3 - Price Information 1 1  Instrument Avg. Trans. Price Weighter Exotic 199.20  Table 5 - Cost Information 1 1  Instrument Execution Fees Modification Exotic 55.75  Producer Accumulator 155.88  Table 6 - Likelihood of Execution 1 1  Table 6 - Likelihood of Texecution 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1   | et Data 3rd Party Fees 0 0.00 h  Total Notional Value Cance 401,437.50  In(s) Mean Elapsed Reque 20.00  Country of Authority MI 9 United Kingdom  Int Classification Currency USD Coumulator USD  USD Counulator USD  Avg. Trans. Price Lowest 109.20 105.74  Ins Market Data 3rd Party 0 0 0 9 10 9  Counted Total Notional Value  Country of Authority MI 9 United Kingdom  Avg. Trans. Price Lowest 109.20 105.74  | Url  | Rebates Val n as   Rfq Received / Identifies  Execution Trail 15:36:55 16:56:50  hest Executed P 10 10  Reba   | Modified Median Transact  1  Acceptance & Execution(s 630.0)  r Outages 0  Untage numb 0  Dutage numb 0  Price 19.00 RFQ 76.00 RFQ 76.00 RFQ  Price 19.20 19.25  as per ex-post as per ex-post as per ex-post  | ber Outage A   | c Median Transa  0  psed Request & P  vg. Duration Sch  0  g Mode Trading P  Email  Im                              | covision(s) 1,710.00  ed. Auction Sched. Auct latform Best Bid / Offer N/A N/A N/A   | ition Number Sched. A  |
| Exotic 107.05  Table 5 - Cost Information Instrument Execution Fees Modifications Mar Exotic 9.96 0  Table 6 - Likelihood of Execution Instrument Orders Received Trans. Executed Exotic 1 1  Table 9 - Timings  Instrument Mean Elapsed Acceptance & Executi Exotic 4  22 Oct 2020  Table 1 - Execution Venue  As Of Venue LEI 2020-10-22 Amiles United 213800C11JRHXHOSQC: Table 2 - Type of Financial Instrument  Financial Instrument Instrument  Exotic KC 375.00 USD lots Exotic Producer Accumulator KC 375.00 USD lots Producer Actional Transport  Instrument Time (T) Size Range Aver Producer Accumulator Instrument Time (T) Size Range Aver Producer Accumulator Instrument Tole (T) Size Range Aver Producer Accumulator Instrument Avg. Trans. Price Weighter Exotic 109.20 Producer Accumulator 106.92  Table 5 - Cost Information  Instrument Execution Fees Modification  Instrument Execution Fees Modification Instrument Execution Fees Modification Instrument Execution Fees Modification Instrument Execution Fees Modification Instrument Execution Fees Modification Instrument Execution Fees Modification Instrument Execution Fees Modification Instrument Execution Fees Modification Instrument Execution Fees Modification Instrument Execution Fees Modification Instrument Execution Fees Modification Instrument Execution Fees Modification Instrument Execution Fees Modification Instrument Instrument Instrument Instrument Execution Fees Modification Instrument Execution Fees Modification Instrument Instrum | to 107.05  tet Data 3rd Party Fees 0 0.00 h  Total Notional Value Cance 401,437.50  total Cancer 109 USD 105 USD | url ttp://www.amius.com of ttp://www.amius.co | Rebates Val m as   Rfq Received / Idedian Elapsed A  Rebates Val m as   Rfq Received / Idedian Elapsed A  Rebates Val m as   Rfq Received / Idedian Elapsed A  Rebates Val m as   Rebate | Modified Median Transact  1  Acceptance & Execution(s 630.0  r Outages Outage numb 0  nsaction Size Trading Syr 19.00 RFQ 76.00 RFQ 76.00 RFQ  receive Syr 19.20 19.20 19.20 19.20 19.21 19.20 19.25 19.25 19.26 19.27 19.28 19.29 19.28 19.29 19.29 19.29 19.29 19.29 19.29 19.29 19.29 19.29 19.20 1 | ber Outage A   | c Median Transar 0  psed Request & P  vg. Duration Sch 0  g Mode Trading P  Email Im                                | ed. Auction  Best Bid / Offer N/A N/A  | tion Number Sched. A   |
| Exotic 107.05  Table 5 - Cost Information Instrument Execution Fees Modifications Mar Exotic 9.96 0  Table 6 - Likelihood of Execution Instrument Orders Received Trans. Executed Exotic 1 1  Table 9 - Timings Instrument Mean Elapsed Acceptance & Executi Exotic 4  22 Oct 2020  Table 1 - Execution Venue  As Of Venue LEI 2020-10-22 Amius Limited 213800C1LJRHXHO5QC: Table 2 - Type of Financial Instrument  Financial Instrument Instrument Exotic KC 375.00 USD lots Producer Accumulator KC 375.00 USD lots Producer Accumulator KC 375.00 USD lots Table 3 - Price Information Instrument Time (T) Size Range Aver Producer Accumulator Exotic Table 4 - Price Information Instrument Avg. Trans. Price Weighted Exotic 109.20  Table 5 - Cost Information  Instrument Execution Fees Modification Exotic 55.75 Producer Accumulator I15.88  Table 6 - Likelihood of Execution Instrument Torders Received Trans. Execution Torders Received Trans. Execution Instrument Orders Received Trans. Execution Exotic 11   | et Data 3rd Party Fees 0 0.00 h  Total Notional Value Cance 401,437.50  In(s) Mean Elapsed Reque 20.00  Country of Authority M 9 United Kingdom  It Classification Currency USD ccumulator USD  ccumulator USD  age Executed Total Execute  Avg. Trans. Price Lowest 109.20 105.74  Is Market Data 3rd Party 0 0 0 0 9  ccuted Total Notional Value 1 3,112,200.00  | url ttp://www.amius.com of ttp://www.amius.co | Rebates Val n as   Rfq Received / Identifies  Execution Trail 15:36:55 16:56:50  hest Executed P 10 10  Reba   | Modified Median Transact  1  Acceptance & Execution(s 630.0)  r Outages 0  Untage numb 0  Dutage numb 0  Price 19.00 RFQ 76.00 RFQ 76.00 RFQ  Price 19.20 19.25  as per ex-post as per ex-post as per ex-post  | ber Outage A   | c Median Transac 0  psed Request & P  vg. Duration Sch 0  g Mode Trading P  Email Im                                | rovision(s) 1,710.00  ed. Auction Sched. Auct N/A N/A  Transaction Size all De 76.00   | tion Number Sched. £   |
| Exotic 107.05  | et Data 3rd Party Fees 0 0.00 h  Fotal Notional Value Cance 401,437.50  In(s) Mean Elapsed Reque 20.00  Country of Authority Mi 9 United Kingdom  at Classification Currency USD  Counulator USD  age Executed Total Execute 109.20 105.74  Avg. Trans. Price Lowest 109.20 0 0 9  Included Total Notional Value 1 3,112,200.0 3 2,140,987.5  Execution(s) Mean Elapse Execution(s) Mean Elapse Execution (s) Mean Elapse   | Url ttp://www.amius.com of ttp://www.amius.co | Rebates Val m as J Rfq Received /  Idedian Elapsed A  Identified  Execution Trai 15:36:55 16:56:50  hest Executed P 10 10 Rebates Val amius.com am | Modified Median Transact  1 Acceptance & Execution(s 630.0)  r Outages Outage numb 0  nsaction Size Trading Sy 19.00 RFQ 76.00 RFQ 76.00 RFQ 20 20 20 20 20 20 20 20 20 20 20 20 20  | ber Outage A  O  Trading N/A N/A  N/A  N/A  N/A  N/A  N/A  N/A   | c Median Transa  0  psed Request & P  yg. Duration Sch  0  g Mode Trading P  Email Im  Size exec Median 76.00 19.00 | intion Size all Designated 10.00  rovision(s) 1,710.00  ed. Auction Sched. Auction N/A N/A N/A  Transaction Size all Designated Desi | tion Number Sched. £   |
| Exotic   107.05  | et Data 3rd Party Fees 0 0.00 h  Total Notional Value Cance 401,437.50  In(s) Mean Elapsed Reque 20.00  Country of Authority MI 9 United Kingdom  Int Classification Currency USD Ccumulator USD  Inge Executed Total Execute 109.20 105.74  Ins. Market Data 3rd Party 0 0 0 0 0 9  Incetted Total Notional Value 1 3,112,200.0 3 2,140,987.51   | Url ttp://www.amius.con siled or Withdrawn 0 st & Provision(s) M 1,140.00  kt Segment Mkt Seg  ed Price Time of 106.65 109.20 104.85  Fees Url 0.00 http://www.a 56.25 http://www.a e Cancelled or With 0 0 d Request & Provision  | Rebates Val n as   Rfq Received / Idedian Elapsed A  Identifies  Execution Trai 15:36:55 16:56:50  hest Executed P 10 10 Rebates Val amilus.com amilus.com adrawn Rfq Rec 0 0 0  | Modified Median Transact  1 Acceptance & Execution(s 630.0)  r Outages Outage numb 0  nsaction Size Trading Sy 19.00 RFQ 76.00 RFQ 76.00 RFQ 20 20 20 20 20 20 20 20 20 20 20 20 20  | ber Outage A  O  Trading N/A  N/A  | c Median Transa  0  psed Request & P  yg. Duration Sch  0  g Mode Trading P  Email Im  Size exec Median 76.00 19.00 | covision(s) 1,710.00  ed. Auction Sched. Auct  latform Best Bid / Offer N/A N/A N/A  Transaction Size all De 76.00 19.00   | tion Number Sched. £   |

| 23 Oct 2020  |
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| Table 1 - Execution Venue  |
| As Of Venue LEI Country of Authority Mkt Segment Mkt Segment Identifier Outages Outage number Outage Avg. Duration Sched. Auction Number Sched. Auction Duration Fail. Transactions Fail. Transactions Fail. Transactions Number Fail. Transactions Value  |
| 2020-10-23 Amius Limited 213800C1LJRHXH05QC19 United Kingdom 0 0 0 0   |
| Table 2 - Type of Financial Instrument   |
| Financial Instrument   |
| Producer Accumulator KC 375.00 USD lots Producer Accumulator USD   |
| Table 3 - Price Information  |
| Instrument Time (T) Size Range Average Executed Total Executed Price Time of Execution Transaction Size Trading Mode Trading Platform Best Bid / Offer  Producer Accumulator 1 108.15 15:43:33 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 108.15 108.15 108.15 108.15   |
| Table 5 - Cost Information   |
| Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%)  |
| Producer Accumulator 4.98 0 0 0.00 http://wwww.amius.com as per ex-post  |
| Table 6 - Likelihood of Execution  Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exec Median Transaction Size all Designated Mkt. Makers  |
| Instrument Urders Received Irans. Executed Iotal Notional Value Cancelled or Withdrawn Kit Received / Modified Median Iransaction Size exec. Median Iransaction Size all Designated Mkt. Makers    Producer Accumulator   1   81,112.50   0   1   2.00   0   |
| Table 9 - Timings  |
| Instrument Mean Elapsed Acceptance & Execution(s) Mean Elapsed Request & Provision(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s)   |
| Producer Accumulator         120.00         360.00         180.00         540.00   |
|  |
| 03 Nov 2020  |
| Table 1 - Execution Venue  As Of Venue LEI Country of Authority Mkt Segment Mkt Segment Mkt Segment Identifier Outages Outage number Outage Avg. Duration Sched. Auction Number Sched. Auction Duration Fail. Transactions Fail. Transactions Number Fail. Transactions Value  |
| As Of Venue LEI Country of Authority Mkt Segment Identifier Outages Outage number Outage Avg. Duration Sched. Auction Number Sched. Auction Number Sched. Auction Duration Fail. Transactions Fail. Transactions Number Fail. Transactions Value  2020-11-03 Amius Limited 213800C1L)RHXHO5QC19 United Kingdom 0 0 0 0 0 0 0   |
| Table 2 - Type of Financial Instrument   |
| Financial Instrument   |
| Producer Accumulator KC 375.00 USD lots Producer Accumulator USD   |
| Table 3 - Price Information  |
| Instrument Time (T) Size Range Average Executed Total Executed Price Time of Execution Transaction Size Trading Mode Trading Platform Best Bid / Offer   |
| Producer Accumulator 1 105.00 16:08:28 12.00 RFQ N/A Email N/A   |
| Table 4 - Price Information  |
| Instrument Avg. Trans. Price Weighted Avg. Trans. Price Unwest Executed Price Highest Executed Price Producer Accumulator 105.00 105.00 105.00 105.00  |
| Table 5 - Cost Information   |
| Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%)  |
| Producer Accumulator 30.50 0 0 225.00 http://www.amius.com as per ex-post  |
| Table 6 - Likelihood of Execution  |
| Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Median Transaction Size exec Median Transaction Size all Designated Mkt. Makers  |
| Producer Accumulator 1 1 472,500.00 0 1 12.00 0  |
|  |
| Table 9 - Timings  |
| Table 9 - Timings  Instrument Mean Elapsed Acceptance & Execution(s) Mean Elapsed Request & Provision(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s)  |
| Table 9 - Timings  |
| Table 9 - Timings  Instrument Mean Elapsed Acceptance & Execution(s) Mean Elapsed Request & Provision(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s)  |
| Table 9 - Timings    Instrument  |
| Table 9 - Timings    Instrument  |
| Table 9 - Timings  Instrument Mean Elapsed Acceptance & Execution(s) Mean Elapsed Request & Provision(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s) Producer Accumulator 540.00 420.00 810.00 630.00     OS Nov 2020   |
| Table 9 - Timings  Instrument Mean Elapsed Acceptance & Execution(s) Mean Elapsed Request & Provision(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s) Producer Accumulator 540.00 420.00 810.00 630.00   OS Nov 2020  Table 1 - Execution Venue  As Of Venue LEI Country of Authority Mkt Segment Mkt Segment Identifier Outage Avg. Duration Sched. Auction Number Sched. Auction Duration Fail. Transactions Number Fail. Transactions Value 2020-11-05 Amius Limited 213800C11_RHXH05QC19 United Kingdom 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0  |
| Table 9 - Timings    Instrument  |
| Table 9 - Timings  Instrument Mean Elapsed Acceptance & Execution(s) Mean Elapsed Request & Provision(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s) Producer Accumulator 540.00 420.00 810.00 630.00   OS Nov 2020  Table 1 - Execution Venue  As Of Venue LEI Country of Authority Mkt Segment Mkt Segment Identifier Outage Avg. Duration Sched. Auction Number Sched. Auction Duration Fail. Transactions Number Fail. Transactions Value 2020-11-05 Amius Limited 213800C11_RHXH05QC19 United Kingdom 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0  |
| Table 9 - Timings    Instrument  |
| Table 9 - Timings  Instrument Mean Elapsed Acceptance & Execution(s) Mean Elapsed Request & Provision(s) Producer Accumulator S40.00 420.00 810.00 630.00    So vo 2020   Salue   Salu |
| Table 9 - Timings    Instrument   Mean Elapsed Acceptance & Execution(s)   Median Elapsed Request & Provision(s)   Median Elapsed Acceptance & Execution(s)   Median Elapsed Request & Provision(s)  |
| Table 9 - Timings    Instrument  |
| Table 9 - Timings    Instrument  |
| Table 9 - Timings  Instrument   Mean Elapsed Acceptance & Execution(s)   Mean Elapsed Request & Provision(s)   Median Elapsed Request & Provision(s)   |
| Table 9 - Timings  Instrument Mean Elapsed Acceptance & Execution(s) Mean Elapsed Request & Provision(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s)  |
| Table 9 - Timings  Instrument Mean Elapsed Acceptance & Execution(s) Mean Elapsed Request & Provision(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s)   810.00   |
| Table 1 - Type Information  Table 3 - Price Information  Table 4 - Price Information  Instrument Time (T) Size Range Average Executed Price Time of Execution Transaction Size Trading System Trading Mode Trading Platform Best Bid / Offer Producer Accumulator 107:30 107:30 106:35 108:90  Table 1 - Producer Accumulator 107:30 107:30 106:35 108:90  Table 3 - Price Information  Instrument Time (T) Size Range Average Executed Price Highest Executed Price Producer Accumulator 107:30 107:30 106:35 108:90  Table 1 - Standard Range Mode Trading System Trading Mode Trading Platform Best Bid / Offer Producer Accumulator 107:30 107:30 106:35 108:90  Table 1 - Standard Range Mode Trading System Trading Mode Trading Platform Best Bid / Offer Producer Accumulator 107:30 107:30 106:35 108:90  Table 3 - Price Information  Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price Producer Accumulator 107:30 107:30 106:35 108:90  Table 5 - Cost Information  Instrument Execution Fees Modifications Market Data 3rd Party Fees Uril Rebates Value of Costs (%)  Producer Accumulator 31:13 0 0 240:00 http://www.amius.com as per ex-pox  Table 6 - Lieuthood of Execution Fees Modifications Market Data 3rd Party Fees Uril Rebates Value of Costs (%)  Producer Accumulator 31:13 0 0 240:00 http://www.amius.com as per ex-pox  |
| Table 9 - Timings  Instrument   Mean Elapsed Acceptance & Execution(s)   Mean Elapsed Request & Provision(s)   Median Elapsed Request & Execution(s)   Median Elapsed Request & Provision(s)   |
| Instrument Producer Accumulator State of Financial Instrument Inst |
| Table 1 - Frice Information   Mean Elapsed Acceptance & Execution(s)   Mean Elapsed Request & Provision(s)   Median Elapsed Acceptance & Execution(s)   Median Elapsed Request & Provision(s)   Median Elaps   |

| 06 Nov 2020<br>Table 1 - Execution Venue   |  |   |   |   |   |                                |   |                                 |
|--|--|---|---|---|---|--------------------------------|---|---------------------------------|
| Table 1 - Execution Venue  |  |   |   |   |   |                                |   |                                 |
|  |  |   |   |   |   |                                |   |                                 |
| As Of Venue LE   |  | Mkt Segment Identifier  |   |   | Auction Sched. Auction Numl   | er Sched. Auction Duration Fai |   | nber Fail. Transactions V       |
| 2020-11-06 Amius Limited 213800C1LJR   | AXHOSQC19 United Kingdom   |   | 0 0   | 0   |   |                                | 0   | U                               |
| Table 2 - Type of Financial Instrument Financial Instrument  | Instrument Classification Currency   |   |   |   |   |                                |   |                                 |
| Producer Accumulator KC 375.00 USD lots  |  |   |   |   |   |                                |   |                                 |
| Table 3 - Price Information  |  |   |   |   |   |                                |   |                                 |
| Instrument Time (T) Size Ra  | nge Average Executed Total Execu   | ated Price Time of Execution Tran   | saction Size Trading System   | Trading Mode Trading Plat   | form Best Bid / Offer   |                                |   |                                 |
| Producer Accumulator   | 1  | 109.55 14:13:59   | 2.00 RFQ  | N/A Email   | N/A   |                                |   |                                 |
| Table 4 - Price Information  |  |   |   |   |   |                                |   |                                 |
|  |  | t Executed Price Highest Executed Pr  |   |   |   |                                |   |                                 |
| Producer Accumulator 109.55  | 109.55   | 109.55 109  | 0.55  |   |   |                                |   |                                 |
| Table 5 - Cost Information  Instrument Execution Fees M  | Modifications Market Data 3rd Part   | ty Fees Url Rebat   | tes Value of Costs (%)  |   |   |                                |   |                                 |
| Producer Accumulator 4.93  | 0 0  | 0.00 http://www.amius.com   | as per ex-post  |   |   |                                |   |                                 |
| Table 6 - Likelihood of Execution  |  |   |   |   |   |                                |   |                                 |
| Instrument Orders Received   |  | ue Cancelled or Withdrawn Rfq Reco  | eived / Modified Median Tran  | saction Size exec Median T  |   | lkt. Makers                    |   |                                 |
| Producer Accumulator 1   | 1 82,162.  | .50 0   | 1   | 2.00  | 2.00  | 0                              |   |                                 |
| Table 9 - Timings  |  |   |   |   |   |                                |   |                                 |
| Instrument Mean Elapsed Acc Producer Accumulator   | eptance & Execution(s) Mean Elaps<br>120.00  | sed Request & Provision(s) Median El  |   | n(s) Median Elapsed Reques<br>0.00  | t & Provision(s)<br>810.00  |                                |   |                                 |
|  | 120.00   | 340.00  | 100   |   | 010.00  |                                |   |                                 |
| 09 Nov 2020  |  |   |   |   |   |                                |   |                                 |
| Table 1 - Execution Venue  |  |   |   |   |   |                                |   |                                 |
| As Of Venue LE   |  | Mkt Segment Identifier  |   |   | Auction Sched. Auction Numl   | er Sched. Auction Duration Fai |   | nber Fail. Transactions Va      |
| 2020-11-09 Amius Limited 213800C1LJR   | AXHUSQC19 United Kingdom   |   | 0 0   | 0   |   |                                | 0   | U                               |
| Table 2 - Type of Financial Instrument Financial Instrument  | Instrument Classification Currence   |   |   |   |   |                                |   |                                 |
| Consumer Accumulator KC 375.00 USD lots  |  |   |   |   |   |                                |   |                                 |
| Producer Accumulator KC 375.00 USD lots  |  |   |   |   |   |                                |   |                                 |
| Table 3 - Price Information  |  |   |   |   |   |                                |   |                                 |
|  | ange Average Executed Total Exec   | cuted Price Time of Execution Tra   |   |   |   |                                |   |                                 |
| Producer Accumulator Consumer Accumulator  | 1  | 111.10 13:33:05<br>111.30 16:03:15  | 2.00 RFQ<br>104.00 RFQ  | N/A Im<br>N/A Email   | N/A<br>N/A  |                                |   |                                 |
| Table 4 - Price Information  | 11   | 111.30 16:03:15   | 104.00 KFQ  | IV/A CITIAII  | N/A   |                                |   |                                 |
|  | Weighted Avg Trans Price Lowe  | est Executed Price Highest Executed I   | Price   |   |   |                                |   |                                 |
| Consumer Accumulator 111.30  |  |   | 1.30  |   |   |                                |   |                                 |
| Producer Accumulator 111.10  | 111.10   | 111.10 11   | 1.10  |   |   |                                |   |                                 |
| Table 5 - Cost Information   |  |   |   |   |   |                                |   |                                 |
|  | Modifications Market Data 3rd Par  |   | ates Value of Costs (%)   |   |   |                                |   |                                 |
| Consumer Accumulator 217.98<br>Producer Accumulator 5.08   | 0 0  | 0.00 http://wwww.amius.com<br>0.00 http://wwww.amius.com  | as per ex-post<br>as per ex-post  |   |   |                                |   |                                 |
|  |  | 0.00 http://www.amasicom  | as per ex post  |   |   |                                |   |                                 |
|  |  |   |   |   |   |                                |   |                                 |
| Table 6 - Likelihood of Execution  |  | alue Cancelled or Withdrawn Rfq Re  | ceived / Modified Median Tra  | nsaction Size exec Median   | ransaction Size all Designated  | Mkt. Makers                    |   |                                 |
| Table 6 - Likelihood of Execution  Instrument Orders Received  Consumer Accumulator 1  | Trans. Executed Total Notional Va  |   | ceived / Modified Median Tra  | 104.00  | 104.00  | Mkt. Makers<br>0               |   |                                 |
| Instrument         Orders Received           Consumer Accumulator         1           Producer Accumulator         1   | Trans. Executed Total Notional Va  | 0.00  | ceived / Modified Median Tra  |   |   |                                |   |                                 |
| Table 6 - Likelihood of Execution           Instrument         Orders Received           Consumer Accumulator Producer Accumulator 1         1           Table 9 - Timings         1   | Trans. Executed Total Notional Va  | 0.00 0<br>5.00 0  | 1   | 104.00<br>2.00  | 104.00<br>2.00  |                                |   |                                 |
| Table 6 - Likelihood of Execution   Instrument   | Trans. Executed   Total Notional Va  | 0.00 0<br>5.00 0<br>osed Request & Provision(s) Median I  | 1<br>1<br>Elapsed Acceptance & Execution  | 104.00<br>2.00<br>on(s) Median Elapsed Reque  | 104.00<br>2.00  |                                |   |                                 |
| Table 6 - Likelihood of Execution           Instrument         Orders Received           Consumer Accumulator Producer Accumulator 1         1           Froducer Accumulator 1         1           Table 9 - Timings         1  | Trans. Executed Total Notional Va  | 0.00 0<br>5.00 0  | 1 1 Elapsed Acceptance & Execution 2,43   | 104.00<br>2.00  | 104.00<br>2.00  |                                |   |                                 |
| Table 6 - Likelihood of Execution  Instrument Orders Received Consumer Accumulator 1 Table 9 - Timings  Instrument Mean Elapsed Ac Consumer Accumulator  | Trans. Executed Total Notional Va 4,340,700 1 83,325  ceptance & Execution(s) Mean Elap 1,620.00   | 0.00 0<br>5.00 0<br>0<br>0<br>0<br>0<br>0<br>0<br>Median I<br>1,620.00  | 1 1 Elapsed Acceptance & Execution 2,43   | 104.00<br>2.00<br>2.00<br>2.00<br>2.00<br>2.00  | 104.00<br>2.00<br>sst & Provision(s)<br>2,430.00  |                                |   |                                 |
| Table 6 - Likelihood of Execution  Instrument Orders Received Consumer Accumulator 1  Table 9 - Timings  Instrument Mean Elapsed Ac Consumer Accumulator Producer Accumulator  | Trans. Executed Total Notional Va 4,340,700 1 83,325  ceptance & Execution(s) Mean Elap 1,620.00   | 0.00 0<br>5.00 0<br>0<br>0<br>0<br>0<br>0<br>0<br>Median I<br>1,620.00  | 1 1 Elapsed Acceptance & Execution 2,43   | 104.00<br>2.00<br>2.00<br>2.00<br>2.00<br>2.00  | 104.00<br>2.00<br>sst & Provision(s)<br>2,430.00  |                                |   |                                 |
| Fable 6 - Likelihood of Execution  Instrument Orders Received Consumer Accumulator 1  Fable 9 - Timings Instrument Mean Elapsed Ac Consumer Accumulator Producer Accumulator Producer Accumulator  11 Nov 2020 Fable 1 - Execution Venue   | Trans. Executed Total Notional Va. 4,340,700 1 83,325  cceptance & Execution(s) Mean Elap 1,620.00 360.00  | 0.00 0<br>5.00 0<br>0<br>osed Request & Provision(s) Median I<br>1,620.00<br>180.00   | 1<br>1<br>Elapsed Acceptance & Execution 2,4:<br>5:   | 104.00<br>2.00<br>2.00<br>2.00<br>2.00<br>30.00<br>40.00  | 104.00<br>2.00<br>2.00<br>ust & Provision(s)<br>2,430.00<br>270.00  | 0                              |   |                                 |
| Table 6 - Likelihood of Execution  Instrument Consumer Accumulator Instrument Consumer Accumulator Consumer Accumu | Trans. Executed Total Notional Va  1   | 0.00 0<br>5.00 0<br>0<br>0<br>0<br>0<br>0<br>0<br>Median I<br>1,620.00  | 1<br>1<br>Elapsed Acceptance & Execution 2,4:<br>5:   | 104.00 2.00 2.00 2.00 2.00 2.00 2.00 2.00   | 104.00<br>2.00<br>2.00<br>ust & Provision(s)<br>2,430.00<br>270.00  | 0                              | I. Transactions Fail. Transactions Nu       | nber Fail. Transactions Va      |
| Table 6 - Likelihood of Execution  Instrument Orders Received Consumer Accumulator 1  Table 9 - Timings  Instrument Mean Elapsed Ac Consumer Accumulator Producer Accumulator  11 Nov 2020  Table 1 - Execution Venue As Of Venue LE 2020-11-11 Amius Limited 213800C1LJR  | Trans. Executed Total Notional Va  1   | 0.00 0<br>5.00 0<br>0<br>osed Request & Provision(s) Median I<br>1,620.00<br>180.00   | 1<br>1<br>Elapsed Acceptance & Execution 2,4:<br>5:   | 104.00<br>2.00<br>2.00<br>2.00<br>2.00<br>30.00<br>40.00  | 104.00<br>2.00<br>2.00<br>ust & Provision(s)<br>2,430.00<br>270.00  | 0                              | I. Transactions Fail. Transactions Nu       | nber Fail. Transactions Va<br>0 |
| Table 6 - Likelihood of Execution  Instrument Orders Received Consumer Accumulator 1 Table 9 - Timings  Instrument Mean Elapsed Ac Consumer Accumulator Producer Accumulator Producer Accumulator Instrument Mean Elapsed Ac Consumer Accumulator Producer Accumulator In Nov 2020 Table 1 - Execution Venue As Of Venue LE E2020-11-11 Amius Limited 213800/CLLR Table 2 - Type of Financial Instrument   | Trans. Executed Total Notional Va. 1 4,340,706 1 83,325  ceptance & Execution(s) Mean Elap 1,620.00 360.00  CEL Country of Authority National Value of Authority National  | 0.00 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0  | 1<br>1<br>Elapsed Acceptance & Execution 2,4:<br>5:   | 104.00 2.00 2.00 2.00 2.00 2.00 2.00 2.00   | 104.00<br>2.00<br>2.00<br>ust & Provision(s)<br>2,430.00<br>270.00  | 0                              | I. Transactions Fail. Transactions Nur      | nber Fail. Transactions Va      |
| able 6 - Likelihood of Execution  Instrument Orders Received Commer Accumulator 1  able 9 - Timings Instrument Mean Elapsed Acconsumer Accumulator Producer Accumulator  1 Nov 2020 able 1 - Execution Venue As 0f Venue LE 2020-11-11 Amius Limited 213800C1LIR able 2 - Type of Financial Instrument Financial Instrument  | Trans. Executed Total Notional Va  1   | 0.00 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0  | 1<br>1<br>Elapsed Acceptance & Execution 2,4:<br>5:   | 104.00 2.00 2.00 2.00 2.00 2.00 2.00 2.00   | 104.00<br>2.00<br>2.00<br>ust & Provision(s)<br>2,430.00<br>270.00  | 0                              | I. Transactions Fail. Transactions Nur<br>0 | nber Fail. Transactions Va<br>0 |
| able 6 - Likelihood of Execution  Instrument Orders Received Consumer Accumulator 1  Table 9 - Timings Instrument Mean Elapsed Ac Consumer Accumulator Producer Accumulator  Instrument Mean Elapsed Ac Consumer Accumulator Producer Accumulator  I Nov 2020 Table 1 - Execution Venue  As Of Venue LE 2020-11-11 Amiss Limited 213800/CLIR Table 2 - Type of Financial Instrument Financial Instrument Exotic KC 375.00 USD lots Producer Accumulator KC 375.00 USD lots   | 1  | 0.00 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0  | 1<br>1<br>Elapsed Acceptance & Execution 2,4:<br>5:   | 104.00 2.00 2.00 2.00 2.00 2.00 2.00 2.00   | 104.00<br>2.00<br>2.00<br>ust & Provision(s)<br>2,430.00<br>270.00  | 0                              | I. Transactions Fall. Transactions Nu       | nber Fail. Transactions Va<br>0 |
| Table 6 - Likelihood of Execution  Instrument Orders Received Consumer Accumulator 1  Table 9 - Timings  Instrument Mean Elapsed Accomment Accumulator Producer Accumulator Producer Accumulator  11 Nov 2020  Table 1 - Execution Venue LE 2020-11-11 Amius Limited 213800C1LJR Table 2 - Type of Financial Instrument Financial Instrument Exotic KC 375.00 USD lots Troducer Accumulator C375.00 USD lots Table 3 - Price Information   | Trans. Executed   Total Notional Variation   1   | 0.00 0 5.00 0 0 seed Request & Provision(s) Median I 1,620.00 180.00  Mkt Segment Mkt Segment Identifier  | Elapsed Acceptance & Execution 2,4: 5: 5: 5: 5: 5: 5: 5: 5: 5: 5: 5: 5: 5:  | 104.00 2.00 2.00  on(s) Median Elapsed Requi 30.00 40.00  Outage Avg. Duration Sched                            | 104.00<br>2.00<br>sst & Provision(s)<br>2,430.00<br>270.00  | 0                              | I. Transactions Fail. Transactions Nu       | nber Fail. Transactions Va<br>0 |
| Table 6 - Likelihood of Execution  Instrument Orders Received Consumer Accumulator 1 Producer Accumulator 1 Instrument Mean Elapsed Ac Consumer Accumulator Producer Accumulator 1 Instrument Mean Elapsed Ac Consumer Accumulator 1 Instrument 1 Nov 2020 Table 1 - Execution Venue As of Venue 2020-11-11 Amius Limited 213800C1LJR Table 2 - Type of Financial Instrument Financial Instrument Exotic KC 375.00 USD lots Table 3 - Price Information Instrument Time (T) Size Ra  | Trans. Executed Total Notional Value 1 4,340,700 1 83,325  Exceptance & Execution(s) Mean Elap 1,620.00 360.00  EL Country of Authority Nathority  | osed Request & Provision(s) Median I 1,620.00 180.00  Mkt Segment Mkt Segment Identifier  | Elapsed Acceptance & Execution 2,4: 52  Outages Outage number O 0 0 0   | 104.00 2.00  2.00  Don(s) Median Elapsed Requision   30.00  Dutage Avg. Duration   0  Trading Mode Trading Plat | 104.00 2.00  st & Provision(s) 2,430.00 270.00  Auction Sched. Auction Numl   | 0                              | I. Transactions Fail. Transactions Nu       | nber Fail. Transactions Va      |
| Table 6 - Likelihood of Execution  Instrument Orders Received Consumer Accumulator 1  Table 9 - Timings Instrument Mean Elapsed Ac Consumer Accumulator Producer Accumulator Producer Accumulator Producer Accumulator  In Nov 2020 Table 1 - Execution Venue As Of Venue LE 2020-11-11 Amius Limited 213800/CLLR Table 2 - Type of Financial Instrument Financial Instrument Exotic KC 375.00 USD lots Producer Accumulator KC 375.00 USD lots Table 3 - Price Information Instrument Time (T) Size Ra Producer Accumulator   | Trans. Executed   Total Notional Variation   1   | 0.00 0 5.00 0 0 seed Request & Provision(s) Median I 1,620.00 180.00  Mkt Segment Mkt Segment Identifier  | Elapsed Acceptance & Execution 2,4: 5: 5: 5: 5: 5: 5: 5: 5: 5: 5: 5: 5: 5:  | 104.00 2.00 2.00  on(s) Median Elapsed Requi 30.00 40.00  Outage Avg. Duration Sched                            | 104.00<br>2.00<br>sst & Provision(s)<br>2,430.00<br>270.00  | 0                              | I. Transactions Fail. Transactions Nur<br>0 | nber Fail. Transactions Va<br>0 |
| Table 6 - Likelihood of Execution  Instrument Orders Received Consumer Accumulator 1 Producer Accumulator 1 Instrument Consumer Accumulator Consumer Accumulator 1 Instrument Li Nov 2020 Consumer Accumulator Li Nov 2020 Consumer Accumulator Consumer Accumulator Consumer Accumulator Financial Instrument Financial Instrument Financial Instrument Fooducer Accumulator KC 375.00 USD lots Consumer Consu | Trans. Executed Total Notional Value 1 4,340,700 1 83,325  Exceptance & Execution(s) Mean Elap 1,620.00 360.00  EL Country of Authority Nathority  | 0.00 0 5.00 0 0 seed Request & Provision(s) Median I 1,620.00 180.00  Mkt Segment Mkt Segment Identifier  Ated Price Time of Execution Tran 112.00 13:33:19 | Elapsed Acceptance & Execution 2,4: 5:  Outages Outage number 0 0 0  saction Size Trading System 2.00 RFQ   | 104.00 2.00 2.00  on(s) Median Elapsed Requision Sched 0  Trading Mode Trading Plat N/A Im                      | 104.00 2.00  st & Provision(s) 2,430.00 270.00  Auction Sched. Auction Numi   | 0                              | I. Transactions Fail. Transactions Nu       | nber Fail. Transactions Va<br>0 |
| Table 6 - Likelihood of Execution  Instrument Orders Received Consumer Accumulator 1 Producer Accumulator 1 Instrument Mean Elapsed Ac Consumer Accumulator Producer Accumulator 1 Instrument Mean Elapsed Ac Consumer Accumulator Producer Accumulator  1 Nov 2020 Pable 1 - Execution Venue As of Venue E2020-11-11 Amius Limited 213800C1LJR Financial Instrument Financial Instrument Exotic KC 375.00 USD lots Table 3 - Price Information Instrument Time (T) Size Ra Producer Accumulator Exotic Table 4 - Price Information  | Trans. Executed Total Notional Value 1 4,340,700 1 83,325  | 0.00 0 5.00 0 0 seed Request & Provision(s) Median I 1,620.00 180.00  Mkt Segment Mkt Segment Identifier  Ated Price Time of Execution Tran 112.00 13:33:19 | Dutages Outage number O  Outages Trading System  2.00 RFQ  10.00 RFQ  | 104.00 2.00 2.00  on(s) Median Elapsed Requision Sched 0  Trading Mode Trading Plat N/A Im                      | 104.00 2.00  st & Provision(s) 2,430.00 270.00  Auction Sched. Auction Numi   | 0                              | I. Transactions Fall. Transactions Nu       | nber Fail. Transactions Va<br>0 |
| able 6 - Likelihood of Execution  Instrument Orders Received Consumer Accumulator 1 Producer Accumulator 1 Instrument Mean Elapsed Ac Consumer Accumulator  1 Nov 2020 able 1 - Execution Venue As Of Venue LE 2020-11-11 Amius Limited 213800C1L3R able 2 - Type of Financial Instrument Financial Instrument Exotic KC 375.00 USD lots Producer Accumulator KC 375.00 USD lots able 3 - Price Information Instrument Time (T) Size Ra Producer Accumulator Exotic Accumulator Received Accumulator Receive | Trans. Executed Total Notional Value 1 4,340,700 1 83,325  Exceptance & Execution(s) Mean Elap 1,620.00 360.00  EL Country of Authority 8  HXHXHOSQC19 United Kingdom  Instrument Classification Currency Exotic USD Producer Accumulator USD USD Inge Average Executed Total Execution 1 1  Weighted Avg. Trans. Price Lowes 112.40   | 0.00 0 5.00 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0   | Dutages Outage number O  Outages Outage number O  O RFQ  10.00 RFQ  | 104.00 2.00 2.00  on(s) Median Elapsed Requision Sched 0  Trading Mode Trading Plat N/A Im                      | 104.00 2.00  st & Provision(s) 2,430.00 270.00  Auction Sched. Auction Numi   | 0                              | I. Transactions Fail. Transactions Nu       | nber Fail. Transactions Va      |
| able 6 - Likelihood of Execution  Instrument Orders Received Consumer Accumulator 1 Producer Accumulator 1  Instrument Mean Elapsed Ac Consumer Accumulator Producer Accumulator  Instrument Mean Elapsed Ac Consumer Accumulator Producer Accumulator  I Nov 2020 able 1 - Execution Venue As of Venue LE 2020-11-11 Amius Limited 213800C1LIR able 2 - Type of Financial Instrument Financial Instrument Exotic KC 375.00 USD lots able 3 - Price Information Instrument Time (T) Size Ra Producer Accumulator Exotic Information Instrument Avg. Trans. Price Exotic Avg. Trans. Price Exotic 112.40 Producer Accumulator Levil Information Instrument Avg. Trans. Price Exotic 112.40 Producer Accumulator 112.79  | Trans. Executed Total Notional Value 1 4,340,700 1 83,325  ceptance & Execution(s) Mean Elap 1,620.00 360.00  CEL Country of Authority MATCH 1,620.00 1 1,620.00  Instrument Classification Currency USD United Kingdom  Instrument Classification Currency USD  | 0.00 0 5.00 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0   | Elapsed Acceptance & Execution 2,4: 5:  Outages Outage number O 0 0  saction Size Trading System 2.00 RFQ 10.00 RFQ   | 104.00 2.00 2.00  on(s) Median Elapsed Requision Sched 0  Trading Mode Trading Plat N/A Im                      | 104.00 2.00  st & Provision(s) 2,430.00 270.00  Auction Sched. Auction Numi   | 0                              | I. Transactions Fail. Transactions Nur      | nber Fail. Transactions Va<br>0 |
| Table 6 - Likelihood of Execution  Instrument Orders Received Consumer Accumulator 1 Table 9 - Timings Instrument Mean Elapsed Ac Consumer Accumulator Producer Accumulator Consumer Accumulator Producer Accumulator Producer Accumulator Consumer Accumulator Producer Accumulator  Instrument Mean Elapsed Ac Consumer Accumulator Consumer Accumulator Consumer Accumulator Instrument Financial Instrument Exotic KC 375.00 USD lots Table 3 - Price Information Instrument Time (T) Size Ra Producer Accumulator Exotic Instrument Avg. Trans. Price Exotic 112.40 Producer Accumulator Consumer Consu | Trans. Executed Total Notional Value 1 4,340,700 1 83,325  cceptance & Execution(s) Mean Elap 1,620.00 360.00  CEL Country of Authority Mean Elap 1,620.00 USD United Kingdom  Instrument Classification Currency USD  | 0.00   0   0   0   0   0   0   0   0  | Dutages Outage number O  Outages Trading System 2.00 RFQ 10.00 RFQ  ice 4.40 3.35   | 104.00 2.00 2.00  on(s) Median Elapsed Requision Sched 0  Trading Mode Trading Plat N/A Im                      | 104.00 2.00  st & Provision(s) 2,430.00 270.00  Auction Sched. Auction Numi   | 0                              | I. Transactions Fail. Transactions Nur<br>0 | nber Fail. Transactions Va<br>0 |
| Table 6 - Likelihood of Execution  Instrument Orders Received Consumer Accumulator Instrument Orders Received Instrument Orders Received Instrument Orders Received Instrument Orders Received | Trans. Executed Total Notional Value 1 4,340,700 1 83,325  Comptance & Execution(s) Mean Elap 1,620.00 360.00  Comptance & Execution(s) Mean Elap 1,620.00 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1   | 0.00   0   0   0   0   0   0   0   0  | Dutages Outage number O  Outages Outage number O  O RFQ  10.00 RFQ  10.00 RFQ   | 104.00 2.00 2.00  on(s) Median Elapsed Requision Sched 0  Trading Mode Trading Plat N/A Im                      | 104.00 2.00  st & Provision(s) 2,430.00 270.00  Auction Sched. Auction Numi   | 0                              | I. Transactions Fail. Transactions Nu       | nber Fail. Transactions Va      |
| Table 6 - Likelihood of Execution  Instrument Orders Received Consumer Accumulator 1  Table 9 - Timings Instrument Mean Elapsed Ac Consumer Accumulator Producer Accumulator Producer Accumulator Producer Accumulator Producer Accumulator  11 Nov 2020 Table 1 - Execution Venue As Of Venue LE 2020-11-11 Amius Limited 213800/CLLR Table 2 - Type of Financial Instrument Financial Instrument Exotic KC 375.00 USD lots Producer Accumulator KC 375.00 USD lots Table 3 - Price Information Instrument Time (T) Size Ra Producer Accumulator Exotic  Instrument Avg. Trans. Price Exotic 112.40 Producer Accumulator Instrument Avg. Trans. Price Exotic 112.79 Table 5 - Cost Information  | Trans. Executed Total Notional Value 1 4,340,700 1 83,325    Comparison of Authority of Authorit | 0.00   0   0   0   0   0   0   0   0  | Dutages Outage number O  Outages Trading System 2.00 RFQ 10.00 RFQ  ice 4.40 3.35   | 104.00 2.00 2.00  on(s) Median Elapsed Requision Sched 0  Trading Mode Trading Plat N/A Im                      | 104.00 2.00  st & Provision(s) 2,430.00 270.00  Auction Sched. Auction Numi   | 0                              | I. Transactions Fail. Transactions Nu       | nber Fail. Transactions Va      |
| Table 9 - Likelihood of Execution  Instrument Consumer Accumulator Instrument Consumer Accumulator Instrument As of Venue As Of Venue Instrument As of Venue Instrument Instrume | Trans. Executed Total Notional Value 1 4,340,700 1 83,325    Comparison of Authority of Authorit | 0.00   0   0   0   0   0   0   0   0  | Dutages Outage number O  Outages Outage number O  O O O  saction Size Trading System 2.00 RFQ 10.00 RFQ 10.00 RFQ idea 3.35   | 104.00 2.00 2.00  on(s) Median Elapsed Requision Sched 0  Trading Mode Trading Plat N/A Im                      | 104.00 2.00  st & Provision(s) 2,430.00 270.00  Auction Sched. Auction Numi   | 0                              | I. Transactions Fail. Transactions Nur      | nber Fail. Transactions Va      |
| Table 6 - Likelihood of Execution  Instrument Orders Received Consumer Accumulator  1 Table 9 - Timings Instrument Mean Elapsed Ac Consumer Accumulator  11 Nov 2020 Table 1 - Execution Venue  As Of Venue LE 2020-11-11 Amius Limited 213800C1L)R Table 2 - Type of Financial Instrument Financial Instrument Exotic KC 375.00 USD lots Producer Accumulator KC 375.00 USD lots Table 3 - Price Information Instrument Time (T) Size Ra Producer Accumulator Exotic Table 4 - Price Information Instrument Avg. Trans. Price Exotic 112.40 Producer Accumulator Exotic 112.79 Table 5 - Cost Information Instrument Avg. Trans. Price Exotic 112.79 Instrument Execution Fees Na Exotic 12.31 Producer Accumulator Instrument Secution Fees Na Exotic 12.31 Producer Accumulator 39.20 Table 6 - Likelihood of Execution   | Trans. Executed Total Notional Value 1 4,340,700 1 83,325  Comptance & Execution(s) Mean Elap 1,620.00 360.00  EL Country of Authority Natherity of Authority Natherity Natherit | 0.00   0   0   0   0   0   0   0   0  | Dutages Outage number O  Outages Outage number O  O O  Saction Size Trading System 2.00 RFQ 10.00 RFQ  L40 3.35  Les Value of Costs (%) as per ex-post as per ex-post   | 104.00 2.00 2.00 2.00 2.00 2.00 2.00 2.00   | 104.00 2.00  st & Provision(s) 2,430.00 270.00  Auction Sched. Auction Numl  form Best Bid / Offer N/A N/A                                      | or Sched. Auction Duration Fai | J. Transactions Fail. Transactions Nu<br>0  | nber Fail. Transactions Va<br>0 |
| Table 6 - Likelihood of Execution  Instrument Orders Received Consumer Accumulator Instrument Orders Received Instrument Instrument As Of Venue As Of Venue As Of Venue E2020-11-11 Amius Limited 213800C1LR Table 1 - Execution Venue As Of Venue I2020-11-11 Amius Limited 213800C1LR Table 2 - Type of Financial Instrument Financial Instrument Financial Instrument Financial Instrument Exotic Captalor Instrument Exotic 112.40 Producer Accumulator Exotic Instrument Instrument Exotic Instrument Inst | Trans. Executed Total Notional Val  1 4,340,706 1 83,325  Comptance & Execution(s) Mean Elap 1,620.00 360.00  Country of Authority Mean Elap 1,620.00  Country of Authority M | 0.00   0   0   0   0   0   0   0   0  | Dutages Outage number O  Outages Outage number O  O O  Saction Size Trading System 2.00 RFQ 10.00 RFQ  L40 3.35  Les Value of Costs (%) as per ex-post as per ex-post   | 104.00 2.00  2.00  on(s) Median Elapsed Requision Size exec Median Ti   | 104.00 2.00  st & Provision(s) 2,430.00 270.00  Auction Sched. Auction Numi  form Best Bid / Offer N/A N/A  N/A  Designated 10.00               | er Sched. Auction Duration Fai | I. Transactions Fall. Transactions Nur      | nber Fail. Transactions Va      |
| Table 6 - Likelihood of Execution  Instrument Orders Received Consumer Accumulator 1 Producer Accumulator 1 Instrument Mean Elapsed Ac Consumer Accumulator Producer Accumulator  LI Nov 2020 Table 1 - Execution Venue As Of Venue LE 2020-11-11 Amius Limited 213800C1LJR Table 2 - Type of Financial Instrument Financial Instrument Exotic KC 375.00 USD lots Producer Accumulator KC 375.00 USD lots Producer Accumulator  Instrument Time (T) Size Ra Producer Accumulator Exotic Table 4 - Price Information Instrument Avg. Trans. Price Exotic Table 4 - Price Information Instrument Exotic Information Instrument Avg. Trans. Price Exotic 112.40 Producer Accumulator Exotic 12.31 Producer Accumulator Secution Fees Exotic 12.31 Producer Accumulator 39.20 Table 6 - Likelihood of Execution Instrument Orders Received Exotic 12.31 Producer Accumulator 100 Orders Received   | Trans. Executed Total Notional Val  1 4,340,700 1 83,325  ceptance & Execution(s) Mean Elap 1,620.00 360.00  CEL Country of Authority Mean Elap 1,620.00  Trans. Executed Total Execution Country of Authority Mean Elap 1,620.00  Trans. Executed Total Execution 1 1  Weighted Avg. Trans. Price Lowes 112,40 112.53   | 0.00   0   0   0   0   0   0   0   0  | Dutages Outage number O  Outages Outage number O  O O O  saction Size Trading System 2.00 RFQ 10.00 RFQ 10.00 RFQ ide 4.40 3.35 as per ex-post as per ex-post as per ex-post  | 104.00 2.00 2.00 2.00 2.00 2.00 2.00 2.00   | 104.00 2.00  sist & Provision(s) 2,430.00 270.00  Auction Sched. Auction Numl  form Best Bid / Offer N/A N/A N/A  N/A  N/A  Designated          | er Sched. Auction Duration Fai | I. Transactions Fail. Transactions Nu       | nber Fail. Transactions Va      |
| Table 6 - Likelihood of Execution  Instrument Orders Received Consumer Accumulator 1 Producer Accumulator 1 Irable 9 - Timings  Instrument Mean Elapsed Ac Consumer Accumulator Producer Accumulator Producer Accumulator  LI Nov 2020 Table 1 - Execution Venue As Of Venue LE 2020-11-11 Amius Limited 213800C1LJR Table 2 - Type of Financial Instrument Financial Instrument Exotic KC 375.00 USD lots Producer Accumulator KC 375.00 USD lots Producer Accumulator Instrument Time (T) Size Ra Producer Accumulator Exotic 112.40 Producer Accumulator Exotic 112.79 Table 5 - Cost Information Instrument Avg. Trans. Price Exotic 112.40 Producer Accumulator Exotic 12.31 Instrument Execution Fees Mean Company Compa | Trans. Executed Total Notional Val  1 4,340,700 1 853,325  Cocptance & Execution(s) Mean Elap 1,620.00 360.00  Comment Classification Currency Exotic USD Producer Accumulator USD  Instrument Classification Currency Exotic USD Producer Accumulator USD  Instrument Classification Currency 1 1 12,40 112.53  Indiffications Market Data 3rd Part 0 0 0 0 0 0  Trans. Executed Total Notional Val 1 421,500. 4 1,012,800.   | 0.00   0   0   0   0   0   0   0   0  | Dutages Outage number O  Outages Outage number O  O O O  saction Size Trading System 2.00 RFQ 10.00 RFQ 10.00 RFQ idea 4.40 3.35 as per ex-post                                       | 104.00 2.00 2.00 2.00 2.00 2.00 2.00 2.00   | 104.00 2.00  sist & Provision(s) 2,430.00 270.00  Auction Sched. Auction Numl  form Best Bid / Offer N/A N/A N/A  ansaction Size all 10.00 6.50 | er Sched. Auction Duration Fai | I. Transactions Fail. Transactions Nur      | nber Fail. Transactions Va      |
| Table 6 - Likelihood of Execution  Instrument Orders Received Consumer Accumulator 1 Producer Accumulator 1 Irable 9 - Timings  Instrument Mean Elapsed Ac Consumer Accumulator Producer Accumulator Producer Accumulator  LI Nov 2020 Table 1 - Execution Venue As Of Venue LE 2020-11-11 Amius Limited 213800C1LJR Table 2 - Type of Financial Instrument Financial Instrument Exotic KC 375.00 USD lots Producer Accumulator KC 375.00 USD lots Producer Accumulator Instrument Time (T) Size Ra Producer Accumulator Exotic 112.40 Producer Accumulator Exotic 112.79 Table 5 - Cost Information Instrument Avg. Trans. Price Exotic 112.40 Producer Accumulator Exotic 12.31 Instrument Execution Fees Mean Company Compa | Trans. Executed Total Notional Val  1 4,340,700 1 853,325  Cocptance & Execution(s) Mean Elap 1,620.00 360.00  Comment Classification Currency Exotic USD Producer Accumulator USD  Instrument Classification Currency Exotic USD Producer Accumulator USD  Instrument Classification Currency 1 1 12,40 112.53  Indiffications Market Data 3rd Part 0 0 0 0 0 0  Trans. Executed Total Notional Val 1 421,500. 4 1,012,800.   | 0.00   0   0   0   0   0   0   0   0  | Dutages Outage number O  Outages Outage number O  O O  Saction Size Trading System  2.00 RFQ 10.00 RFQ  rice 2.40 3.35  ses Value of Costs (%) as per ex-post as per ex-post served / Modified Median Tran 1 4  served / Modified Median Tran 1 4 | 104.00 2.00 2.00 2.00 2.00 2.00 2.00 2.00   | 104.00 2.00  sist & Provision(s) 2,430.00 270.00  Auction Sched. Auction Numl  form Best Bid / Offer N/A N/A N/A  ansaction Size all 10.00 6.50 | er Sched. Auction Duration Fai | J. Transactions Fail. Transactions Nur      | nber Fail. Transactions Va      |

| 12 Nov 2020 Table 1 - Execution Venue  As Of Venue LEI Country of Authority Mkt Segment Identifier Outage Avg. Duration Sched. Auction Number Sched. Auction Number Sched. Auction Duration Fail. Transactions Number Fail. Transa |            |
|--|------------|
| As Of Venue LEI Country of Authority Mkt Segment Mkt Segment Identifier Outages Outage number Outage Avg. Duration Sched. Auction Sched. Auction Number Sched. Auction Duration Fail. Transactions Fail. Transactions Number Fail. |            |
|  |            |
| 2020-11-12 AMIUS LIMITEG 213800CILJRHXHUSOC19 UNITEG KINGGOM U U U   |            |
|  | 0          |
| Table 2 - Type of Financial Instrument   |            |
| Financial Instrument Instrument Classification Currency Forducer Accumulator KC 375.00 USD [bits Producer Accumulator KC 375.00 USD [bits VID]  State of the Company of the |            |
|  |            |
| Table 3 - Price Information  |            |
| Instrument Time (T) Size Range Average Executed Total Executed Price Time of Execution Transaction Size Trading Mode Trading Platform Best Bid / Offer   |            |
| Producer Accumulator 1 114.40 14:18:16 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 114.40 114.40 114.40 114.40 114.40  |            |
| Table 5 - Cost Information   |            |
| Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%)  |            |
| Producer Accumulator 5.03 0 0 0.00 http://wwww.amius.com as per ex-post  |            |
| Table 6 - Likelihood of Execution  |            |
| Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exec Median Transaction Size all Designated Mkt. Makers   |            |
| Producer Accumulator 1 1 85,800.00 0 1 2.00 2.00 0   |            |
| Table 9 - Timings  |            |
| Instrument Mean Elapsed Acceptance & Execution(s) Mean Elapsed Request & Provision(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s)   |            |
| Producer Accumulator         420.00         120.00         630.00         180.00   |            |
|  |            |
| 13 Nov 2020  |            |
| Table 1 - Execution Venue  |            |
| As Of Venue LEI Country of Authority Mkt Segment Mkt Segment Identifier Outages Outage number Outage Avg. Duration Sched. Auction Sched. Auction Number Sched. Auction Duration Fail. Transactions Fail. Transactions Number Fail. | ions Value |
| 2020-11-13 Amilus Limited 213800C1LJRHXH05QC19 United Kingdom 0 0 0 0  | 0          |
| Table 2 - Type of Financial Instrument   |            |
| Financial Instrument Instrument Classification Currency  |            |
| Producer Accumulator KC 375.00 USD lots Producer Accumulator USD   |            |
| Table 3 - Price Information  |            |
| Instrument Time (T) Size Range Average Executed Total Executed Price Time of Execution Transaction Size Trading System Trading Mode Trading Platform Best Bid / Offer  |            |
| Producer Accumulator 1 112.30 14:04:46 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 112.30 112.30 112.30 112.30 112.30  |            |
| Table 5 - Cost Information   |            |
| Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%)  |            |
| Ansturine Executivities Producer Accumulator 4.93 0 0 0.00 http://www.amius.com as per ex-post   |            |
| Table 6 - Likelihood of Execution  |            |
| Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exec Median Transaction Size all Designated Mkt. Makers   |            |
| Producer Accumulator 1 1 84,225.00 0 1 2.00 2.00 0   |            |
|  |            |
| Table 9 - Timings  |            |
| Table 9 - Timings  Instrument Mean Flansed Acceptance & Execution(s) Mean Flansed Request & Provision(s) Median Flansed Acceptance & Execution(s) Median Flansed Request & Provision(s)  |            |
| Table 9 - Timings    Instrument   Mean Elapsed Acceptance & Execution(s)   Mean Elapsed Request & Provision(s)   Median Elapsed Acceptance & Execution(s)   Median Elapsed Request & Provision(s)  |            |
| Instrument Mean Elapsed Acceptance & Execution(s) Mean Elapsed Request & Provision(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s)   |            |
| Instrument Mean Elapsed Acceptance & Execution(s) Mean Elapsed Request & Provision(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s) Producer Accumulator 180.00 300.00 270.00 450.00  |            |
| Instrument Mean Elapsed Acceptance & Execution(s) Mean Elapsed Request & Provision(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s) Producer Accumulator 180.00 300.00 270.00 450.00  16 Nov 2020   |            |
| Instrument Mean Elapsed Acceptance & Execution(s) Mean Elapsed Request & Provision(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s) Median Elapsed Request & Provision(s) Additional Elapsed Request & Provisio | ions Value |
| Instrument Mean Elapsed Acceptance & Execution(s) Mean Elapsed Request & Provision(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s) Producer Accumulator 180.00 300.00 270.00 450.00  16 Nov 2020   | ions Value |
| Instrument Mean Elapsed Acceptance & Execution(s) Mean Elapsed Request & Provision(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s) 270.00 450.00  16 Nov 2020 Table 1 - Execution Venue  As Of Venue LEI Country of Authority Mkt Segment Mkt Segment Identifier Outages Outage number Outage Avg. Duration Sched. Auction Number Sched. Auction Duration Fail. Transactions Fail. Transactions Number Fail. Transactions Fail. Transactions Fail. Transactions Number Fail. Transactions Numb |            |
| Instrument Mean Elapsed Acceptance & Execution(s) Mean Elapsed Request & Provision(s) Median Elapsed Request & Provision(s) Median Elapsed Request & Provision(s) Median Elapsed Request & Provision(s) Associated Provision(s |            |
| Instrument Mean Elapsed Acceptance & Execution(s) Mean Elapsed Request & Provision(s) Median Elapsed Request & Provision(s) Median Elapsed Request & Provision(s) Additional Elapsed Request & Provisi |            |
| Instrument Mean Elapsed Acceptance & Execution(s) Mean Elapsed Request & Provision(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s) Additional Elapsed Request & Prov |            |
| Instrument Mean Elapsed Acceptance & Execution(s) Mean Elapsed Request & Provision(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s) 450.00  180.00 300.00 270.00 450.00  180.00 300.00 270.00 450.00  180.00 300.00 270.00 450.00  180.00 300.00 270.00 450.00  180.00 300.00 270.00 450.00  180.00 300.00 270.00 450.00  180.00 300.00 270.00 450.00  180.00 300.00 570.00  180.00 570.00 |            |
| Instrument Mean Elapsed Acceptance & Execution(s) Mean Elapsed Request & Provision(s) Producer Accumulator 180.00 300.00 270.00 450.00  16 Nov 2020  Table 1 - Execution Venue  As Of Venue LEI Country of Authority Mkt Segment Mkt Segment Identifier Outages Outage number Outage Avg. Duration Sched. Auction Number Sched. Auction Duration Fail. Transactions Number Fail. Transactions Number Fail. Transactions Number Fail. Transactions Number Fail Transactions Number Fail. Transactions N |            |
| Instrument Mean Elapsed Acceptance & Execution(s) Mean Elapsed Request & Provision(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s) Median Elapsed Requ |            |
| Instrument Mean Elapsed Acceptance & Execution(s) Mean Elapsed Request & Provision(s) Producer Accumulator 180.00 300.00 270.00 450.00  16 Nov 2020  Table 1 - Execution Venue  As Of Venue LEI Country of Authority Mkt Segment Mkt Segment Identifier Outages Outage number Outage Avg. Duration Sched. Auction Number Sched. Auction Duration Fail. Transactions Number Fail. Transactions Number Fail. Transactions Number Fail. Transactions Number Fail Transactions Number Fail. Transactions N |            |
| Instrument Mean Elapsed Acceptance & Execution(s) Mean Elapsed Request & Provision(s) Median Elapsed Request & Provision(s) Median Elapsed Request & Provision(s) 450.00  180.00 300.00 270.00 450.00  180.00 300.00 270.00 450.00  180.00 300.00 270.00 450.00  180.00 300.00 270.00 450.00  180.00 300.00 270.00 450.00  180.00 300.00 270.00 450.00  180.00 300.00 270.00 450.00  180.00 300.00 270.00 450.00  180.00 300.00 270.00 450.00  180.00 300.00 270.00 450.00  180.00 300.00 270.00 450.00  180.00 300.00 270.00 450.00  180.00 300.00 270.00 450.00  180.00 300.00 270.00 450.00  180.00 450.00 450.00  180.00 450.00 450.00  180.00 450.00 450.00  180.00 450.00 450.00  18 |            |
| Instrument Mean Elapsed Acceptance & Execution(s) Mean Elapsed Request & Provision(s) Median Elapsed Request & Provision(s) Associated Price Time Provision(s) Median Elapsed Request & Provision(s) Associated Price Time Provision Median Elapsed Request & Provision(s) Associated Price Time Provision Median Elapsed Request & Provision(s) Associated Price Time Provision Median Elapsed Request & Provision Median Elapsed Reque |            |
| Instrument Mean Elapsed Acceptance & Execution(s) Mean Elapsed Request & Provision(s) Median Elapsed Request & Provision(s) Association Replacement  |            |
| Instrument Mean Elapsed Acceptance & Execution(s) Mean Elapsed Request & Provision(s) Median Elapsed Request & Provision(s) Median Elapsed Request & Provision(s) 450.00  16 Nov 2020 Table 1 - Execution Venue  As Of Venue LEI Country of Authority Mkt Segment Mkt Segment Identifier Outages Outage number Outage Avg. Duration Sched. Auction Number Sched. Auction Duration Fail. Transactions Number Fail. Transa |            |
| Instrument Mean Elapsed Acceptance & Execution(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s) Producer Accumulator 180.00 300.00 270.00 450.00  16 Nov 2020 Table 1 - Execution Venue  As Of Venue LEI Country of Authority Mkt Segment Identifier Outages Outage number Outage Avg. Duration Sched. Auction Number Sched. Auction Duration Fail. Transactions Number Valled Numb |            |
| Instrument Mean Elapsed Acceptance & Execution(s) Mean Elapsed Request & Provision(s) Producer Accumulator 180.00 300.00 270.00 450.00  16 Nov 2020 Table 1 - Execution Venue  As Of Venue LEI Country of Authority Mkt Segment Mkt Segment Identifier Outages Outage number Outage Avg. Duration Sched. Auction Number Sched. Auction Duration Fail. Transactions Number Sched. Auction Number Sched. Aucti |            |
| Instrument Mean Elapsed Acceptance & Execution(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s)  180.00 300.00 270.00 450.00  16 Nov 2020 Table 1 - Execution Venue    As Of   Venue   LE    Country of Authority   Mkt Segment   Mkt Segment   Identifier   Outage   Number   Outage   Outag |            |
| Instrument Mean Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s) Median Elapsed Request & Provision(s) Median Elapsed Request & Provision(s) 450.00  16 Nov 2020 Table 1 - Execution Venue  As Of Venue LE Country of Authority Mitx Segment Mitx Segment Identifier Outages Outage number Outage Avg. Duration Sched. Auction Number Sched. Auction Duration Fail. Transactions Number Fail. Transactions Value (200-11-16. Aminus Lumited 2) 1380/0CLIJARNHRIOSQ19 United Kingdom 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0   |            |
| Instrument Man Elapsed Acceptance & Execution(s) Mean Elapsed Acceptance & Execution(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s) 450.00  Toble 1 - Execution Venue  As Of Venue LET Country of Authority Mkt Segment Mkt Segment Identifier Outages Outage number Outage Avg. Duration Sched. Auction Number Sched. Auction Duration Fall. Transactions Number Fall. Transactions  |            |
| Instrument Mean Elapsed Acceptance & Execution(s) Mean Elapsed Acceptance & Execution(s) Median Elapsed Acceptance & Execution(s) Producer Accumulator  180.00 300.00 270.00 450.00  Table 1 - Execution Venue  As Of Venue LEI Country of Authority Mit Segment Met Segment Identifier Outage outage number Outage Avg. Duration Sched. Auction Number Sched. Auction Duration Fall. Transactions Number Fall. Transactions Venue  As Of Venue LEI Country of Authority Mit Segment Mit Segment Identifier Outage outage number Outage Avg. Duration Sched. Auction Number Sched. Auction Duration Fall. Transactions Number Fall. Transactions Venue  As Of Venue LEI Country of Authority Mit Segment Mit Segment Identifier Outage outage number Outage Avg. Duration Sched. Auction Number Sched. Auction Duration Fall. Transactions Number Fall. Transactions Venue Sched. Auction Number Sched. Auction  |            |
| Real Elapsed Acceptance & Execution(s)   Mean Elapsed Acceptance & Execution(s)   Median Elapsed Acceptance & Execution(s)   Median Elapsed Acceptance & Execution(s)   Producer Accumulator   180.00   300.00   270.00   450.00   |            |
| Transformer   Man Elapsed Acceptance & Execution(s)   Median Elapsed Acceptance & Execution(s)   Median Elapsed Request & Provision(s)   |            |
| Amail Elapsed Acceptance & Execution(s)   Median Elapsed Request & Provision(s)   Median Elapsed Request & Provision(s)  |            |
| Instrument Time (T) Size Range Average Executed Total Executed Price Time of Execution Transaction Size Trading System Trading Mode Trading Platform Best Bid / Offer Producer Accumulator 1 14.15 114 |            |
| Total content   Mean Elapsed Acceptance & Execution(s)   Mean Elapsed Acceptance & Execution(s)   Median Elapsed Acceptance & Execution(s)   Median Elapsed Acceptance & Execution(s)   Median Elapsed Request & Provision(s)  |            |
| New 1200   Table   -   |            |
| Template   Mean Elapsed Acceptance & Execution(s)   Metan Elapsed Acce   |            |
| Transcriptor   Mean Elapsed Acceptance & Execution(s)   Mean Elapsed Acceptance & Execution(s)   Median Elapsed Request & Provision(s)   |            |

| 17 Nov 2020  |  |   |  |   |  |  |
|--|--|---|--|---|--|--|
| Table 1 - Execution Venue  |  |   |  |   |  |  |
|  | Mkt Segment Mkt Se   | egment Identifier   | Outages Outage numl  |   |  | ed. Auction Sched. Auctio  |
| 2020-11-17 Amius Limited 213800C1LJRHXH05QC19 United Kingdom  Table 2 - Type of Financial Instrument   |  |   | U  | 0   | 0  | <u> </u>   |
| Financial Instrument Instrument Classification Currency  | 7  |   |  |   |  |  |
| Exotic KC 375.00 USD lots Exotic USD   |  |   |  |   |  |  |
| Producer Accumulator KC 375.00 USD lots Producer Accumulator USD   |  |   |  |   |  |  |
| Table 3 - Price Information  |  |   |  |   |  |  |
| Instrument Time (T) Size Range Average Executed Total Executed Producer Accumulator  | 120.90   | 15:15:21  | 2.00 RFQ   | stem Trading  | Mode Trading P   | N/A  |
| Exotic 1   | 120.50   | 15:38:31  | 25.00 RFQ  | N/A   | Email  | N/A  |
| Table 4 - Price Information  |  |   |  |   |  |  |
| Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowes  |  |   |  |   |  |  |
| Exotic 120.50 120.50  Producer Accumulator 120.90 120.90   | 120.50<br>120.90   | 120   | 0.50   |   |  |  |
| Table 5 - Cost Information   | 120.50   | 120   |  |   |  |  |
| Instrument Execution Fees Modifications Market Data 3rd Part   | y Fees Ur  | rl Rebat  | tes Value of Costs (%)   | I   |  |  |
| Exotic 12.45 0 0   | 0.00 http://wwww   | .amius.com  | as per ex-post   |   |  |  |
| Producer Accumulator 4.93 0 0  | 0.00 http://wwww   | .amius.com  | as per ex-post   | 1   |  |  |
| Table 6 - Likelihood of Execution  | 6"   |   | -id / M-dig t to "   | - T   |  | Townseller C' " -  |
| Instrument Orders Received Trans. Executed Total Notional Val Exotic 1 1 1,129,687.  |  | thdrawn Rfq Reco  | eived / Modified Mediar  | n ransaction Si   | 25.00 Median   | Transaction Size all Desi  |
| Producer Accumulator 1 1 90,675.   |  | 0   | 1  |   | 2.00   | 2.00   |
| Table 9 - Timings  |  |   |  |   |  |  |
| Instrument Mean Elapsed Acceptance & Execution(s) Mean Elapse  | ed Request & Provis  |   | lapsed Acceptance & Exe  |   | lian Elapsed Requ  |  |
| Exotic 0.00 Producer Accumulator 480.00  |  | 0.00<br>120.00  |  | 0.00<br>720.00  |  | 0.00<br>180.00   |
| Producer Accumulator 480.00  |  | 120.00  |  | /20.00  |  | 180.00   |
| 18 Nov 2020  |  |   |  |   |  |  |
| Table 1 - Execution Venue  |  |   |  |   |  |  |
|  | Mkt Segment Mkt Se   | egment Identifier   | Outages Outage numl  | ber Outage Av   | g. Duration Sch  | ed. Auction Sched. Auctio  |
| 2020-11-18 Amius Limited 213800C1LJRHXHO5QC19 United Kingdom   |  |   | 0  | 0   | 0  |  |
| Table 2 - Type of Financial Instrument   | _  |   |  |   |  |  |
| Financial Instrument Instrument Classification Currency Producer Accumulator KC 375.00 USD lots Producer Accumulator USD   | 1  |   |  |   |  |  |
| Table 3 - Price Information  |  |   |  |   |  |  |
| Instrument Time (T) Size Range Average Executed Total Execu  | stad Drica Times   | f Everytion Tran  | enetion Size. Trading Sy   | estom Trading   | Mode Trading D   | Intform Post Pid / Offer   |
| Producer Accumulator 1   | 121.80   | 13:01:41  | 2.00 RFQ   | N/A   | Im   | N/A  |
| Producer Accumulator 1   | 122.25   | 18:30:53  | 2.00 RFQ   | N/A   | Im   | N/A  |
|  |  |   |  |   |  |  |
|  |  |   |  |   |  |  |
| Table 4 - Price Information  Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowes   |  |   |  |   |  |  |
| Instrument         Avg. Trans. Price         Weighted Avg. Trans. Price         Lowes           Producer Accumulator         122.03         122.03   | t Executed Price Hi  |   | rice<br>2.25   |   |  |  |
| Instrument         Avg. Trans. Price         Weighted Avg. Trans. Price         Lowes           Producer Accumulator         122.03         122.03           Table 5 - Cost Information         122.03         122.03  | 121.80   | 122   | 2.25   | ī   |  |  |
| Instrument   Avg. Trans. Price   Weighted Avg. Trans. Price   Lowes  | 121.80<br>y Fees Ur  | 122   | tes Value of Costs (%)   |   |  |  |
| Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowes   Producer Accumulator   122.03   122.03   122.03     Table 5 - Cost Information   Instrument   Execution Fees   Modifications Market Data 3rd Part  | 121.80   | 122   | 2.25   |   |  |  |
| Instrument         Avg. Trans. Price         Weighted Avg. Trans. Price         Lowes           Producer Accumulator         122.03         122.03           Table 5 - Cost Information         Execution Fees         Modifications         Market Data         3rd Part           Producer Accumulator         13.57         0         0         0   | 121.80  y Fees Ur  0.00 http://wwww  | 122<br>rl Rebat<br>v.amius.com  | tes Value of Costs (%) as per ex-post  |   | ize exec Median  | Transaction Size all Des   |
| Instrument         Avg. Trans. Price         Weighted Avg. Trans. Price         Lowes           Producer Accumulator         122.03         122.03           Table 5 - Cost Information         Instrument         Execution Fees         Modifications         Market Data         3rd Part           Producer Accumulator         13.57         0         0         0           Table 6 - Likelihood of Execution  | y Fees Ur 0.00 http://wwww   | 122<br>rl Rebat<br>v.amius.com  | tes Value of Costs (%) as per ex-post  |   | ize exec Median  | Transaction Size all Desi  |
| Instrument   Avg. Trans. Price   Weighted Avg. Trans. Price   Lowes  | y Fees Ur 0.00 http://wwww   | 122  Rebat  Amius.com   | tes Value of Costs (%) as per ex-post  |   |  |  |
| Instrument   Avg. Trans. Price   Weighted Avg. Trans. Price   Lowes  | y Fees Ur 0.00 http://www ue Cancelled or Wit 50   | 122 1 Rebat 1.amius.com thdrawn Rfq Reco 0  | 2.25  tes Value of Costs (%) as per ex-post  eived / Modified Mediar 2   | n Transaction Si  | 2.00   | 2.00 uest & Provision(s)   |
| Instrument   Avg. Trans. Price   Weighted Avg. Trans. Price   Lowes  | y Fees Ur 0.00 http://www ue Cancelled or Wit 50   | 122 Rebat Lamius.com thdrawn Rfq Reco   | 2.25  tes Value of Costs (%) as per ex-post  eived / Modified Mediar 2   | n Transaction Si  | 2.00   | 2.00   |
| Instrument   | y Fees Ur 0.00 http://www ue Cancelled or Wit 50   | 122 1 Rebat 1.amius.com thdrawn Rfq Reco 0  | 2.25  tes Value of Costs (%) as per ex-post  eived / Modified Mediar 2   | n Transaction Si  | 2.00   | 2.00 uest & Provision(s)   |
| Instrument   Avg. Trans. Price   Weighted Avg. Trans. Price   Lowes  | y Fees Ur 0.00 http://www ue Cancelled or Wit 50   | 122 1 Rebat 1.amius.com thdrawn Rfq Reco 0  | 2.25  tes Value of Costs (%) as per ex-post  eived / Modified Mediar 2   | n Transaction Si  | 2.00   | 2.00 uest & Provision(s)   |
| Instrument Avg. Trans. Price Velighted Avg. Trans. Price Lowes Producer Accumulator 122.03 122.03  Table 5 - Cost Information  Instrument Execution Fees Modifications Market Data 3rd Part Producer Accumulator 13.57 0 0 0  Instrument Orders Received Trans. Executed Total Notional Val Producer Accumulator 2 2 183,037.  Table 9 - Timings  Instrument Mean Elapsed Acceptance & Execution(s) Mean Elapse Producer Accumulator 300.00  19 Nov 2020  Table 1 - Execution Venue  | 121.80  y Fees Ur 0.00 http://www. ue Cancelled or Wit 50  | thdrawn Rfq Record 0 Sion(s) Median El 240.00   | tes Value of Costs (%) as per ex-post eived / Modified Mediar 2 lapsed Acceptance & Exe  | n Transaction Si<br>ecution(s) Med<br>420.00  | 2.00   | 2.00 uest & Provision(s)   |
| Instrument Avg. Trans. Price Velighted Avg. Trans. Price Lowes Producer Accumulator 122.03 122.03  Table 5 - Cost Information  Instrument Execution Fees Modifications Market Data 3rd Part Producer Accumulator 13.57 0 0 0  Instrument Orders Received Trans. Executed Total Notional Val Producer Accumulator 2 2 183,037.  Table 9 - Timings  Instrument Mean Elapsed Acceptance & Execution(s) Mean Elapse Producer Accumulator 300.00  19 Nov 2020  Table 1 - Execution Venue  | 121.80  y Fees Ur 0.00 http://www. ue Cancelled or Wit 50  | thdrawn Rfq Record 0 Sion(s) Median El 240.00   | tes Value of Costs (%) as per ex-post eived / Modified Mediar 2 lapsed Acceptance & Exe  | n Transaction Si<br>ecution(s) Med<br>420.00  | 2.00   | 2.00  uest & Provision(s) 240.00   |
| Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowes Producer Accumulator 122.03 122.03  Table 5 - Cost Information  Instrument Execution Fees Modifications Market Data 3rd Part Producer Accumulator 13.57 0 0 0  Table 6 - Likelihood of Execution  Instrument Orders Received Trans. Executed Total Notional Val Producer Accumulator 2 2 2 183,037.  Table 9 - Timings  Instrument Mean Elapsed Acceptance & Execution(s) Mean Elapse Producer Accumulator 300.00  19 Nov 2020  Table 1 - Execution Venue  As Of Venue LEI Country of Authority Instrument Country Order Country Order Country Order Country Order Country Order Country Order C | 121.80  y Fees Ur 0.00 http://www. ue Cancelled or Wit 50  | thdrawn Rfq Record 0 Sion(s) Median El 240.00   | tes Value of Costs (%) as per ex-post eived / Modified Mediar 2 lapsed Acceptance & Exe Outages Outage num!  | n Transaction Si<br>ecution(s) Med<br>420.00  | 2.00 lian Elapsed Requ   | 2.00  uest & Provision(s) 240.00   |
| Instrument   Avg. Trans. Price   Weighted Avg. Trans. Price   Lowes  | y Fees Ur 0.00 http://www. ue Cancelled or Wit 50 eed Request & Provis   | thdrawn Rfq Record 0 Sion(s) Median El 240.00   | tes Value of Costs (%) as per ex-post eived / Modified Mediar 2 lapsed Acceptance & Exe Outages Outage num!  | n Transaction Si<br>ecution(s) Med<br>420.00  | 2.00 lian Elapsed Requ   | 2.00  uest & Provision(s) 240.00   |
| Instrument   Avg. Trans. Price   Weighted Avg. Trans. Price   Lowes  | y Fees Ur 0.00 http://www. ue Cancelled or Wit 50 eed Request & Provis   | thdrawn Rfq Record 0 Sion(s) Median El 240.00   | tes Value of Costs (%) as per ex-post eived / Modified Mediar 2 lapsed Acceptance & Exe Outages Outage num!  | n Transaction Si<br>ecution(s) Med<br>420.00  | 2.00 lian Elapsed Requ   | 2.00  uest & Provision(s) 240.00   |
| Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowes Producer Accumulator 122.03 122.03  Table 5 - Cost Information  Instrument Execution Fees Modifications Market Data 3rd Part Producer Accumulator 13.57 0 0 0  Table 6 - Likelihood of Execution  Instrument Orders Received Trans. Executed Total Notional Val Producer Accumulator 2 2 2 183,037.  Table 9 - Timings  Instrument Mean Elapsed Acceptance & Execution(s) Mean Elapse Producer Accumulator 300.00  19 Nov 2020  Table 1 - Execution Venue  As Of Venue LEI Country of Authority 10 2200-11-19 Amius Limited 213800/CILIJRHXHD5QC19 United Kingdom  Table 2 - Type of Financial Instrument  Financial Instrument Instrument Classification Curren Consumer Accumulator KC 375.00 USD lots Producer Accumulator USD Producer Accumulator KC 375.00 USD lots Producer Accumulator USD   | y Fees Ur 0.00 http://www. ue Cancelled or Wit 50 eed Request & Provis   | thdrawn Rfq Record 0 Sion(s) Median El 240.00   | tes Value of Costs (%) as per ex-post eived / Modified Mediar 2 lapsed Acceptance & Exe Outages Outage num!  | n Transaction Si<br>ecution(s) Med<br>420.00  | 2.00 lian Elapsed Requ   | 2.00  uest & Provision(s) 240.00   |
| Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowes Producer Accumulator 122.03 122 | y Fees Ur 0.00 http://www. ue Cancelled or Wit 50 ed Request & Provis  | 122  1 Rebat  .amius.com  thdrawn Rfq Reco 0  Sion(s) Median El 240.00  | tes Value of Costs (%) as per ex-post eived / Modified Mediar 2 lapsed Acceptance & Exe Outages Outage numl  | n Transaction Si<br>ecution(s) Med<br>420.00  | 2.00  lian Elapsed Requ  g. Duration Sch  0                          | 2.00  uest & Provision(s) 240.00  ed. Auction Sched. Auctio  |
| Instrument   Avg. Trans. Price   Weighted Avg. Trans. Price   Lowes  | y Fees Ur 0.00 http://www. ue Cancelled or Wit 50  Mkt Segment Mkt Se  | Rebat  Annius.com  thdrawn Rfq Reco 0  Bion(s) Median El 240.00  degment Identifier   | tes Value of Costs (%) as per ex-post elived / Modified Mediar 2 lapsed Acceptance & Exe  Outages Outage numl 0  | n Transaction Si<br>ecution(s) Med<br>420.00  | 2.00  lian Elapsed Requ  g. Duration Sch  0                          | 2.00  uest & Provision(s) 240.00  ed. Auction Sched. Auctio  |
| Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowes Producer Accumulator 122.03 122.03  Table 5 - Cost Information  Instrument Execution Fees Modifications Market Data 3rd Part Producer Accumulator 13.57 0 0 0  Table 6 - Likelihood of Execution  Instrument Orders Received Trans. Executed Total Notional Val Producer Accumulator 2 2 183,037.  Table 9 - Timings  Instrument Mean Elapsed Acceptance & Execution(s) Mean Elaps Producer Accumulator 300.00  19 Nov 2020  Table 1 - Execution Venue  As Of Venue LEI Country of Authority 1 2020-11-19 Amius Limited 213800C1L/RHXHO5QC19 United Kingdom  Table 2 - Type of Financial Instrument  Financial Instrument  Consumer Accumulator KC 375.00 USD lots Producer Accumulator USD Table 3 - Price Information  | y Fees Ur 0.00 http://www. ue Cancelled or Wit 50 ed Request & Provis  | 122  1 Rebat  .amius.com  thdrawn Rfq Reco 0  Sion(s) Median El 240.00  | tes Value of Costs (%) as per ex-post eived / Modified Mediar 2 lapsed Acceptance & Exe Outages Outage numl  | n Transaction Si<br>ecution(s) Med<br>420.00  | 2.00  lian Elapsed Requ  g. Duration Sch  0                          | 2.00  uest & Provision(s) 240.00  ed. Auction Sched. Auctio  |
| Instrument   Avg. Trans. Price   Weighted Avg. Trans. Price   Lowes  | y Fees Ur 0.00 http://www. ue Cancelled or Wit 50 ed Request & Provis  | 122  Rebat  Amius.com  thdrawn Rfq Reco  0  sion(s) Median El  240.00  of Execution Tra  15:04:52   | tes Value of Costs (%) as per ex-post  eived / Modified Mediar 2 lapsed Acceptance & Exe  Outages Outage numl 0  | n Transaction Si secution(s) Med 420.00  ber Outage Av. 0   | g. Duration Sch  | 2.00  uest & Provision(s) 240.00  ed. Auction Sched. Auction Platform Best Bid / Offer N/A   |
| Instrument   Avg. Trans. Price   Weighted Avg. Trans. Price   Lowes  | y Fees Ur 0.00 http://www. ue Cancelled or Wit 50  Mkt Segment Mkt Se 24  Luted Price Time 123.45 121.65   | thdrawn Rfq Record 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0  | tes Value of Costs (%) as per ex-post elived / Modified Mediar 2 lapsed Acceptance & Exe  Outages Outage numl 0  nsaction Size Trading S 10.00 RFQ 6.00 RFQ  | n Transaction Si secution(s) Med 420.00  ber Outage Av. 0   | g. Duration Sch  | 2.00  uest & Provision(s) 240.00  ed. Auction Sched. Auction Platform Best Bid / Offer N/A   |
| Instrument   Avg. Trans. Price   Weighted Avg. Trans. Price   Lowes  | y Fees Ur 0.00 http://www ue Cancelled or Wit 50  Mkt Segment Mkt Se  27  Luted Price Time 123.45 121.65   | H Rebat Lamius.com  thdrawn Rfq Recr 0  sion(s) Median El 240.00  of Execution Tra 15:04:52 16:01:15  | tes Value of Costs (%) as per ex-post  eived / Modified Mediar 2  lapsed Acceptance & Exe  Outages Outage numl 0  nsaction Size Trading S 10.00 RFQ 6.00 RFQ Price 21.65   | n Transaction Si secution(s) Med 420.00  ber Outage Av. 0   | g. Duration Sch  | 2.00  uest & Provision(s) 240.00  ed. Auction Sched. Auction Platform Best Bid / Offer N/A   |
| Instrument   Avg. Trans. Price   Weighted Avg. Trans. Price   Lowes  | y Fees Ur 0.00 http://www. ue Cancelled or Wit 50  Mkt Segment Mkt | H Rebat Lamius.com  thdrawn Rfq Recr 0  sion(s) Median El 240.00  of Execution Tra 15:04:52 16:01:15  | tes Value of Costs (%) as per ex-post eived / Modified Mediar 2 lapsed Acceptance & Exe  Outages Outage numl 0  nsaction Size Trading S 10.00 RFQ 6.00 RFQ   | n Transaction Si secution(s) Med 420.00  ber Outage Av. 0   | g. Duration Sch  | 2.00  uest & Provision(s) 240.00  ed. Auction Sched. Auction Platform Best Bid / Offer N/A   |
| Instrument   Avg. Trans. Price   Weighted Avg. Trans. Price   Lowes  | y Fees Ur 0.00 http://www. ue Cancelled or Wit 50  Wed Request & Provis  Watt Segment Mkt  | 122  Rebat Jamius.com  thdrawn Rfq Reco 0  sion(s) Median El 240.00  of Execution Tra 15:04:52 16:01:15  lighest Executed F 12 12   | tes Value of Costs (%) as per ex-post eived / Modified Mediar 2 lapsed Acceptance & Exe  Outages Outage numl 0  nsaction Size Trading S 10.00 RFQ 6.00 RFQ  Price 21.65  | n Transaction Si secution(s) Med 420.00  ber Outage Av. 0   | g. Duration Sch  | 2.00  uest & Provision(s) 240.00  ed. Auction Sched. Auction Platform Best Bid / Offer N/A   |
| Instrument   | y Fees Ur 0.00 http://www. ue Cancelled or Wit 50  Mkt Segment Mkt | 122  1 Rebat  Amius.com  1 Ref Record  1 Record  1 Rebat  1 Rebat | tes Value of Costs (%) as per ex-post eived / Modified Mediar 2 lapsed Acceptance & Exe  Outages Outage numl 0  nsaction Size Trading S 10.00 RFQ 6.00 RFQ 21.65 23.45   | n Transaction Si secution(s) Med 420.00  ber Outage Av. 0   | g. Duration Sch  | 2.00  uest & Provision(s) 240.00  ed. Auction Sched. Auction Platform Best Bid / Offer N/A   |
| Instrument   Avg. Trans. Price   Weighted Avg. Trans. Price   Lowes  | y Fees Ur 0.00 http://www. ue Cancelled or Wit 50  Wed Request & Provis  Watt Segment Mkt  | thdrawn Rfq Record 0  sion(s) Median El 240.00  of Execution Tra 15:04:52 16:01:15  tighest Executed F 12 12 12 15 12 15 15 16 15 15 15 15 15 15 15 15 15 15 15 15 15   | tes Value of Costs (%) as per ex-post eived / Modified Mediar 2 lapsed Acceptance & Exe  Outages Outage numl 0  nsaction Size Trading S 10.00 RFQ 6.00 RFQ  Price 21.65  | n Transaction Si secution(s) Med 420.00  ber Outage Av. 0   | g. Duration Sch  | 2.00  uest & Provision(s) 240.00  ed. Auction Sched. Auction Platform Best Bid / Offer N/A   |
| Instrument   Avg. Trans. Price   Weighted Avg. Trans. Price   Lowes  | y Fees Ur 0.00 http://www. ue Cancelled or Wit 50  Well Segment Mkt Segment Mkt Segment 123.45 121.65  st Executed Price H 121.65  st Executed Price H 121.65  utty Fees Ur 112.50 http://www.   | thdrawn Rfq Record 0  sion(s) Median El 240.00  of Execution Tra 15:04:52 16:01:15  tighest Executed F 12 12 12 15 12 15 15 16 15 15 15 15 15 15 15 15 15 15 15 15 15   | tes Value of Costs (%) as per ex-post eived / Modified Mediar 2 lapsed Acceptance & Exe  Outages Outage numl 0  nsaction Size Trading S 10.00 RFQ 6.00 RFQ 6.00 RFQ Price 21.65 23.45 as per ex-post                                 | n Transaction Si secution(s) Med 420.00  ber Outage Av. 0   | g. Duration Sch  | 2.00  uest & Provision(s) 240.00  ed. Auction Sched. Auction Platform Best Bid / Offer N/A   |
| Instrument   Avg. Trans. Price   Weighted Avg. Trans. Price   Lowes  | y Fees Ur 0.00 http://www. ue Cancelled or Wit 50  Wikt Segment Mkt Segment Mkt Segment I23.45 121.65  st Executed Price I 121.65 123.45 121.65  tty Fees Ur 112.50 http://www. 187.50 http://www.   | thdrawn Rfq Record of Execution Transport of | tes Value of Costs (%) as per ex-post  eived / Modified Mediar 2  lapsed Acceptance & Exe  Outages Outage numl 0  nsaction Size Trading S 10.00 RFQ 6.00 RFQ 21.65 23.45 as per ex-post as per ex-post as per ex-post as per ex-post | n Transaction Si secution(s) Med 420.00  ber Outage Av. 0  System Trading N/A N/A                               | g. Duration Sch  g Mode Trading Im Email                             | ed. Auction  Platform  Best Bid / Offer  N/A  N/A  N/A  N/A  N Transaction Size all De   |
| Instrument   | y Fees Ur 0.00 http://www. ue Cancelled or Wit 50  ded Request & Provis  water Price Time 123.45 121.65  st Executed Price H 121.65  ty Fees Ur 112.50 http://www. 187.50 http://www.  | 122  1 Rebat  .amius.com  thdrawn Rfq Reco 0  sion(s) Median El 240.00  egment Identifier  of Execution Tra 15:04:52 16:01:15  lighest Executed I 12 12  Jrt Rebat  w.amius.com  w.amius.com  ithdrawn Rfq Reco   | tes Value of Costs (%) as per ex-post  eived / Modified Mediar 2  lapsed Acceptance & Exe  Outages Outage numl 0  nsaction Size Trading S 10.00 RFQ 6.00 RFQ 21.65 23.45 as per ex-post as per ex-post as per ex-post as per ex-post | n Transaction Si secution(s) Med 420.00  ber Outage Av. 0  System Trading N/A N/A                               | g. Duration Sch  g. Mode Trading Im Email                            | 2.00  Lest & Provision(s) 240.00  Led. Auction Sched. Auction N/A N/A N/A  In Transaction Size all De 6.00                         |
| Instrument   Avg. Trans. Price   Weighted Avg. Trans. Price   Lowes  | y Fees Ur 0.00 http://www. ue Cancelled or Wit 50  ded Request & Provis  water Price Time 123.45 121.65  st Executed Price H 121.65  ty Fees Ur 112.50 http://www. 187.50 http://www.  | thdrawn Rfq Record of Execution Transport of | tes Value of Costs (%) as per ex-post  eived / Modified Mediar 2  lapsed Acceptance & Exe  Outages Outage numl 0  nsaction Size Trading S 10.00 RFQ 6.00 RFQ 21.65 23.45 as per ex-post as per ex-post as per ex-post as per ex-post | n Transaction Si secution(s) Med 420.00  ber Outage Av. 0  System Trading N/A N/A                               | g. Duration Sch  g Mode Trading Im Email                             | ed. Auction  Platform  Best Bid / Offer  N/A  N/A  N/A  N/A  N Transaction Size all De   |
| Instrument   Avg. Trans. Price   Weighted Avg. Trans. Price   Lowes  | y Fees Ur 0.00 http://www ue Cancelled or Wit 50  Mkt Segment Mkt Segment Mkt Segment Mkt Segment 123.45 121.65  st Executed Price 121.65 123.45 121.65  tty Fees Ur 112.50 http://www. 187.50 http://www. ldue Cancelled or W   | thdrawn Rfq Record of Execution Transport of | tes Value of Costs (%) as per ex-post eived / Modified Mediar 2 lapsed Acceptance & Exe  Outages Outage numl 0  nsaction Size Trading S 10.00 RFQ 6.00 RFQ 6.00 RFQ 2  2 2 2 2 3 3 3 3 3 3 3 3 3 3 4 4 5 4 4 5 4 5 4 5               | n Transaction Si  ecution(s) Med 420.00  ber Outage Av. 0  System Trading N/A N/A                               | g. Duration Sch  g Mode Trading Im Email  Size exec Media 6.00 10.00 | ed. Auction Sched. Auction  Platform Best Bid / Offer N/A                                      |
| Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowes Producer Accumulator 122.03 122.03  Table 5 - Cost Information  Instrument Execution Fees Modifications Market Data 3rd Part Producer Accumulator 13.57 0 0 0  Table 6 - Likelihood of Execution  Instrument Orders Received Trans. Executed Total Notional Val Producer Accumulator 2 2 2 183,037.  Table 9 - Timinings  Instrument Mean Elapsed Acceptance & Execution(s) Mean Elapsed Acceptance & Execution(s) Mean Elapsed Acceptance & Execution(s) Mean Elapsed Producer Accumulator 2 300.00  19 Nov 2020  Table 1 - Execution Venue  As Of Venue LEI Country of Authority II 2020-11-19 Amius Limited 213800C1LJRHXHOSQC19 United Kingdom  Table 2 - Type of Financial Instrument  Financial Instrument Instrument Classification Current Consumer Accumulator KC 375.00 USD lots Producer Accumulator USD  Table 3 - Price Information  Instrument Time (T) Size Range Average Executed Total Executions Accumulator 1 1  Table 4 - Price Information 1 1  Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lower Consumer Accumulator 1 1  Table 4 - Price Information  Instrument Execution Fees Modifications Market Data 3rd Part Consumer Accumulator 1 123.45 123.45  Table 5 - Cost Information  Instrument Execution Fees Modifications Market Data 3rd Part Consumer Accumulator 1 123.45 123.45  Table 6 - Likelihood of Execution  Instrument Orders Received Trans. Executed Total Notional VI Consumer Accumulator 1 1 2 273.71  Table 9 - Cost Information 1 1 2 273.71  Table 9 - Cost Information 1 1 2 273.71  Table 9 - Timings Mean Elapsed Acceptance & Execution(s) Mean Elapsed Instrument Mean Elapsed Acceptance & Execution(s) Mean Elapsed Instrument Execution(s) Mean Elapsed Acceptance &  | y Fees Ur 0.00 http://www. ue Cancelled or Wit 50  Mkt Segment Mkt Segment Mkt Segment Mkt Segment Mkt Segment 123.45 121.65  st Executed Price Time 123.45 121.65  st Executed Price H 121.65  http://www. 112.50 http://www. | I 122 I Rebat Jamius.com Ithdrawn Rfq Reco 0 Ision(s) Median El 240.00  of Execution Tra 15:04:52 16:01:15  Itighest Executed I 12 12  Jri Rebat W. amius.com W. amius.com  (ithdrawn Rfq Reco 0 0 0 ision(s) Median II   | tes Value of Costs (%) as per ex-post eived / Modified Mediar 2 lapsed Acceptance & Exe  Outages Outage numl 0  nsaction Size Trading S 10.00 RFQ 6.00 RFQ 6.00 RFQ 2  2 2 2 2 3 3 3 3 3 3 3 3 3 3 4 4 5 4 4 5 4 5 4 5               | n Transaction Si secution(s) Med 420.00  ber Outage Av. 0  System Trading N/A N/A  N/A  N/A  N/A  N/A  N/A  N/A | g. Duration Sch  g Mode Trading Im Email  Size exec Media 6.00 10.00 | 2.00  Lest & Provision(s) 240.00  Led. Auction Sched. Auction N/A N/A  In Transaction Size all De 6.00 10.00  Logical Provision(s) |
| Instrument   Avg. Trans. Price   Weighted Avg. Trans. Price   Lowes  | y Fees Ur 0.00 http://www. ue Cancelled or Wit 50  Mkt Segment Mkt Segment Mkt Segment Mkt Segment Mkt Segment 123.45 121.65  st Executed Price Time 123.45 121.65  st Executed Price H 121.65  http://www. 112.50 http://www. | thdrawn Rfq Record of Execution Transport of | tes Value of Costs (%) as per ex-post eived / Modified Mediar 2 lapsed Acceptance & Exe  Outages Outage numl 0  nsaction Size Trading S 10.00 RFQ 6.00 RFQ 6.00 RFQ 2  2 2 2 2 3 3 3 3 3 3 3 3 3 3 4 4 5 4 4 5 4 5 4 5               | n Transaction Si  ecution(s) Med 420.00  ber Outage Av. 0  System Trading N/A N/A                               | g. Duration Sch  g Mode Trading Im Email  Size exec Media 6.00 10.00 | ed. Auction Sched. Auction  Platform Best Bid / Offer N/A                                      |

| 20 Nov 2020  |  |   |  |   |   |   |  |
|--|--|---|--|---|---|---|--|
| Table 1 - Execution Venue  |  |   |  |   |   |   |  |
| As Of Venue LEI  |  | ty Mkt Segment  | Mkt Segment Identifie  | er Outages Outage num   | nber Outage Avg.  | Duration Sched  | . Auction Sched. Auction   |
| 2020-11-20 Amius Limited 213800C1LJRHXHOS  | QC19 United Kingdom  |   |  | 0   | 0   | 0   |  |
| Table 2 - Type of Financial Instrument  Financial Instrument  Inst   | rument Classification Cui  | rrency  |  |   |   |   |  |
| Consumer Accumulator KC 375.00 USD lots Cons   | umer Accumulator US  | D   |  |   |   |   |  |
| Exotic KC 375.00 USD lots Exoti  Table 3 - Price Information   | c US   | D   |  |   |   |   |  |
|  | Average Executed Total   | Executed Price  | Time of Execution Tr   | ransaction Size Trading   | System Trading I  | Mode Trading Pla  | tform Best Bid / Offer   |
| Consumer Accumulator 1<br>Exotic 1   |  | 123.15<br>123.10  |  | 8.00 RFQ<br>8.00 RFQ  | N/A<br>N/A  | Email<br>Email  | N/A<br>N/A   |
| Table 4 - Price Information  |  | 123.10  | 13:49:15   | 8.00 KFQ  | N/A   | Email   | N/A  |
|  | ghted Avg. Trans. Price L  | owest Executed F  | Price Highest Executed   | d Price   |   |   |  |
| Consumer Accumulator 122.40<br>Exotic 122.38   | 122.51<br>122.48   |   |  | 123.20<br>123.10  |   |   |  |
| Table 5 - Cost Information   | 122.40   |   |  |   |   |   |  |
|  | cations Market Data 3rd  |   |  | bates Value of Costs (%   | <b>)</b>  |   |  |
| Consumer Accumulator 95.79<br>Exotic 15.09   | 0 0  |   | ://wwww.amius.com<br>o://wwww.amius.com  | as per ex-post<br>as per ex-post  |   |   |  |
| Table 6 - Likelihood of Execution  | 5, 0   | 155.00 Http   | .,,  | as per ex post  |   |   |  |
| Instrument Orders Received Tran  |  |   | ed or Withdrawn Rfq R  | Received / Modified Medi  | ian Transaction Si  |   | Transaction Size all Design  |
| Consumer Accumulator 3 Exotic 1  |  | 9,337.50<br>3,012.50  | 0  | 6 2   |   | 7.00<br>7.00  | 7.00<br>7.00   |
| Table 9 - Timings  | 2 04   | -,-12.00  | 0  |   |   | 7.00  | 7.00   |
| Instrument Mean Elapsed Acceptar   | nce & Execution(s) Mean  | Elapsed Request   |  | n Elapsed Acceptance & E  |   | an Elapsed Reque  |  |
| Consumer Accumulator<br>Exotic   | 48,570.00<br>48,570.00   |   | 1,440.00<br>1,440.00   |   | 48,960.00<br>48,960.00  |   | 1,530.00<br>1,530.00   |
| LAUGE  | 40,370.00  |   | 1,440.00   |   | -0,000.00   |   | 1,330.00   |
| 24 Nov 2020  |  |   |  | <u> </u>  |   |   |  |
| Table 1 - Execution Venue  | C  | to Mit Comm   | Mit Comment Id. 115  | Out Out   | -h Ot   | Donation Co.  | Austine Cabad A  |
| As Of Venue LEI 2020-11-24 Amius Limited 213800C1LJRHXHO5  |  | ty MKt Segment  | mkt Segment Identifie  | er Outages Outage num 0   | Outage Avg.   | Duration Sched  | . Auction Sched. Auction   |
| Table 2 - Type of Financial Instrument   |  |   |  |   |   |   |  |
| Financial Instrument Instrument Classific  |  |   |  |   |   |   |  |
| Exotic KC 375.00 USD lots Exotic  Table 3 - Price Information  | USD  |   |  |   |   |   |  |
| Instrument Time (T) Size Range Average   |  |   |  |   |   |   |  |
|  | Executed Total Executed  | Price Time of   | <b>Execution Transaction</b>   | n Size Trading System   | Trading Mode Tra  | ding Platform B   | est Bid / Offer  |
| Exotic 1   | Executed Total Executed  | Price Time of   |  |   | Trading Mode Tra  |   | est Bid / Offer  |
| Exotic 1  Table 4 - Price Information  |  | 118.80  | 15:36:23   |   |   |   |  |
| Exotic 1   |  | 118.80  | 15:36:23   |   |   |   |  |
| Table 4 - Price Information Instrument Avg. Trans. Price Weighted Avg.   | J. Trans. Price Lowest Ex  | 118.80  | 15:36:23   |   |   |   |  |
| Exotic 1 Table 4 - Price Information Instrument Avg. Trans. Price Weighted Avg Exotic 118.80 Table 5 - Cost Information Instrument Execution Fees Modifications  | J. Trans. Price Lowest Ex<br>118.80<br>Market Data 3rd Party Fe  | ecuted Price Hig<br>118.80 Url  | 15:36:23  thest Executed Price 118.80  Rebates Va  | 25.00 RFQ   |   |   |  |
| Exotic 1   Table 4 - Price Information   Instrument Avg. Trans. Price   Weighted Avg. Exotic 118.80   Table 5 - Cost Information   Instrument Execution Fees   Modifications   Exotic 23.58   0  | J. Trans. Price Lowest Ex<br>118.80<br>Market Data 3rd Party Fe  | ecuted Price Hig  | 15:36:23  thest Executed Price 118.80  Rebates Va  | 25.00 RFQ   |   |   |  |
| Exotic 1   Table 4 - Price Information   | J. Trans. Price Lowest Ex<br>118.80  Market Data 3rd Party Fe<br>0 0   | ecuted Price Hig<br>118.80 High 118.80 Url  | thest Executed Price 118.80  Rebates Va amius.com as   | 25.00 RFQ slue of Costs (%) per ex-post   | N/A Em  | ail N   | /A   |
| Exotic 1   Table 4 - Price Information   Instrument Avg. Trans. Price   Weighted Avg. Exotic 118.80   Table 5 - Cost Information   Instrument Execution Fees   Modifications   Exotic 23.58   0  | J. Trans. Price Lowest Ex<br>118.80  Market Data 3rd Party Fe<br>0 0   | ecuted Price Hig<br>118.80 High 118.80 Url  | thest Executed Price 118.80  Rebates Va amius.com as   | 25.00 RFQ slue of Costs (%) per ex-post   | N/A Em  | ail N   | /A   |
| Exotic 1 Table 4 - Price Information Instrument Avg. Trans. Price Weighted Avg Exotic 118.80 Table 5 - Cost Information Exotic 23.58 0 Table 6 - Likelihood of Execution Instrument Orders Received Trans. Execut Exotic 2 Table 9 - Timings   | J. Trans. Price Lowest Ex<br>118.80  Market Data 3rd Party Fe<br>0 0 0<br>ad Total Notional Value<br>2 2,227,500.00  | ecuted Price Hig<br>118.80  Url<br>.00 http://www   | thest Executed Price 118.80  Rebates Va amius.com as andrawn Rfq Received / 0  | 25.00 RFQ  slue of Costs (%) per ex-post  / Modified Median Transi  | action Size exec  | ail N   | on Size all Designated Mk  |
| Exotic 1 Table 4 - Price Information Instrument Avg. Trans. Price Weighted Avg. Exotic 118.80 Table 5 - Cost Information Instrument Execution Fees Modifications Exotic 23.58 0 Table 6 - Likelihood of Execution Instrument Orders Received Trans. Execut Exotic 2 Table 9 - Timings Instrument Mean Elapsed Acceptance & Exe   | 118.80  Market Data 3rd Party Fe 0 0 0  Market Data Strain Notional Value 2 2,227,500.00  cution(s) Mean Elapsed I   | ecuted Price Hig<br>118.80  Les Url .00 http://www  Cancelled or With   | thest Executed Price 118.80  Rebates Va amius.com as  andrawn Rfq Received / 0  on(s) Median Elapsed   | 25.00 RFQ  alue of Costs (%) s per ex-post  / Modified Median Transi 2  Acceptance & Execution(   | action Size exec 25.00  | ail N   | on Size all Designated Mk 25.00  |
| Exotic 1 Table 4 - Price Information Instrument Avg. Trans. Price Weighted Avg Exotic 118.80 Table 5 - Cost Information Exotic 23.58 0 Table 6 - Likelihood of Execution Instrument Orders Received Trans. Execut Exotic 2 Table 9 - Timings   | J. Trans. Price Lowest Ex<br>118.80  Market Data 3rd Party Fe<br>0 0 0<br>ad Total Notional Value<br>2 2,227,500.00  | ecuted Price Hig<br>118.80  Les Url .00 http://www  Cancelled or With   | thest Executed Price 118.80  Rebates Va amius.com as andrawn Rfq Received / 0  | 25.00 RFQ  slue of Costs (%) per ex-post  / Modified Median Transi  | action Size exec 25.00  | ail N   | on Size all Designated Mk  |
| Exotic 1 Table 4 - Price Information Instrument Avg. Trans. Price Weighted Avg Exotic 118.80  Table 5 - Cost Information Instrument Execution Fees Modifications Exotic 23.58 0  Table 6 - Likelihood of Execution Instrument Orders Received Trans. Execut Exotic 2  Table 9 - Timings Instrument Mean Elapsed Acceptance & Exe Exotic 2  25 Nov 2020   | 118.80  Market Data 3rd Party Fe 0 0 0  Market Data Strain Notional Value 2 2,227,500.00  cution(s) Mean Elapsed I   | ecuted Price Hig<br>118.80  Les Url .00 http://www  Cancelled or With   | thest Executed Price 118.80  Rebates Va amius.com as  andrawn Rfq Received / 0  on(s) Median Elapsed   | 25.00 RFQ  alue of Costs (%) s per ex-post  / Modified Median Transi 2  Acceptance & Execution(   | action Size exec 25.00  | ail N   | on Size all Designated Mk 25.00  |
| Exotic 1 Table 4 - Price Information Instrument Avg. Trans. Price Weighted Avg Exotic 118.80 Table 5 - Cost Information Instrument Execution Fees Modifications Exotic 23.58 0 Table 6 - Likelihood of Execution Instrument Orders Received Trans. Execut Exotic 2 Table 9 - Timings Instrument Mean Elapsed Acceptance & Exe Exotic 25 Nov 2020 Table 1 - Execution Venue   | J. Trans. Price Lowest Ex<br>118.80<br>Market Data 3rd Party Fe<br>0 0 0<br>ad Total Notional Value<br>2 2,227,500.00<br>cution(s) Mean Elapsed I  | ecuted Price Hig<br>118.80<br>118.80<br>Url<br>.00 http://wwww.   | thest Executed Price 118.80  Rebates Va amius.com as  andrawn Rfq Received / 0  on(s) Median Elapsed 30.00   | 25.00 RFQ  alue of Costs (%) per ex-post  / Modified Median Transi 2  Acceptance & Execution( 120.  | N/A Em  action Size exec 25.00  (s) Median Elapse                                     | ail N<br>Median Transaction   | on Size all Designated Mic<br>25.00<br>ision(s)<br>30.00   |
| Exotic 1 Table 4 - Price Information Instrument Avg. Trans. Price Weighted Avg Exotic 118.80  Table 5 - Cost Information Instrument Execution Fees Modifications Exotic 23.58 0  Table 6 - Likelihood of Execution Instrument Orders Received Trans. Execut Exotic 2  Instrument Orders Received Trans. Execut Exotic 2  Table 9 - Timings Instrument Mean Elapsed Acceptance & Exe Exotic   | Market Data 3rd Party Fe 0 0 0  ad Total Notional Value 2 2,227,500.00  cution(s) Mean Elapsed I 120.00  Country of Authori  | ecuted Price Hig<br>118.80<br>118.80<br>Url<br>.00 http://wwww.   | thest Executed Price 118.80  Rebates Va amius.com as  andrawn Rfq Received / 0  on(s) Median Elapsed 30.00   | 25.00 RFQ  alue of Costs (%) per ex-post  / Modified Median Transi 2  Acceptance & Execution( 120.  | N/A Em  action Size exec 25.00  (s) Median Elapse                                     | ail N<br>Median Transaction   | on Size all Designated Mk 25.00  |
| Exotic 1 Table 4 - Price Information Instrument Avg. Trans. Price Weighted Avg Exotic 118.80 Table 5 - Cost Information Exotic 23.58 0 Table 6 - Likelihood of Execution Instrument Orders Received Trans. Execut Exotic 2 Table 9 - Timings Instrument Mean Elapsed Acceptance & Exe Exotic 2  5 Nov 2020 Table 1 - Execution Venue As Of Venue LEI   | Market Data 3rd Party Fe 0 0 0  ad Total Notional Value 2 2,227,500.00  cution(s) Mean Elapsed I 120.00  Country of Authori  | ecuted Price Hig<br>118.80<br>118.80<br>Url<br>.00 http://wwww.   | thest Executed Price 118.80  Rebates Va amius.com as  andrawn Rfq Received / 0  on(s) Median Elapsed 30.00   | alue of Costs (%) p.per ex-post  / Modified Median Trans: 2  Acceptance & Execution( 120.   | N/A Em  action Size exec 25.00  (s) Median Elapse                                     | ail N  Median Transaction Ind Request & Prov  | on Size all Designated Mic<br>25.00<br>ision(s)<br>30.00   |
| Exotic 1 Table 4 - Price Information Instrument Avg. Trans. Price Weighted Avg. Exotic 118.80 Table 5 - Cost Information Instrument Execution Fees Modifications Exotic 23.58 0 Table 6 - Likelihood of Execution Instrument Orders Received Trans. Execute Exotic 2 Table 9 - Timings Instrument Mean Elapsed Acceptance & Exe Exotic Exotic 2  Table 1 - Execution Venue  As Of Venue LEI 2020-11-25 Amius Limited 213800C1LRHXHOST Table 2 - Type of Financial Instrument I | J. Trans. Price Lowest Ex 118.80  Market Data 3rd Party Fe 0 0 0  and Total Notional Value 2 2,227,500.00  cuttion(s) Mean Elapsed I 120.00  Country of Authori QC19 United Kingdom  | ecuted Price High 118.80  118.80  Line Uri 118.80  Line Uri 118.80  Cancelled or With Request & Provision 118.80  | thest Executed Price 118.80  Rebates Va amius.com as  andrawn Rfq Received / 0  on(s) Median Elapsed 30.00   | alue of Costs (%) p.per ex-post  / Modified Median Trans: 2  Acceptance & Execution( 120.   | N/A Em  action Size exec 25.00  (s) Median Elapse                                     | ail N  Median Transaction Ind Request & Prov  | on Size all Designated Mic<br>25.00<br>ision(s)<br>30.00   |
| Exotic 1   Table 4 - Price Information   | J. Trans. Price Lowest Ex 118.80  Market Data 3rd Party Fe 0 0 0  and Total Notional Value 2 2,227,500.00  cuttion(s) Mean Elapsed I 120.00  Country of Authori QC19 United Kingdom  | ecuted Price High 118.80  118.80  Line Uri 118.80  Line Uri 118.80  Cancelled or With Request & Provision 118.80  | thest Executed Price 118.80  Rebates Va amius.com as  andrawn Rfq Received / 0  on(s) Median Elapsed 30.00   | alue of Costs (%) p.per ex-post  / Modified Median Trans: 2  Acceptance & Execution( 120.   | N/A Em  action Size exec 25.00  (s) Median Elapse                                     | ail N  Median Transaction Ind Request & Prov  | on Size all Designated Mic<br>25.00<br>ision(s)<br>30.00   |
| Exotic 1   Table 4 - Price Information   Instrument Avg. Trans. Price Weighted Avg. Exotic 118.80   Table 5 - Cost Information   Instrument Execution Fees Modifications   Exotic 2.3.58 0   Table 6 - Likelihood of Execution   Instrument Orders Received Trans. Execut   Exotic 2   Table 9 - Timings   Table 9 - Timings   Instrument Mean Elapsed Acceptance & Exe   Exotic   Exotic 2   Exotic 3   Execution Venue   Exotic 4   Exotic 5   Execution Venue   Exotic 5   Execution Venue   Exotic 5   Execution Venue   Exotic 5   Exotic   | J. Trans. Price Lowest Ex.  118.80  Market Data 3rd Party Fe 0 0 0  ad Total Notional Value 2 2,227,500.00  cution(s) Mean Elapsed I 120.00  Country of Authori QC19 United Kingdom  ument Classification Currer Accumulator USD   | ecuted Price High 118.80  ecuted Price High 118.80  ess Url 1.00 http://www  Cancelled or With Request & Provision 118.80  ty Mkt Segment   | thest Executed Price 118.80  Rebates Va amilus.com as  Indrawn Rfq Received / 0  Indiam Rfq Rece | alue of Costs (%) s per ex-post  / Modified Median Transi 2  Acceptance & Execution( 120.   | action Size exec 25.00 (s) Median Elapse 00   | Median Transaction  Median Transaction  Median Transaction  Median Transaction  Median Transaction  Median Transaction  O  Duration Sched | on Size all Designated Mk 25.00  ision(s) 30.00  Auction Sched. Auction  |
| Exotic 1   Table 4 - Price Information   | J. Trans. Price Lowest Ex.  118.80  Market Data 3rd Party Fe 0 0 0  ad Total Notional Value 2 2,227,500.00  cution(s) Mean Elapsed I 120.00  Country of Authori QC19 United Kingdom  ument Classification Currer Accumulator USD   | ecuted Price High 118.80  ecuted Price High 118.80  ess Url 1.00 http://www  Cancelled or With Request & Provision 118.80  ty Mkt Segment   | thest Executed Price 118.80  Rebates Va amilus.com as  Indrawn Rfq Received / 0  Indiam Rfq Rece | alue of Costs (%) s per ex-post  / Modified Median Transi 2  Acceptance & Execution( 120.   | action Size exec 25.00 (s) Median Elapse 00   | Median Transaction  Median Transaction  Median Transaction  Median Transaction  Median Transaction  Median Transaction  O  Duration Sched | on Size all Designated Mk 25.00  ision(s) 30.00  Auction Sched. Auction  |
| Exotic 1 Table 4 - Price Information Instrument Avg. Trans. Price Weighted Avg. Exotic 118.80 Table 5 - Cost Information 118.80 Table 6 - Cost Information 118.80 Table 6 - Likelihood of Execution 118.80 Table 6 - Likelihood of Execution 118.80 Instrument Orders Received Trans. Execut Exotic 2 Table 9 - Timings Instrument Mean Elapsed Acceptance & Exe Exotic 2  25 Nov 2020 Table 1 - Execution Venue LEI 2020-11-25 Amius Limited 213800C1LRHXHOS Table 2 - Type of Financial Instrument Instrument Financial Instrument Instrument Producer Accumulator KC 375.00 USD lots Produ Instrument Time (T) Size Range Association 1 Instrument Time (T) Size Range Association 2 Instrument Time (T) Size Range A | J. Trans. Price Lowest Ex.  118.80  Market Data 3rd Party Fe 0 0 0  ad Total Notional Value 2 2,227,500.00  cution(s) Mean Elapsed I 120.00  Country of Authori QC19 United Kingdom  ument Classification Currer Accumulator USD   | ecuted Price High 118.80  Les Url 10.00 http://www  Cancelled or With Request & Provision of the Provision of the Price   | thest Executed Price 118.80  Rebates Va amius.com as  Adrawn Rfq Received / 0  Mkt Segment Identifie  Time of Execution Tra  | alue of Costs (%) per ex-post  / Modified Median Trans: 2  Acceptance & Execution( 120.  er Outages Outage num 0  | action Size exec 25.00  (s) Median Elapse 00  nber Outage Avg.                        | Median Transaction  Median Transaction  Median Transaction  Duration Sched  | on Size all Designated Mic 25.00  ision(s) 30.00  Auction Sched. Auction   |
| Exotic 1 Table 4 - Price Information Instrument Avg. Trans. Price Weighted Avg. Exotic 118.80 Table 5 - Cost Information 118.80 Table 5 - Cost Information 23.58 0 Table 6 - Likelihood of Execution Instrument Orders Received Trans. Execut Exotic 2 Table 9 - Timings Instrument Mean Elapsed Acceptance & Exe Exotic 2  25 Nov 2020 Table 1 - Execution Venue LEI 2020-11-25 Amius Limited 213800C1LIARHXHO: Table 2 - Type of Financial Instrument Instrument Producer Accumulator KG 375.00 USD lots Produ Table 3 - Price Information Instrument 1 - Time (T) Size Range Amount Producer Accumulator 1 - Table 4 - Price Information 1 - Table 4 - Pric | J. Trans. Price Lowest Ex  118.80  Market Data 3rd Party Fe 0 0 0  and Total Notional Value 2 2,227,500.00  cution(s) Mean Elapsed I 120.00  Country of Authori iQC19 United Kingdom  iment Classification Curr iver Accumulator USD  inverage Executed Total E  | ecuted Price High 118.80  Les Url 100 http://www.  Cancelled or With Request & Provision ty Mkt Segment Les Cancelled Price 118.60  Executed Price 118.60  Executed Price 118.60  | thest Executed Price 118.80  Rebates Va amius.com as  Adrawn Rfq Received / 0  Mkt Segment Identifie  Time of Execution Tra 14:00:06   | alue of Costs (%) pper ex-post  / Modified Median Transi 2  Acceptance & Execution( 120.  er Outages Outage num 0  ansaction Size Trading S 2.00 RFQ  | action Size exec 25.00  (s) Median Elapse 00  nber Outage Avg.                        | Median Transaction  Median Transaction  Median Transaction  Duration Sched  | on Size all Designated Mic 25.00  ision(s) 30.00  Auction Sched. Auction   |
| Exotic 1   Table 4 - Price Information   | J. Trans. Price Lowest Ex.  118.80  Market Data 3rd Party Fe 0 0 0  ad Total Notional Value 2 2,227,500.00  cution(s) Mean Elapsed I 120.00  Country of Authorical Country of Au | ecuted Price High 118.80  Les Url 100 http://www.  Cancelled or With Request & Provision ty Mkt Segment Les Cancelled Price 118.60  Executed Price 118.60  Executed Price 118.60  | thest Executed Price 118.80  Rebates Va amius.com as  Adrawn Rfq Received / 0  Mkt Segment Identifie  Time of Execution Tra 14:00:06   | 25.00 RFQ  alue of Costs (%) is per ex-post  / Modified Median Transi 2  Acceptance & Execution( 120.  er Outages Outage num 0  ansaction Size Trading S 2.00 RFQ   | action Size exec 25.00  (s) Median Elapse 00  nber Outage Avg.                        | Median Transaction  Median Transaction  Median Transaction  Duration Sched  | on Size all Designated Mic 25.00  ision(s) 30.00  Auction Sched. Auction   |
| Exotic 1 Table 4 - Price Information Instrument Avg. Trans. Price Weighted Avg. Exotic 118.80  Table 5 - Cost Information 118.80  Table 6 - Likelihood of Execution 118.80  Table 6 - Likelihood of Execution 118.80  Table 6 - Likelihood of Execution 118.80  Table 9 - Timings  Instrument Orders Received Trans. Execut Exotic 2  Table 9 - Timings  Instrument Mean Elapsed Acceptance & Exe Exotic 2  25 Nov 2020  Table 1 - Execution Venue LEI 2020-11-25 Amius Limited 213800C1LIRIKHOS Table 2 - Type of Financial Instrument Instrument Financial Instrument Instrumen | J. Trans. Price Lowest Ex.  118.80  Market Data 3rd Party Fe 0 0 0  ad Total Notional Value 2 2,227,500.00  cution(s) Mean Elapsed I 120.00  Country of Authori QC19 United Kingdom  cument Classification Currer Accumulator USD  civerage Executed Total E  thted Avg. Trans. Price Le 118.60  | ecuted Price High 118.80  List | thest Executed Price 118.80  Rebates Va amilus.com as  Indrawn Rfq Received / 0  Indrawn Rfq Rec | alue of Costs (%) pper ex-post  / Modified Median Transi 2  Acceptance & Execution( 120.  er Outages Outage num 0  ansaction Size Trading S 2.00 RFQ  | action Size exec 25.00  (s) Median Elapse 00  nber Outage Avg. 0                      | Median Transaction  Median Transaction  Median Transaction  Duration Sched  | on Size all Designated Mic 25.00  ision(s) 30.00  Auction Sched. Auction   |
| Exotic 1   Table 4 - Price Information   Instrument Avg. Trans. Price Weighted Avg. Exotic 118.80   Table 5 - Cost Information   Exotic 23.58   0   Table 6 - Likelihood of Execution   Instrument Execution Exotic 2   Table 9 - Timings   Instrument Mean Elapsed Acceptance & Exe Exotic 2   Exotic    | J. Trans. Price Lowest Ex.  118.80  Market Data 3rd Party Fe 0 0 0  ad Total Notional Value 2 2,227,500.00  cution(s) Mean Elapsed I 120.00  Country of Authori QC19 United Kingdom  cument Classification Currer Accumulator USD  civerage Executed Total E  thted Avg. Trans. Price Le 118.60  | ecuted Price High 118.80  res Url 118.80  res Url 10.00 http://www.w  Cancelled or With Request & Provision 118.60  ty Mkt Segment 118.60  executed Price 118.60  rescuted Price 118.60  rescuted Price 118.60  rescuted Price 118.60  rescuted Price 118.60  | thest Executed Price 118.80  Rebates Va amilus.com as  Indrawn Rfq Received / 0  Indrawn Rfq Rec | alue of Costs (%) s per ex-post  / Modified Median Transi 2  Acceptance & Execution( 120.  ansaction Size Trading S 2.00 RFQ  Price 18.60   | action Size exec 25.00  (s) Median Elapse 00  nber Outage Avg. 0                      | Median Transaction  Median Transaction  Median Transaction  Duration Sched  | on Size all Designated Mic 25.00  ision(s) 30.00  Auction Sched. Auction   |
| Exotic 1   Table 4 - Price Information   Instrument Avg. Trans. Price Weighted Avg. Exotic 118.80   Table 5 - Cost Information   Instrument Execution Fees Modifications   Exotic 23.58 0   Table 6 - Likelihood of Execution   Instrument Orders Received Trans. Execut   Exotic 2   Table 9 - Timings   Instrument Mean Elapsed Acceptance & Exe   Exotic   Exotic 2      | Interpretation   Interp | ecuted Price High 118.80  List | thest Executed Price 118.80  Rebates Va amius.com as  Indrawn Rfq Received / 0  Indrawn Rfq Rece | alue of Costs (%) s per ex-post  / Modified Median Transi 2  Acceptance & Execution( 120.  ansaction Size Trading S 2.00 RFQ  Price 18.60  as per ex-post   | action Size exec 25.00  (s) Median Elapse 00  onher Outage Avg. 0                     | Median Transaction  Median Transaction  Median Transaction  Median Transaction  Duration Sched  0  Duration Sched  Im                     | on Size all Designated Mk 25.00  ision(s) 30.00  Auction Sched. Auction  form Best Bid / Offer N/A   |
| Exotic 1   Table 4 - Price Information   Instrument Avg. Trans. Price Weighted Avg. Exotic 118.80   Table 5 - Cost Information   Instrument Execution Fees Modifications   Exotic 23.58 0   Table 6 - Likelihood of Execution   Instrument Orders Received Trans. Execut   Exotic 2   Table 9 - Timings   Instrument Orders Received Trans. Execut   Exotic 2   Table 9 - Timings   Instrument Mean Elapsed Acceptance & Exe   Exotic      | J. Trans. Price Lowest Ex.  118.80  Market Data 3rd Party Fe 0 0 0  and Total Notional Value 2 2,227,500.00  Country of Authori GC19 United Kingdom  J. Werage Executed Total Exercise Accumulator USD  Leverage Executed Total Exercise Accumulator USD  Leverage Market Data 3rd 0 0  Executed Total Notional  | ecuted Price High 118.80  List | thest Executed Price 118.80  Rebates Va amius.com as  Indrawn Rfq Received / 0  Indrawn Rfq Rece | alue of Costs (%) s per ex-post  / Modified Median Transi 2  Acceptance & Execution( 120.  ansaction Size Trading S 2.00 RFQ  Price 18.60  as per ex-post   | action Size exec 25.00  (s) Median Elapse 00  onher Outage Avg. 0                     | Median Transaction  Median Transaction  Median Transaction  Median Transaction  Duration Sched  0  Duration Sched  Im                     | on Size all Designated Mic 25.00  ision(s) 30.00  Auction Sched. Auction   |
| Exotic 1   Table 4 - Price Information   Instrument Avg. Trans. Price Weighted Avg. Exotic 118.80   Table 5 - Cost Information   118.80   Table 5 - Cost Information   Exotic 23.58 0   Table 6 - Likelihood of Execution   Instrument Execution Fees Modifications   Exotic 23.58 0   Table 6 - Likelihood of Execution   Instrument Orders Received Trans. Execut   Exotic 2   Table 9 - Timings   Instrument Mean Elapsed Acceptance & Exe   Exotic   E   | J. Trans. Price Lowest Ex.  118.80  Market Data 3rd Party Fe 0 0 0  and Total Notional Value 2 2,227,500.00  Country of Authori GC19 United Kingdom  J. Werage Executed Total Exercise Accumulator USD  Leverage Executed Total Exercise Accumulator USD  Leverage Market Data 3rd 0 0  Executed Total Notional  | ecuted Price High 118.80  Less Url 118.80  Less Url 10.00 http://www.w  Cancelled or With Request & Provision 118.60  Less Url 10.00 http://www.w  Less Url 10.00 http://www.w  Less Url 118.60  Less Url         | thest Executed Price 118.80  Rebates Va amius.com as  Indrawn Rfq Received / 0  Indrawn Rfq Received / Indrawn Rfq Receive | alue of Costs (%) pper ex-post  / Modified Median Transi 2  Acceptance & Execution( 120.  er Outages Outage num 0  ansaction Size Trading S 2.00 RFQ  Price 18.60 as per ex-post  | action Size exec 25.00  (s) Median Elapse 00  onher Outage Avg. 0                     | Median Transaction  Median Transaction  Median Transaction  Duration Sched  0  Duration Sched  Im   | on Size all Designated Mic 25.00  ision(s) 30.00  Auction Sched. Auction  form Best Bid / Offer N/A  |
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| tic   1   1   1   1   1   1   1   1   1  | In Trans. Price Lowest Ex.  118.80  Market Data 3rd Party Fe 0 0 0  and Total Notional Value 2 2,227,500.00  Cutton(s) Mean Elapsed I 120.00  Country of Authorical Value 120. | ecuted Price High 118.80  Less Url 118.80  Less Url 10.00 http://www.w  Cancelled or With Request & Provision of the Provi   | thest Executed Price 118.80  Rebates Va amius.com as  Indrawn Rfq Received / 0  Indrawn Rfq Received / Indrawn Rfq Rece | alue of Costs (%) s per ex-post  / Modified Median Trans: 2  Acceptance & Execution( 120.  ansaction Size Trading S 2.00 RFQ  Price 18.60  as per ex-post  / Modified Median Trans: 2  Acceptance & Execution( 120.  120.  120.  as per ex-post  Acceptance & Execution( 120. | action Size exec 25.00  (s) Median Elapse 00  nber Outage Avg. 0  N/A  Trading M  N/A | Median Transaction  Median Transaction  Median Transaction  Median Transaction  Duration Sched  0  Duration Sched  1  Duration Sched  0   | on Size all Designated Mk 25.00  Ision(s) 30.00  Auction Sched. Auction  Form Best Bid / Offer N/A  Ansaction Size all Designated Mk 25.00             |

| 7 Nov 2020   |   |   |  |   |  |  |   |   |                             |                         |                       |                    |                  |
|--|---|---|--|---|--|--|---|---|-----------------------------|-------------------------|-----------------------|--------------------|------------------|
| ole 1 - Execution Venue  |   |   |  |   |  |  |   |   |                             |                         |                       |                    |                  |
| As Of Venue  | LEI Country   | of Authority MI   | kt Segment Mkt S   | Segment Identifi  | er Outages Outage nur  | nber Outage Avg  | . Duration Sched.                               | Auction Sched. Auction N  | lumber Sched. Auction Dura  | ation Fail. Transaction | ons Fail. Transaction | ns Number Fail. Tr | ansactions Value |
| 20-11-27 Amius Limited 2138000   |   |   |  |   | 0  | 0  | 0   |   |                             |                         | 0                     | 0                  | 0                |
| ble 2 - Type of Financial Instrum  | ent   |   |  |   |  |  |   |   |                             |                         |                       |                    |                  |
| Financial Instrument   | Instrument Classific  | ration Currency   | ,  |   |  |  |   |   |                             |                         |                       |                    |                  |
| onsumer Accumulator KC 375.00 USI  |   |   |  |   |  |  |   |   |                             |                         |                       |                    |                  |
| roducer Accumulator KC 375.00 USD  |   |   |  |   |  |  |   |   |                             |                         |                       |                    |                  |
| able 3 - Price Information   |   |   | _  |   |  |  |   |   |                             |                         |                       |                    |                  |
|  | ize Range Average Execu   | ed Total Evecu  | stad Drice Time  | of Evecution T  | rangaction Size Trading  | System Trading   | Mode Trading Dla                                | tform Rest Rid / Offer  |                             |                         |                       |                    |                  |
| Consumer Accumulator   | 1   | led Total Execu   | 122.00   | 12:38:11  | 10.00 RFQ  | N/A  | Email   | N/A   |                             |                         |                       |                    |                  |
| Producer Accumulator   | 1   |   | 122.55   | 12:42:03  | 2.00 RFQ   | N/A  | Im  | N/A   |                             |                         |                       |                    |                  |
| roducer Accumulator  | 1   |   | 122.15   | 14:22:48  | 2.00 RFQ   | N/A  | Im  | N/A   |                             |                         |                       |                    |                  |
| ble 4 - Price Information  |   |   |  |   |  |  |   |   |                             |                         |                       |                    |                  |
|  | Price Weighted Avg. Tran  | e Drice Lowest  | t Evecuted Drice   | Highest Evecuter  | d Drice  |  |   |   |                             |                         |                       |                    |                  |
|  | 22.09   | 122.09  | 122.00   |   | 122.20   |  |   |   |                             |                         |                       |                    |                  |
|  | 22.35   | 122.35  | 122.15   |   | 122.55   |  |   |   |                             |                         |                       |                    |                  |
| ble 5 - Cost Information   |   |   |  |   |  |  |   |   |                             |                         |                       |                    |                  |
|  | ees Modifications Marke   | Data 3rd Part   | v Fees   | Url Re  | ebates Value of Costs (%   | 3  |   |   |                             |                         |                       |                    |                  |
|  | .53 0   |   | 750.00 http://www  |   | as per ex-post   | -  |   |   |                             |                         |                       |                    |                  |
|  | 2.00 0  | 0   | 0.00 http://www  |   | as per ex-post   |  |   |   |                             |                         |                       |                    |                  |
| able 6 - Likelihood of Execution   |   |   |  |   |  |  |   |   |                             |                         |                       |                    |                  |
|  | aived Trans Everyted To   | tal National Val  | us. Cancelled or V   | Vithdraum Dfa F   | Passived / Madified Mad  | ian Transaction Ci   | iza ayas Madian T                               | ransaction Size all Design  | asted Mkt Makers            |                         |                       |                    |                  |
| Consumer Accumulator   | 4 4   | 1,831,312.  |  | 0   | 4  | iaii Traiisaction Si   | 10.00   | 10.00   | O                           |                         |                       |                    |                  |
| roducer Accumulator  | 2 2   | 183,525.  |  | 0   | 2  |  | 2.00  | 2.00  | 0                           |                         |                       |                    |                  |
| ble 9 - Timings  |   |   |  |   |  |  |   |   |                             |                         |                       |                    |                  |
| ibic 5 illinings   |   |   |  |   |  |  |   |   |                             |                         |                       |                    |                  |
| Total Manager  | - d A   | (-) M Fl  | D 0 D  | .:-:(-) M::-  | - Fl 0 F   |  | Flanced Danie                                   | -t 0 Dunisian(-)  |                             |                         |                       |                    |                  |
|  | ed Acceptance & Execution   |   |  |   | n Elapsed Acceptance & E   |  | lian Elapsed Reque                              |   |                             |                         |                       |                    |                  |
| Instrument Mean Elapse Consumer Accumulator Producer Accumulator   | 960   |   |  | vision(s) Media<br>8,700.00<br>120.00   | n Elapsed Acceptance & E   | 1,110.00<br>120.00   | lian Elapsed Reque                              | 12,720.00<br>180.00   |                             |                         |                       |                    |                  |
| Consumer Accumulator   | 960   | .00   |  | 8,700.00  | n Elapsed Acceptance & E   | 1,110.00   | lian Elapsed Reque                              | 12,720.00   |                             |                         |                       |                    |                  |
| Consumer Accumulator   | 960   | .00   |  | 8,700.00  | n Elapsed Acceptance & E   | 1,110.00   | lian Elapsed Reque                              | 12,720.00   |                             |                         |                       |                    |                  |
| Consumer Accumulator Producer Accumulator  0 Nov 2020  | 960   | .00   |  | 8,700.00  | n Elapsed Acceptance & E   | 1,110.00   | lian Elapsed Reque                              | 12,720.00   |                             |                         |                       |                    |                  |
| Consumer Accumulator Producer Accumulator  0 Nov 2020 able 1 - Execution Venue   | 960<br>90   | .00   |  | 8,700.00<br>120.00  |  | 1,110.00<br>120.00   |   | 12,720.00<br>180.00   | lumber Sched Auction During | ation Fail Transactio   | ns Fail Transactio    | ns Number Fail Tr  | ansactions Value |
| Consumer Accumulator Producer Accumulator  0 Nov 2020 able 1 - Execution Venue As Of Venue   | 960<br>90<br>LEI Country  | .00<br>.00  |  | 8,700.00<br>120.00  |  | 1,110.00<br>120.00   |   | 12,720.00<br>180.00   | lumber Sched. Auction Dur.  | ation Fail. Transaction | ons Fail. Transactio  | ns Number Fail. Tr | ansactions Value |
| Consumer Accumulator  O Nov 2020 able 1 - Execution Venue  As Of Venue  2020-11-30 Amius Limited 2138000   | 960<br>90<br>LEI Country<br>C1LJRHXHO5QC19 United Ki  | .00<br>.00  |  | 8,700.00<br>120.00  | er Outages Outage nur  | 1,110.00<br>120.00   | . Duration Sched                                | 12,720.00<br>180.00   | lumber Sched. Auction Dur.  | ation Fail. Transaction |                       |                    |                  |
| Consumer Accumulator  O Nov 2020 able 1 - Execution Venue As Of Venue 2020-11-30 Amius Limited 2138000 able 2 - Type of Financial Instrum  | 960<br>90<br>LEI Country<br>C1LJRHXHOSQC19 United Ki  | of Authority MI   | kt Segment Mkt S   | 8,700.00<br>120.00  | er Outages Outage nur  | 1,110.00<br>120.00   | . Duration Sched                                | 12,720.00<br>180.00   | Tumber Sched. Auction Dur.  | ation Fail. Transaction |                       |                    |                  |
| Consumer Accumulator Producer Accumulator  0 Nov 2020 able 1 - Execution Venue As Of Venue 2020-11-30 Amius Limited 2138000 able 2 - Type of Financial Instrument  | 960 90  LEI Country C1LJRHXHOSQC19 United Kient Instrument Classific  | of Authority MI   | kt Segment Mkt S   | 8,700.00<br>120.00  | er Outages Outage nur  | 1,110.00<br>120.00   | . Duration Sched                                | 12,720.00<br>180.00   | Tumber Sched, Auction Dur   | ation Fail. Transaction |                       |                    |                  |
| Consumer Accumulator  O Nov 2020 able 1 - Execution Venue As Of Venue 2020-11-30 Amius Limited 2138000 able 2 - Type of Financial Instrument Financial Instrument Consumer Accumulator KC 375.00 USI   | 960 90  LEI Country C1L1RHXHOSQC19 United Ki ent Instrument Classifie Diots Consumer Accumulation   | of Authority MIngdom  cation Currency or USD  | kt Segment Mkt S   | 8,700.00<br>120.00  | er Outages Outage nur  | 1,110.00<br>120.00   | . Duration Sched                                | 12,720.00<br>180.00   | lumber Sched. Auction Dur.  | ation Fail. Transaction |                       |                    |                  |
| onsumer Accumulator  O Nov 2020  Ible 1 - Execution Venue  As Of Venue  020-11-30 Amius Limited 2138000  Ible 2 - Type of Financial Instrument  Financial Instrument  consumer Accumulator KC 375.00 USD   | 960 90  LEI Country C1L1RHXHOSQC19 United Ki ent Instrument Classifie Diots Consumer Accumulation   | of Authority MIngdom  cation Currency or USD  | kt Segment Mkt S   | 8,700.00<br>120.00  | er Outages Outage nur  | 1,110.00<br>120.00   | . Duration Sched                                | 12,720.00<br>180.00   | number Sched. Auction Dur   | ation Fail. Transactio  |                       |                    |                  |
| Onsumer Accumulator  O Nov 2020  bible 1 - Execution Venue  As Of Venue  020-11-30 Amius Limited 2138000  bible 2 - Type of Financial Instrument  Financial Instrument  Consumer Accumulator KC 375.00 USD  bible 3 - Price Information  | LEI Country C1LJRHXHO5QC19 United Kient Instrument Classific lots Consumer Accumulator  | of Authority Mingdom  cation Currency USD  USD  | kt Segment Mkt S   | 8,700.00<br>120.00  | er Outages Outage nur  | 1,110.00<br>120.00   | . Duration Sched.                               | 12,720.00<br>180.00  Auction Sched. Auction N   | iumber Sched. Auction Dur   | Fail. Transaction       |                       |                    |                  |
| Onsumer Accumulator  O Nov 2020  Ibble 1 - Execution Venue  As Of Venue  1020-11-30 Amius Limited 2138000  Ibble 2 - Type of Financial Instrument  Financial Instrument  Consumer Accumulator KC 375.00 USD  Ibble 3 - Price Information  Instrument Time (T) S  | 960 90  LEI Country C1L1RHXHOSQC19 United Ki ent Instrument Classifie Diots Consumer Accumulation   | of Authority Mingdom  cation Currency USD  USD  | kt Segment Mkt S   | 8,700.00 120.00   | er Outages Outage nur 0  | 1,110.00<br>120.00   | . Duration Sched. 0                             | 12,720.00 180.00  Auction Sched. Auction N  | lumber Sched. Auction Dur   | ation Fail. Transaction |                       |                    |                  |
| onsumer Accumulator  Nov 2020 ble 1 - Execution Venue  As Of Venue  2020-11-30 Amius Limited 2138000 ble 2 - Type of Financial Instrument  Financial Instrument  onsumer Accumulator KC 375.00 USD ble 3 - Price Information  Instrument  Time (T) Si  onsumer Accumulator   | LEI Country C1LJRHXHO5QC19 United Kient Instrument Classific lots Consumer Accumulator  | of Authority Mingdom  cation Currency USD  USD  | kt Segment Mkt S   | 8,700.00 120.00  Segment Identifies of Execution T 11:13:31   | er Outages Outage nur 0 0 ransaction Size Trading 25.00 RFQ  | 1,110.00<br>120.00   | . Duration Sched. 0  Mode Trading Pla           | 12,720.00 180.00  Auction Sched. Auction N  | Tumber Sched. Auction Dur.  | ation Fail. Transaction |                       |                    |                  |
| Nov 2020 bible 1 - Execution Venue  AS Of Venue 020-11-30 Amius Limited 2138000 bible 2 - Type of Financial Instrument Financial Instru | LEI Country C1LJRHXHO5QC19 United Kient Instrument Classific lots Consumer Accumulator  | of Authority Mingdom  cation Currency USD  USD  | kt Segment Mkt S   | 8,700.00<br>120.00<br>120.00<br>Segment Identific<br>11:13:31<br>13:13:08   | ransaction Size Trading 25.00 RFQ 2.00 RFQ   | 1,110.00<br>120.00<br>nber Outage Avg<br>0  System Trading N/A N/A | . Duration Sched.  0  Mode Trading Pla          | 12,720.00 180.00  Auction Sched. Auction N  tform Best Bid / Offer N/A N/A  | iumber Sched. Auction Dur   | Fail. Transaction       |                       |                    |                  |
| Onsumer Accumulator  D Nov 2020  Ibile 1 - Execution Venue  As Of Venue  1020-11-30 Amius Limited 2138000  Ibile 2 - Type of Financial Instrument  Consumer Accumulator KC 375.00 USD  Ibile 3 - Price Information  Instrument Time (T) S  Consumer Accumulator  Troducer Accumulator  Troducer Accumulator  Troducer Accumulator  Troducer Accumulator  Troducer Accumulator  Troducer Accumulator  | LEI Country C1LJRHXHO5QC19 United Kient Instrument Classific lots Consumer Accumulator  | of Authority Mingdom  cation Currency USD  USD  | kt Segment Mkt S   | 8,700.00 120.00  Segment Identifies of Execution T 11:13:31   | er Outages Outage nur 0 0 ransaction Size Trading 25.00 RFQ  | 1,110.00<br>120.00   | . Duration Sched. 0  Mode Trading Pla           | 12,720.00 180.00  Auction Sched. Auction N  | lumber Sched. Auction Dur   | ation Fail. Transaction |                       |                    |                  |
| Consumer Accumulator Producer Accumulator  20 Nov 2020 Pable 1 - Execution Venue As Of Venue Page 2020-11-30 Amius Limited 2138000 Pable 2 - Type of Financial Instrument Consumer Accumulator KC 375.00 USD Producer Accumulator KC 375.00 USD Producer Accumulator KC 375.00 USD Instrument Time (T) S Consumer Accumulator Producer Accumulator   | LEI Country CILIRHIXHOSQC19 United Ki ent Instrument Classific lots Producer Accumulator ize Range Average Execut 1 1 1   | of Authority Mingdom  cation Currency or USD USD  | kkt Segment Mkt S  | 8,700.00<br>120.00<br>Segment Identific<br>s of Execution T<br>11:13:31<br>13:13:08<br>13:55:15   | ransaction Size Trading 25.00 RFQ 2.00 RFQ 2.00 RFQ  | 1,110.00<br>120.00<br>nber Outage Avg<br>0  System Trading N/A N/A | . Duration Sched.  0  Mode Trading Pla          | 12,720.00 180.00  Auction Sched. Auction N  tform Best Bid / Offer N/A N/A  | Tumber Sched. Auction Dur   | ation Fail. Transaction |                       |                    |                  |
| Consumer Accumulator roducer Accumulator roducer Accumulator Venue  AS Of Venue  020-11-30 Amius Limited 2138000 sible 2 - Type of Financial Instrument  Financial Instrument  Consumer Accumulator KC 375.00 USD sible 3 - Price Information  Instrument Time (T) Sible 3 - Price Information  Instrument Time (T) Sible 4 - Price Information  Instrument Time (T) Sible 4 - Price Information  Instrument Accumulator roducer Accumulator bible 4 - Price Information  Instrument Avg. Trans.   | LEI Country 21LJRHXHOSQC19 United Kient Instrument Classific Diots Consumer Accumulato lots Producer Accumulator ize Range Average Execut 1 1 1 1 Price Weighted Avg. Trar  | of Authority MI ngdom  cation Currency or USD USD  ted Total Execu  | kt Segment Mkt S   | 8,700.00<br>120.00<br>120.00<br>Segment Identific<br>11:13:31<br>13:13:08<br>13:55:15   | ransaction Size Trading 25.00 RFQ 2.00 RFQ 2.00 RFQ  | 1,110.00<br>120.00<br>nber Outage Avg<br>0  System Trading N/A N/A | . Duration Sched.  0  Mode Trading Pla          | 12,720.00 180.00  Auction Sched. Auction N  tform Best Bid / Offer N/A N/A  | iumber Sched. Auction Dur   | ation Fail. Transaction |                       |                    |                  |
| Consumer Accumulator  10 Nov 2020  10 Nov 2020  10 Nov 2020  11 September 2020-11-30 Amius Limited 2138000  12 Type of Financial Instrument  12 Consumer Accumulator KC 375.00 USD 2020  13 September 2020  14 September 2020  15 September 2020  16 September 2020  17 September 2020  18 Septemb | LEI Country C1LJRHXHOSQC19 United Ki ent Instrument Classifie Diots Consumer Accumulator lots Producer Accumulator ize Range Average Execut 1 1 1 1 1 Price Weighted Avg. Trar 23.00  | of Authority Mingdom  cation Currency or USD USD  ted Total Execu   | kt Segment Mkt S  tited Price Time 123.00 124.90 122.85  t Executed Price 123.00   | 8,700.00 120.00  Segment Identific  of Execution T 11:13:31 13:13:08 13:55:15   | ransaction Size Trading 25.00 RFQ 2.00 RFQ 2.00 RFQ d Price 123.00   | 1,110.00<br>120.00<br>nber Outage Avg<br>0  System Trading N/A N/A | . Duration Sched.  0  Mode Trading Pla          | 12,720.00 180.00  Auction Sched. Auction N  tform Best Bid / Offer N/A N/A  | lumber Sched. Auction Dur   | ation Fail. Transaction |                       |                    |                  |
| Nov 2020 bible 1 - Execution Venue  As Of Venue 020-11-30 Amius Limited 2138000 bible 2 - Type of Financial Instrument Financial Instrument Fonsumer Accumulator KC 375.00 USD bible 3 - Price Information Instrument Time (T) S fonsumer Accumulator roducer Accumulator roducer Accumulator fonsument Accumulator fonsument Accumulator fonducer Accumulator Instrument Avg. Trans. fonsument Accumulator Instrument Avg. Trans. fonsument Accumulator Instrument Avg. Trans. fonsumer Accumulator 1 roducer Accumulator   | LEI Country 21LJRHXHOSQC19 United Kient Instrument Classific Diots Consumer Accumulato lots Producer Accumulator ize Range Average Execut 1 1 1 1 Price Weighted Avg. Trar  | of Authority MI ngdom  cation Currency or USD USD  ted Total Execu  | kt Segment Mkt S   | 8,700.00 120.00  Segment Identific  of Execution T 11:13:31 13:13:08 13:55:15   | ransaction Size Trading 25.00 RFQ 2.00 RFQ 2.00 RFQ  | 1,110.00<br>120.00<br>nber Outage Avg<br>0  System Trading N/A N/A | . Duration Sched.  0  Mode Trading Pla          | 12,720.00 180.00  Auction Sched. Auction N  tform Best Bid / Offer N/A N/A  | Tumber Sched. Auction Dur   | ation Fail. Transaction |                       |                    |                  |
| A SON STATE OF THE | LEI Country 21LJRHXHOSQC19 United Kient Instrument Classific Diots Consumer Accumulator lots Producer Accumulator ize Range Average Execut 1 1 1 23.00 Price Weighted Avg. Trar 23.00 23.88   | of Authority MI<br>ngdom USD USD USD USD 123.88   | kt Segment Mkt \$    Mkt Segment Mkt Segment Mkt \$    Mkt Segment Mkt | 8,700.00 120.00  Segment Identification 11:13:31 13:13:08 13:55:15  Highest Executed  | ransaction Size Trading 25.00 RFQ 2.00 RFQ 2.00 RFQ 123.00 124.90  | 1,110.00<br>120.00   | . Duration Sched.  0  Mode Trading Pla          | 12,720.00 180.00  Auction Sched. Auction N  tform Best Bid / Offer N/A N/A  | iumber Sched. Auction Dur   | ation Fail. Transaction |                       |                    |                  |
| onsumer Accumulator  Nov 2020 ble 1 - Execution Venue As Of Venue 020-11-30 Amius Limited 2138000 ble 2 - Type of Financial Instrument Financial Instrument onsumer Accumulator KC 375.00 USD ble 3 - Price Information Instrument Time (T) S onsumer Accumulator roducer Accumulator ble 4 - Price Information Instrument Avg. Trans. onsumer Accumulator ble 4 - Price Information Instrument Avg. Trans. onsumer Accumulator 1 roducer Accumulator 1 Instrument Execution F Instrument Execution F Instrument Execution F Instrument Execution F  | LEI Country CILJRHXHOSQC19 United Ki ent Instrument Classifii Diots Consumer Accumulator iots Producer Accumulator ize Range Average Execut 1 1 1 1 1 Price Weighted Avg. Trar 23.00 23.88  | of Authority MI ngdom  cation Currency or USD USD  ted Total Execu  123.00 123.88   | kt Segment Mkt S  dited Price Time 123.00 124.90 122.85  t Executed Price 123.00 122.85  | 8,700.00 120.00  Segment Identific  of Execution T 11:13:31 13:13:08 13:55:15  Highest Executer   | ransaction Size Trading 25.00 RFQ 2.00 RFQ 2.00 RFQ 2.00 RFQ 123.00 124.90   | 1,110.00<br>120.00   | . Duration Sched.  0  Mode Trading Pla          | 12,720.00 180.00  Auction Sched. Auction N  tform Best Bid / Offer N/A N/A  | lumber Sched. Auction Dur   | Fail. Transaction       |                       |                    |                  |
| onsumer Accumulator  Nov 2020 ble 1 - Execution Venue  As Of Venue 120-11-30 Amius Limited 2138000 ble 2 - Type of Financial Instrument Description of the Company of the C | LEI Country  TILIRHYHOSQC19 United Kient  Instrument Classific Iots Consumer Accumulator ize Range Average Execut  1 1 1 1  Price Weighted Avg. Trar 23.00 23.88  ees Modifications Marke .64 0   | of Authority MI ngdom  cation Currency or USD USD USD  ced Total Execu  | kt Segment Mkt S  ited Price Time 123.00 124.90 122.85  t Executed Price 123.00 122.85  ty Fees 0.00 http://www.   | 8,700.00 120.00  Segment Identification 11:13:31 13:13:08 13:55:15  Highest Executer  Url Re  | ransaction Size Trading 25.00 RFQ 2.00 RFQ 2.00 RFQ 123.00 124.90 2bates Value of Costs (% as per ex-post (% as per ex-p | 1,110.00<br>120.00   | . Duration Sched.  0  Mode Trading Pla          | 12,720.00 180.00  Auction Sched. Auction N  tform Best Bid / Offer N/A N/A  | Tumber Sched. Auction Dur   | Fail. Transaction       |                       |                    |                  |
| onsumer Accumulator roducer Accumulator roducer Accumulator roducer Accumulator Accumulator Personal Programment Programment Price Information Instrument Time (T) Sonsumer Accumulator RC 375.00 USD ble 3 - Price Information Instrument Time (T) Sonsumer Accumulator roducer Accumulator RC 375.00 USD ble 3 - Price Information Instrument Time (T) Sonsumer Accumulator roducer Accumulator roducer Accumulator Instrument Avg. Trans. onsumer Accumulator 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1   | LEI Country CILJRHXHOSQC19 United Ki ent Instrument Classifii Diots Consumer Accumulator iots Producer Accumulator ize Range Average Execut 1 1 1 1 1 Price Weighted Avg. Trar 23.00 23.88  | of Authority MI ngdom  cation Currency or USD USD  ted Total Execu  123.00 123.88   | kt Segment Mkt S  dited Price Time 123.00 124.90 122.85  t Executed Price 123.00 122.85  | 8,700.00 120.00  Segment Identification 11:13:31 13:13:08 13:55:15  Highest Executer  Url Re  | ransaction Size Trading 25.00 RFQ 2.00 RFQ 2.00 RFQ 2.00 RFQ 123.00 124.90   | 1,110.00<br>120.00   | . Duration Sched.  0  Mode Trading Pla          | 12,720.00 180.00  Auction Sched. Auction N  tform Best Bid / Offer N/A N/A  | iumber Sched. Auction Dur   | ation Fail. Transaction |                       |                    |                  |
| Onsumer Accumulator  As Of Venue  As Of Venue  As Of Venue  2020-11-30 Amius Limited 2138000  abide 2 - Type of Financial Instrument  Consumer Accumulator KC 375.00 USD  abide 3 - Price Information  Instrument Time (T) S  Consumer Accumulator Producer Accumulator  Producer Accumulator  Producer Accumulator  Producer Accumulator  Producer Accumulator  Producer Accumulator  Producer Accumulator  Producer Accumulator  Producer Accumulator  Producer Accumulator  Producer Accumulator  Instrument Avg. Trans.  Consumer Accumulator  1 abide 5 - Cantinformation  Instrument Execution  Instrument Execution  Foroducer Accumulator  1 abide 5 - Cantinformation  Instrument Execution  Foroducer Accumulator  1 abide 5 - Cantinformation  Instrument Execution  Foroducer Accumulator  57  Foroducer Accumulator  10  abide 6 - Likelihood of Execution  | LEI Country CILIRHXHOSQC19 United Ki ent Instrument Classific Diots Consumer Accumulator ize Range Average Execut 1 1 1 1 1 Price Weighted Avg. Trar 23.00 23.88 ees Modifications Marke .64 0 .11 0  | of Authority MI ngdom  cation Currency or USD USD  ted Total Execu  123.00 123.88  t Data 3rd Part 0 0                                    | tted Price Time 123.00 124.90 122.85  t Executed Price 123.00 122.85  t Executed Price 0.00 http://www. 0.00 http://www.   | 8,700.00 120.00  Segment Identific  of Execution T 11:13:31 13:13:08 13:55:15  Highest Executer  Url Re www.amius.com www.amius.com www.amius.com   | ransaction Size Trading 25.00 RFQ 2.00 RFQ 2.00 RFQ 2.00 RFQ 2.00 RFQ 3.00 RFQ 4 Price 123.00 124.90  sper ex-post as per ex-post  | 1,110.00 120.00  nber Outage Avg 0  System Trading N/A N/A N/A     | Mode Trading Pla Im Im Im                       | 12,720.00 180.00  Auction Sched. Auction N  tform Best Bid / Offer N/A N/A N/A N/A  |                             | ation Fail. Transaction |                       |                    |                  |
| Tonsumer Accumulator reducer Accumulator reducer Accumulator Accum | LEI Country  CILJRHYHOSQC19 United Kient  Instrument Classific lots Consumer Accumulator ize Range Average Execut  1 1 1 1 23.00 23.88  ees Modifications Marke 6.64 0 6.11 0   | of Authority MI ngdom  cation Currency or USD USD  ted Total Execu  123.00 123.88  t Data 3rd Part 0 0 0                                  | kt Segment Mkt S  ited Price Time 123.00 124.90 122.85  t Executed Price 123.00 122.85  t Double Price 123.00 120.85   | 8,700.00 120.00 120.00  Segment Identification 11:13:31 13:13:08 13:55:15  Highest Executer  Url Re  www.amius.com  www.amius.com  www.amius.com  Withdrawn Rfq F   | ransaction Size Trading 25.00 RFQ 2.00 RFQ 2.00 RFQ 123.00 RFQ 124.90  bates Value of Costs (% as per ex-post as per ex-post   | 1,110.00 120.00  nber Outage Avg 0  System Trading N/A N/A N/A     | . Duration Sched.  0  Mode Trading Pla Im Im Im | Auction Sched. Auction N  tform Best Bid / Offer N/A  |                             | ation Fail. Transaction |                       |                    |                  |
| Onsumer Accumulator Producer Accumulator  As Of Venue  As Of Venue  2020-11-30 Amius Limited 2138000  abile 2 - Type of Financial Instrument  Consumer Accumulator KC 375.00 USD  abile 3 - Price Information  Instrument Time (T) Si  Consumer Accumulator Producer Accumulator  Producer Accumulator  Instrument Avg. Trans.  Consumer Accumulator  Producer Accumulator  abile 4 - Price Information  Instrument Avg. Trans.  Consumer Accumulator  1 Description  Instrument Avg. Trans.  Consumer Accumulator  1 Description  Instrument Instrument  Instrument Execution Forducer Accumulator  Producer Accumulator  1 Description  Instrument Execution Forducer Accumulator  Producer Accumulator  1 Description  Instrument Order Reccumulator  | LEI Country CILIRHXHOSQC19 United Ki ent Instrument Classific Diots Consumer Accumulator ize Range Average Execut 1 1 1 1 1 Price Weighted Avg. Trar 23.00 23.88 ees Modifications Marke .64 0 .11 0  | of Authority MI ngdom  cation Currency or USD USD  ded Total Execu  123.00 123.88  E Data 3rd Part 0 0 1,153,125.                         | kt Segment Mkt S  tted Price Time 123.00 122.85  tt Executed Price 123.00 122.85  ty Fees 0.00 http://www.  ue Cancelled or V 00   | 8,700.00 120.00 | ransaction Size Trading 25.00 RFQ 2.00 RFQ 2.00 RFQ 124.90 2500 RFQ 2.00 RFQ   | 1,110.00 120.00  nber Outage Avg 0  System Trading N/A N/A N/A     | Mode Trading Pla Im Im Im                       | 12,720.00 180.00  Auction Sched. Auction M  tform Best Bid / Offer N/A N/A N/A N/A  N/A  N/A  N/A  N/A  N                                       | sated Mkt. Makers<br>0      | ation Fail. Transaction |                       |                    |                  |
| Tonsumer Accumulator reducer Accumulator reducer Accumulator reducer Accumulator reducer Accumulator reducer Accumulator reducer Accumulator RC 375.00 USD reducer Accumulator RC 375.00 USD reducer Accumulator RC 375.00 USD reducer Accumulator 1 reducer 2 reducer Accumulator 1 reducer 2 reducer 3 | LEI Country  CILJRHYHOSQC19 United Kient  Instrument Classific lots Consumer Accumulator ize Range Average Execut  1 1 1 1 23.00 23.88  ees Modifications Marke 6.64 0 6.11 0   | of Authority MI ngdom  cation Currency or USD USD  ted Total Execu  123.00 123.88  t Data 3rd Part 0 0 0                                  | kt Segment Mkt S  tted Price Time 123.00 122.85  tt Executed Price 123.00 122.85  ty Fees 0.00 http://www.  ue Cancelled or V 00   | 8,700.00 120.00 120.00  Segment Identification 11:13:31 13:13:08 13:55:15  Highest Executer  Url Re  www.amius.com  www.amius.com  www.amius.com  Withdrawn Rfq F   | ransaction Size Trading 25.00 RFQ 2.00 RFQ 2.00 RFQ 123.00 RFQ 124.90  bates Value of Costs (% as per ex-post as per ex-post   | 1,110.00 120.00  nber Outage Avg 0  System Trading N/A N/A N/A     | . Duration Sched.  0  Mode Trading Pla Im Im Im | Auction Sched. Auction N  tform Best Bid / Offer N/A  |                             | ation Fail. Transaction |                       |                    |                  |
| Tonsumer Accumulator reducer Accumulator reducer Accumulator reducer Accumulator reducer Accumulator reducer Accumulator reducer Accumulator RC 375.00 USD reducer Accumulator RC 375.00 USD reducer Accumulator RC 375.00 USD reducer Accumulator 1 reducer 2 reducer Accumulator 1 reducer 2 reducer 3 | LEI Country  CILJRHYHOSQC19 United Kient  Instrument Classific lots Consumer Accumulator ize Range Average Execut  1 1 1 1 23.00 23.88  ees Modifications Marke 6.64 0 6.11 0   | of Authority MI ngdom  cation Currency or USD USD  ded Total Execu  123.00 123.88  E Data 3rd Part 0 0 1,153,125.                         | kt Segment Mkt S  tted Price Time 123.00 122.85  tt Executed Price 123.00 122.85  ty Fees 0.00 http://www.  ue Cancelled or V 00   | 8,700.00 120.00 | ransaction Size Trading 25.00 RFQ 2.00 RFQ 2.00 RFQ 124.90 2500 RFQ 2.00 RFQ   | 1,110.00 120.00  nber Outage Avg 0  System Trading N/A N/A N/A     | Mode Trading Pla Im Im Im                       | 12,720.00 180.00  Auction Sched. Auction M  tform Best Bid / Offer N/A N/A N/A N/A  N/A  N/A  N/A  N/A  N                                       | sated Mkt. Makers<br>0      | ation Fail. Transaction |                       |                    |                  |
| A SON CONTRACT CONTRA | LEI Country 21LJRHXHOSQC19 United Kient Instrument Classific lots Consumer Accumulator in 1 1 1 2 Price Weighted Avg. Trar 23.00 23.88 Modifications Marke 64 0 61.11 0  12 1 2 2 2 2 2 2 2 3 3 4 4 4 5 6 6 6 7 7 7 8 7 8 8 8 8 8 8 8 8 8 8 8 8   | of Authority MI ngdom  cation Currency or USD USD  ted Total Execu  123.00 123.88  Lata 3rd Part 0 0 11,153,125. 185,812.  (s) Mean Elaps | kt Segment Mkt S  tted Price Time 123.00 124.90 122.85  t Executed Price 123.00 122.85  t Executed Price 0.00 http://www ue Cancelled or V 00 50   | 8,700.00 120.00 | ransaction Size Trading 25.00 RFQ 2.00 RFQ 2.00 RFQ 123.00 2.00 RFQ   | 1,110.00 120.00  nber Outage Avg 0  System Trading N/A N/A N/A     | Mode Trading Pla Im Im Im Im 25.00 2.00         | 12,720.00 180.00  Auction Sched. Auction M  tform Best Bid / Offer N/A N/A N/A N/A  N/A  Sched. Auction M  Design 25.00 2.00  st & Provision(s) | sated Mkt. Makers<br>0      | ation Fail. Transaction |                       |                    |                  |
| Consumer Accumulator Producer Accumulator  As Of Venue 2020-11-30 Amius Limited 2138000 Asible 1 - Execution Venue As Of Venue 2020-11-30 Amius Limited 2138000 Amius Limited 1575.00 USD Able 3 - Price Information  Instrument Time (T) Siconsumer Accumulator Producer Accumulator Producer Accumulator Aug. Trans. Consumer Accumulator Producer Accumulator Able 5 - Cost Information  Instrument Execution Froducer Accumulator Able 5 - Cost Information  Instrument Execution Froducer Accumulator Able 6 - Likelihood of Execution Instrument Consumer Accumulator  Orders Rece Consumer Accumulator  Orders Rece Consumer Accumulator  Aug. Trans. Consumer Accumulator  Orders Rece Consumer Accumulator  Orders Rece Aug. Trans. Consumer Accumulator  Orders Rece  Order | LEI Country 21LJRHXHOSQC19 United Kient Instrument Classific lots Consumer Accumulator in 1 1 1 2 Price Weighted Avg. Trar 23.00 23.88 Modifications Marke 64 0 61.11 0 61.11 0 61.11 0 61.11 1 61.12 1 61.13 1 61.14 1 61.15 1 61.15 2 61.16 2 61.17 2 61.17 2 61.17 2 61.18 2 61.18 2 61.19 3 61.19 | of Authority MI ngdom  cation Currency or USD USD  ted Total Execu  123.00 123.80 123.80 123.81 1,153,125. 185,812. (5) Mean Elaps        | kt Segment Mkt S  tted Price Time 123.00 124.90 122.85  t Executed Price 123.00 122.85  t Executed Price 0.00 http://www ue Cancelled or V 00 50   | 8,700.00 120.00 | ransaction Size Trading 25.00 RFQ 2.00 RFQ 2.00 RFQ 123.00 2.00 RFQ   | 1,110.00 120.00  nber Outage Avg 0  System Trading NA NA NA NA NA  | Mode Trading Pla Im Im Im Im 25.00 2.00         | Auction Sched. Auction M  tform Best Bid / Offer N/A N/A N/A N/A Sched. Size all Design 25.00 2.00  | sated Mkt. Makers<br>0      | Fail. Transaction       |                       |                    |                  |

| 02 Dec 2020  |
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| Table 1 - Execution Venue  |
| As Of Venue LEI Country of Authority Mkt Segment Identifier Outages Outage number Outage Avg. Duration Sched. Auction Number Sched. Auction Number Sched. Auction Duration Fail. Transactions Number Fail. Transactions Number Fail. Transactions Number Fail. Transactions Value  2020-12-02 Amius Limited 213800C1LJRHXHO5QC19 United Kingdom 0 0 0 0  |
| Table 2 - Type of Financial Instrument   |
| Financial Instrument Instrument Classification Currency Producer Accumulator KC 375.00 USD lots Producer Accumulator USD   |
| Table 3 - Price Information  |
| Instrument Time (T) Size Range Average Executed Total Executed Price Time of Execution Transaction Size Trading Mode Trading Platform Best Bid / Offer   |
| Producer Accumulator   1   119.15   18:20:25   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   119.15   119.1   |
| Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%)  |
| Producer Accumulator 6.81 0 0 0.00 http://wwww.amius.com as per ex-post  Table 6 - Likelihood of Execution   |
| Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exec Median Transaction Size all Designated Mkt. Makers   |
| Producer Accumulator 1 1 89,362.50 0 1 2.00 2.00 0 <b>Table 9 - Timings</b>  |
| Instrument Mean Elapsed Acceptance & Execution(s) Mean Elapsed Request & Provision(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s)   |
| Producer Accumulator         360.00         0.00         540.00         0.00   |
| 10 Dec 2020  |
| Table 1 - Execution Venue  As Of Venue  LEI Country of Authority Mkt Segment Mkt Segment Identifier Outages Outage number Outage Avg. Duration Sched. Auction Number Sched. Auction Duration Fail. Transactions Fail. Transactions Value   |
| As 0f Venue LEI Country of Authority Wkt Segment Mkt Segment Mkt Segment Identifier Outage Avg. Duration Sched. Auction Number Sched. Auction Duration Fail. Transactions Value 2020-12:10 Amius Limited 213800C1LJRHXHOSQC19 United Kingdom 0 0 0   |
| Table 2 - Type of Financial Instrument   |
| Financial Instrument Instrument Classification Currency  |
| Producer Accumulator KC 375.00 USD lots Producer Accumulator USD   |
| Table 3 - Price Information  |
| Instrument Time (T) Size Range Average Executed Total Executed Price Time of Execution Transaction Size Trading Mode Trading Platform Best Bid / Offer   |
| Producer Accumulator   |
|  |
| Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price   120.77   120.75   120.50   120.50   120.50   |
| Table 5 - Cost Information   |
| Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%) Producer Accumulator 84.94 0 0 0 0.00 http://www.amius.com as per ex-post  |
| Table 6 - Likelihood of Execution  |
| Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exe Median Transaction Size all Designated Mkt. Makers  Producer Accumulator 3 3 1,901,850.00 0 3 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 550.00 660.00 450.00 630.00   |
|  |
| 11 Dec 2020 Table 1 - Execution Venue  |
| As 0f Venue LEI Country of Authority Mkt Segment Mkt Segment Identifier Outages Outage number Outage Avg. Duration Sched. Auction Number Sched. Auction Duration Fail. Transactions Fail. Transactions Number Fail. Transactions Value   |
| 2020-12-11 Amilus Limited 213800C1LJRHXH05QC19 United Kingdom 0 0 0 0 0  |
|  |
| Table 2 - Type of Financial Instrument   |
| Table 2 - Type of Financial Instrument Financial Instrument Instrument Instrument Producer Accumulator KC 375.00 USD lots Producer Accumulator KC 375.00 USD lots Instrument Instrument Instrument Classification Currency USD   |
| Financial Instrument Instrument Classification Currency  |
| Financial Instrument   |
| Financial Instrument Instrument Classification Currency Producer Accumulator KC 375.00 USD lots Producer Accumulator USD  Table 3 - Price Information  |
| 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 1 121.55 14:16:24 2.00 RFQ N/A Im N/A Producer Accumulator 1 120.90 15:55:43 2.00 RFQ N/A Im N/A  Table 4 - Price Information  |
| 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 1 121.55 14:16:24 2.00 RFQ N/A Im N/A  Producer Accumulator 1 120.90 15:55:43 2.00 RFQ N/A Im N/A  |
| 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 1 121.55 14:16:24 2.00 RFQ N/A Im N/A  Producer Accumulator 1 120.90 15:55:43 2.00 RFQ N/A Im N/A  Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price  |
| Financial Instrument   |
| Financial Instrument Classification Currency Producer Accumulator KC 375.00 USD lots Producer Accumulator USD  Table 3 - Price Information  Instrument Time (T) Size Range Average Executed Total Executed Price Itsis-124 2.00 RFQ N/A Im N/A Producer Accumulator 1 121.55 14:16:24 2.00 RFQ N/A Im N/A  Table 4 - Price Information  Table 4 - Price Information  Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price Producer Accumulator 121.23 121.23 120.90 121.55  Table 5 - Cost Information  |
| 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 1 121.55 14:16:24 2.00 RFQ N/A Im N/A Producer Accumulator 1 120.90 15:55:43 2.00 RFQ N/A Im N/A  Table 4 - Price Information  Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Producer Accumulator 121.23 121.23 120.90 121.55  Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebate Value of Costs (%) Producer Accumulator 14.10 0 0 0.00 http://wwww.amius.com as per ex-post  Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exec Median Transaction Size all Designated Mkt. Makers   |
| Financial Instrument Instrument Classification Currency Producer Accumulator K 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 1 121.55 14:16:24 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 121.23 120.90 121.55  Table 5 - Cost Information  Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%) Producer Accumulator 12.10 0 0 0 0.00 http://wwww.amius.com as per ex-post  Table 6 - Likelihood of Execution  Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exec Median Transaction Size all Designated Mkt. Makers Producer Accumulator 2 181.837.50 0 2 2.00 2.00 0.00 12 |
| 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  |

| 14 Dec 2020  |   |  |  |   |  |   |  |   |
|--|---|--|--|---|--|---|--|---|
| Table 1 - Execution Venue  |   |  |  |   |  |   |  |   |
| As Of Venue LEI  |   |  | kt Segment Mkt S   | Segment Identifi  |  |   |  | ed. Auction Sched. Aucti  |
| 2020-12-14 Amius Limited 213800C1LJRH  Table 2 - Type of Financial Instrument  | KHO5QC19 United   | Kingdom  |  |   | 0  | 0   | 0  |   |
|  | nstrument Classifi  | ication Currency   |  |   |  |   |  |   |
| Producer Accumulator KC 375.00 USD lots   F  |   |  |  |   |  |   |  |   |
| Table 3 - Price Information  | A F   | ated Tetal Foresite  | ad Daine Time  | -f F  | ti Ci Tdi  | ine Contain Totaline  | Mada Tardina D   | I-M P+ Pid / Off  |
| Producer Accumulator   | 1   | uted Total Execute   | 125.10   | 14:26:41  | 2.00 RFQ   | N/A   | Im   | latform Best Bid / Offer<br>N/A   |
| Producer Accumulator   | 1   |  | 125.95   | 15:55:35  | 4.00 RFQ   | N/A   | Im   | N/A   |
| Table 4 - Price Information  Instrument Avg. Trans. Price  | Weighted Avg. Tra   | ins. Price Lowest F  | Executed Price H   | lighest Executed  | l Price  |   |  |   |
| Producer Accumulator 125.85  | reignica Avg. Tra   | 125.88   | 125.10   |   | 126.50   |   |  |   |
| Table 5 - Cost Information   | 110 11 11 11 11 11 11 11 11 11 11 11 11   |  |  |   |  | (0/)  |  |   |
| Producer Accumulator 27.35   | odifications Marke  |  | 0.00 http://www  |   | bates Value of Costs<br>as per ex-post   | (%)   |  |   |
| Table 6 - Likelihood of Execution  |   |  |  |   |  | <del></del>   |  |   |
| Instrument Orders Received T Producer Accumulator 3  | rans. Executed To   | otal Notional Value<br>377,625.00  |  | ithdrawn Rfq R  | eceived / Modified N   | dedian Transaction S  | Size exec Median   | Transaction Size all Des  |
| Table 9 - Timings  |   | 3//,023.00   | × .  | U   | 3  |   | 2.00   | 2.00  |
| Instrument Mean Elapsed Acce   |   |  | d Request & Prov   |   | Elapsed Acceptance   |   | dian Elapsed Requ  |   |
| Producer Accumulator   | 220   | 0.00   |  | 0.00  |  | 360.00  |  | 0.00  |
| 15 Dec 2020  |   |  |  |   |  |   |  |   |
| Table 1 - Execution Venue  |   |  |  |   |  |   |  |   |
| As Of Venue LEI 2020-12-15 Amius Limited 213800C1LJRH  |   |  | kt Segment Mkt S   | Segment Identifi  | ier Outages Outage   | number Outage A   | vg. Duration Sch   | ed. Auction Sched. Aucti  |
| Table 2 - Type of Financial Instrument   | omten   | .3   |  |   |  |   | •  | ,   |
|  | nstrument Classifi  |  |  |   |  |   |  |   |
| Exotic KC 375.00 USD lots Producer Accumulator KC 375.00 USD lots  | Exotic<br>Producer Accumulato   | USD<br>or USD  |  |   |  |   |  |   |
| Table 3 - Price Information  |   | ,  |  |   |  |   |  |   |
| Instrument Time (T) Size Ran   | e Average Execu   | uted Total Execute   |  |   |  |   |  |   |
| Exotic Producer Accumulator  | 1   |  | 126.70<br>125.50   | 12:52:55<br>15:09:32  | 10.00 RFQ<br>2.00 RFQ  | N/A<br>N/A  | Im<br>Im   | N/A<br>N/A  |
| Table 4 - Price Information  |   |  |  |   |  |   |  |   |
| Instrument Avg. Trans. Price   | Veighted Avg. Tra   |  |  |   |  |   |  |   |
| Exotic 126.70<br>Producer Accumulator 125.50   |   | 126.70<br>125.50   | 126.70<br>125.50   |   | 126.70<br>125.50   |   |  |   |
| Table 5 - Cost Information   |   |  |  |   |  |   |  |   |
| Instrument Execution Fees Mc Exotic 13.36  | difications Marke   |  | Fees U   |   | bates Value of Costs as per ex-post  | (%)   |  |   |
| Producer Accumulator 6.86  | 0   |  | 0.00 http://www  |   | as per ex-post<br>as per ex-post   |   |  |   |
| Table 6 - Likelihood of Execution  |   |  |  |   |  |   |  |   |
| Instrument Orders Received T   |   |  |  |   |  |   |  |   |
| Exotic 1   | rans. Executed T  |  |  |   |  | dedian Transaction S  |  | Transaction Size all Des  |
| Exotic 1<br>Producer Accumulator 1   | rans. Executed T  | otal Notional Value<br>475,125.00<br>94,125.00   | 0  | ithdrawn Rfq R  | eceived / Modified N   | dedian Transaction S  | Size exec Median<br>10.00<br>2.00  | Transaction Size all Des  |
| Producer Accumulator 1  Table 9 - Timings  | 1   | 475,125.00<br>94,125.00  | 0  | 0   | 1  |   | 10.00<br>2.00  | 10.00<br>2.00   |
| Producer Accumulator 1  Table 9 - Timings  Instrument Mean Elapsed Acce  | 1<br>1<br>ptance & Execution  | 475,125.00<br>94,125.00<br>n(s) Mean Elapsed   | 0  | 0<br>0<br>ision(s) Median   |  | & Execution(s) Me   | 10.00<br>2.00  | 10.00<br>2.00<br>rest & Provision(s)  |
| Producer Accumulator 1  Table 9 - Timings  | 1<br>1<br>ptance & Execution<br>24  | 475,125.00<br>94,125.00  | 0  | 0   | 1  |   | 10.00<br>2.00  | 10.00<br>2.00   |
| Producer Accumulator 1  Table 9 - Timings  Instrument Mean Elapsed Acce Exotic Producer Accumulator  | 1<br>1<br>ptance & Execution<br>24  | 475,125.00<br>94,125.00<br><b>n(s) Mean Elapsec</b>  | 0  | 0<br>0<br>ision(s) Median<br>480.00   | 1  | & Execution(s) Me   | 10.00<br>2.00  | 10.00<br>2.00<br>lest & Provision(s)<br>720.00  |
| Producer Accumulator 1 Table 9 - Timings Instrument Mean Elapsed Acce Exotic Producer Accumulator  16 Dec 2020   | 1<br>1<br>ptance & Execution<br>24  | 475,125.00<br>94,125.00<br><b>n(s) Mean Elapsec</b>  | 0  | 0<br>0<br>ision(s) Median<br>480.00   | 1  | & Execution(s) Me   | 10.00<br>2.00  | 10.00<br>2.00<br>lest & Provision(s)<br>720.00  |
| Producer Accumulator 1  Table 9 - Timings  Instrument Mean Elapsed Acce Exotic Producer Accumulator  | 1<br>1<br>ptance & Execution<br>24(<br>18(  | 475,125.00<br>94,125.00<br>n(s) Mean Elapsed<br>10.00  | d Request & Prov   | 0<br>0<br><b>ision(s)</b> Median<br>480.00<br>60.00                             | 1<br>1<br>n Elapsed Acceptance   | & Execution(s) Me<br>360.00<br>270.00                                       | 10.00<br>2.00  | 10.00<br>2.00<br>lest & Provision(s)<br>720.00  |
| Producer Accumulator   1   | ptance & Execution 244 186  | 475,125.00<br>94,125.00<br>n(s) Mean Elapsed<br>0.00<br>0.00   | d Request & Prov   | 0<br>0<br><b>ision(s)</b> Median<br>480.00<br>60.00                             | 1<br>1<br>n Elapsed Acceptance   | & Execution(s) Me<br>360.00<br>270.00                                       | 10.00<br>2.00  | 10.00<br>2.00<br>eest & Provision(s)<br>720.00<br>90.00   |
| Producer Accumulator 1 Table 9 - Timings  Instrument Mean Elapsed Acce Exotic Producer Accumulator  16 Dec 2020 Table 1 - Execution Venue  As Of Venue LEI 2020-12-16 Amius Limited 213800C1JRH Table 2 - Type of Financial Instrument   | ptance & Execution 244 186  Countr XHO5QC19 United  | 475,125.00 94,125.00  n(s) Mean Elapsec 10.00 10.00  ry of Authority Mk Kingdom  | d Request & Prov   | 0<br>0<br><b>ision(s)</b> Median<br>480.00<br>60.00                             | 1<br>1<br>n Elapsed Acceptance   | & Execution(s) Me 360.00 270.00   | 10.00<br>2.00<br>dian Elapsed Requ   | 10.00<br>2.00<br>eest & Provision(s)<br>720.00<br>90.00   |
| Producer Accumulator 1 Table 9 - Timings  Instrument Mean Elapsed Acce Exotic Producer Accumulator  16 Dec 2020 Table 1 - Execution Venue  As Of Venue LEI 2020-12-16 Amius Limited 213800C1JRH Table 2 - Type of Financial Instrument   | ptance & Execution 24i 18i  Countr XHO5QC19 United  | 475,125.00 94,125.00 n(s) Mean Elapsec 0.00 10.00  ry of Authority Mk Kingdom ication Currency   | d Request & Prov   | 0<br>0<br><b>ision(s)</b> Median<br>480.00<br>60.00                             | 1<br>1<br>n Elapsed Acceptance   | & Execution(s) Me 360.00 270.00   | 10.00<br>2.00<br>dian Elapsed Requ   | 10.00<br>2.00<br>eest & Provision(s)<br>720.00<br>90.00   |
| Producer Accumulator 1 Table 9 - Timings Instrument Mean Elapsed Acce Exotic Producer Accumulator  16 Dec 2020 Table 1 - Execution Venue As Of Venue LEI 2020-12-16 Amius Limited 213800C1LJRH Table 2 - Type of Financial Instrument Financial Instrument I   | ptance & Execution 24i 18i  Countr XHO5QC19 United  | 475,125.00 94,125.00 n(s) Mean Elapsec 0.00 10.00  ry of Authority Mk Kingdom ication Currency   | d Request & Prov   | 0<br>0<br><b>ision(s)</b> Median<br>480.00<br>60.00                             | 1<br>1<br>n Elapsed Acceptance   | & Execution(s) Me 360.00 270.00   | 10.00<br>2.00<br>dian Elapsed Requ   | 10.00<br>2.00<br>sest & Provision(s)<br>720.00<br>90.00   |
| Producer Accumulator 1 Table 9 - Timings  Instrument Mean Elapsed Acce Exotic Producer Accumulator  16 Dec 2020 Table 1 - Execution Venue  As Of Venue LEI 2020-12-16 Amius Limited 213800G1LJRH Table 2 - Type of Financial Instrument Financial Instrument Producer Accumulator KC 375.00 USD lots F Table 3 - Price Information  Instrument Time (T) Size Ran   | ptance & Execution 24i 18i  Countr XHOSQC19 United instrument Classifi roducer Accumulato   | 475,125.00 94,125.00  n(s) Mean Elapsec 10.00 10.00 10.00 Kingdom Currency or USD  | d Request & Prov   | ision(s) Median 480.00 60.00  Segment Identifi                                  | 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1  | & Execution(s) Me 360.00 270.00  number Outage A 0                          | 10.00 2.00  dian Elapsed Required Programmer School O  | 10.00 2.00  sest & Provision(s) 720.00 90.00  ad. Auction Sched. Auction set. Best Bid / Offer              |
| Producer Accumulator 1 Table 9 - Timings Instrument Mean Elapsed Acce Exotic Producer Accumulator  16 Dec 2020 Table 1 - Execution Venue As Of Venue LET 2020-12-16 Amius Limited 213800C1LJRH Table 2 - Type of Financial Instrument Financial Instrument I Producer Accumulator KC 375.00 USD lots f Table 3 - Price Information Instrument Time (T) Size Ram Producer Accumulator   | tance & Execution 244 181  Countr XHOSQC19 United Instrument Classifi Producer Accumulato   | 475,125.00 94,125.00  n(s) Mean Elapsec 10.00 10.00 10.00 Kingdom Currency or USD  | d Request & Prov   | ision(s) Median 480.00 60.00  | ier Outages Outage   | 8 Execution(s) Me 360.00 270.00  number Outage A                            | 10.00 2.00  dian Elapsed Requirements  dian Elapsed Requirements  g. Duration Sch  | 10.00 2.00 2.00 siest & Provision(s) 720.00 90.00  sed. Auction Sched. Aucti                                |
| Producer Accumulator   1   | tance & Execution 244 181  Countr XHOSQC19 United Instrument Classifi Producer Accumulato ge Average Execu  | 475,125.00 94,125.00  n(s) Mean Elapsec 10.00 10.00 10.00  ry of Authority Mk Kingdom ication Currency USD  uted Total Execute                                       | d Request & Proving the Region of the Region | o o o o o o o o o o o o o o o o o o o   | ier Outages Outage 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0   | & Execution(s) Me 360.00 270.00  number Outage A 0                          | 10.00 2.00  dian Elapsed Required Programmer School O  | 10.00 2.00  sest & Provision(s) 720.00 90.00  ad. Auction Sched. Auction set. Best Bid / Offer              |
| Producer Accumulator 1 Table 9 - Timings  Instrument Mean Elapsed Acce Exotic Producer Accumulator  16 Dec 2020 Table 1 - Execution Venue As Of Venue LET 2020-12-16 Amius Limited 2138000C1LJRH Table 2 - Type of Financial Instrument Financial Instrument 1 Producer Accumulator KC 375.00 USD lots f Table 3 - Price Information Instrument Time (T) Size Ran  | tance & Execution 244 181  Countr XHOSQC19 United Instrument Classifi Producer Accumulato ge Average Execu  | 475,125.00 94,125.00  n(s) Mean Elapsec 10.00 10.00 10.00  ry of Authority Mk Kingdom ication Currency USD  uted Total Execute                                       | d Request & Proving the Region of the Region | of Execution Tr 13:45:37  dighest Executed                                      | ier Outages Outage 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0   | & Execution(s) Me 360.00 270.00  number Outage A 0                          | 10.00 2.00  dian Elapsed Required Programmer School O  | 10.00 2.00  sest & Provision(s) 720.00 90.00  ad. Auction Sched. Auction set. Best Bid / Offer              |
| Producer Accumulator 1 Table 9 - Timings  Instrument Mean Elapsed Acce Exotic Producer Accumulator  16 Dec 2020 Table 1 - Execution Venue As Of Venue LET 2020-12-16 Amius Limited 213800C1LJRH Table 2 - Type of Financial Instrument Producer Accumulator KC 375.00 USD lots F Table 3 - Price Information Instrument Time (T) Size Ran Producer Accumulator Table 4 - Price Information Instrument Avg. Trans. Price Information Instrument Instrum | tance & Execution 244 181  Countr XHOSQC19 United Instrument Classifi Producer Accumulato ge Average Execut 1  Weighted Avg. Train  | 475,125.00 94,125.00  n(s) Mean Elapsec 10.00 10.00 10.00 10.00  ry of Authority Mk Kingdom Ication Currency USD  uted Total Execute 127.58                          | d Request & Prov   | of Execution Tr 13:45:37  | ier Outages Outage  O O O O RFQ  I Price 127.90  | 8 Execution(s) Me 360.00 270.00  number Outage Ar 0  Ing System Trading N/A | 10.00 2.00  dian Elapsed Required Programmer School O  | 10.00 2.00  sest & Provision(s) 720.00 90.00  ad. Auction Sched. Auction set. Best Bid / Offer              |
| Producer Accumulator 1 Table 9 - Timings  Instrument Mean Elapsed Acce Exotic Producer Accumulator  16 Dec 2020 Table 1 - Execution Venue  As Of Venue LEI 2020-12-16 Amius Limited 213800C1LJRH Table 2 - Type of Financial Instrument Financial Instrument I Financial Instrument Financial Instrument I Time (T) Size Ran Producer Accumulator K 375.00 USD lots F Table 3 - Price Information Instrument Time (T) Size Ran Producer Accumulator I Table 4 - Price Information Instrument Avg. Trans. Price Producer Accumulator 127.58 Table 5 - Cost Information Instrument Execution Fees Mc   | ptance & Execution 24i 18i  Count XHOSQC19 United nstrument Classifi roducer Accumulato ge Average Execu 1  Weighted Avg. Trai  | 475,125.00 94,125.00  n(s) Mean Elapsed 10.00  ry of Authority Mk Kingdom  ication Currency or USD  uted Total Execute  127.58  et Data 3rd Party                    | d Request & Proving the Act Segment Mkt :  ad Price Time 127.25  Executed Price F 127.25   | o o o o o o o o o o o o o o o o o o o   | an Elapsed Acceptance  ier Outages Outage  0  cansaction Size Tradi 2.00 RFQ  I Price 127.90  bates Value of Costs   | 8 Execution(s) Me 360.00 270.00  number Outage Ar 0  Ing System Trading N/A | 10.00 2.00  dian Elapsed Required Programmer School O  | 10.00 2.00  sest & Provision(s) 720.00 90.00  ad. Auction Sched. Auction set. Best Bid / Offer              |
| Producer Accumulator 1 Table 9 - Timings  Instrument Mean Elapsed Acce Exotic Producer Accumulator  16 Dec 2020 Table 1 - Execution Venue As Of Venue LET 2020-12-16 Amius Limited 213800C1LJRH Table 2 - Type of Financial Instrument Producer Accumulator KC 375.00 USD lots F Table 3 - Price Information Instrument Time (T) Size Ran Producer Accumulator Table 4 - Price Information Instrument Avg. Trans. Price Information Instrument Instrum | tance & Execution 244 181  Countr XHOSQC19 United Instrument Classifi Producer Accumulato ge Average Execut 1  Weighted Avg. Train  | 475,125.00 94,125.00  n(s) Mean Elapsed 10.00  ry of Authority Mk Kingdom  ication Currency or USD  uted Total Execute  127.58  et Data 3rd Party                    | d Request & Prov   | o o o o o o o o o o o o o o o o o o o   | ier Outages Outage  O O O O RFQ  I Price 127.90  | 8 Execution(s) Me 360.00 270.00  number Outage Ar 0  Ing System Trading N/A | 10.00 2.00  dian Elapsed Required Programmer School O  | 10.00 2.00  sest & Provision(s) 720.00 90.00  ad. Auction Sched. Auction set. Best Bid / Offer              |
| Producer Accumulator 1 Table 9 - Timings  Instrument Mean Elapsed Acce Exotic Producer Accumulator  16 Dec 2020 Table 1 - Execution Venue  As Of Venue LEI 2020-12-16 Amius Limited 213800C1LJRH Table 2 - Type of Financial Instrument Financial Instrument I Producer Accumulator (X 375.00 USD lots F Table 3 - Price Information  Instrument Time (T) Size Ran Producer Accumulator 127.58 Table 4 - Price Information  Instrument Avg. Trans. Price Producer Accumulator 127.58 Table 5 - Cost Information  Instrument Execution Fees Mc Producer Accumulator 13.73 Table 6 - Likelihood of Execution  Instrument Orders Received T   | ptance & Execution 24i 18i  Countr XHOSQC19 United natrument Classifi roducer Accumulato ge Average Execu 1  Weighted Avg. Trai   | 475,125.00 94,125.00 94,125.00  n(s) Mean Elapsed 10.00 10.00  ry of Authority Mk Kingdom  ication Currency or USD  uted Total Execute 127.58  et Data 3rd Party i 0 | d Request & Proving the Act Segment Mkt statement 127.25  Executed Price Fragment 127.25  Fees U.0.00 http://www.ec Cancelled or W   | of Execution Tr 13:45:37  dighest Executed w.amius.com                          | an Elapsed Acceptance  ier Outages Outage  0  ransaction Size Tradi 2.00 RFQ  I Price 127.90  bates Value of Costs as per ex-post  | 8 Execution(s) Me 360.00 270.00  number Outage Ar 0  Ing System Trading N/A | 10.00 2.00  dian Elapsed Required Fraction School O  Mode Trading P  Im  | 10.00 2.00  sest & Provision(s) 720.00 90.00  sed. Auction Sched. Auction Sched. Auction N/A                |
| Producer Accumulator 1 Table 9 - Timings  Instrument Mean Elapsed Acce Exotic Producer Accumulator  16 Dec 2020 Table 1 - Execution Venue  As Of Venue 2020-12-16 Amius Limited 213800C1LJRH Table 2 - Type of Financial Instrument Financial Instrument I Producer Accumulator KC 375.00 USD lots of Table 3 - Price Information Instrument Time (T) Size Ram Producer Accumulator Table 4 - Price Information Instrument Avg. Trans. Price Producer Accumulator 127.58 Table 5 - Cost Information Instrument Execution Fees Me Producer Accumulator 13.73 Table 6 - Likelihood of Execution Instrument Orders Received 1 Producer Accumulator 2  | ptance & Execution 24i 18i  Countr XHOSQC19 United natrument Classifi roducer Accumulato ge Average Execu 1  Weighted Avg. Trai   | 475,125.00 94,125.00 94,125.00  n(s) Mean Elapsec 10.00 10.00 10.00  ry of Authority Mk Kingdom Lorency or USD 127.58  et Data 3rd Party                             | d Request & Proving the Act Segment Mkt statement 127.25  Executed Price Fragment 127.25  Fees U.0.00 http://www.ec Cancelled or W   | of Execution Tr 13:45:37  dighest Executed Jri Rel w.amius.com                  | ier Outages Outage  O O O RFQ  I Price 127.90  bates Value of Costs as per ex-post   | 8 Execution(s) Me 360.00 270.00  number Outage Ar 0  Ing System Trading N/A | 10.00 2.00  dian Elapsed Required School Sch | 10.00 2.00 2.00 sest & Provision(s) 720.00 90.00  sed. Auction Sched. Auction latform Best Bid / Offer N/A  |
| Producer Accumulator   1   | tance & Execution  244 181  Countr XHOSQC19 United Instrument Classifications Accumulato Producer Accumulato  Weighted Avg. Train  Weighted Avg. Train  O  Trans. Executed T                    | 475,125.00 94,125.00 94,125.00 n(s) Mean Elapsed 10.00 10.00 10.00  WK Kingdom USD  USD  USD  127.58  et Data 3rd Party 0 10tal Notional Value 191,362.50            | d Request & Proving the American Mark 1:  ad Price Time 127.25  Executed Price Fees 0.00 http://www.   | of Execution Tr 13:45:37  dighest Executed y. amius.com  Jri Rel w.amius.com  0 | ier Outages Outage  O O O RFQ  I Price 127.90  Dates Value of Costs as per ex-post occepted / Modified occupancy / Modified occepted / Modified occupancy / Modified occupanc | Resecution(s) Me 360.00 270.00  number Outage Ar 0  ng System Trading N/A   | 10.00 2.00  dian Elapsed Required School Sch | 10.00 2.00 2.00 sest & Provision(s) 720.00 90.00  sed. Auction Sched. Auction N/A  Transaction Size all Des |
| Producer Accumulator 1 Table 9 - Timings  Instrument Mean Elapsed Acce Exotic Producer Accumulator  16 Dec 2020 Table 1 - Execution Venue As Of Venue LEI 2020-12-16 Amius Limited 213800C1LJRH Table 2 - Type of Financial Instrument Financial Instrument J Producer Accumulator KC 375.00 USD lots F Table 3 - Price Information Instrument Time (T) Size Ran Producer Accumulator Table 4 - Price Information Instrument Time (T) Size Ran Producer Accumulator 127.58 Table 5 - Cost Information Instrument Execution Fees Me Producer Accumulator 13.73 Table 6 - Likelihood of Execution Instrument Orders Received T Producer Accumulator 2 Table 9 - Timings  | ptance & Execution 24 18  Count XHOSQC19 United Instrument Classifi Producer Accumulato ge Average Execut 1  Weighted Avg. Train diffications Marke 0  Irans. Executed Tr 2  ptance & Execution | 475,125.00 94,125.00 94,125.00 n(s) Mean Elapsed 10.00 10.00 10.00  WK Kingdom USD  USD  USD  127.58  et Data 3rd Party 0 10tal Notional Value 191,362.50            | d Request & Proving the American Mark 1:  ad Price Time 127.25  Executed Price Fees 0.00 http://www.   | of Execution Tr 13:45:37  dighest Executed y. amius.com  Jri Rel w.amius.com  0 | an Elapsed Acceptance  ier Outages Outage  0  ransaction Size Tradi 2.00 RFQ  I Price 127.90  bates Value of Costs as per ex-post  | Resecution(s) Me 360.00 270.00  number Outage Ar 0  ng System Trading N/A   | 10.00 2.00  dian Elapsed Required School Sch | 10.00 2.00 2.00 sest & Provision(s) 720.00 90.00  sed. Auction Sched. Auction N/A  Transaction Size all Des |

| .8 Dec 2020  |  |  |  |  |  |   |  |                           |                            |                            |  |
|--|--|--|--|--|--|---|--|---------------------------|----------------------------|----------------------------|--|
| able 1 - Execution Venue   |  |  |  |  |  |   |  |                           |                            |                            |  |
| As Of Venue LEI  | Country of Authority   | Mkt Sagment Mkt Sag  | ment Identifier  | Outages Outage num   | her Outage Avo   | Duration School                             | Auction School Auc   | tion Number Sched         | Auction Duration Fail Tra  | neactions Fail Transactio  | ns Number Fail. Transactions Value     |
| 2020-12-18 Amius Limited 213800C1LJRHXHO5Q0  |  | Pikt Segment Pikt Seg  | gillent Identiller   | 0  | 0  | 0   | . Auction Scheu. Auc   | don Number Scheu.         | Auction Duration Tail. ITa | 0                          | 0 0                                    |
| able 2 - Type of Financial Instrument  | ,  |  |  |  |  |   |  |                           |                            |                            |  |
|  | ent Classification Current   | CV   |  |  |  |   |  |                           |                            |                            |  |
| Producer Accumulator KC 375.00 USD lots Producer   |  | Cy_  |  |  |  |   |  |                           |                            |                            |  |
| able 3 - Price Information   |  |  |  |  |  |   |  |                           |                            |                            |  |
| Instrument Time (T) Size Range Ave   | rage Executed Total Exec   | cuted Price Time of  | Execution Trans  | saction Size Trading S   | stem Trading N   | Mode Trading Pla                            | form Rest Rid / Offe   |                           |                            |                            |  |
| Producer Accumulator 1   |  | 127.00   | 09:43:35   | 2.00 RFQ   | N/A  | Im  | N/A  |                           |                            |                            |  |
| able 4 - Price Information   |  |  |  |  |  |   |  |                           |                            |                            |  |
| Instrument Avg. Trans. Price Weight  | ed Avg. Trans. Price Lowe  | est Executed Price High  | hest Executed Pr   | ice  |  |   |  |                           |                            |                            |  |
| Producer Accumulator 127.00  | 127.00   | 127.00   | 127  |  |  |   |  |                           |                            |                            |  |
| able 5 - Cost Information  |  |  |  |  |  |   |  |                           |                            |                            |  |
| Instrument Execution Fees Modificati   | ons Market Data 3rd Par  | rty Fees Url   | Rebate   | es Value of Costs (%)  | Ī  |   |  |                           |                            |                            |  |
| Producer Accumulator 6.92  | 0 0  | 0.00 http://wwww.a   |  | as per ex-post   |  |   |  |                           |                            |                            |  |
| able 6 - Likelihood of Execution   |  |  |  |  |  |   |  |                           |                            |                            |  |
| Instrument Orders Received Trans. E  | xecuted Total Notional Va  | alue Cancelled or With   | drawn Rfq Rece   | eived / Modified Media   | n Transaction Siz                                      | ze exec Median T                            | ransaction Size all De   | signated Mkt. Maker       | <b>i</b>                   |                            |  |
| Producer Accumulator 0   | 1 95,250   | 0.00   | 0  | 1  |  | 2.00  | 2.00   |                           | )                          |                            |  |
| able 9 - Timings   |  |  |  |  |  |   |  |                           |                            |                            |  |
| Instrument Mean Elapsed Acceptance   | & Execution(s) Mean Elap   | psed Request & Provision   | on(s) Median Ela   | apsed Acceptance & Exc   | cution(s) Medi   | an Elapsed Reque                            | st & Provision(s)  |                           |                            |                            |  |
| Producer Accumulator   | 54,215.00  | ·  | 0.00   |  | 81,322.50  |   | 0.00   |                           |                            |                            |  |
| able 1 - Execution Venue   |  | Mkt Segment Mkt Seg  | gment Identifier   |  |  |   | . Auction Sched. Auc   | tion Number Sched         | Auction Duration Fail. Tra |                            | ns Number Fail. Transactions Value     |
| As Of Venue LEI 2020-12-21 Amius Limited 213800C1LJRHXH05Q4 able 2 - Type of Financial Instrument  |  |  | gment Identifier   | Outages Outage num   | Outage Avg   | Duration Scheo                              | . Auction Sched. Auc   | tion Number Sched.        | Auction Duration Fail. Tra | nsactions Fail. Transactio | ns Number Fail. Transactions Value 0 0 |
| As Of         Venue         LEI           2020-12-21         Amius Limited         213800C1LJRHXH05Qt           able 2 - Type of Financial Instrument         Financial Instrument         Instrument  | ent Classification Currence USD  |  | gment Identifier   |  |  |   | . Auction Sched. Auc   | tion Number Sched         | Auction Duration Fail. Tra |                            |  |
| As Of         Venue         LEI           2020-12-21         Amius Limited         213800C1LJRHXH05Q0           able 2 - Type of Financial Instrument         Instrument           Financial Instrument         Lostrum           Exotic KC 375.00 USD lots         Exotic | ent Classification Currence USD  |  | gment Identifier   |  |  |   | . Auction Sched. Auc   | Sched                     | Auction Duration Fall. Tra |                            |  |
| As Of   Venue   LEI  | ent Classification Currence USD Accumulator USD  | су   |  |  | 0  | 0   |  | _                         | Auction Duration Fail. Tra |                            |  |
| As Of   Venue  | ent Classification Currence USD Accumulator USD  | cy Price Time of 122.35  | Execution Trans  | saction Size Trading St  | ostem Trading N/A                                      | 0  Mode Trading Pla  Im                     | form Best Bid / Offe   | _                         | Auction Duration Fail. Tra |                            |  |
| As Of   Venue   LEI  | ent Classification Currence USD Accumulator USD  | cuted Price Time of 122.35 124.65  | Execution Trans<br>12:52:02<br>15:09:03  | 0 saction Size Trading St<br>5.00 RFQ<br>5.00 RFQ  | rstem Trading N<br>N/A<br>N/A                          | 0<br><b>Mode Trading Pla</b><br>Im          | oform Best Bid / Offe<br>N/A<br>N/A  | _                         | Auction Duration Fall. Tra |                            |  |
| As Of   Venue   LEI  | ent Classification Currence USD Accumulator USD  | cuted Price Time of<br>122.35<br>124.65<br>124.50  | Execution Trans<br>12:55:02<br>15:09:03<br>17:04:06  | 0  saction Size Trading S  5.00 RFQ  5.00 RFQ  10.00 RFQ   | vstem Trading N<br>N/A<br>N/A<br>N/A                   | 0<br>Mode Trading Pla<br>Im<br>Im<br>Email  | form Best Bid / Offe<br>N/A<br>N/A<br>N/A                                  | _                         | Auction Duration Fail. Tra |                            |  |
| As Of   Venue   LET  | ent Classification Currence USD Accumulator USD  | cuted Price Time of 122.35 124.65  | Execution Trans<br>12:52:02<br>15:09:03  | 0 saction Size Trading St<br>5.00 RFQ<br>5.00 RFQ  | rstem Trading N<br>N/A<br>N/A                          | 0<br><b>Mode Trading Pla</b><br>Im          | oform Best Bid / Offe<br>N/A<br>N/A  | _                         | Auction Duration Fail. Tra |                            |  |
| As Of   Venue   LEI  | ent Classification Currence USD Accumulator USD rrage Executed Total Exec  | cuted Price Time of 122.35 124.55 124.50 124.50  | Execution Trans<br>12:52:02<br>15:09:03<br>17:04:06<br>17:04:47  | 0  saction Size Trading Si 5.00 RPQ 5.00 RPQ 10.00 RPQ 10.00 RPQ   | vstem Trading N<br>N/A<br>N/A<br>N/A                   | 0<br>Mode Trading Pla<br>Im<br>Im<br>Email  | form Best Bid / Offe<br>N/A<br>N/A<br>N/A                                  | _                         | Auction Duration Fail. Tra |                            |  |
| As Of  | ent Classification Currence USD Accumulator USD  rage Executed Total Executed Executed Total Executed Total Executed Executed Total Executed Exe | cuted Price Time of 122.35 124.65 124.50 124.50 est Executed Price High  | Execution Trans<br>12:52:02<br>15:09:03<br>17:04:06<br>17:04:47  | 0  saction Size Trading St 5.00 RFQ 5.00 RFQ 10.00 RFQ 10.00 RFQ   | vstem Trading N<br>N/A<br>N/A<br>N/A                   | 0<br>Mode Trading Pla<br>Im<br>Im<br>Email  | form Best Bid / Offe<br>N/A<br>N/A<br>N/A                                  | _                         | Auction Duration Fail. Tra |                            |  |
| As Of   Venue   LEI  | ent Classification Currence USD Accumulator USD rrage Executed Total Exec  | cuted Price Time of 122.35 124.55 124.50 124.50  | Execution Trans<br>12:52:02<br>15:09:03<br>17:04:06<br>17:04:47  | 0  saction Size Trading St 5.00 RFQ 5.00 RFQ 10.00 RFQ 10.00 RFQ  ice 5.50   | vstem Trading N<br>N/A<br>N/A<br>N/A                   | 0<br>Mode Trading Pla<br>Im<br>Im<br>Email  | form Best Bid / Offe<br>N/A<br>N/A<br>N/A                                  | _                         | Auction Duration Fail. Tra |                            |  |
| As Of   Venue   LET  | ent Classification Currence USD Accumulator USD arage Executed Total Executed Tot | cuted Price Time of 122.35 124.55 124.50 124.50 124.50   | Execution Trans<br>12:52:02<br>15:09:03<br>17:04:06<br>17:04:47<br>hest Executed Pr  | 0  saction Size Trading St 5.00 RFQ 5.00 RFQ 10.00 RFQ 10.00 RFQ  ice 5.50   | vstem Trading N<br>N/A<br>N/A<br>N/A                   | 0<br>Mode Trading Pla<br>Im<br>Im<br>Email  | form Best Bid / Offe<br>N/A<br>N/A<br>N/A                                  | _                         | Auction Duration Fail. Tra |                            |  |
| As Of  | ent Classification Current USD Accumulator USD  arage Executed Total Executed Tot | cuted Price Time of 122.35 124.65 124.50 124.50 124.50 124.50 124.50 122.35  | Execution Trans<br>12:52:02<br>15:09:03<br>17:04:06<br>17:04:47<br>hest Executed Pr<br>124<br>124  | 0  saction Size Trading Sy 5.00 RFQ 5.00 RFQ 10.00 RFQ 10.00 RFQ 10.00 RFQ 6.50 6.50   | vstem Trading N<br>N/A<br>N/A<br>N/A                   | 0<br>Mode Trading Pla<br>Im<br>Im<br>Email  | form Best Bid / Offe<br>N/A<br>N/A<br>N/A                                  | _                         | Auction Duration Fail. Tra |                            |  |
| As Of   Venue   LET  | ent Classification Current USD Accumulator USD  arage Executed Total Executed Tot | cuted Price Time of 122.35 124.65 124.50 124.50 124.50 124.50 124.50 122.35  | Execution Trans 12:52:02 15:09:03 17:04:06 17:04:47 hest Executed Pri 124 124 Rebab  | 0  saction Size Trading Si 5.00 RFQ 10.00 RFQ 10.00 RFQ 10.00 RFQ  ice 5.50 6.55   | vstem Trading N<br>N/A<br>N/A<br>N/A                   | 0<br>Mode Trading Pla<br>Im<br>Im<br>Email  | form Best Bid / Offe<br>N/A<br>N/A<br>N/A                                  | _                         | Auction Duration Fail. Tra |                            |  |
| As Of  | ent Classification Current USD Accumulator USD  rage Executed Total Executed 124.50 123.89  ons Market Data 3rd Pai  | cuted Price Time of 122.35 124.55 124.50 124.50 124.50 122.35  rty Fees Url  | Execution Trans<br>12:52:02<br>15:09:03<br>17:04:06<br>17:04:47<br>hest Executed Pr<br>124<br>Rebates  | 0  saction Size Trading Sy 5.00 RFQ 5.00 RFQ 10.00 RFQ 10.00 RFQ 10.00 RFQ 6.50 6.50   | vstem Trading N<br>N/A<br>N/A<br>N/A                   | 0<br>Mode Trading Pla<br>Im<br>Im<br>Email  | form Best Bid / Offe<br>N/A<br>N/A<br>N/A                                  | _                         | Auction Duration Fail. Tra |                            |  |
| As Of   Venue   LEI  | ent Classification Current USD Accumulator USD urage Executed Total Exec   | cuted Price Time of 122.35 124.65 124.50 124.50 124.50 122.35 124.50 125.35 Url 187.50 http://www.a  | Execution Trans<br>12:52:02<br>15:09:03<br>17:04:06<br>17:04:47<br>hest Executed Pr<br>124<br>Rebates  | 0  saction Size Trading Sy 5.00 RFQ 5.00 RFQ 10.00 RFQ 10.00 RFQ  ice 5.50 6.50 as per ex-post   | vstem Trading N<br>N/A<br>N/A<br>N/A                   | 0<br>Mode Trading Pla<br>Im<br>Im<br>Email  | form Best Bid / Offe<br>N/A<br>N/A<br>N/A                                  | _                         | Auction Duration Fail. Tra |                            |  |
| As Of  | ent Classification Current USD Accumulator USD  rage Executed Total Executed 124.50 123.89  ons Market Data 3rd Par 0 0 0 0 0 0  | cy   | Execution   Trans   12:52:02   15:09:03   17:04:06   17:04:47   124   124   Rebat   Rebat   Rebat   Remius.com   Remius.com   Remainle   Rema | 0  saction Size Trading St 5.00 RFQ 5.00 RFQ 10.00 RFQ 10.00 RFQ  ice 5.00 6.5  as per ex-post as per ex-post  | o Trading N N/A N/A N/A N/A                            | 0  Mode Trading Pla  Im  Im  Email  Email   | form Best Bid / Offe<br>N/A<br>N/A<br>N/A<br>N/A                           |                           |                            |                            |  |
| As Of  | ent Classification Current USD Accumulator USD IT SEED TOTAL  BY S | cuted Price Time of 122.35 124.65 124.50 124.50 124.50 122.35 122.35 127.9 Fees Url 187.50 http://www.a.a.s562.50 http://www.a.a.s1ue Cancelled or With 15.00  | Execution   Trans   12:52:02   15:09:03   17:04:06   17:04:47   124   124     Rebat   smilus.com   | 0  saction Size Trading St 5.00 RFQ 5.00 RFQ 10.00 RFQ 10.00 RFQ 10.00 RFQ as per ex-post as per ex-post as per ex-post 1  | o Trading N N/A N/A N/A N/A                            | Mode Trading Pla Im Im Email Email          | form Best Bid / Offe N/A N/A N/A N/A N/A 10.00                             | r<br>esignated Mkt. Maker |                            |                            |  |
| As Of  | ent Classification Current USD Accumulator USD  arage Executed Total Notional Value Total Notional Value Control Inc.   | cuted Price Time of 122.35 124.65 124.50 124.50 124.50 122.35 122.35 127.9 Fees Url 187.50 http://www.a.a.s562.50 http://www.a.a.s1ue Cancelled or With 15.00  | Execution   Trans   12:52:02   15:09:03   17:04:06   17:04:47     124   124     124  | saction Size Trading Si 5.00 RFQ 5.00 RFQ 10.00 RFQ 10.00 RFQ  ice 5.00 6.50 as per ex-post as per ex-post as per ex-post  | o Trading N N/A N/A N/A N/A                            | 0  Mode Trading Pla  Im  Email  Email       | form Best Bid / Offe N/A N/A N/A N/A N/A N/A                               | r<br>esignated Mkt. Maker |                            |                            |  |
| As Of  | ent Classification Current USD Accumulator USD IT SEED TOTAL  BY S | cuted Price Time of 122.35 124.65 124.50 124.50 124.50 122.35 122.35 127.9 Fees Url 187.50 http://www.a.a.s562.50 http://www.a.a.s1ue Cancelled or With 15.00  | Execution   Trans   12:52:02   15:09:03   17:04:06   17:04:47   124   124     Rebat   smilus.com   | 0  saction Size Trading St 5.00 RFQ 5.00 RFQ 10.00 RFQ 10.00 RFQ 10.00 RFQ as per ex-post as per ex-post as per ex-post 1  | o Trading N N/A N/A N/A N/A                            | Mode Trading Pla Im Im Email Email          | form Best Bid / Offe N/A N/A N/A N/A N/A 10.00                             | r<br>esignated Mkt. Maker |                            |                            |  |
| As Of  | ent Classification Current USD Accumulator USD  arage Executed Total Executed Executed Total Executed  | cuted Price Time of 122.35 124.65 124.50 124.50 124.50 124.50 125.50 126.50 http://www.astevented.com/science/ | Execution   Trans   12:52:02   15:09:03   17:04:06   17:04:47   124   124   124   124   124   124   124   124   124   126    | 0  saction Size Trading Si 5.00 RFQ 5.00 RFQ 10.00 RFQ 10.00 RFQ  ice 5.00 6.50 as per ex-post | orstem Trading N/A | Mode Trading Pla Im Email Email Email 10.00 | Form Best Bid / Offe N/A N/A N/A N/A N/A N/A 10.00 10.00 st & Provision(s) | r<br>esignated Mkt. Maker |                            |                            |  |
| As Of  | ent Classification Current USD Accumulator USD  arage Executed Total Executed Executed Total Executed  | cuted Price Time of 122.35 124.50 124.50 124.50 124.50 122.35  rty Fees Url 187.50 http://www.a 562.50 http://www.a bue Cancelled or With 5.00 0.00 psed Request & Provision 55  | Execution   Trans   12:52:02   15:09:03   17:04:06   17:04:47   124    | 0  saction Size Trading Si 5.00 RFQ 5.00 RFQ 10.00 RFQ 10.00 RFQ  ice 5.00 6.50 as per ex-post | orstem Trading N/A N/A N/A N/A N/A N/A                 | Mode Trading Pla Im Email Email Email 10.00 | Form Best Bid / Offe<br>N/A<br>N/A<br>N/A<br>N/A<br>N/A<br>N/A             | r<br>esignated Mkt. Maker |                            |                            |  |

| 1  |  |   |  |   |   |  |
|--|--|---|--|---|---|--|
| 1  | 22 Dec 2020  |   |  |   |   |  |
| 1  | Table 1 - Execution Venue  |   |  |   |   |  |
| 1 - Proc   Pro   |  | ty Mkt Segment Mkt Segment Ide  |  |   |   | n Sched. Auctio  |
| Part      |  |   | 0  | U   | U   |  |
| March Activation of C. 2018 (1986)   March Activation of C. 2018   |  | rency   |  |   |   |  |
| 1  | Consumer Accumulator KC 375.00 USD lots Consumer Accumulator USD   | )   |  |   |   |  |
| Martine   Mart   1981 Rospe, Average Seconds   Folio Seconds   |  | )   |  |   |   |  |
| 1  |  | Executed Price Time of Execution  | n Transaction Size Trading   | System Trading Mod  | e Trading Platform  | Best Bid / Offer   |
| 4 Price from market   1.   1.   1.   1.   1.   1.   1.   1.  | Producer Accumulator 1   | 126.15 14:07:2  | e 10.00 RFQ  | N/A   | Im  | N/A  |
| May   Time   Print   Weight   Print   Print   Weight   Print   | Consumer Accumulator 1   | 124.25 15:58:4  | 15.00 RFQ  | N/A   | Email   | N/A  |
| 1942   1943  | Table 4 - Price Information  |   | and a Dailer   |   |   |  |
| 18-25   18-26   18-2   |  |   |  |   |   |  |
| Marie Marie According 15   Marie Marie Marie Marie 15   Marie 15   Marie Marie 15   Ma   | Producer Accumulator 125.95 126.02   |   |  |   |   |  |
| 14   16   0   0   0   0   0   0   0   0   0  | Table 5 - Cost Information   |   |  |   |   |  |
| Control   Cont   |  |   |  | )   |   |  |
| Martine   Mart   |  |   |  |   |   |  |
| 1  | Table 6 - Likelihood of Execution  |   |  |   |   |  |
| Age   Trainings  |  |   |  |   |   |  |
| Matern   M   |  |   | 2  |   |   |  |
| Second Process   Seco   | Table 9 - Timings  |   |  |   |   |  |
| 1  |  |   | edian Elapsed Acceptance & E   |   | Elapsed Request & Pro   |  |
| 1 -  |  |   |  |   |   |  |
| 1  |  | 0.00  |  |   |   | 5.50   |
| Act  | 24 Dec 2020  |   | ·  | <u> </u>  |   |  |
| 20   20   20   20   20   20   20   20  | Table 1 - Execution Venue  |   |  |   |   |  |
| 18 - 1 - 1   19   19   19   19   19   19   |  | y Mkt Segment Mkt Segment Ide   |  |   |   | n Sched. Auctio  |
| Marcial Instrument   | Table 2 - Type of Financial Instrument   | <u> </u>  |  | * 1   |   |  |
| April   Designation   Designation   Designation   Designation   Designation   Designation   Designation   Designation   Designated Mix.    | Financial Instrument   | ency  |  |   |   |  |
| 1  |  |   |  |   |   |  |
| Time   1   Size Range   Average Executed   Total   Price   Price   Price   Price   Price   Size   Canada   Size   Tanding Pattern   Reading Pattern   Read   |  |   |  |   |   |  |
| 1   12,655   14/51/9   10/00   87Q   N/A   Email   N/A     |  | xecuted Price Time of Execution   | Transaction Size Trading S   |   |   |  |
| 1  |  |   |  | ystem Trading Mode  | Trading Platform E  | Best Bid / Offer   |
| Note   18  | le o   |   |  | N/A   | Email N   | N/A  |
| 12.665   1   | Exotic 1   |   |  | N/A   | Email N   | N/A  |
| Secundation      | Table 4 - Price Information  | 126.65 14:52:13   | 10.00 RFQ  | N/A   | Email N   | N/A  |
| Securio   Face   Market   Data   Market   Data   Market   Data    | Table 4 - Price Information  Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lot Exotic 126.65 126.65  | 126.65 14:52:13  west Executed Price Highest Executed 126.65  | 10.00 RFQ  uted Price 126.65   | N/A   | Email N   | N/A  |
| 13.10   0   0   187.50   http://www.amius.com   as per ex-post   | Table 4 - Price Information           Instrument         Avg. Trans. Price         Weighted Avg. Trans. Price         Lo           Exotic         126.65         126.65         126.65           Producer Accumulator         126.63         126.64  | 126.65 14:52:13  west Executed Price Highest Executed 126.65  | 10.00 RFQ  uted Price 126.65   | N/A   | Email N   | N/A  |
| Section   Sect   | Table 4 - Price Information         Instrument         Avg. Trans. Price         Weighted Avg. Trans. Price         Lo           Exotic         126.65         126.65         126.65           Producer Accumulator         126.63         126.64           Table 5 - Cost Information         126.64         126.64   | 126.65 14:52:13  west Executed Price Highest Executed 26.65 126.55  | 10.00 RFQ  uted Price 126.65 126.65  | N/A<br>N/A  | Email N   | N/A  |
| Instrument   Orders Received   Trans. Executed   Total Notional Value   Cancelled or Withdrawn   Rfq Received   Median Transaction Size exec   Median Transaction Size   Media | Table 4 - Price Information   Instrument   Avg. Trans. Price   Weighted Avg. Trans. Price   Lo   | 126.65 14:52:13  west Executed Price Highest Executed Price 126.65 126.55  Party Fees Url   | uted Price<br>126.65<br>126.65<br>Rebates Value of Costs (%)   | N/A<br>N/A  | Email N   | N/A  |
| 1  | Table 4 - Price Information   Instrument   Avg. Trans. Price   Weighted Avg. Trans. Price   Lot  | 126.65 14:52:13  west Executed Price Highest Execu 126.65 126.55  Party Fees Url 187.50 http://wwww.amius.com                                       | 10.00 RFQ  uted Price 126.65 126.65  Rebates Value of Costs (%) as per ex-post   | N/A<br>N/A  | Email N   | N/A  |
| See   Timings   See   Timing   | Table 4 - Price Information         Avg. Trans. Price         Weighted Avg. Trans. Price Lo   | 126.65 14:52:13  west Executed Price Highest Executed Price 126.65 126.55  Party Fees Url 187.50 http://wwww.amius.com 562.50 http://wwww.amius.com | uted Price 126.65 126.65 126.65 Rebates Value of Costs (%) as per ex-post as per ex-post   | N/A<br>N/A  | Email N   | N/A<br>N/A   |
| Particular   Mean Elapsed Acceptance & Execution(s)   Mean Elapsed Request & Provision(s)   Median Elapsed Acceptance & Execution(s)   Median Elapsed Request & Provision(s)   Median Elapsed Request & Prov   | Table 4 - Price Information   Instrument   Avg. Trans. Price   Weighted Avg. Trans. Price   Loc  | 126.65 14:52:13  west Executed Price Highest Executed Price 126.65 126.55  Party Fees Url 187.50 http://www.amius.com 562.50 http://www.amius.com   | 10.00 RFQ  | N/A<br>N/A  | Email N Email N   | N/A<br>N/A   |
| ## Special Control of the Control of Special Country of Authority   Mkt Segment   Mkt  | Table 4 - Price Information  | 126.65   14:52:13   | 10.00 RFQ  | N/A<br>N/A<br>In Transaction Size ex  | Email N Email N   | v/A<br>v/A<br>on Size all Desi   |
| ducer Accumulator 705.00 4,470.00 1,290.00 8,910.00  let 1 Execution Venue  As Of Venue  LET Country of Authority Mkt Segment Identifier Outages Outage number Outage Avg. Duration Sched. Auction Sched. Auction Number Sched. Auction 10 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0   | Table 4 - Price Information  | 126.65   14:52:13   | 10.00 RFQ  | N/A<br>N/A<br>In Transaction Size ex  | Email N Email N   | v/A<br>v/A<br>on Size all Desi   |
| De 1 - Execution Venue  As Of Venue LEI Country of Authority Mkt Segment Mkt Segment Identifier Outages Outage number Outage Avg. Duration Sched. Auction Sched. Auction Number Sched | Table 4 - Price Information  | 126.65   14:52:13   | 10.00 RFQ  | N/A N/A N/A In Transaction Size ex 10. 10. ecution(s) Median El   | Email N Email N eec Median Transacti  | on Size all Desi 10.00 10.00 vision(s)   |
| As Of   Venue   LET   Country of Authority   Mkt Segment Identifier   Outage   Outage Avg. Duration   Outage Avg. Duration   Sched. Auction Number     | Table 4 - Price Information   Instrument   | 126.65  | 10.00 RFQ  | N/A N/A N/A  In Transaction Size ex 10. 10. ecution(s) Median El  | Email N Email N eec Median Transacti  | on Size all Desi 10.00 10.00 vision(s) 8,910.00  |
| As of Venue LEI Country of Authority Mkt Segment Met Segment Identifier Outage outage number of Outage Avg. Duration of Sched. Auction Number of Sched. Auction Number of Sched. Auction Number of Number 12/13/29/20/20/20/20/20/20/20/20/20/20/20/20/20/   | Table 4 - Price Information  | 126.65  | 10.00 RFQ  | N/A N/A N/A  In Transaction Size ex 10. 10. ecution(s) Median El  | Email N Email N eec Median Transacti  | on Size all Desi 10.00 10.00 vision(s) 8,910.00  |
| 20-12-29   Amius Limited   213800C1LJRHXHOSQC19   United Kingdom   0   0   0   0   0   0   0   0   0   | Table 4 - Price Information  | 126.65  | 10.00 RFQ  | N/A N/A N/A  In Transaction Size ex 10. 10. ecution(s) Median El  | Email N Email N eec Median Transacti  | on Size all Desi 10.00 10.00 vision(s) 8,910.00  |
| Part      | Table 4 - Price Information  | 126.65  | ted Price 126.65 126.65 126.65  Rebates Value of Costs (%) as per ex-post as per ex-post fq Received / Modified Media 1 4  dian Elapsed Acceptance & Ex  | In Transaction Size ex 10. 10. ecution(s) Median El 1,350.00 1,290.00   | Email N Email N eec Median Transacti 00 00 lapsed Request & Pro   | on Size all 10.00  |
| Financial   Instrument   Instrument   Classification   Currency  | Table 4 - Price Information  | 126.65  | ted Price 126.65 126.65 126.65  Rebates Value of Costs (%) as per ex-post as per ex-post fq Received / Modified Media 1 4  dian Elapsed Acceptance & Ex  | In Transaction Size ex 10. 10. ecution(s) Median El 1,350.00 1,290.00   | Email N Email N  Rece Median Transacti 00 00 Repeat & Pro   | on Size all 10.00  |
| ducer Accumulator KC 375.00 USD lots Producer Accumulator USD  Instrument Avg. Trans. Price Weighted Avg. Trans. Price User Security 123.79 123.97 124.80  Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Accumulator See Secution (S) http://wwww.amilus.com as per ex-post lefe 6- Ukelihood of Execution Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exec Median Transaction Size all Designated Mkt. Makers ducer Accumulator 3 3 3 1,394,887,50 0 0 1 4 1,394,887,50 Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s)   | Table 4 - Price Information  | 126.65  | ted Price 126.65 126.65 126.65  Rebates Value of Costs (%) as per ex-post as per ex-post fq Received / Modified Media 1 4  dian Elapsed Acceptance & Ex  | In Transaction Size ex 10. 10. ecution(s) Median El 1,350.00 1,290.00   | Email N Email N  Rece Median Transacti 00 00 Repeat & Pro   | on Size all 10.00  |
| Time (T)   Size Range   Average Executed   Total Executed   Price   Time of Execution   Transaction Size   Trading System   Trading Mode   Trading Platform   Best Bid / Offer   | Table 4 - Price Information  | 126.65  | ted Price 126.65 126.65 126.65  Rebates Value of Costs (%) as per ex-post as per ex-post fq Received / Modified Media 1 4  dian Elapsed Acceptance & Ex  | In Transaction Size ex 10. 10. ecution(s) Median El 1,350.00 1,290.00   | Email N Email N  Rece Median Transacti 00 00 Repeat & Pro   | on Size all 10.00  |
| 1  | Table 4 - Price Information  | 126.65  | ted Price 126.65 126.65 126.65  Rebates Value of Costs (%) as per ex-post as per ex-post fq Received / Modified Media 1 4  dian Elapsed Acceptance & Ex  | In Transaction Size ex 10. 10. ecution(s) Median El 1,350.00 1,290.00   | Email N Email N  Rece Median Transacti 00 00 Repeat & Pro   | on Size all 10.00  |
| ducer Accumulator  1 124.80 14:17:38 10.00 RFQ N/A Im N/A    4 - Price Information   N/A   | Table 4 - Price Information  | 126.65  | ted Price 126.65 126.65 126.65  Rebates Value of Costs (%) as per ex-post as per ex-post fq Received / Modified Media 1 4  dian Elapsed Acceptance & Ex  | In Transaction Size ex 10. 10. ecution(s) Median El 1,350.00 1,290.00   | Email N Email N  Rece Median Transacti 00 00 Repeat & Pro   | on Size all 10.00  |
| Action   Control   Contr   | Table 4 - Price Information  | 126.65  | ted Price 126.65 126.65 126.65 126.65 Rebates Value of Costs (%) as per ex-post as per ex-post 1 4 dian Elapsed Acceptance & Ex ntifier Outages Outage num 0   | N/A   | Email N Email | on Size all Desi 10.00 10.00 vision(s) 8,910.00 8,910.00  n Sched. Auctio  |
| Instrument   Avg. Trans. Price   Weighted Avg. Trans. Price   Unwest Executed Price   Highest Executed Price   Highest Executed Price  | Table 4 - Price Information  | 126.65  | response to the second of the  | N/A   | Email N Email | on Size all Desi 10.00 10.00 vision(s) 8,910.00 8,910.00   |
| 123.99   123.49   123.49   124.80   1   | Table 4 - Price Information  | 126.65  | response to the second of the  | N/A   | Email N Email | on Size all Desi 10.00 10.00 vision(s) 8,910.00 8,910.00   |
| Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%) ducer Accumulator 58.43 0 0 0 0.00 http://wwww.amilus.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 ducer Accumulator leg 9 - Climings  Instrument Mean Elapsed Acceptance & Execution(s) Mean Elapsed Request & Provision(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s)  | Table 4 - Price Information  | 126.65  | ted Price 126.65 126.65 126.65 126.65 Rebates Value of Costs (%) as per ex-post as per ex-post 1 4 dian Elapsed Acceptance & Ex  ntifier Outages Outage num 0 Transaction Size Trading S 1.0.00 RFQ 1.0.00 RFQ   | N/A   | Email N Email | on Size all Desi 10.00 10.00 vision(s) 8,910.00 8,910.00   |
| ducer Accumulator 58.43 0 0 0.00 http://wwww.amius.com as per ex-post  le 6 - Likelihood of Execution  Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exec Median Transaction Size all Designated Mkt. Makers ducer Accumulator 3 3 1,394,887.50 0 3 10.00 10.00 0  le 9 - Timings  Instrument Mean Elapsed Acceptance & Execution(s) Mean Elapsed Request & Provision(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s)   | Table 4 - Price Information  | 126.65  | ruted Price 126.65 126. | N/A   | Email N Email | on Size all Desi 10.00 10.00 vision(s) 8,910.00 8,910.00   |
| le 6 - Likelihood of Execution  Instrument O'ders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exec Median Transaction Size all Designated Mkt. Makers ducer Accumulator 3 3 1,394,887.50 0 3 10.00 10.00 0  le 9 - Timings  Instrument Mean Elapsed Acceptance & Execution(s) Mean Elapsed Request & Provision(s) Median Elapsed Request & Provision(s)   | Table 4 - Price Information  Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lot Exotic 126.65 Producer Accumulator 126.63 126.65 Producer Accumulator 126.63 126.65 Producer Accumulator 126.63 126.65  Table 5 - Cost Information  Instrument Execution Fees Modifications Market Data 3rd Exotic 13.10 0 0 0 Producer Accumulator 69.17 0 0 0  Instrument Orders Received Trans. Executed Total Notional Exotic 1 1 474, Producer Accumulator 4 4 1,662, Table 9 - Timings  Instrument Mean Elapsed Acceptance & Execution(s) Mean Exotic 900.00  Producer Accumulator 705.00  29 Dec 2020 Table 1 - Execution Venue  As Of Venue LEI Country of Authorit 2020-12-29 Amius Limited 213800C1LJRHXHOSQC19 United Kingdom Table 2 - Type of Financial Instrument  Financial Instrument Instrument Care Financial Instrument  Financial Instrument Instrument Usb Producer Accumulator USD Table 3 - Price Information  Instrument Time (T) Size Range Average Executed Total Exproducer Accumulator 1 1 Table 4 - Price Information  Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lover Producer Accumulator 1 1 Table 4 - Price Information 123.99 123.99  Table 5 - Cost Information  | 126.65  | ted Price 126.65 126.65 126.65 126.65 126.65  Rebates Value of Costs (%) as per ex-post as per ex-post 1 4  dian Elapsed Acceptance & Ex  ntifier Outages Outage num 0  Transaction Size Trading S 1.0.00 RFQ 1.0.00 RFQ 1.0.00 RFQ 1.0.00 RFQ   | nn Transaction Size ex 10. 10. 10. 10. 10. 10. 10. 10. 10. 10.  | Email N Email | on Size all Desi 10.00 10.00 vision(s) 8,910.00 8,910.00   |
| Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Median Transaction Size exec Median Transaction Size all Designated Mkt. Makers all Designated Mkt. Mkt. Mkt. Mkt. Mkt. Mkt. Mkt. Mkt.  | Table 4 - Price Information  Instrument Avg. Trans. Price Weighted Avg. Trans. Price Loxotic 126.65 Producer Accumulator 126.63 126.65 Producer Accumulator 126.63 126.64  Table 5 - Cost Information  Instrument Execution Fees Modifications Market Data 3rd I Exotic 13.10 0 0 0 Producer Accumulator 99.17 0 0 0  Instrument Orders Received Trans. Executed Total Notional Exotic 1 1 1 474, Producer Accumulator 4 4 1,662, Table 9 - Timings  Instrument Mean Elapsed Acceptance & Execution(S) Mean Exotic 900.00 Producer Accumulator 90.00, 00 Producer Accumulator Exotic 900.00 Producer Accumulator Exotic 900.00 Producer Accumulator Exotic 900.00 Table 1 - Execution Venue EXI Country of Authorit 2020-12-29 Amius Limited 213800C1LJRHXHO5QC19 United Kingdom Table 2 - Type of Financial Instrument Instrument Linstrument Uso Table 3 - Price Information 1 Instrument Time (T) Size Range Average Executed Total Exproducer Accumulator 1 Producer Accum | 126.65  | resulted Price 126.65 126.65 126.65 126.65 126.65 Rebates Value of Costs (%) as per ex-post as per ex-post as per ex-post 1 4 dian Elapsed Acceptance & Ex  resulting Size Trading S 10.00 RFQ 10.00 RFQ 10.00 RFQ 124.80 Rebates Value of Costs (%)   | nn Transaction Size ex 10. 10. 10. 10. 10. 10. 10. 10. 10. 10.  | Email N Email | on Size all Desi 10.00 10.00 vision(s) 8,910.00 8,910.00   |
| ducer Accumulator 3 3 1,394,887.50 0 3 10.00 10.00 0  le 9 - Timings  Instrument Mean Elapsed Acceptance & Execution(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Acceptance & Execution(s)  | Table 4 - Price Information  | 126.65  | resulted Price 126.65 126.65 126.65 126.65 126.65 Rebates Value of Costs (%) as per ex-post as per ex-post as per ex-post 1 4 dian Elapsed Acceptance & Ex  resulting Size Trading S 10.00 RFQ 10.00 RFQ 10.00 RFQ 124.80 Rebates Value of Costs (%)   | nn Transaction Size ex 10. 10. 10. 10. 10. 10. 10. 10. 10. 10.  | Email N Email | on Size all Desi 10.00 10.00 vision(s) 8,910.00 8,910.00   |
| Instrument Mean Elapsed Acceptance & Execution(s) Mean Elapsed Request & Provision(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s)   | Table 4 - Price Information  Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lo Exotic 126.65 Producer Accumulator 126.63 126.65 Producer Accumulator 126.63 126.65 Producer Accumulator 126.63 126.65  Table 5 - Cost Information  Instrument Execution Fees Modifications Market Data 3rd Instrument Orders Received Trans. Executed Total Notional Exotic 1 1 4744, Producer Accumulator 4 4 1,662, Table 6 - Likelihood of Execution  Instrument Orders Received Trans. Executed Total Notional Exotic 1 1 4744, Producer Accumulator 4 4 1,662, Table 9 - Timings  Instrument Mean Elapsed Acceptance & Execution(s) Mean Exotic 990.00 Producer Accumulator 9705.00  29 Dec 2020  Table 1 - Execution Venue  | 126.65  | ted Price 126.65 126.65 126.65 126.65 126.65  Rebates Value of Costs (%) as per ex-post as per ex-post 1 4  dian Elapsed Acceptance & Ex  ntifier Outages Outage num 0  Transaction Size Trading S 1 0.00 RFQ 1 10.00 RFQ 1 10.00 RFQ 1 24.80  Rebates Value of Costs (%) as per ex-post   | In Transaction Size ex 10. 10. 10. 10. 10. 10. 10. 10. 10. 10.  | Email N Email | on Size all Desi 10.00 1 |
|  | Table 4 - Price Information  Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lot Exotic 126.65 Producer Accumulator 126.63 126.65 Producer Accumulator 126.63 126.65 Producer Accumulator 13.10 0 0 0 Exotic 13.10 0 0 0 Froducer Accumulator 13.10 0 0 0 Froducer Accumulator 69.17 0 0 0  Instrument Execution Fees Modifications Market Data 3rd I exotic 13.10 0 0 0 Froducer Accumulator 69.17 0 0 0  Instrument Orders Received Trans. Executed Total Notional Exotic 1 1 1 474, Producer Accumulator 4 4 4 1,662, Table 9 - Timings  Instrument Mean Elapsed Acceptance & Execution(S) Mean Exotic 900.00 Producer Accumulator 900.00 Producer Accumulator 900.00 Producer Accumulator 900.00 Producer Accumulator 900.00 Table 1 - Execution Venue LEI Country of Authorit 2020-12-29 Amilus Limited 213800C1LIRHXHO5QC19 United Kingdom Table 2 - Type of Financial Instrument Instrument Classification Curre Producer Accumulator C 375.00 USD lots Producer Accumulator USD Table 3 - Price Information 1 Instrument Time (T) Size Range Average Executed Total Exproducer Accumulator 1 Producer Accumulator 1 Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lot Producer Accumulator 123.99 123.99 Instrument Execution Fees Modifications Market Data 3rd I Producer Accumulator 5 3rd Instrument Producer Cocumulator 5 3rd Instrument Producer Accumulator 5 3rd Instrument Type 7 5 4 5 5 4 5 5 5 5 5 5 5 5 5 5 5 5 5 5   | 126.65  | rtansaction Size Trading S  10.00 RFQ  126.65 126.65 126.65 126.65  Rebates Value of Costs (%) as per ex-post as per ex-post  1 4  dian Elapsed Acceptance & Ex  10.00 RFQ   | N/A N/A N/A N/A N/A N/A  In Transaction Size ex 10. 10. ecution(s) Median El 1,350.00 1,290.00  N/A N/A N/A N/A N/A N/A N/A N/A N/A N/  | Email N Email | on Size all Desi 10.00 10.00 vision(s) 8,910.00 8,910.00  n Sched. Auctio  |
|  | Table 4 - Price Information  Instrument Avg. Trans. Price Weighted Avg. Trans. Price Loc Exotic 126.65 Producer Accumulator 126.63 126.65 Producer Accumulator 4 4 4 1,662,7 Producer Accumulator 900.00 Producer Accumulator 900.00 Producer Accumulator 900.00 Producer Accumulator 900.00 Producer Accumulator 126.05 Producer Accumulator 126.05 Producer Accumulator 126.05 Producer Accumulator 126.05 Producer Accumulator 127.05 Producer Accumulator 127.05 Producer Accumulator 127.05 Producer Accumulator 158.05 Producer Accumulator 158.05 Producer Accumulator 178.05 Producer Ac | 126.65  | resulted Price 126.65 126.65 126.65 126.65 126.65 126.65  Rebates Value of Costs (%) as per ex-post as per ex-post 1 4  dian Elapsed Acceptance & Ex  results Experiment of the price of th | In Transaction Size ex 10. 10. 10. 10. 10. 10. 10. 10. 10. 10.  | Email N Email | on Size all   Desi   10.00   1 |
| ducer Accumulator 360.00 120.00 360.00 90.00   | Table 4 - Price Information  Instrument  | 126.65  | resulted Price 126.65 126.65 126.65 126.65 126.65 126.65  Rebates Value of Costs (%) as per ex-post as per ex-post 1 4  dian Elapsed Acceptance & Ex  results Experiment of the price of th | N/A N/A N/A N/A N/A N/A N/A  in Transaction Size ex 10. 10. ecution(s) Median El 1,350.00 1,290.00  in Transaction Size ex N/A N/A N/A  in Transaction Size ex 10. ecution(s) Median El | Email N Email | on Size all Desi 10.00 10.00 vision(s) 8,910.00 8,910.00 8,910.00  Seet Bid / Offer WA WA vision(s) 10.00 vision(s)  |

30 Dec 2020 Table 1 - Execution Venue As Of Venue LEI Country of Authority Mkt Segment Mkt Segment Mkt Segment Identifier Outages Outage number Outage Avg. Duration Sched. Auction Sched. Auction Number Sched. Auction Duration Fail. Transactions Fail. Transactions Value 2020-12-30 Amius Limited 213800C1LJRHXHO5QC19 United Kingdom 0 0 0 Table 2 - Type of Financial Instrument Financial Instrument Instrument Classification Currency Exotic KC 375.00 USD lots Exotic Table 3 - Price Information Instrument Time (T) Size Range Average Executed Total Executed Price Time of Execution Transaction Size Trading System Trading Mode Trading Platform Best Bid / Offer Exotic 125.75 18:24:58 15.00 RFQ N/A Table 4 - Price Information Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price Exotic 125.75 125.75 125.75 125.75 Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%) 601.68 0 0.00 http://wwww.amius.com Table 6 - Likelihood of Execution Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exec Median Transaction Size all Designated Mkt. Makers 1 707,343.75 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

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| 11 Dec 2020  |
| Table 1 - Execution Venue  |
| As Of Venue LEI Country of Authority Mkt Segment Mkt Segment Identifier Outages Outage number Outage Avg. Duration Sched. Auction Number Sched. Auction Number Sched. Auction Duration Fail. Transactions Fail. Transactions Number Fail. Transactions Value 2020-12-11 Amius Limited 213800C1L]RHXH05QC19 United Kingdom 0 0 0 0 0 0 0 0  |
| ZOUTETT ADDIE 2 - Type of Financial Instrument   |
| Financial Instrument Instrument Classification Currency  |
| Exotic KO 25.00 MYR lots Exotic MYR  |
| Table 3 - Price Information  Instrument Time (T) Size Range Average Executed Total Executed Price Time of Execution Transaction Size Trading System Trading Platform Best Bid / Offer  |
| Instrument time (1) Size kange. Average executed total executed by the control of |
| Table 4 - Price Information  |
| Instrument Avg. Trans. Price Weighted Avg. Trans Price Lowest Executed Price Highest Executed Price Fxotic 711.19 17.11.19 17.11.19 17.11.19 17.11.19 17.11.19 17.11.19 17.11.19 17.11.19 17.11.19 17.11.19 17.11.19 17.11.19  |
| CXUUL   711.19   712.21   592.03   735.80   Table 5 - Cost Information   |
| Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%)  |
| Exotic 40.50 0 0 250.00 http://www.amius.com as per ex-post  |
| Table 6 - Likelihood of Execution  Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfg Received / Modified Median Transaction Size exec Median Transaction Size all Designated Mkt. Makers  |
| Exotic 4 4 533,335.00 0 4 7.50 7.50 0  |
| Table 9 - Timings  |
| Instrument Mean Elapsed Acceptance & Execution(s) Mean Elapsed Request & Provision(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s)  Exotic 0.00 0.00 0.00  |
| Exerc 0.00 0.00 0.00 0.00  |
| 14 Dec 2020  |
| Table 1 - Execution Venue  |
| As Of Venue LEI Country of Authority Mkt Segment Mkt Segment Identifier Outages Outage number Outage Avg. Duration Sched. Auction Number Sched. Auction Number Sched. Auction Duration Fail. Transactions Fail. Transactions Value 2020-12-14 Amius Limited 213800CILJRHXHOSQC19 United Kingdom 0 0 0 0  |
| Table 2 - Type of Financial Instrument   |
| Financial Instrument Classification Currency   |
| Exotic KO 25.00 MYR lots Exotic MYR  Table 3 - Price Information   |
| Instrument Time (T) Size Range Average Executed Total Executed Price Time of Execution Transaction Size Trading System Trading Platform Best Bid / Offer   |
| Exotic 1 686.32 10:17:47 5.00 RFQ N/A Im N/A   |
| Table 4 - Price Information  |
| Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price Exotic 686.32 686.32 686.32 686.32  |
| Table 5 - Cost Information   |
| Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%)  |
| Exotic   6.75   0   0   125.00   http://www.amius.com   as per ex-post   |
| Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfg Received / Modified Median Transaction Size exec Median Transaction Size all Designated Mkt. Makers   |
| Exotic 1 1 85,790.00 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)  Exotic 4,020.00 0.00 6,030.00 0.00   |
|  |
| 22 Dec 2020  |
| Table 1 - Execution Venue  As Of Venue LEI Country of Authority Mkt Segment Mkt Segment Mkt Segment Identifier Outages Outage number Outage Avg. Duration Sched. Auction Number Sched. Auction Duration Fail. Transactions Fail. Transactions Number Fail. Transactions Value  |
| 2020-12-22 Amius Limited 213800CLIJARIXHOSQC19 United Kingdom 0 0 0 0 0 0  |
| Table 2 - Type of Financial Instrument   |
| Financial Instrument   |
| Table 3 - Price Information  |
| Instrument Time (T) Size Range Average Executed Total Executed Price Time of Execution Transaction Size Trading System Trading Platform Best Bid / Offer   |
| Exotic 1 759.31 12:00:49 5.00 RFQ N/A Im N/A   |
| Table 4 - Price Information  |
| Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price Exotic 732.87 733.63 701.88 759.31  |
| Table 5 - Cost Information   |
| Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%)  |
| Exotic 20.25 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 Rfg Received / Modified Median Transaction Size exec Median Transaction Size all Designated Mkt. Makers   |
| Exotic 3 3 274,825.00 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) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s) 0.00 0.00

| Dec 2020   |
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| e 1 - Execution Venue  |
| AS OF Venue LEI Country of Authority Mkt Segment Mkt Segment Mkt Segment Identifier Outages Outage number Outage Avg. Duration Sched. Auction Sched. Auction Number Sched. Auction Duration Fail. Transactions Fail. Transactions Value  |
| 0-12-23 Amius Limited 213800C1L)RHXH050C19 United Kingdom 0 0 0 0 0  |
| e 2 - Type of Financial Instrument   |
| Instrument Instrument Instrument Instrument Unsprument Instrument  |
| tic KO 25.00 MYR lots Exotic MYR   |
| e 3 - Price Information  |
| strument Time (T) Size Range Average Executed Total Executed Price Time of Execution Transaction Size Trading System Trading Mode Trading Platform Best Bid / Offer  |
| tic 1 764.54 14:53:45 10.00 RFQ N/A Im N/A   |
| e 4 - Price Information  |
| strument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price   |
| tic 725.89 731.49 693.22 764.54  |
| e 5 - Cost Information   |
| trument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%)   |
| tic 54.00 0 0 1,000.00 http://wwww.amius.com as per ex-post  |
| e 6 - Likelihood of Execution  |
| strument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exec Median Transaction Size all Designated Mkt. Makers   |
| tic 5 5 730,648.75 0 5 7.50 7.50 0   |
| e 9 - Timings  |
| strument Mean Elapsed Acceptance & Execution(s) Mean Elapsed Request & Provision(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s)   |
|  |
| tic 0.00 17.00 0.00 0.00   |
|  |
| Dec 2020   |
| Dec 2020<br>le 1 - Execution Venue   |
| dec 2020<br>le 1 - Execution Venue<br>As Of Venue LEI Country of Authority Mkt Segment Mkt Segment Identifier Outages Outage number Outage Avg. Duration Sched. Auction Sched. Auction Number Sched. Auction Duration Fail. Transactions Pail. Transactions Number Fail. Transactions Value  |
| Dec 2020   le 1 - Execution Venue   Sa Of Venue LEI Country of Authority Mkt Segment Mkt Segment Identifier Outages Outage number Outage Avg. Duration Sched. Auction Number Sched. Auction Number Fail. Transactions Fail. Transactions Number Fail. Transactions Value   10-12-24 Amius Limited 213800C1LJRHXH05QC19 United Kingdom 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0  |
| Dec 2020  e 1 - Execution Venue  As Of Venue LEI Country of Authority Mkt Segment Mkt Segment Identifier Outages Outage number Outage Avg. Duration Sched. Auction Sched. Auction Number Sched. Auction Duration Fail. Transactions Number Fail. Transactions Number Fail. Transactions Value 0-12-24 Amius Limited 213800CLL)RHXHOSQC19 United Kingdom 0 0 0 0  e 2 - Type of Financial Instrument  |
| Dec 2020   le 1 - Execution Venue   Sa Of Venue LEI Country of Authority Mkt Segment Mkt Segment Identifier Outages Outage number Outage Avg. Duration Sched. Auction Number Sched. Auction Number Fail. Transactions Fail. Transactions Number Fail. Transactions Value   10-12-24 Amius Limited 213800C1LJRHXH05QC19 United Kingdom 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0  |
| de 1 - Execution Venue  As Of Venue LEI Country of Authority Mkt Segment Mkt Segment Identifier Outages Outage number Outage Avg. Duration Sched. Auction Number Sched. Auction Duration Fail. Transactions Fail. Transactions Number Fail. Transactions Value 0-12-24 Amilus Limited 2138000CLIDRHXH05QC19 United Kingdom 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0   |
| le 1 - Execution Venue  As Of Venue LEI Country of Authority Mkt Segment Mkt Segment Identifier Outages Outage number 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0  |
| lec 2020   |
| te 1 - Execution Venue  As Of Venue LEI Country of Authority Mkt Segment Mkt Segment Identifier Outages Outage number Outage Avg. Duration Sched. Auction Number Sched. Auction Duration Fail. Transactions Value  10-12-24 Amilus Limited 2138000CLIDRHXH05QC19 United Kingdom 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0  |
| le 1 - Execution Venue  As Of Venue LEI Country of Authority Mkt Segment Mkt Segment Identifier 0 utages Outage number 0 utage Avg. Duration Sched. Auction Number Sched. Auction Number Sched. Auction Duration Fail. Transactions Number Fail. Transactions Number Fail. Transactions Value 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0  |
| the 2020 leg 1 - Execution Venue  As Of Venue LEI Country of Authority Mkt Segment Mkt Segment Identifier Outages Outage number 0 to 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0   |
| le 1 - Execution Venue  As Of Venue LEI Country of Authority Mkt Segment I Met Segment |
| Page 1   Page 2020   Page 20   |
| De 1 - Execution Venue  Re CP Venue LEI Country of Authority Mkt Segment Mkt Segment Identifier Outages Outage number Outage Avg. Duration Sched. Auction Number Sched. Auction Duration Fail. Transactions Number Fail. Transactions Value (1-10-10-12-14) A minus Limited 2138000CLIJRHAWH05QC19 United Kingdom 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0  |
| Page 1   Page 2020   Page 20   |
| De 1 - Execution Venue  As Of Venue LEI Country of Authority Mkt Segment Mkt Segment Identifier Outage Number Outage Avg. Duration Sched. Auction Number Sched. Auction Duration Fail. Transactions Number Fail. Transactions Number Fail. Transactions Value  10  |
| De 1 - Execution Venue  As Of Venue LEI Country of Authority Mkt Segment Mkt Segment Identifier Outages Outage number Outage Avg. Duration Sched. Auction Number Sched. Auction Number Sched. Auction Duration Fail. Transactions Number Fail. Transactions  |

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

Producer Accumulator

01 Dec 2020 Table 1 - Execution Venue Country of Authority Mkt Segment Mkt Segment Identifier Outage Outage number Outage Avg. Duration Sched. Auction Sched. Auction Number Sched. Auction Duration Fail. Transactions Fail. Transactions Value As Of Venue 2020-12-01 Amius Limited 213800C1LJRHXHO5QC19 United Kingdom Table 2 - Type of Financial Instrument Producer Accumulator LH 400.00 USD lots Producer Accumulator Table 3 - Price Information Instrument Time (T) Size Range Average Executed Total Executed Price Time of Execution Transaction Size Trading System Trading Mode Trading Platform Best Bid / Offer 21:00:00 Producer Accumulator 68.85 51.00 RFQ N/A Email Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price Producer Accumulator 68.85 68.85 Table 5 - Cost Information Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%) No Rows Present Table 6 - Likelihood of Execution Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exec Median Transaction Size all Designated Mkt. Makers 1,404,540.00 Producer Accumulator Table 9 - Timings Instrument Mean Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s) Producer Accumulator 660.00 810.00 21 Dec 2020 Table 1 - Execution Venue As Of Venue LEI Country of Authority Mkt Segment Mkt Segment Mkt Segment Identifier Outages Outage number Outage Avg. Duration Sched. Auction Sched. Auction Number Sched. Auction Duration Fail. Transactions Fail. Transactions Value 2020-12-21 Amius Limited 213800C1LJRHXHO5QC19 United Kingdom 0 0 Table 2 - Type of Financial Instrument Producer Accumulator LH 400.00 USD lots Producer Accumulator USD Instrument Time (T) Size Range Average Executed Total Executed Price Time of Execution Transaction Size Trading System Trading Mode Trading Platform Best Bid / Offer Producer Accumulator 66.18 23:41:00 37.00 RFQ N/A Table 4 - Price Information Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price Producer Accumulator 66.18 Table 5 - Cost Information Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%) No Rows Present Table 6 - Likelihood of Execution Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exec Median Transaction Size all Designated Mkt. Makers Producer Accumulator 1 979,390.00 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) Producer Accumulator 24 Dec 2020 Table 1 - Execution Venue Country of Authority Mkt Segment Mkt Segment Identifier Outages Outage number Outage Avg. Duration Sched. Auction Sched. Auction Number Sched. Auction Duration Fail. Transactions Fail. Transactions Value As Of Venue 2020-12-24 Amius Limited 213800C1LJRHXHO5QC19 United Kingdom Table 2 - Type of Financial Instrument Producer Accumulator LH 400.00 USD lots Producer Accumulator Table 3 - Price Information Instrument Time (T) Size Range Average Executed Total Executed Price Time of Execution Transaction Size Trading System Trading Mode Trading Platform Best Bid / Offer Producer Accumulator 67.60 21:10:00 34.00 RFQ Table 4 - Price Information Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price Producer Accumulator 67.60 67.60 67.60 Table 5 - Cost Information Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%) Table 6 - Likelihood of Execution Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exec Median Transaction Size all Designated Mkt. Makers Producer Accumulator 919,360.00 Table 9 - Timings

630.00

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

960.00

420.00

## 01 Oct 2020 Table 1 - Execution Venue Country of Authority Mkt Segment Mkt Segment Identifier Outages Outage number Outage Avg. Duration Sched. Auction Sched. Auction Number Sched. Auction Duration Fail. Transactions Fail. Transactions Value As Of Venue 2020-10-01 Amius Limited 213800C1LJRHXHO5QC19 United Kingdom Table 2 - Type of Financial Instrument Exotic MW 50.00 USD lots Exotic Table 3 - Price Information Instrument Time (T) Size Range Average Executed Total Executed Price Time of Execution Transaction Size Trading System Trading Mode Trading Platform Best Bid / Offer 16:08:00 Exotic 550.00 200.00 RFQ N/A Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price Exotic 550.00 550.00 550.00 Table 5 - Cost Information Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%) 0.00 http://wwww.amius.com Table 6 - Likelihood of Execution Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exec Median Transaction Size all Designated Mkt. Makers 5,500,000.00 Exotic Table 9 - Timings Instrument Mean Elapsed Acceptance & Execution(s) Mean Elapsed Request & Provision(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s) Exotic 2,220.00 524.00 21 Oct 2020 Table 1 - Execution Venue As Of Venue LEI Country of Authority Mkt Segment Mkt Segment Mkt Segment Identifier Outages Outage number Outage Avg. Duration Sched. Auction Sched. Auction Number Sched. Auction Duration Fail. Transactions Fail. Transactions Value 2020-10-21 Amius Limited 213800C1LJRHXHO5QC19 United Kingdom 0 0 Table 2 - Type of Financial Instrument Consumer Accumulator MW 50.00 USD lots Consumer Accumulator USD Instrument Time (T) Size Range Average Executed Total Executed Price Time of Execution Transaction Size Trading System Trading Mode Trading Platform Best Bid / Offer Consumer Accumulator 593.25 17:54:00 83.00 RFQ N/A Table 4 - Price Information Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price Consumer Accumulator 593.25 593.25 Table 5 - Cost Information Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%) 361.90 0.00 http://wwww.amius.com Consumer Accumulator 0 as per ex-post Table 6 - Likelihood of Execution Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exec Median Transaction Size all Designated Mkt. Makers Consumer Accumulator 1 2,461,987.50 0 83.00 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 5,580.00 1,260,00 18 Dec 2020 Table 1 - Execution Venue Country of Authority Mkt Segment Mkt Segment Identifier Outages Outage number Outage Avg. Duration Sched. Auction Sched. Auction Number Sched. Auction Duration Fail. Transactions Fail. Transactions Value As Of Venue 2020-12-18 Amius Limited 213800C1LJRHXHO5QC19 United Kingdom Table 2 - Type of Financial Instrument Financial Instrument Instrument Classification Currency Consumer Accumulator MW 50.00 USD lots Consumer Accumulator Table 3 - Price Information Instrument Time (T) Size Range Average Executed Total Executed Price Time of Execution Transaction Size Trading System Trading Mode Trading Platform Best Bid / Offer Consumer Accumulator 577.00 15:05:00 250.00 RFQ Voice Table 4 - Price Information Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price Consumer Accumulator 577.00 577.00 577.00 Table 5 - Cost Information Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%) Consumer Accumulator 1,102.73 0.00 http://wwww.amius.com Table 6 - Likelihood of Execution Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exec Median Transaction Size all Designated Mkt. Makers 7,212,500.00 Consumer Accumulator Table 9 - Timings Instrument Mean Elapsed Acceptance & Execution(s) Mean Elapsed Request & Provision(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s)

2.250.00

Consumer Accumulator

1,500.00

9.00

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| Table 1 - Execution Venue  |
| As Of Venue LEI Country of Authority Mkt Segment Mkt Segment Mkt Segment Identifier Outages Outage number Outage Avg. Duration Sched. Auction Number Sched. Auction Number Sched. Auction Duration Fail. Transactions Number Fail. Transactions Number Fail.   |
| 2020-10-05 Amius Limited 213800C1LJRHXHO5QC19 United Kingdom 0 0 0 0   |
| Table 2 - Type of Financial Instrument   |
| Financial Instrument   |
| Consumer Accumulator QC 10.00 GBP lots Consumer Accumulator GBP  |
| Table 3 - Price Information  |
| Instrument Time (T) Size Range Average Executed  |
| Consumer Accumulator 1 1,727.00 13:40:45 205.00 RFO N/A Im N/A   |
| Table 4 - Price Information  |
| Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price   |
| Consumer Accumulator 1,721.00 1,722.65 1,715.00 1,727.00   |
| Table 5 - Cost Information   |
| Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%)  |
| Consumer Accumulator 350.11 0 0 0.000 http://www.anius.com as per ex-post  |
| Table 6 - Likelihood of Execution  |
| Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exec Median Transaction Size all Designated Mkt. Makers   |
| Instrument Orders Received Trans. Executed Total Notion Value Cancelled or Withdrawn Rtq Received / Podinied Median Transaction Size as Designated MR.C. Makers  Consumer Accumulator 2 2 9,698,250,00 0 2 2,050,00 0 0  |
| Table 9 - Timings  |
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| Instrument Mean Elapsed Acceptance & Execution(s) Mean Elapsed Request & Provision(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s) (Sonsumer Accumulator (Sonsumer A |
| Consumer Accumulator 2,280.00 90.00 3,150.00 90.00   |
| Turn and   |
| 11 Nov 2020 Table 1 - Execution Venue  |
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| As Of Venue LEI Country of Authority Mkt Segment Mkt Segment Identifier Outage Outage number Outage Avg. Duration Sched. Auction Number Sched. Auction Duration Fail. Transactions Number Fail. Transactions Number Fail. Transactions Value   |
| 2020-11-11 Amius Limited 213800C1LJRHXH05QC19 United Kingdom 0 0 0 0   |
| Table 2 - Type of Financial Instrument   |
| Financial Instrument Instrument Classification Currency  |
| Consumer Accumulator QC 10.00 GBP lots  Consumer Accumulator  GBP  |
| Table 3 - Price Information  |
| Instrument Time (T) Size Range Average Executed Total Executed Price Time of Execution Transaction Size Trading Mode Trading Platform Best Bid / Offer   |
| Consumer Accumulator 1 1,589.00 16:52:30 100.00 RFQ N/A Im N/A   |
| Table 4 - Price Information  |
|  |
| Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price   |
| Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price Consumer Accumulator 1,589.00 1,589.00 1,589.00 1,589.00  |
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| Consumer Accumulator 1,589.00 1,589.00 1,589.00 1,589.00   |
| Consumer Accumulator   |
| Consumer Accumulator 1,589.00  |
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| Consumer Accumulator 1,589.00  |
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| Consumer Accumulator   1,589.00   |
| Consumer Accumulator   1,589.00   |
| Consumer Accumulator   1,589.00   |
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| Consumer Accumulator   1,589.00   |
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| Consumer Accountables   1,589,00   1,589,0   |
| Consumer Accountablet  |
| Consumer Accumulator   1,589.00   |
| Consumer Accumulator   1,589.00   |
| Consumer Accountidation   1,599.00   1,599   |
| Consumer Accounsiator   1,599.00   1,599.0   |
| Consumer Accumulation   1,599.00   1,599.0   |
| Table 5 - Cost   Table 5 - Tab   |
| Table 5 - Cost   Table 5 - Table 5    |
| Exercise Accountable   |
| Table 5 - Cost   Table 5 - Table    |
| Table 5 - Cost Information   1,590.00   1,   |
| Table 5 - Cost   Tabl   |

| 18 Nov 2020  |
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| Table 1 - Execution Venue  |
| As Of Venue LEI Country of Authority Mkt Segment Mkt Segment Identifier Outages Outage number Outage Avg. Duration Sched. Auction Number Sched. Auction Duration Fail. Transactions Fail. Transactions Fail. Transactions Value  |
| 2020-11-18 Amius Limited 213800C1LJRHXH05QC19 United Kingdom 0 0 0 0   |
| Table 2 - Type of Financial Instrument   |
| Financial Instrument Instrument Classification Currency Exotic QC 1,000 GBP lots Exotic GBP  |
| Table 3 - Price Information  |
| Instrument Time (T) Size Range Average Executed  |
| Exotic 1 1,730.00 14:58:12 35.00 RPQ N/A Voice N/A   |
| Table 4 - Price Information  |
| Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price   |
| Exotic 1,730.00 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 (%) Exotic 38.3.0 0 0 0 0.00 http://www.amius.com as per ex-post   |
| Exotic   38.30   0   0   0.00   http://www.amius.com   as per ex-post  |
| labre o - Likelinoou or Execution  Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exec Median Transaction Size all Designated Mkt. Makers  |
| Section   1  |
| Table 9 - Timings  |
| Instrument Mean Elapsed Acceptance & Execution(s) Mean Elapsed Request & Provision(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s)   |
| Exotic 660.00 0.00 990.00 0.00   |
|  |
| 19 Nov 2020  |
| Table 1 - Execution Venue  |
| As Of Venue LEI Country of Authority Mkt Segment Mkt Segment Identifier Outages Outage number Outage Avg. Duration Sched. Auction Number Sched. Auction Duration Fail. Transactions Value  2020-11-19 Amius Limited 213800C1L]RHXHO5QC19 United Kingdom 0 0 0 0 0 0 0 0 0  |
| ZOZO-11-19 MINISTERIOR ZERONOLELEMBATOSQUES UNIGEN ANIQUOM 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0   |
| Financial Instrument Instrument Classification Currency  |
| Consumer Accumulator QC 11.00 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 1,753.00 10:47:39 59.00 RFQ N/A Im N/A  |
| Table 4 - Price Information  |
| Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price   |
| Consumer Accumulator 1,753.00 1,753.00 1,753.00 1,753.00   |
| Table 5 - Cost Information   |
| Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%)  Consumer Accumulator 65.91 0 0 0.00 http://www.amius.com as per ex-post   |
| Table 6 - Likelihood of Execution  |
| Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exec Median Transaction Size all Designated Mkt. Makers   |
| Consumer Accumulator 1 1 1 1,034,270.00 0 1 59.00 59.00 0  |
| Table 9 - Timings  |
| Instrument Mean Elapsed Acceptance & Execution(s) Mean Elapsed Request & Provision(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s)   |
| Consumer Accumulator 0.00 60.00 0.00 90.00   |
|  |
| 27 Nov 2020  |
| Table 1 - Execution Venue  As Of Venue LEI Country of Authority Mkt Segment Mkt Segment Mkt Segment Identifier Outages Outage number Outage Avg. Duration Sched. Auction Number Sched. Auction Duration Fail. Transactions Fail. Transactions Number Fail. Transactions Value  |
| 2020-11-72 Amius Limited 213800CLIJRHXH05QC19 United Kingdom 0 0 0 0   |
| Table 2 - Type of Financial Instrument   |
| Financial Instrument   |
| Exotic QC 10.00 GBP lots Exotic GBP  |
| Table 3 - Price Information  |
| Instrument Time (T) Size Range Average Executed Total Executed Price Time of Execution Transaction Size Trading Mode Trading Platform Best Bid / Offer   |
| Exotic 1 1,845.00 13:06:11 63.00 RFQ N/A Im N/A  |
| Table 4 - Price Information  |
| Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Execu |
| Exotic 1,845.00 1,845.00 1,845.00 1,845.00 1,845.00 Table 5 - Cost Information   |
|  |
| Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%)  Exotic 69.67 0 0 0 0.00 http://www.amius.com as per ex-post   |
| Table 6 - Likelihood of Execution  |
| Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exec Median Transaction Size all Designated Mkt. Makers   |
| Exotic 1 1 1,162,350.00 0 1 63.00 0  |
| Table 9 - Timings  |
| Instrument Mean Elapsed Acceptance & Execution(s) Mean Elapsed Request & Provision(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s)   |
| Exotic 2,040.00 60.00 3,060.00 90.00   |
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| Table 1 - Execution Venue  |   |
| As Of Venue LEI Country of Authority Mkt Segment Mkt Segment Identifier Outages Outage number Outage Avg. Duration Sched. Auction Sched. Auction Number Sched. Auction Duration Fail. Transaction  | one Fail Transactions Number Fail Transactions Value  |
| 2020-12-02   Amius Limited   213800C1LJRHXHO5QC19   United Kingdom   0   0   0   | 0 0 0   |
| Table 2 - Type of Financial Instrument   | <u> </u>  |
| <u></u>  |   |
| 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 1,780.00 10:47:31 56.00 RFQ N/A Im N/A  |   |
| Exotic 1 1,800.00 13:51:27 60.00 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 1,790.00 1,790.00 1,780.00 1,800.00   |   |
| Table 5 - Cost Information   |   |
| Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%)  |   |
| Exotic 123.69 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   |   |
| Instrument Orders Received Trans. Executed 10th Notional Value Carelled of Withdrawn Riq Received / Moduling Median Transaction Size and Designated With Makes  Exotic 2 2 1 1,993,600.00 0 0 2 56.00 58.00 0 0  |   |
|  |   |
| Table 9 - Timings  |   |
| Instrument Mean Elapsed Acceptance & Execution(s) Mean Elapsed Request & Provision(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s)   |   |
| Exotic 7,980.00 270.00 8,940.00 270.00   |   |
|  |   |
| 03 Dec 2020  |   |
| Table 1 - Execution Venue  |   |
| As Of Venue LEI Country of Authority Mkt Segment Mkt Segment Identifier Outages Outage number Outage Avg. Duration Sched. Auction Sched. Auction Number Sched. Auction Duration Fail. Transaction  | ns Fail. Transactions Number Fail. Transactions Value |
| 2020-12-03 Amius Limited 213800C1LJRHXHOSQC19 United Kingdom 0 0   | 0 0 0   |
| Fable 2 - Type of Financial Instrument   |   |
| Financial Instrument Instrument Classification Currency  |   |
| Exotic QC 10.00 GBP lots Exotic GBP  |   |
| fable 3 - Price Information  |   |
| 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 1.820.00 14:02:39 59.00 RFO N/A Im N/A  |   |
|  |   |
| Table 4 - Price Information  |   |
| Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price   |   |
| Exotic 1,820.00 1,820.00 1,820.00 1,820.00   |   |
| Table 5 - Cost Information   |   |
| Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%)  |   |
| Exotic 61.88 0 0 0.00 http://wwww.amius.com as per ex-post   |   |
| Table 6 - Likelihood of Execution  |   |
| Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exec Median Transaction Size all Designated Mkt. Makers   |   |
| Exotic 1 1 1,073,800.00 0 1 59.00 59.00 0  |   |
| Table 9 - Timings  |   |
| Instrument Mean Elapsed Acceptance & Execution(s) Mean Elapsed Request & Provision(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s)   |   |
| Exotic 1.080.00 1.080.00 1.090.00 1.090.00 90.00   |   |
| 2,000.00 00.00 1,020.00 50.00  |   |
| 18 Dec 2020  |   |
| 18 Dec 2020<br>Table 1 - Execution Venue   |   |
|  |   |
| As Of Venue LEI Country of Authority Mkt Segment Mkt Segment Identifier Outage Outage number Outage Avg. Duration Sched. Auction Number Sched. Auction Duration Fail. Transaction  |   |
| 2020-12-18 Amius Limited 213800C1LJRHXH05QC19 United Kingdom 0 0 0   | 0 0 0   |
| Table 2 - Type of Financial Instrument   |   |
| Financial Instrument Instrument Classification Currency  |   |
| Exotic QC 10.00 GBP lots Exotic GBP  |   |
| Table 3 - Price Information  |   |
| Instrument Time (T) Size Range Average Executed Total Executed Price Time of Execution Transaction Size Trading System Trading Mode Trading Platform Best Bid / Offer  |   |
| Institution Time (1) 5/22 Range Average Executed 10/21 Executed 11/20/20 09:46:24 48.00 RFO NA Im NA   |   |
| Table 4 - Price Information  |   |
|  |   |
| Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price   |   |
| Exotic 1,703.00 1,703.00 1,703.00 1,703.00   |   |
| Table 5 - Cost Information   |   |
| Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%)  |   |
| Exotic 51.98 0 0 0.00 http://www.amius.com as per ex-post  |   |
|  |   |
| Table 6 - Likelihood of Execution  |   |
|  |   |
| Table 6 - Likelihood of Execution  Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exec Median Transaction Size all Designated Mkt. Makers Exotic 1 1 817,440,00 0 0 48,00 0  |   |
| Exotic 1 1 817,440.00 0 1 48.00 48.00 0  |   |
| Instrument Orders Received Trans. Executed 1 1 1 817,440.00 Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exec Median Transaction Size all Designated Mkt. Makers 48.00 1 1 48.00 0 Table 9 - Timings   |   |
| Instrument 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 1 817,440.00 0 1 48.00 48.00 0 0 Table 9 - Timings  Instrument Mean Elapsed Acceptance & Execution(s) Mean Elapsed Request & Provision(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s)   |   |
| Instrument         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         817,440.00         0         1         48.00         48.00         0           Table 9 - Timings         0         0         0         0         0         0         0 |   |

| 21 Dec 2020   |
|---|
| Table 1 - Execution Venue   |
| As Of Venue LEI Country of Authority Mkt Segment Mkt Segment Identifier Outages Outage number Outage Avg. Duration Sched. Auction Number Sched. Auction Duration Fail. Transactions Fail. Transactions Number Fail. Transactions Value  |
| 2020-12-21 Amius Limited 213800C1LJRHXH05QC19 United Kingdom 0 0 0 0  |
| Table 2 - Type of Financial Instrument  |
| Financial Instrument  |
| Exotic QC 10.00 GBP lots Exotic GBP   |
| Table 3 - Price Information   |
| Instrument Time (T) Size Range Average Executed Total Executed Price Time of Execution Transaction Size Trading Mode Trading Platform Best Bid / Offer  |
| Exotic 1 1,690.00 12:22:31 94.00 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 1.690,00 1.690,00 1.690,00 1.690,00 1.690,00  |
|   |
| Table 5 - Cost Information  |
| Instrument         Execution Fees         Modifications         Market Data         3rd Party Fees         Url         Rebates         Value of Costs (%)           Exotic         102.87         0         0         0.00         http://wwww.amius.com         as per ex-post |
| Table 6 - Likelihood of Execution   |
| Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exec Median Transaction Size all Designated Mkt. Makers  |
| Exotic 1 1 1,588,600.00 0 1 94.00 9   |
| Table 9 - Timings   |
| Instrument Mean Elapsed Acceptance & Execution(s) Mean Elapsed Request & Provision(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s)  |
| Exotic 8,700.00 60.00 13,050.00 90.00   |
|   |
| s<br>s  |
| 16 Oct 2020   |
| Table 1 - Execution Venue   |
| As Of Venue LEI Country of Authority Mkt Segment Mkt Segment Mkt Segment Identifier Outages Outage number Outage Avg. Duration Sched. Auction Sched. Auction Duration Fail. Transactions Fail. Transactions Fail. Transactions Fail. Transactions Value                         |
| 2020-10-16 Amius Limited 213800CLIJRHXH05QC19 United Kingdom 0 0 0 0  |
| Table 2 - Type of Financial Instrument  |
| Financial Instrument Instrument Classification Currency Featic OS 100 0 USD lots Featir  SUSS   |
|   |
| Table 3 - Price Information   |
| Instrument Time (T) Size Range Average Executed Total Executed Price Time of Execution Transaction Size Trading Mode Trading Platform Best Bid / Offer Exotic 1 350.75 09:51:31 55.00 RFQ N/A Im N/A  |
| 1 Journal of the Price Information  |
| Table 4 Price information  Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price   |
| Exotic 350.75 350.75 350.75 350.75  |
| Table 5 - Cost Information  |
| Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%)   |
| Exotic 64.17 0 0 0.00 http://wwww.amius.com as per ex-post  |
| Table 6 - Likelihood of Execution   |
| Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exec Median Transaction Size all Designated Mkt. Makers  |
| Exotic 1 1 1,122,975.00 0 1 55.00 0   |
| Table 9 - Timings   |
| Instrument Mean Elapsed Acceptance & Execution(s) Mean Elapsed Request & Provision(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s)  |
| Exotic 300.00 0.00 450.00 0.00  |
| 19 Nov 2020   |
| 19 NOV 2020 Table 1 - Execution Venue   |
| As Of Venue LEI Country of Authority Mkt Segment Mkt Segment Identifier Outages Outage number Outage Avg. Duration Sched. Auction Sched. Auction Number Sched. Auction Duration Fail. Transactions Value  |
| 2020-11-19 Amius Limited 213800CLIJRHXH05QC19 United Kingdom 0 0 0 0 0  |
| Table 2 - Type of Financial Instrument  |
| Financial Instrument  |
| Consumer Accumulator QS 100.00 USD lots Consumer Accumulator USD  |
| Table 3 - Price Information   |
| Instrument Time (T) Size Range Average Executed Total Executed Price Time of Execution Transaction Size Trading System Trading Mode Trading Platform Best Bid / Offer   |
| Consumer Accumulator 1 362.25 14:55:14 31.00 RFQ N/A Voice N/A  |
| Table 4 - Price Information   |
| Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price  |
| Consumer Accumulator 362.25 362.25 362.25 362.25  |
| Table 5 - Cost Information  |
| Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%)  Consumer Accumulator 207.00 0 0 0.00 http://www.amius.com as per ex-post   |
|   |
| Table 6 - Likelihood of Execution   |
| Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exec Median Transaction Size all Designated Mkt. Makers  Consumer Accumulator 1 1 928,750.00 0 1 31.00 31.00 0                           |
| Consumer Accumulator 1 1 226,750.00 0 1 31.00 31.00 0   |
| Table 9 - Himings  Instrument Mean Elapsed Acceptance & Execution(s) Mean Elapsed Request & Provision(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s)   |
| Instrument mean rapsed Acceptance a Execution(s) rean rapsed sequest a Provision(s) reducin rapsed Acceptance a Execution(s), reducin rapsed sequest a Provision(s) reducin rapsed sequest a Provision(s) (a 1710.00)   |
|   |

Table 9 - Timings

Producer Accumulator

## 02 Nov 2020 Table 1 - Execution Venue LEI Country of Authority Mkt Segment Mkt Segment Mkt Segment Identifier Outages Outage number Outage Avg. Duration Sched. Auction Sched. Auction Number Sched. Auction Duration Fail. Transactions Fail. Transactions Value As Of Venue 2020-11-02 Amius Limited 213800C1LJRHXHO5QC19 United Kingdom 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 11.20 17:06:48 50.00 RFQ N/A Im Producer Accumulator Table 4 - Price Information Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price Producer Accumulator 11.20 11.20 11.20 Table 5 - Cost Information Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%) Producer Accumulator 73.50 0 0 0.00 http://wwww.amius.com as per ex-post Table 6 - Likelihood of Execution Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exec Median Transaction Size all Designated Mkt. Makers Producer Accumulator 28,000.00 1

1,440.00

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

4,140.00

| s_  |
|---|
| 02 Oct 2020   |
| Table 1 - Execution Venue   |
| As Of Venue LEI Country of Authority Mkt Segment Mkt Segment Identifier Outage Avg. Duration Sched. Auction Number Sched. Auction Duration Fail. Transactions Fail. Transactions Value   2020-10-02 Amius Limited   213800CLIJARNHOSOCI   United Kinogdom   0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 |
| Table 2 - Type of Financial Instrument  |
| Financial Instrument Classification Currency  |
| Exotic S_50.00 USD lots Exotic USD  Table 3 - Price Information   |
| Instrument Time (T) Size Range Average Executed Total Executed Price Time of Execution Transaction Size Trading Mode Trading Platform Best Bid / Offer  |
| Exotic 1 1,015.00 14:51:02 50.00 RFQ N/A Im N/A   |
| Table 4 - Price Information   |
| Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price Exotic 1,015.00 1,015.00 1,015.00 1,015.00   |
| Table 5 - Cost Information  |
| Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%)   |
| Exotic 0.00 0 0 0.00 http://www.amius.com as per ex-post  Table 6 - Likelihood of Execution   |
| Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exec Median Transaction Size all Designated Mkt. Makers  |
| Exotic 1 1 2,537,500.00 0 1 50.00 0   |
| Table 9 - Timings   |
| Instrument Mean Elapsed Acceptance & Execution(s) Mean Elapsed Request & Provision(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s)  Exotic 120.00 120.00 180.00 180.00  |
|   |
| 12 Oct 2020   |
| Table 1 - Execution Venue  As Of Venue LEI Country of Authority Mkt Segment Mkt Segment Identifier Outages Outage number Outage Avg. Duration Sched. Auction Number Sched. Auction Duration Fail. Transactions Fail. Transactions Number Fail. Transactions Value                               |
| 2020-10-12 Amius Limited 213800CLLJRHXHOSQC19 United Kingdom 0 0 0 0 0  |
| Table 2 - Type of Financial Instrument  |
| Financial Instrument Instrument Classification Currency  Consumer Accumulator S _ 50.00 USD lots Consumer Accumulator USD   |
| Table 3 - Price Information   |
| Instrument Time (T) Size Range Average Executed Total Executed Price Time of Execution Transaction Size Trading System Trading Mode Trading Platform Best Bid / Offer   |
| Consumer Accumulator 1 943.00 22:26:00 100.00 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         985.75         987.60         943.00         1,028.50  |
| Table 5 - Cost Information  |
| Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%)  Consumer Accumulator 335.61 0 0 0.00 http://wwww.amius.com as per ex-post  |
| Table 6 - Likelihood of Execution   |
| Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exec Median Transaction Size all Designated Mkt. Makers  |
| Consumer Accumulator 2 2 9,857,500.00 0 2 100.00 0 <b>Table 9 - Timings</b>   |
| Instrument Mean Elapsed Acceptance & Execution(s) Mean Elapsed Request & Provision(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s)  |
| Consumer Accumulator 450.00 1,650.00 600.00 2,070.00  |
| 13 Oct 2020   |
| Table 1 - Execution Venue   |
| As Of Venue LEI Country of Authority Mkt Segment Mkt Segment Mkt Segment Identifier Outages Outage number Outage Avg. Duration Sched. Auction Number Sched. Auction Duration Fail. Transactions Fail. Transactions Number Fail. Transactions Value  |
| 2020-10-13   Amius Limited   213800C1LJRHXHOSQC19   United Kingdom   0   0   0   0  |
| Financial Instrument Instrument Classification Currency   |
| Producer Accumulator S_ 50.00 USD lots Producer Accumulator USD   |
| Table 3 - Price Information   |
| Instrument Time (T) Size Range Average Executed Total Executed Price Time of Execution Transaction Size Trading System Trading Mode Trading Platform Best Bid / Offer Producer Accumulator 1 969-50 10.25:00 3.00 RFO N/A Im  |
| Table 4 - Price Information   |
| Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price  |
| Producer Accumulator         969.50         969.50         969.50           Table 5 - Cost Information         969.50         969.50  |
| Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%)   |
| Producer Accumulator 5.61 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 1 1 145,425.00 0 1 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 120.00 180.00 180.00 270.00  |

| 14 Oct 2020  |
|--|
|  |
| Table 1 - Execution Venue  |
| As Of Venue LEI Country of Authority Mkt Segment Mkt Segment Identifier Outages Outage number Outage Avg. Duration Sched. Auction Number Sched. Auction Number Fail. Transactions Number Fail. Transactions Number Fail. Transactions Value  2020-10-14 Amius Limited 213800C1LJRHXHOSQC19 United Kingdom 0 0 0 0  |
| Table 2 - Type of Financial Instrument   |
| Financial Instrument   |
| Consumer Accumulator S_50.00 USD lots Consumer Accumulator USD   |
| Table 3 - Price Information  |
| Instrument Time (T) Size Range Average Executed Total Executed Price Time of Execution Transaction Size Trading Mode Trading Platform Best Bid / Offer   |
| Consumer Accumulator 1 1,059.25 19:06:17 25.00 RFQ N/A Im N/A  |
| Table 4 - Price Information  |
| Instrument Avg. Trans. Price Weighted Avg. Trans. Price Losset Executed Price Consumer Accumulator 1.059, 25 1.059,  |
| Table 5 - Cost Information   |
| Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%)  |
| Consumer Accumulator 21.38 0 0 0.00 http://wwww.amius.com as per ex-post   |
| Table 6 - Likelihood of Execution  |
| Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rtq Received / Modified Median Transaction Size exec Median Transaction Size exec Median Transaction Size at 198,875.00 0 1 25.00 0   |
| Consumer Accumulator 1 1 199,875.00 0 1 25.00 0 Table 9 - Timings  |
| Table 9 - Ilmings  Instrument Mean Elapsed Acceptance & Execution(s) Mean Elapsed Request & Provision(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s)  |
| Ansturned Accumulator   0.00   0.00   0.00   0.00  |
|  |
| 15 Oct 2020  |
| Table 1 - Execution Venue  |
| As Of Venue LEI Country of Authority Mkt Segment Mkt Segment Identifier Outages Outage number Outage Avg. Duration Sched. Auction Number Sched. Auction Number Fail. Transactions Number Fail. Transactions Number Fail. Transactions Value  2020-10-15 Amilus Limited 213800C1LJRHXHO5OC19 United Kingdom 0 0 0 0   |
| ZOUD-10-15 APPINES LETTINGS (CL) 9 UNICED KINGSUCH STATE OF COLUMN 1   |
| Financial Instrument Classification Currency   |
| Consumer Accumulator S_50.00 USD lots Consumer Accumulator USD   |
| Table 3 - Price Information  |
| Instrument Time (T) Size Range Average Executed Total Executed Price Time of Execution Transaction Size Trading System Trading Mode Trading Platform Best Bid / Offer  |
| Consumer Accumulator 1 1,058.75 11:11:00 25.00 RFQ N/A Im N/A  |
| Table 4 - Price Information  |
| Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price Consumer Accumulator 1,058.75 1,058.75 1,058.75 1,058.75  |
| Lossume Accumulation 1/05073 1/05073 1/05073   |
| Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%)  |
| Consumer Accumulator 139.29 0 0 0.00 http://wwww.amius.com as per ex-post  |
|  |
| Table 6 - Likelihood of Execution  |
| Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exec Median Transaction Size all Designated Mkt. Makers   |
| Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size eats  Consumer Accumulator 1 1 1,408,750.00 0 1 25.00 0 5.00 0  |
| Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exe Median Transaction Size all Designated Mkt. Makers  Consumer Accumulator 1 1 1,408,750.00 0 1 25.00 0  Table 9 - Timings  |
| Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exe Median Transaction Size all Designated Mkt. Makers    Consumer Accumulator   1  |
| Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exe Median Transaction Size all Designated Mkt. Makers  Consumer Accumulator 1 1 1,408,750.00 0 1 25.00 0  Table 9 - Timings  |
| Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exe Median Transaction Size all Designated Mkt. Makers    Consumer Accumulator   1  |
| Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exe Median Transaction Size all Designated Mkt. Makers 25.00 0 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)   Received / Modified Median Transaction Size all Designated Mkt. Makers 25.00 0 25.00 0   |
| Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exe Median Transaction Size all Designated Mkt. Makers (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) (5.00 0.00)  20 Oct 2020  Table 1 - Execution Venue  As Of Venue LEI Country of Authority Mkt Segment Mkt Segment Identifier Outages Outage number Outage Avg. Duration Sched. Auction Number Sched. Auction Duration Fail. Transactions Number Fail. Transactions Value  |
| Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exe Median Transaction Size all Designated Mkt. Makers 25.00 25.00 0  Table 9 - Timings  Instrument Mean Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s)  Consumer Accumulator 480.00 0.00 0.00  Table 1 - Execution Venue  As Of Venue LEI Country of Authority Mkt Segment Mkt Segment Identifier Outages Outage number Outage Avg. Duration Sched. Auction Number Sched. Auction Duration Fail. Transactions Number Fail. Transactions Value  2020-10-20 Amilus Limited 213800C1LJRHXHHOSQC19 United Kingdom 0 0 0 0 0 0 0   |
| Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exe Median Transaction Size all Designated Mkt. Makers  25.00 25.00 0  Table 9 - Timings  Instrument Mean Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s) Total Provision (s) Total Provision (s) Total Provision (s) Median Elapsed Acceptance & Execution (s) Median Elapsed Acceptance & Execution (s) Median Elapsed Request & Provision (s) Total Provi |
| Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exe Median Transaction Size all Designated Mkt. Makers  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) 0.00  20 Oct 2020  Table 1 - Execution Venue  As Of Venue LEI Country of Authority Mkt Segment Mkt Segment Identifier Outages Outage number Outage Avg. Duration Sched. Auction Number Sched. Auction Number Sched. Auction Duration Fail. Transactions Value 0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.   |
| Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exe Median Transaction Size all Designated Mkt. Makers  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) 0.00  20 Oct 2020  Table 1 - Execution Venue  As Of Venue LEI Country of Authority Mkt Segment Mkt Segment Identifier Outages Outage number Outage Avg. Duration Sched. Auction Number Sched. Auction Number Sched. Auction Duration Fail. Transactions Value 0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.   |
| Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exe Median Transaction Size all Designated Mkt. Makers  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)  Table 1 - Execution Venue  As Of Venue LEI Country of Authority Mkt Segment Mkt Segment Identifier Outages Outage number Outage Avg. Duration Sched. Auction Number Sched. Auction Duration Fail. Transactions Number Fail. Transactions Value  2020-10-20 Amius Limited 213800C1LJRHXHOSQC19 United Kingdom 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0   |
| Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size ext Median Transaction Size all Designated Mkt. Makers  25.00 25.00 0  Table 9 - Timings  Instrument Mean Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s) 480.00 0.00 0.00  Page 1 - Execution Venue  As Of Venue LEI Country of Authority Mkt Segment Mkt Segment Identifier Outages Outage number Outage Avg. Duration Sched. Auction Number Sched. Auction Number Sched. Auction Duration Fail. Transactions Fail. Transactions Value 2020-10-20 Amius Limited 213800C1LIRHXHOSQC19 United Kingdom 0 0 0 0 0 0 0  Table 2 - Type of Financial Instrument  Fina |
| Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exe Median Transaction Size all Designated Mkt. Makers (25.00 c) 25.00 c)  Table 9 - Timings  Instrument Mean Elapsed Acceptance & Execution(s) Mean Elapsed Request & Provision(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s) (20.00 c)  20 Oct 2020  As Of Venue LET Country of Authority Mkt Segment Mkt Segment Identifier Outages Outage number Outage Avg. Duration Sched. Auction Sched. Auction Number Sched. Auction Duration Fail. Transactions Value 2020-10-20 Amius Limited 213800CLIJRHIXHOSQC19 United Kingdom 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0   |
| Instrument Orders Received Trans, Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exec Median Transaction Size all Designated Mkt. Makers    1  |
| Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rtq Received / Modified Median Transaction Size exec Median Transaction Size all Designated Mkt. Makers (25.00  |
| Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exec Median Transaction Size all Designated Mkt. Makers (2.00 total) (2.5.00 tota |
| Instrument Orders Received Trans. Executed Total Notional Value Conscumer Accumulator  1 1 1,408,750.00 0 1 1 25.00 25.00 0  Table 9 - Timings  Instrument Mean Elapsed Acceptance & Execution(s) Mean Elapsed Request & Provision(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s) Median Elapsed Acceptance & Execution Francision Security of Median Elapsed Acceptance & Execution Francision Security Median Elapsed Acceptance & Execution Security Median Elapsed Acceptance & Execution Francision Security Median Elapsed Acceptance & Execution Francision Security Median Elapsed Acceptance & Execution Security Median Elapsed Acceptance & Execution Francision |
| Instrument Orders Received Trans. Executed Total Notional Value Concelled or Withdrawn Rfg Received / Modified Median Transaction Size exec Median Transaction Size all 25.00  |
| Table 3 - Time to Venue LEI Country of Authority Mkt Segment Mkt S |
| Instrument Orders Received Trans. Executed Total Notional Value Concelled or Withdrawn Rfg Received / Modified Median Transaction Size exec Median Transaction Size all 25.00  |
| Table 3 - Tries   County of Authority Mix Segment Mix  |
| Table   1  |

| 23 Oct 2020  |
|--|
| Table 1 - Execution Venue  |
| As Of Venue LEI Country of Authority Mkt Segment Mkt Segment Identifier Outages Outage number Outage Avg. Duration Sched. Auction Number Sched. Auction Number Sched. Auction Duration Fail. Transactions Fail. Transactions Number Fail. Transactions Value 2020-10-23 Amilus Limited 23800C1LJRHXH05QC19 United Kingdom 0 0 0 0 0 0 0 0 0  |
| Table 2 - Type of Financial Instrument   |
| Financial Instrument Instrument Classification Currency  |
| Consumer Accumulator S_50.00 USD lots Consumer Accumulator USD  Table 3 - Price Information  |
|  |
| Instrument Time (T) Size Range Average Executed Total Executed Price Time of Execution Transaction Size Trading System Trading Mode Trading Platform Best Bid / Offer Consumer Accumulator 1 1,084.25 14:00:00 30.00 RFQ N/A Voice N/A   |
| Table 4 - Price Information  |
| Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price   |
| Consumer Accumulator 1,084.25 1,084.25 1,084.25 1,084.25   |
| Table 5 - Cost Information   |
| Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%)  Consumer Accumulator 89.10 0 0 0.00 http://www.amius.com as per ex-post   |
| Table 6 - Likelihood of Execution  |
| Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exec Median Transaction Size all Designated Mkt. Makers   |
| Consumer Accumulator         1         1         1,626,375.00         0         1         30.00         30.00         0  |
| Table 9 - Timings  |
| Instrument Mean Elapsed Acceptance & Execution(s) Mean Elapsed Request & Provision(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s) Consumer Accumulator 20 138 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0   |
| Consumer Accumulator 0.00 20,138.00 0.00 30,207.00   |
| 03 Nov 2020  |
| Table 1 - Execution Venue  |
| As Of Venue LEI Country of Authority Mkt Segment Mkt Segment Identifier Outages Outage number Outage Avg. Duration Sched. Auction Number Sched. Auction Duration Fail. Transactions Fail. Transactions Fail. Transactions Number Fail. Transactions Value  |
| 2020-11-03 Amius Limited 213800C1LJRHXH05QC19 United Kingdom 0 0 0 0   |
| Table 2 - Type of Financial Instrument   |
| Financial Instrument Instrument Classification Currency  Exotic S 50.00 USD lots Exotic USD  |
| Table 3 - Price Information  |
| Instrument Time (T) Size Range Average Executed Total Executed Price Time of Execution Transaction Size Trading System Trading Mode Trading Platform Best Bid / Offer  Exotic 1 1.055.00 15:22:00 50.00 RFO N/A Im N/A   |
| Table 4 - Price Information  |
| Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price   |
| Exotic 1,055.00 1,055.00 1,055.00 1,055.00   |
| Table 5 - Cost Information   |
| Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%) Exotic 126.23 0 0 0 0.00 http://www.amius.com as per ex-post   |
| Table 6 - Likelihood of Execution  |
| Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exec Median Transaction Size all Designated Mkt. Makers   |
| Exotic 1 1 2,637,500.00 0 1 50.00 0  |
| Table 9 - Timings  |
| Instrument Mean Elapsed Acceptance & Execution(s) Mean Elapsed Request & Provision(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s)   |
| Exotic 720.00 360.00 1,080.00 540.00   |
| 04 Nov 2020  |
| Table 1 - Execution Venue  |
| As Of Venue LEI Country of Authority Mkt Segment Mkt Segment Identifier Outages Outage number Outage Avg. Duration Sched. Auction Number Sched. Auction Duration Fail. Transactions Fail. Transactions Number Fail. Transactions Value   |
| 2020-11-04 Amius Limited 213800C1LJRHXH05QC19 United Kingdom 0 0 0 0   |
| Table 2 - Type of Financial Instrument   |
| Financial Instrument Instrument Classification Currency Consumer Accumulator S_50.00 USD lots Consumer Accumulator USD   |
| Consumer Accumulation 2, 50.00 030 tots Consumer Accumulation 030  |
| Instrument Time (T) Size Range Average Executed Total Executed Price Time of Execution Transaction Size Trading Mode Trading Platform Best Bid / Offer   |
| Consumer Accumulator 1 1,065.75 13:29:13 50.00 RFQ N/A Email N/A   |
| Consumer Accumulator 1 1,061.00 14:45:50 22.00 RFQ N/A Im N/A  |
| Table 4 - Price Information  |
| Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price Consumer Accumulator 1,063.38 1,064.30 1,061.00 1,065.75  |
| Table 5 - Cost Information   |
| Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%)  |
| Consumer Accumulator 129.67 0 0 1,650.00 http://wwww.amius.com as per ex-post  |
| Table 6 - Likelihood of Execution  |
| Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size at Designated Mkt. Makers   |
| Consumer Accumulator 2 2 3,831,475.00 0 2 36.00 0  Table 9 - Timings   |
| Table 9 - Timings  Instrument Mean Elapsed Acceptance & Execution(s) Mean Elapsed Request & Provision(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s)  |
| Instrument rean clapsed Acceptance & Execution(s) mean clapsed Acceptance acc |
|  |

| 05 Nov 2020<br>Table 1 - Execution Venue   |  |  |   |  |  |   |  |  |                                 |  |                       |
|--|--|--|---|--|--|---|--|--|---------------------------------|--|-----------------------|
|  |  |  |   |  |  |   |  |  |                                 |  |                       |
| As Of Venue  |  |  | Mkt Segment Mkt   | t Segment Identifie  | er Outages Outage num  | ber Outage Avg. Dura  | tion Sched. Auction S  | hed. Auction Number Sched.                     | ction Duration Fail. Transacti  | ons Fail. Transactions Number Fail. Tr | ansactions Value      |
|  | 213800C1LJRHXHO5QC19   | United Kingdom   |   |  | 0  | 0   | 0  |  |                                 | 0 0                                    | 0                     |
| Table 2 - Type of Financial 1  |  |  |   |  |  |   |  |  |                                 |  |                       |
| Financial Instrume   |  | assification Currence  | СУ  |  |  |   |  |  |                                 |  |                       |
| Exotic S_ 50.00 USD lots Producer Accumulator S_ 50.0  | Exotic<br>1.00 USD lots Producer Accum   | USD<br>nulator USD   |   |  |  |   |  |  |                                 |  |                       |
| Table 3 - Price Information  |  | 1010101  | _   |  |  |   |  |  |                                 |  |                       |
|  | e (T) Size Range Average   | Executed Total Eve   | cuted Price Ti  | me of Execution T  | Fransaction Size Trading   | System Trading Mode   | Trading Platform Res   | Rid / Offer                                    |                                 |  |                       |
| Exotic   | 1  | Executed Total Exe   | 1,088.90  | 15:25:52   | 176.00 RFQ   | N/A   | Im N/A   | Dia / Gile.                                    |                                 |  |                       |
| Producer Accumulator   | 1  | !  | 1,094.00  | 15:48:47   | 3.00 RFQ   | N/A   | Im N/A   |  |                                 |  |                       |
| Table 4 - Price Information  | n  |  |   |  |  |   |  |  |                                 |  |                       |
| Instrument Avg.  | . Trans. Price Weighted Av   |  |   |  |  |   |  |  |                                 |  |                       |
| Exotic Producer Accumulator  | 1,088.90<br>1,094.00   | 1,088.90<br>1,094.00   | 1,088.90<br>1,094.00  |  | 988.90<br>194.00   |   |  |  |                                 |  |                       |
| Table 5 - Cost Information   |  | 1,094.00   | 1,094.00  | 1,0  | 194.00   |   |  |  |                                 |  |                       |
|  | cution Fees Modifications  | Market Data 2nd Da   | why Food  | Url Reb  | pates Value of Costs (%)   | ī   |  |  |                                 |  |                       |
| Exotic Execu   | 522.72 0   |  | 1,100.00 http://ww  |  | as per ex-post   |   |  |  |                                 |  |                       |
| Producer Accumulator   | 3.03 0   | 0  | 150.00 http://ww  |  | as per ex-post   |   |  |  |                                 |  |                       |
| Table 6 - Likelihood of Exec   | cution   |  |   |  |  |   |  |  |                                 |  |                       |
| Instrument Orde  | ers Received Trans. Execu  |  |   | Withdrawn Rfq Re   | eceived / Modified Media   |   |  | ze all Designated Mkt. Makers                  |                                 |  |                       |
| Exotic   | 1  | 1 9,582,35   |   | 0  | 1  | 176.0   |  | 76.00 0  |                                 |  |                       |
| Producer Accumulator   | 1  | 1 164,10   | 00.00   | 0  | 1  | 3.0   | D .  | 3.00   |                                 |  |                       |
| Table 9 - Timings  |  |  |   |  |  |   |  |  |                                 |  |                       |
| Instrument Mean Exotic   | n Elapsed Acceptance & Ex  | 0.00 Mean Ela  | psed Request & Pro  | ovision(s) Median  | Elapsed Acceptance & Exe   | 0.00 Median Ela   |  | n(s)<br>0.00                                   |                                 |  |                       |
| Producer Accumulator   |  | 60.00  |   | 60.00  |  | 90.00   |  | 0.00   |                                 |  |                       |
|  |  |  |   |  |  |   |  |  |                                 |  |                       |
| 06 Nov 2020  |  |  |   |  |  |   |  |  |                                 |  |                       |
| Table 1 - Execution Venue  |  |  |   |  |  |   |  |  |                                 |  |                       |
| As Of Venue  |  |  | Mkt Segment Mkt   | t Segment Identifie  |  |   |  | hed. Auction Number Sched. A                   | ction Duration Fail. Transacti  | ons Fail. Transactions Number Fail. Tr |                       |
|  | 213800C1LJRHXHO5QC19   | United Kingdom   |   |  | 0  | 0   | 0  |  |                                 | 0 0                                    | 0                     |
| Table 2 - Type of Financial 1  |  |  |   |  |  |   |  |  |                                 |  |                       |
| Financial Instrum  |  | Classification Curren  | тсу   |  |  |   |  |  |                                 |  |                       |
|  | 0.00 USD lots Consumer Acc   | umulator USD   |   |  |  |   |  |  |                                 |  |                       |
| Table 3 - Price Information  |  |  |   |  |  |   |  |  |                                 |  |                       |
| Instrument Time Consumer Accumulator   | ne (T) Size Range Averag   | e Executed Total Ex  | 1,099.50  | 14:41:00   | 50.00 RFQ  | N/A   | e Trading Platform Be<br>Email N/  |  |                                 |  |                       |
| Table 4 - Price Information  |  |  | 1,055.50  | 14.41.00   | 30.00 KI Q   |   |  |  |                                 |  |                       |
|  |  |  |   |  |  | , ,   | Lilian iy  |  |                                 |  |                       |
|  |  | va Trans Price Lov   | west Executed Price   | Highest Executed   | d Price  | , ,   | Lindii   |  |                                 |  |                       |
|  | g. Trans. Price Weighted A   | vg. Trans. Price Lov   | west Executed Price   |  | <b>d Price</b><br>,099.50  | ,   |  |  |                                 |  |                       |
| Instrument Avg   | g. Trans. Price Weighted A   |  |   |  |  | . ,   | Error iy   |  |                                 |  |                       |
| Instrument Avg Consumer Accumulator Table 5 - Cost Information   | g. Trans. Price Weighted A   | 1,099.50   | 1,099.50  | 1,   |  | )   | Lindi iy   |  |                                 |  |                       |
| Instrument Avg Consumer Accumulator Table 5 - Cost Information   | g. Trans. Price Weighted A<br>1,099.50   | 1,099.50  Market Data 3rd F  | 1,099.50 Party Fees   | 1,   | 099.50   | )   | Lines iy   |  |                                 |  |                       |
| Instrument Avg Consumer Accumulator Table 5 - Cost Information Instrument Execution  | g. Trans. Price Weighted A<br>1,099.50<br>ecution Fees Modifications<br>105.44 0   | 1,099.50  Market Data 3rd F  | 1,099.50 Party Fees   | Url Re   | 099.50 Phates Value of Costs (%)   | )   | Lines iy   |  |                                 |  |                       |
| Instrument Avg Consumer Accumulator  Table 5 - Cost Information Instrument Exer Consumer Accumulator  Table 6 - Likelihood of Exec   | g. Trans. Price Weighted A 1,099.50  cecution Fees Modifications 105.44 0  ccution   | 1,099.50  Market Data 3rd F  | 1,099.50 Party Fees 0.00 http://ww  | Url Re   | chates Value of Costs (%) as per ex-post   |   |  | ize all Designated Mkt. Maker                  | I                               |  |                       |
| Instrument Avg Consumer Accumulator  Table 5 - Cost Information Instrument Exer Consumer Accumulator  Table 6 - Likelihood of Exec   | g. Trans. Price Weighted A 1,099.50  cecution Fees Modifications 105.44 0  ccution   | 1,099.50  Market Data 3rd F  | 1,099.50 Party Fees 0.00 http://ww  | Url Re   | chates Value of Costs (%) as per ex-post   |   | ec Median Transaction  | iize all Designated Mkt. Maker<br>50.00        |                                 |  |                       |
| Instrument Avg Consumer Accumulator Table 5 - Cost Information Instrument Exec Consumer Accumulator Table 6 - Likelihood of Exec Instrument Ord  | g. Trans. Price Weighted A 1,099.50  cecution Fees Modifications 105.44 0  ccution   | 1,099.50  Market Data 3rd F 0  | 1,099.50 Party Fees 0.00 http://ww  | Url Re www.amius.com   | chates Value of Costs (%) as per ex-post   | an Transaction Size ex  | ec Median Transaction  |  |                                 |  |                       |
| Instrument Avg Consumer Accumulator Table 5 - Cost Information Instrument Exe Consumer Accumulator Table 6 - Likelihood of Exe Instrument Ord Consumer Accumulator Table 9 - Timings Instrument Mea  | g. Trans. Price Weighted A 1,099.50  cecution Fees Modifications 105.44 0  ccution   | 1,099.50  Market Data 3rd F 0  uted Total Notional 1 2,748,7  cecution(s) Mean El  | 1,099.50 Party Fees 0.00 http://ww Value Cancelled or 750.00  | Url Re www.amius.com  r Withdrawn Rfq R 0  | bates Value of Costs (%) as per ex-post  Received / Modified Media   | an Transaction Size ex<br>50.<br>secution(s) Median El  | ec Median Transaction<br>00  <br>apsed Request & Provisi   | 50.00<br>on(s)                                 |                                 |  |                       |
| Consumer Accumulator Table 5 - Cost Information Instrument Exec Consumer Accumulator Table 6 - Likelihood of Exec Instrument Orde Consumer Accumulator Table 9 - Timings   | g. Trans. Price Weighted A 1,099.50  ceution Fees Modifications 105.44 0  cutton ders Received Trans. Executed 1   | 1,099.50  Market Data 3rd F 0  sted Total Notional 1 2,748,7   | 1,099.50 Party Fees 0.00 http://ww Value Cancelled or 750.00  | Url Re<br>www.amius.com  | bates Value of Costs (%) as per ex-post  Received / Modified Media   | an Transaction Size ex  | ec Median Transaction<br>00  <br>apsed Request & Provisi   | 50.00  |                                 |  |                       |
| Instrument Avg Consumer Accumulator Table 5 - Cost Information Instrument Exec Consumer Accumulator Table 6 - Likelihood of Exec Instrument Ord Consumer Accumulator Table 9 - Timings Instrument Mea Consumer Accumulator   | g. Trans. Price Weighted A 1,099.50  ceution Fees Modifications 105.44 0  cutton ders Received Trans. Executed 1   | 1,099.50  Market Data 3rd F 0  uted Total Notional 1 2,748,7  cecution(s) Mean El  | 1,099.50 Party Fees 0.00 http://ww Value Cancelled or 750.00  | Url Re www.amius.com  r Withdrawn Rfq R 0  | bates Value of Costs (%) as per ex-post  Received / Modified Media   | an Transaction Size ex<br>50.<br>secution(s) Median El  | ec Median Transaction<br>00  <br>apsed Request & Provisi   | 50.00<br>on(s)                                 |                                 |  |                       |
| Instrument Avg Commer Accumulator Table 5 - Cost Information Instrument Exe Consumer Accumulator Table 6 - Likelihood of Exe Instrument Ord Consumer Accumulator Table 9 - Timings Instrument Mea Consumer Accumulator 09 Nov 2020   | g. Trans. Price Weighted A 1,099.50  ceution Fees Modifications 105.44 0  cutton ders Received Trans. Executed 1   | 1,099.50  Market Data 3rd F 0  uted Total Notional 1 2,748,7  cecution(s) Mean El  | 1,099.50 Party Fees 0.00 http://ww Value Cancelled or 750.00  | Url Re www.amius.com  r Withdrawn Rfq R 0  | bates Value of Costs (%) as per ex-post  Received / Modified Media   | an Transaction Size ex<br>50.<br>secution(s) Median El  | ec Median Transaction<br>00  <br>apsed Request & Provisi   | 50.00<br>on(s)                                 |                                 |  |                       |
| Instrument Avg Consumer Accumulator Table 5 - Cost Information Instrument Exe Consumer Accumulator Table 6 - Likelihood of Exec Instrument Ord Consumer Accumulator Table 9 - Timings Instrument Mea Consumer Accumulator  09 Nov 2020 Table 1 - Execution Venue   | g. Trans. Price Weighted A 1,099.50  ecution Fees Modifications 105.44 0 ccution ders Received 1 Trans. Exect 1  an Elapsed Acceptance & E:  | 1,099.50  Market Data 3rd F 0  uted Total Notional 1 2,748,7  (ecution(s) Mean El 960.00   | 1,099.50 Party Fees 0.00 http://ww Value Cancelled or 750.00 lapsed Request & Pr  | Url Re www.amius.com  r Withdrawn Rfq R 0  rovision(s) Mediar 852.00   | abates Value of Costs (%) as per ex-post  Received / Modified Media  n Elapsed Acceptance & Ex   | secution(s) Median El   | ec Median Transaction 00 apsed Request & Provision 1,2   | 50.00<br>(n(s)<br>78.00                        | ching Duration Sall Year-14     | nne Esil Transaction Number 5-11       | angaching Value       |
| Instrument Avg Consumer Accumulator Table 5 - Cost Information Instrument Exer Consumer Accumulator Table 6 - Likelihood of Exec Instrument Ord Consumer Accumulator Table 9 - Timings Instrument Mea Consumer Accumulator  09 Nov 2020 Table 1 - Execution Venue As Of Venue  | g. Trans. Price Weighted A 1,099.50  ecution Fees Modifications 105.44 0 ccution ders Received 1 Trans. Exect 1  an Elapsed Acceptance & E:  | 1,099.50  Market Data 3rd F 0  ated Total Notional 1 2,748,7  accution(s) Mean El 960.00   | 1,099.50 Party Fees 0.00 http://ww Value Cancelled or 750.00 lapsed Request & Pr  | Url Re www.amius.com  r Withdrawn Rfq R 0  rovision(s) Mediar 852.00   | abates Value of Costs (%) as per ex-post  Received / Modified Media  n Elapsed Acceptance & Ex   | secution(s) Median El   | ec Median Transaction 00 apsed Request & Provision 1,2   | 50.00<br>(n(s)<br>78.00                        | ction Duration Fail. Transacti  | ons Fail. Transactions Number Fail. Tr | ansactions Value      |
| Instrument Avg Consumer Accumulator Table 5 - Cost Information Instrument Exe Consumer Accumulator Table 6 - Likelihood of Exec Instrument Ord Consumer Accumulator Table 9 - Iminings Instrument Mea Consumer Accumulator  09 Nov 2020 Table 1 - Execution Venue As Of Venue 2020-11-09 Amius Limited   | g. Trans. Price Weighted A 1,099.50  ecution Fees Modifications 105.44 0 cutton ders Received Trans. Execution an Elapsed Acceptance & El  | 1,099.50  Market Data 3rd F 0  ated Total Notional 1 2,748,7  accution(s) Mean El 960.00   | 1,099.50 Party Fees 0.00 http://ww Value Cancelled or 750.00 lapsed Request & Pr  | Url Re www.amius.com  r Withdrawn Rfq R 0  rovision(s) Mediar 852.00   | abates Value of Costs (%) as per ex-post  Received / Modified Media  n Elapsed Acceptance & Ex   | secution(s) Median El   | ec Median Transaction  00  apsed Request & Provisi 1,2  tion Sched. Auction S                              | 50.00<br>(n(s)<br>78.00                        | ction Duration Fail. Transacti  |  | ansactions Value      |
| Instrument Avg Consumer Accumulator Table 5 - Cost Information Instrument Exe Consumer Accumulator Table 6 - Likelihood of Exec Instrument Ord Consumer Accumulator Table 9 - Timings Instrument Mea Consumer Accumulator  09 Nov 2020 Table 1 - Execution Venue As Of Venue 2020-11-09 Amiss Limited Table 2 - Type of Financial J  | g. Trans. Price Weighted A 1,099.50  cution Fees Modifications 105.44 0 cution ders Received Trans. Execution an Elapsed Acceptance & E:  LEI 213800C1URHXHOSQC19 Instrument   | 1,099.50  Market Data 3rd F 0  uted Total Notional 1 2,748,7  eccution(s) Mean El 960.00  Country of Authority United Kingdom  | 1,099.50 Party Fees 0.00 http://ww Value Cancelled or 750.00 Append Request & Pr  | Url Re www.amius.com  r Withdrawn Rfq R 0  rovision(s) Mediar 852.00   | abates Value of Costs (%) as per ex-post  Received / Modified Media  n Elapsed Acceptance & Ex   | secution(s) Median El   | ec Median Transaction  00  apsed Request & Provisi 1,2  tion Sched. Auction S                              | 50.00<br>(n(s)<br>78.00                        | ction Duration Fail. Transacti  |  | ansactions Value      |
| Instrument Avg Consumer Accumulator Table 5 - Cost Information Instrument Exe Consumer Accumulator Table 6 - Likelihood of Exec Instrument Ord Consumer Accumulator Table 9 - Timings Instrument Mea Consumer Accumulator  OP Nov 2020 Table 1 - Execution Venue As Of Venue 2020-11-09 Amius Limited Table 2 - Type of Financial Instrument Financial Instrumed   | g. Trans. Price Weighted A 1,099.50  cution Fees Modifications 105.44 0 cution ders Received Trans. Execution an Elapsed Acceptance & E:  LEI 213800C1URHXHOSQC19 Instrument   | 1,099.50  Market Data 3rd F 0  sted Total Notional 1 2,748,7  (eccution(s) Mean El 960.00  Country of Authority United Kingdom   | 1,099.50 Party Fees 0.00 http://ww Value Cancelled or 750.00 Append Request & Pr  | Url Re www.amius.com  r Withdrawn Rfq R 0  rovision(s) Mediar 852.00   | abates Value of Costs (%) as per ex-post  Received / Modified Media  n Elapsed Acceptance & Ex   | secution(s) Median El   | ec Median Transaction  00  apsed Request & Provisi 1,2  tion Sched. Auction S                              | 50.00<br>(n(s)<br>78.00                        | ction Duration Fail. Transacti  |  | ansactions Value<br>0 |
| Instrument Avg Consumer Accumulator Table S - Cost Information Instrument Exe Consumer Accumulator Table 6 - Likelihood of Exec Instrument Ord Consumer Accumulator Table 9 - Timings Instrument Mea Consumer Accumulator O9 Nov 2020 Table 1 - Execution Venue As Of Venue 2020-11-09 Amius Limited Table 2 - Type of Financial Instrument Consumer Accumulator S 500   | g. Trans. Price Weighted A 1,099.50  secution Fees Modifications 105.44 0 cuttion ders Received Trans. Execution an Elapsed Acceptance & El  LET 213800C1LJRHXHOSQC19 Instrument sent Instrument Linstrument Consumer Acc  | 1,099.50  Market Data 3rd F 0  sted Total Notional 1 2,748,7  (eccution(s) Mean El 960.00  Country of Authority United Kingdom   | 1,099.50 Party Fees 0.00 http://ww Value Cancelled or 750.00 Append Request & Pr  | Url Re www.amius.com  r Withdrawn Rfq R 0  rovision(s) Mediar 852.00   | abates Value of Costs (%) as per ex-post  Received / Modified Media  n Elapsed Acceptance & Ex   | secution(s) Median El   | ec Median Transaction  00  apsed Request & Provisi 1,2  tion Sched. Auction S                              | 50.00<br>(n(s)<br>78.00                        | ction Duration Fail. Transacti  |  | ansactions Value      |
| Instrument Avg Consumer Accumulator Table S - Cost Information Instrument Exe Consumer Accumulator Table 6 - Likelihood of Exec Instrument Ord Consumer Accumulator Table 9 - Timings Instrument Mea Consumer Accumulator OP Nov 2020 Table 1 - Execution Venue As Of Venue 2020-11-09 Amius Limited Table 2 - Type of Financial Infinancial Instrume Consumer Accumulator S Consumer Accumulator S Table 3 - Price Information  | g. Trans. Price Weighted A 1,099.50  secution Fees Modifications 105.44 0 cuttion ders Received Trans. Execution an Elapsed Acceptance & El  LET 213800C1LJRHXHOSQC19 Instrument sent Instrument Linstrument Consumer Acc  | 1,099.50  Market Data 3rd F 0  uted Total Notional 1 2,748,7  eccution(s) Mean El 960.00  Country of Authority United Kingdom  Curren  umulator USD  | 1,099.50 Party Fees 0.00 http://ww Value Cancelled or 750.00 Apsed Request & Pr Mkt Segment Mkt   | Url Re www.amius.com  r Withdrawn Rfq R 0  rovision(s) Mediar 852.00   | abates Value of Costs (%) as per ex-post  Received / Modified Media  In Elapsed Acceptance & Exercise 1  Outages Outage num  0   | an Transaction Size ex 50.  secution(s) Median El 1,440.00  ber Outage Avg. Dura 0                            | ec Median Transaction 00 apsed Request & Provisi 1,2 tion Sched. Auction S                                 | n(s)<br>78.00 Sched. Auction Number Sched. J   | ction Duration Fail. Transacti  |  | ansactions Value<br>0 |
| Instrument Avg Consumer Accumulator Table S - Cost Information Instrument Exe Consumer Accumulator Table 6 - Likelihood of Exec Instrument Ord Consumer Accumulator Table 9 - Timings Instrument Mea Consumer Accumulator OP Nov 2020 Table 1 - Execution Venue As Of Venue 2020-11-09 Amius Limited Table 2 - Type of Financial Instrume Consumer Accumulator S Tonsumer Accum | g. Trans. Price Weighted A 1,099.50  ecution Fees Modifications 105.44 0 cuttion ders Received Trans. Executed an Elapsed Acceptance & E:  LET 213800C1LRHXHO5QC19 Instrument instrument C 1,000 USD lots Consumer Acceptance  | 1,099.50  Market Data 3rd F 0  uted Total Notional 1 2,748,7  eccution(s) Mean El 960.00  Country of Authority United Kingdom  Curren  umulator USD  | 1,099.50 Party Fees 0.00 http://ww Value Cancelled or 750.00 Apsed Request & Pr Mkt Segment Mkt   | Url Re www.amius.com  r Withdrawn Rfq R 0  rovision(s) Mediar 852.00   | abates Value of Costs (%) as per ex-post  Received / Modified Media  In Elapsed Acceptance & Exercise 1  Outages Outage num  0   | an Transaction Size ex 50.  secution(s) Median El 1,440.00  ber Outage Avg. Dura 0                            | ec Median Transaction 00 apsed Request & Provisi 1,2 tion Sched. Auction S                                 | 50.00 in(s) 78.00 hed. Auction Number Sched. A | ction Duration Fall. Transacti  |  | ansactions Value      |
| Instrument Avg Consumer Accumulator Table S - Cost Information Instrument Exe Consumer Accumulator Table 6 - Likelihood of Exec Instrument Ord Consumer Accumulator Table 9 - Timings Instrument Mea Consumer Accumulator O9 Nov 2020 Table 1 - Execution Venue As Of Venue 2020-11-09 Amius Limited Table 2 - Type of Financial Instrument Consumer Accumulator S 50 Table 3 - Price Information Instrument Tim Consumer Accumulator  | g. Trans. Price Weighted A 1,099.50  secution Fees Modifications 105.44 0 cuttion ders Received Trans. Execution an Elapsed Acceptance & El 213800C1LJRHXHO5QC19 Instrument sent Instrument Linstrument Colon USD lots Consumer Acceptance Accepta | 1,099.50  Market Data 3rd F 0  uted Total Notional 1 2,748,7  eccution(s) Mean El 960.00  Country of Authority United Kingdom  Curren  umulator USD  | 1,099.50 Party Fees 0.00 http://ww Value Cancelled or 750.00 Mkt Segment Mkt  | Url Re www.amius.com  r Withdrawn Rfq R 0 rovision(s) Mediar 852.00  | abates Value of Costs (%) as per ex-post  Received / Modified Media  In Elapsed Acceptance & Exercise Outage num  0  | an Transaction Size ex<br>50.<br>(eccution(s) Median El<br>1,440.00   | ec Median Transaction 00 apsed Request & Provisi 1,2 tion Sched. Auction S 0                               | 50.00 in(s) 78.00 hed. Auction Number Sched. A | ction Duration Fail. Transacti  |  | ansactions Value      |
| Instrument Avg Consumer Accumulator Table 5 - Cost Information Instrument Exe Consumer Accumulator Table 6 - Likelihood of Exe Instrument Ord Consumer Accumulator Table 9 - Timings Instrument Mea Consumer Accumulator O9 Nov 2020 Table 1 - Execution Venue As Of Venue 2020-11-09 Amius Limited Table 2 - Type of Financial Instrument Consumer Accumulator S 50 Table 3 - Price Information Instrument Tim Consumer Accumulator Timstrument Tim Consumer Accumulator  | g. Trans. Price Weighted A 1,099.50  secution Fees Modifications 105.44 0 cuttion ders Received Trans. Execution an Elapsed Acceptance & El 213800C1LJRHXHO5QC19 Instrument sent Instrument Linstrument Colon USD lots Consumer Acceptance Accepta | 1,099.50  Market Data 3rd F 0  uted Total Notional 1 2,748,7  eccution(s) Mean El 960.00  Country of Authority United Kingdom  Curren  umulator USD  | 1,099.50 Party Fees 0.00 http://ww Value Cancelled or 750.00 Mkt Segment Mkt  | Url Re www.amius.com  r Withdrawn Rfq R 0  rovision(s) Mediar 852.00  t Segment Identifie  | abates Value of Costs (%) as per ex-post  Received / Modified Media  In Elapsed Acceptance & Exercise Outage num  0  | an Transaction Size ex<br>50.<br>(eccution(s) Median El<br>1,440.00   | ec Median Transaction 00 apsed Request & Provisi 1,2 tion Sched. Auction S 0                               | 50.00 in(s) 78.00 hed. Auction Number Sched. A | ection Duration Fail. Transacti |  | ansactions Value<br>0 |
| Instrument Avg Consumer Accumulator Table S - Cost Information Instrument Exe Consumer Accumulator Table 6 - Likelihood of Exec Instrument Ord Consumer Accumulator Table 9 - Instrument Mea Consumer Accumulator OP Nov 2020 Table 1 - Execution Venue As Of Venue 2020-11-09 Amius Limited Table 2 - Type of Financial Instrument Consumer Accumulator S 50 Table 3 - Price Information Instrument Tim Consumer Accumulator Timstrument Tim Consumer Accumulator   | g. Trans. Price Weighted A 1,099.50  secution Fees Modifications 105.44 0 cuttion ders Received Trans. Execution an Elapsed Acceptance & El 213800C1LRHXH05QC19 Instrument instrument C 10.00 USD lots Consumer Acceptance (T) Size Range Average 1  | 1,099.50  Market Data 3rd F 0  ated Total Notional 1 2,748,7  (eccution(s) Mean El 960.00  Country of Authority United Kingdom  Classification Curren unulator USD  e Executed Total Ex  | 1,099.50  Party Fees 0.00 http://ww  Value Cancelled or 750.00  Mkt Segment Mkt  Mkt Segment Mkt  1,107.50  | Url Re www.amius.com  r Withdrawn Rfq R 0  rovision(s) Median 852.00  tt Segment Identifie   | chates Value of Costs (%) as per ex-post  Received / Modified Media  In Elapsed Acceptance & Ex  er Outages Outage num  0  Transaction Size Trading  11.00 RFQ   | an Transaction Size ex<br>50.<br>(eccution(s) Median El<br>1,440.00   | ec Median Transaction 00 apsed Request & Provisi 1,2 tion Sched. Auction S 0                               | 50.00 in(s) 78.00 hed. Auction Number Sched. A | ction Duration Fail. Transacti  |  | ansactions Value      |
| Instrument Avg Consumer Accumulator Table 5 - Cost Information Instrument Exe Consumer Accumulator Table 6 - Likelihood of Exec Instrument Ord Consumer Accumulator Table 9 - Timings Instrument Mea Consumer Accumulator  09 Nov 2020 Table 1 - Execution Venue As Of Venue 2020-11-09 Amius Limited Table 2 - Type of Financial Instrument Consumer Accumulator Stable 3 - Price Information Instrument Tim Consumer Accumulator Stable 4 - Price Information Instrument Avg Consumer Accumulator Table 4 - Price Information Instrument Avg Consumer Accumulator Table 5 - Cost Information Table 5 - Cost Information Table 5 - Cost Information   | g. Trans. Price Weighted A  1,099.50  ecution Fees Modifications 105.44 0  cuttion ders Received Trans. Executed Trans. Execut | 1,099.50  Market Data 3rd F 0  uted Total Notional 1 2,748,7  eccution(s) Mean El 960.00  Country of Authority United Kingdom USD  e Executed Total Ex  vg. Trans. Price Lov 1,107.50  | 1,099.50 Party Fees 0.00 http://ww Value Cancelled or 750.00  Mkt Segment Mkt  Accepted Price 1,107.50  west Executed Price 1,107.50  | Url Re www.amius.com  r Withdrawn Rfq R 0  rovision(s) Mediar 852.00  tt Segment Identified  Fime of Execution 16:26:13  | as per ex-post  Received / Modified Media  In Elapsed Acceptance & Ex  Outages Outage num  0  Transaction Size Trading 11.00 RFQ  d Price 1077.50  | an Transaction Size ex 50.  secution(s) Median El 1,440.00  ber Outage Avg. Dura 0  j System Trading Mod N/A  | ec Median Transaction 00 apsed Request & Provisi 1,2 tion Sched. Auction S 0                               | 50.00 in(s) 78.00 hed. Auction Number Sched. A | ction Duration Fail. Transacti  |  | ansactions Value 0    |
| Instrument Avg Consumer Accumulator Table 5 - Cost Information Instrument Exe Consumer Accumulator Table 6 - Likelihood of Exec Instrument Ord Consumer Accumulator Table 9 - Timings Instrument Mea Consumer Accumulator  OP Nov 2020 Table 1 - Execution Venue As Of Venue 2020-11-09 Amius Limited Table 2 - Type of Financial Instrument Onsumer Accumulator  Financial Instrument Consumer Accumulator Table 3 - Price Information Instrument Tim Consumer Accumulator Table 4 - Price Information Instrument Avg Consumer Accumulator Table 5 - Cost Information Instrument Avg Consumer Accumulator Table 5 - Cost Information Instrument Execumulator Table 5 - Cost Information Instrument Execumulator Table 5 - Cost Information Instrument Execumulator  | g. Trans. Price Weighted A  1,099.50  ceution Fees Modifications 105.44  cution Fees Modifications 105.44  cution Fees Modifications 105.44  cution Fees Modifications 1  LEI  213800C1LJRHXHO5QC19  Instrument Instrument Cion 100 USD lots Consumer According 100 USD lots Consumer According 101 USD lots Consumer According 102 USD lots Consumer According 103 USD lots Consumer According 104 USD lots Consumer According 105 USD lots Consumer According 107 USD lots Consumer According 107 USD lots Consumer According 108 USD lots Consumer According 109 USD lots Consumer According 109 USD lots Consumer According 100 USD lots Consumer Accordin | 1,099.50  Market Data 3rd F 0  sted Total Notional 1 2,748,7  secution(s) Mean El 960.00  Country of Authority United Kingdom  Authority  Country of Authority United Kingdom  Country of Authority  Country of Authority  Country of Aut | 1,099.50 Party Fees 0.00 http://ww Value Cancelled or 750.00 lapsed Request & Pr Mkt Segment Mkt 1,107.50 west Executed Price 1,107.50 Party Fees   | Url Rewww.amius.com  r Withdrawn Rfq R 0  rovision(s) Median 852.00  tt Segment Identified  If it is a security of the securit | as per ex-post  Received / Modified Media  In Elapsed Acceptance & Exercise 1  or Outages Outage num  or Outages Trading  11.00 RFQ  d Price  107.50   | an Transaction Size ex 50.  secution(s) Median El 1,440.00  ber Outage Avg. Dura 0  j System Trading Mod N/A  | ec Median Transaction 00 apsed Request & Provisi 1,2 tion Sched. Auction S 0                               | 50.00 in(s) 78.00 hed. Auction Number Sched. A | ction Duration Fail. Transacti  |  | ansactions Value<br>0 |
| Instrument Avg Consumer Accumulator Table 5 - Cost Information Instrument Exer Consumer Accumulator Table 6 - Likelihood of Exec Instrument Ord Consumer Accumulator Table 9 - Timings Instrument Mea Consumer Accumulator O9 Nov 2020 Table 1 - Execution Venue 2020-11-09 Amius Limited Table 2 - Type of Financial Instrument Consumer Accumulator S 50 Table 3 - Price Information Instrument Tim Consumer Accumulator Table 4 - Price Information Instrument Avg Consumer Accumulator Table 5 - Cost Information Instrument Exer Consumer Accumulator   | g. Trans. Price Weighted A  1,099.50  secution Fees Modifications 105.44 0 cuttion ders Received Trans. Executed Secution Fees Modifications an Elapsed Acceptance & El  LEI 213800C1LJRHXHOSQC19 Instrument Instrument in Instrument Consumer Acceptance Secution Fees Modifications 1,107.50  secution Fees Modifications 13.39 0  | 1,099.50  Market Data 3rd F 0  uted Total Notional 1 2,748,7  eccution(s) Mean El 960.00  Country of Authority United Kingdom USD  e Executed Total Ex  vg. Trans. Price Lov 1,107.50  | 1,099.50 Party Fees 0.00 http://ww Value Cancelled or 750.00  Mkt Segment Mkt  Accepted Price 1,107.50  west Executed Price 1,107.50  | Url Rewww.amius.com  r Withdrawn Rfq R 0  rovision(s) Median 852.00  tt Segment Identified  If it is a security of the securit | as per ex-post  Received / Modified Media  In Elapsed Acceptance & Ex  Outages Outage num  0  Transaction Size Trading 11.00 RFQ  d Price 1077.50  | an Transaction Size ex 50.  secution(s) Median El 1,440.00  ber Outage Avg. Dura 0  j System Trading Mod N/A  | ec Median Transaction 00 apsed Request & Provisi 1,2 tion Sched. Auction S 0                               | 50.00 in(s) 78.00 hed. Auction Number Sched. A | ction Duration Fail. Transacti  |  | ansactions Value<br>0 |
| Instrument Avg Consumer Accumulator Table 5 - Cost Information Instrument Exer Consumer Accumulator Table 6 - Likelihood of Exec Instrument Ord Consumer Accumulator Table 9 - Timings Instrument Mea Consumer Accumulator O9 Nov 2020 Table 1 - Execution Venue 2020-11-09 Amius Limited Table 2 - Type of Financial Instrument Consumer Accumulator Instrument Tim Instrument Avg Consumer Accumulator Table 4 - Price Information Instrument Avg Consumer Accumulator Table 5 - Cost Information Instrument Exer Consumer Accumulator Table 5 - Cost Information Instrument Exer Consumer Accumulator Table 6 - Likelihood of Exec  | g. Trans. Price Weighted A  1,099.50  secution Fees Modifications 105.44 0  cuction  ders Received Trans. Executed Trans. Exec | 1,099.50  Market Data 3rd F 0  uted Total Notional 1 2,748,7  eccution(s) Mean El 960.00  Country of Authority United Kingdom  USD  Lilassification USD  e Executed Total Ex vg. Trans. Price Lov 1,107.50  Market Data 3rd F 0  | 1,099.50  Party Fees 0.00 http://ww  Value Cancelled or 750.00  Mkt Segment Mkt  Accuted Price 1 1,107.50  west Executed Price 1 2,107.50  West Executed Price 1 3,107.50  Mkt Segment Mkt    | Url Rewww.amius.com  r Withdrawn Rfq R 0  rovision(s) Median 852.00  t Segment Identified  fime of Execution 16:26:13  Highest Executec 1, Url Rewww.amius.com   | as per ex-post  Transaction Size Trading 11.00 RFQ  d Price 107.50  d sper ex-post   | an Transaction Size ex 50.  secution(s) Median El 1,440.00  ber Outage Avg. Dura 0  ig System Trading Mod N/A | ec Median Transaction 00 apsed Request & Provisi 1,2 ttion Sched. Auction S 0                              | hed. Auction Number Sched. J                   | ction Duration Fail. Transacti  |  | ansactions Value 0    |
| Instrument Avg Consumer Accumulator Table 5 - Cost Information Instrument Exec Consumer Accumulator Table 6 - Likelihood of Exec Instrument Ord Consumer Accumulator Table 9 - Timings Instrument Mea Consumer Accumulator  O9 Nov 2020 Table 1 - Execution Venue As Of Venue 2020-11-09 Amius Limited Table 2 - Type of Financial Instrument Financial Instrument Consumer Accumulator S 50 Table 3 - Price Information Instrument Time Consumer Accumulator Table 4 - Price Information Instrument Table 4 - Price Information Instrument Avg Consumer Accumulator Table 5 - Cost Information Instrument Execumulator Table 6 - Likelihood of Exec Instrument Ord  | g. Trans. Price Weighted A 1,099.50  cutton Fees Modifications 105.44 0 cutton ders Received Trans. Execution an Elapsed Acceptance & E:  213800C1LJRHXHO5QC19 Instrument Instrument G 10.00 USD lots Consumer According to the Co | 1,099.50  Market Data 3rd F 0  sted Total Notional 1 2,748,7  secution(s) Mean El 960.00  Country of Authority United Kingdom  Classification Curren umulator USD  e Executed Total Ex 1,107.50  Market Data 3rd F 0   | 1,099.50 Party Fees 0.00 http://ww Value Cancelled or 750.00 lapsed Request & Pr Mkt Segment Mkt 100.50 west Executed Price 1,107.50 west Executed Price 1,107.50 Party Fees 550.00 http://ww | Url Re www.amius.com  r Withdrawn Rfq R 0  rovision(s) Median 852.00  tt Segment Identified  filme of Execution 16:26:13  Highest Executed 1,  Url Re www.amius.com  | as per ex-post  Transaction Size Trading 11.00 RFQ  d Price 10.750  as per ex-post  d Price 10.750  d Price 10 | an Transaction Size ex 50.  (ecution(s) Median El 1,440.00  ber Outage Avg. Dura 0  g System Trading Mod N/A  | ec Median Transaction  apsed Request & Provisi  1,2  tion Sched. Auction S  0  e Trading Platform Be Im N/ | in(s) 78.00  hed. Auction Number Sched. J      | ction Duration Fail. Transacti  |  | ansactions Value<br>0 |
| Instrument Avg Consumer Accumulator Table 5 - Cost Information Instrument Exer Consumer Accumulator Table 6 - Likelihood of Exec Instrument Ord Consumer Accumulator Table 9 - Inimigs Instrument Mea Consumer Accumulator Table 9 - Timings Instrument Mea Consumer Accumulator Table 9 - Timings Instrument Mea 2020-11-09 Amius Limited Table 2 - Type of Financial Instrument Consumer Accumulator S - 50 Table 3 - Price Information Instrument Tim Consumer Accumulator Table 4 - Price Information Instrument Avg Consumer Accumulator Table 5 - Cost Information Instrument Exec Consumer Accumulator Table 6 - Likelihood of Exec Instrument Code Consumer Accumulator Consumer Accumulator Table 6 - Likelihood of Exec Consumer Accumulator   | g. Trans. Price Weighted A  1,099.50  secution Fees Modifications 105.44 0  cuction  ders Received Trans. Executed Trans. Exec | 1,099.50  Market Data 3rd F 0  sted Total Notional 1 2,748,7  secution(s) Mean El 960.00  Country of Authority United Kingdom  Classification Curren umulator USD  e Executed Total Ex 1,107.50  Market Data 3rd F 0   | 1,099.50  Party Fees 0.00 http://ww  Value Cancelled or 750.00  Mkt Segment Mkt  Accuted Price 1 1,107.50  west Executed Price 1 2,107.50  West Executed Price 1 3,107.50  Mkt Segment Mkt    | Url Rewww.amius.com  r Withdrawn Rfq R 0  rovision(s) Median 852.00  t Segment Identified  fime of Execution 16:26:13  Highest Executec 1, Url Rewww.amius.com   | as per ex-post  Transaction Size Trading 11.00 RFQ  d Price 107.50  d sper ex-post   | an Transaction Size ex 50.  secution(s) Median El 1,440.00  ber Outage Avg. Dura 0  ig System Trading Mod N/A | ec Median Transaction  apsed Request & Provisi  1,2  tion Sched. Auction S  0  e Trading Platform Be Im N/ | hed. Auction Number Sched. J                   | ection Duration Fail. Transacti |  | ansactions Value<br>0 |
| Instrument Avg Consumer Accumulator Table 5 - Cost Information Instrument Exer Consumer Accumulator Table 6 - Likelihood of Exec Instrument Ord Consumer Accumulator Table 9 - Timings Instrument Mea Consumer Accumulator O9 Nov 2020 Table 1 - Execution Venue 2020-11-09 Amius Limited Table 2 - Type of Financial Instrument Consumer Accumulator Table 3 - Price Information Instrument Tim Consumer Accumulator Table 4 - Price Information Instrument Avg Consumer Accumulator Table 5 - Cost Information Instrument Exer Consumer Accumulator Table 6 - Likelihood of Exec Instrument Ord Consumer Accumulator Table 6 - Likelihood of Exec Instrument Ord Consumer Accumulator  | g. Trans. Price Weighted A  1,099.50  secution Fees Modifications 105.44 0  cuction ders Received Trans. Executed Trans. Price Trans. Price Weighted A 1,107.50  secution Fees Modifications 13.39 0  cuction ders Received Trans. Executed Tr | 1,099.50  Market Data 3rd F 0  uted Total Notional 1 2,748,7  eccution(s) Mean El 960.00  Country of Authority United Kingdom  USD  E Executed Total Ex  umulator USD  Market Data 3rd F 0  Market Data 3rd F 0  uted Total Notional 1 609,1   | 1,099.50 Party Fees 0.00 http://ww Value Cancelled or 750.00  Mkt Segment Mkt  1,107.50  west Executed Price 1 1,107.50  west Executed Price 1,107.50  Party Fees 550.00 http://ww            | Url Rewww.amius.com  r Withdrawn Rfq R 0  rovision(s) Median 852.00  t Segment Identified  t Segment Identified  t Highest Executed 1, Url Rewww.amius.com  r Withdrawn Rfq R 0  | as per ex-post  Transaction Size Trading 11.00 RFQ  d Price 107.50  as per ex-post   | an Transaction Size ex 50.  secution(s) Median El 1,440.00  ber Outage Avg. Dura 0  g System Trading Mod N/A  | ec Median Transaction  apsed Request & Provisi  1,2  tion Sched. Auction S 0  e Trading Platform Be Im N/  | hed. Auction Number Sched. J                   | ction Duration Fall. Transacti  |  | ansactions Value<br>0 |
| Instrument Avg Consumer Accumulator Table 5 - Cost Information Instrument Exer Consumer Accumulator Table 6 - Likelihood of Exec Instrument Ord Consumer Accumulator Table 9 - Timings Instrument Mea Consumer Accumulator O9 Nov 2020 Table 1 - Execution Venue 2020-11-09 Amius Limited Table 2 - Type of Financial Instrument Consumer Accumulator Table 3 - Price Information Instrument Tim Consumer Accumulator Table 4 - Price Information Instrument Avg Consumer Accumulator Table 5 - Cost Information Instrument Exer Consumer Accumulator Table 6 - Likelihood of Exec Instrument Ord Consumer Accumulator Table 6 - Likelihood of Exec Instrument Ord Consumer Accumulator  | g. Trans. Price Weighted A 1,099.50  cutton Fees Modifications 105.44 0 cutton ders Received Trans. Execution an Elapsed Acceptance & E:  213800C1LJRHXHO5QC19 Instrument Instrument G 10.00 USD lots Consumer According to the Co | 1,099.50  Market Data 3rd F 0  uted Total Notional 1 2,748,7  eccution(s) Mean El 960.00  Country of Authority United Kingdom  USD  E Executed Total Ex  umulator USD  Market Data 3rd F 0  Market Data 3rd F 0  uted Total Notional 1 609,1   | 1,099.50 Party Fees 0.00 http://ww Value Cancelled or 750.00  Mkt Segment Mkt  1,107.50  west Executed Price 1 1,107.50  west Executed Price 1,107.50  Party Fees 550.00 http://ww            | Url Rewww.amius.com  r Withdrawn Rfq R 0  rovision(s) Median 852.00  t Segment Identified  t Segment Identified  t Highest Executed 1, Url Rewww.amius.com  r Withdrawn Rfq R 0  | as per ex-post  Transaction Size Trading 11.00 RFQ  d Price 107.50  as per ex-post   | an Transaction Size ex 50.  secution(s) Median El 1,440.00  ber Outage Avg. Dura 0  g System Trading Mod N/A  | ec Median Transaction  apsed Request & Provisi  1,2  tion Sched. Auction S 0  e Trading Platform Be Im N/  | hed. Auction Number Sched. J                   | ction Duration Fail. Transacti  |  | ansactions Value 0    |

| 10 Nov 2020 Table 1 - Execution Venue  |
|--|
| As Of Venue LEI Country of Authority Mkt Segment Mkt Segment Identifier Outages Outage number Outage Avg. Duration Sched. Auction Sched. Auction Number Sched.   |
| 2020-11-10 Amius Limited 213800C1LJRHXHOSQC19 United Kingdom 0 0 0   |
| Table 2 - Type of Financial Instrument  Financial Instrument Instrument Classification Currency  |
| Consumer Accumulator S 50.00 USD lots Consumer Accumulator USD USD USD Consumer Accumulator USD USD USD USD 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 Polarization Fig. 1 (2) 10 10 10 10 10 10 10 10 10 10 10 10 10   |
| Consumer Accumulator         1         1,112.75         12:25:00         22.00         RFQ         N/A         Voice         N/A           Consumer Accumulator         1         1,117.50         16:09:16         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   |
| Consumer Accumulator 1,072.42 1,040.08 987.00 1,117.50  Table 5 - Cost Information   |
| Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%)  |
| Consumer Accumulator 262.90 0 0 0.00 http://wwww.amius.com as per ex-post  |
| Table 6 - Likelihood of Execution  Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exec Median Transaction Size all Designated Mkt. Make  |
| Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exe Median Transaction Size all Designated Mkt. Make Consumer Accumulator 3 3 8,394,025.00 0 3 40.00 31.00                        |
| 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         680.00         1,467.00         1,350.00         1,440.00   |
| 11 Nov 2020  |
| Table 1 - Execution Venue  |
| As Of Venue LEI Country of Authority Mkt Segment Mkt Segment Identifier Outages Outage number Outage Avg. Duration Sched. Auction Sched. Auction Number Sched.  2020-11-11 Amius Limited 213800C1LJRHXH050C19 United Kinadom 0 0 0                                       |
| ZOZO-11-11 ARRIUS CHIMIES   ZISOCALDINANOQCI 9 CHIMES RINGUSH  |
| Financial Instrument   |
| Consumer Accumulator S_ 50.00 USD lots Consumer Accumulator USD  |
| 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  |
| Consumer Accumulator 1 1,153.75 11:45:00 22.00 RFQ N/A Voice N/A   |
| Producer Accumulator 1 1,025.00 22:42:00 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  |
| Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price Consumer Accumulator 1,153.75 1,153.75 1,153.75   |
| Producer Accumulator 1,025.00 1,025.00 1,025.00 1,025.00   |
| Table 5 - Cost Information   |
| Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%) Consumer Accumulator 26.14 0 0.00 http://www.amius.com as per ex-post  |
| Producer Accumulator 3.74 0 0 150.00 http://www.amius.com as per ex-post   |
| Table 6 - Likelihood of Execution  |
| Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exe Median Transaction Size all Designated Mkt. Make Consumer Accumulator 1 1 1,269,125.00 0 1 22.00 22.00                        |
| Designation 1 1 1 1,257,2500 0 1 2,250 2,2500 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)  Consumer Accumulator 300.00 600.00 450.00 900.00   |
| Consumer Accumulator   300.00   600.00   450.00   900.00   |
|  |
| 12 Nov 2020  |
| Table 1 - Execution Venue  |
| As Of Venue LEI Country of Authority Mkt Segment Met Segment Identifier Outage Outage number Outage Avg. Duration Sched. Auction Sched. Auction Number Sched.  2020-11-12 Amius Limited 213800C1LJRHXHO5QC19 United Kingdom  103 0000 0000 000000000000000000000000      |
| Table 2 - Type of Financial Instrument   |
| Financial Instrument Instrument Classification Currency  |
| Consumer Accumulator S_ 50.00 USD lots   |
| Table 3 - Price Information  |
| 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 19:04:12 22:00 RFQ N/A Im N/A   |
| Table 4 - Pice Information   |
| Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price   |
| Consumer Accumulator 1,143.25 1,143.25 1,143.25 1,143.25   |
| Table 5 - Cost Information   |
| Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%)  Consumer Accumulator 24.83 0 0 1,100.00 http://www.amius.com as per ex-post   |
| Consumer Accumulation 2 24-03 0 0 1,100.00 http://www.anitos.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. Make  |
| Consumer Accumulator 1 1 1,257,575.00 0 1 22.00 22.00  |
| Table 9 - Timings  |
|  |
| Instrument Mean Elapsed Acceptance & Execution(s) Mean Elapsed Request & Provision(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s)  Consumer Accumulator 120.00 0.00 180.00 0.00   |

| 17 Nov 2020   |  |   |                                       |                              |                      |                                     |                |                    |                         |                  |                        |          |
|---|--|---|---------------------------------------|------------------------------|----------------------|-------------------------------------|----------------|--------------------|-------------------------|------------------|------------------------|----------|
| Table 1 - Execution Venue  As Of Venue LEI  | Country of Authority Mkt S   | Segment Mkt Segment T   | dentifier Outages Out                 | age number. Outage           | a Ava Duration Scho  | d. Auction Sched. Auction Nu        | nher Sched Au  | ction Duration Ea  | I Transactions Fail 1   | ransactions Nur  | mher Fail Transaction  | ne Valu  |
| 2020-11-17 Amius Limited 213800C1LJRHXH05QC1  |  | eginent Pikt Segment It   | 0                                     | 0                            | 0                    | d. Adetion Sched. Adetion No        | ibei Sched. Ad | ction Duration Tai | 0                       | Talisactions Nul | 0                      | (        |
| Table 2 - Type of Financial Instrument  |  |   |                                       |                              |                      |                                     |                |                    |                         |                  |                        |          |
|   | nt Classification Currency   |   |                                       |                              |                      |                                     |                |                    |                         |                  |                        |          |
| Consumer Accumulator S_ 50.00 USD lots Consumer   | Accumulator USD  |   |                                       |                              |                      |                                     |                |                    |                         |                  |                        |          |
| Table 3 - Price Information   |  |   |                                       |                              |                      |                                     |                |                    |                         |                  |                        |          |
| Instrument Time (T) Size Range Ave  | age Executed Total Executed  |   | ution Transaction Size<br>59:54 22.00 |                              | rading Mode Trading  | Platform Best Bid / Offer           |                |                    |                         |                  |                        |          |
| Consumer Accumulator 1  |  |   | 44:44 22.00                           |                              | I/A Im               | N/A                                 |                |                    |                         |                  |                        |          |
| Table 4 - Price Information   |  |   |                                       | -                            |                      |                                     |                |                    |                         |                  |                        |          |
| Instrument Avg. Trans. Price Weighte  | d Avg. Trans. Price Lowest Ex  | recuted Price Highest Ex  | recuted Price                         |                              |                      |                                     |                |                    |                         |                  |                        |          |
| Consumer Accumulator 1,171.38   | 1,171.38   | 1,170.50  | 1,172.25                              |                              |                      |                                     |                |                    |                         |                  |                        |          |
| Table 5 - Cost Information  |  |   |                                       |                              |                      |                                     |                |                    |                         |                  |                        |          |
| Instrument Execution Fees Modificati  |  |   |                                       |                              |                      |                                     |                |                    |                         |                  |                        |          |
| Consumer Accumulator 56.85  Table 6 - Likelihood of Execution   | 0 0 2,200  | 0.00 http://wwww.amius.co   | om as per ex-p                        | oost                         |                      |                                     |                |                    |                         |                  |                        |          |
|   | secuted Total Notional Value   | Cancelled or Withdrawn  | Dea Dossived / Medific                | d Modian Transact            | ion Ciro ovos Modine | Transaction Size all Designa        | ad Mkt Makara  |                    |                         |                  |                        |          |
| Consumer Accumulator 2  | 2 2,577,025.00   | 0   |                                       | 2                            | 22.00                | 22.00                               | 0              |                    |                         |                  |                        |          |
| Table 9 - Timings   |  |   |                                       |                              |                      |                                     |                |                    |                         |                  |                        |          |
| Instrument Mean Elapsed Acceptance  | k Execution(s) Mean Elapsed I  |   | Median Elapsed Accepta                |                              |                      |                                     |                |                    |                         |                  |                        |          |
| Consumer Accumulator  | 300.00   | 150.00  |                                       | 360.00                       |                      | 210.00                              |                |                    |                         |                  |                        |          |
| 10.11 2020  |  |   |                                       |                              |                      |                                     |                |                    |                         |                  |                        |          |
| 18 Nov 2020<br>Table 1 - Execution Venue  |  |   |                                       |                              |                      |                                     |                |                    |                         |                  |                        |          |
| As Of Venue LEI   | Country of Authority Mkt C   | Segment Mkt Segment T   | dentifier Outages Out                 | age number. Outso            | e Ava Duration Scho  | d. Auction Sched. Auction Nu        | nher Schod A.  | ction Duration Est | I Transactions East 1   | ransactione N    | mher Fail Transaction  | ne Value |
| 2020-11-18 Amius Limited 213800C1LJRHXH05QC1  |  | egment mikt Segment 10  | 0 Outages                             | 0 Outage                     | e Avg. Duration Sche | u. Auction Sched. Auction Nu        | ibei Sched. Au | ction buration Fai | 0                       | ransactions Nur  | 0 l                    | ns value |
| Table 2 - Type of Financial Instrument  |  |   |                                       |                              | * 1                  |                                     |                |                    | - ,                     |                  |                        |          |
|   | nt Classification Currency   |   |                                       |                              |                      |                                     |                |                    |                         |                  |                        |          |
| Consumer Accumulator S_ 50.00 USD lots Consumer   | Accumulator USD  |   |                                       |                              |                      |                                     |                |                    |                         |                  |                        |          |
| Table 3 - Price Information   |  |   |                                       |                              |                      |                                     |                |                    |                         |                  |                        |          |
| Instrument Time (T) Size Range Ave  | age Executed Total Executed  |   |                                       |                              |                      |                                     |                |                    |                         |                  |                        |          |
| Consumer Accumulator 1  |  | 1,184.75 16:4   | 40:00 45.00                           | RFQ N                        | I/A Email            | N/A                                 |                |                    |                         |                  |                        |          |
| Table 4 - Price Information   |  |   |                                       |                              |                      |                                     |                |                    |                         |                  |                        |          |
| Instrument Avg. Trans. Price Weighter Consumer Accumulator 1,184.75   | 1,184.75   | 1,184.75  | 1,184.75                              |                              |                      |                                     |                |                    |                         |                  |                        |          |
| Table 5 - Cost Information  | 1/1011/3   | 1/1011/3  | 1,10 5                                |                              |                      |                                     |                |                    |                         |                  |                        |          |
| Instrument Execution Fees Modificati  | ons Market Data 3rd Party Fe   | ees Url   | Rebates Value of C                    | costs (%)                    |                      |                                     |                |                    |                         |                  |                        |          |
| Consumer Accumulator 173.75   |  | 0.00 http://wwww.amius.co   |                                       |                              |                      |                                     |                |                    |                         |                  |                        |          |
| Table 6 - Likelihood of Execution   |  |   |                                       |                              |                      |                                     |                |                    |                         |                  |                        |          |
| Instrument Orders Received Trans. E.  |  |   |                                       |                              |                      |                                     |                |                    |                         |                  |                        |          |
| Consumer Accumulator 2  | 2 5,331,375.00   | 0   |                                       | 2                            | 46.00                | 46.00                               | 0              |                    |                         |                  |                        |          |
| Table 9 - Timings   |  |   |                                       |                              |                      |                                     |                |                    |                         |                  |                        |          |
| Instrument Mean Elapsed Acceptance  | Execution(s) Mean Elapsed I<br>511.00  | Request & Provision(s) 0.00   | Median Elapsed Accepta                | nce & Execution(s)<br>762.50 | Median Elapsed Req   | uest & Provision(s)                 |                |                    |                         |                  |                        |          |
| Consumer Accumulator  | 311.00   | 0.00  |                                       | 702.30                       |                      | 0.00                                |                |                    |                         |                  |                        |          |
| 25 Nov 2020   |  |   |                                       |                              |                      |                                     |                |                    |                         |                  |                        |          |
| Table 1 - Execution Venue   |  |   |                                       |                              |                      |                                     |                |                    |                         |                  |                        |          |
| As Of Venue LEI   |  | egment Mkt Segment I  | dentifier Outages Out                 | age number Outage            | e Avg. Duration Sche | d. Auction Sched. Auction Nu        | nber Sched. Au | ction Duration Fai | I. Transactions Fail. 1 | ransactions Nur  | mber Fail. Transaction | ns Value |
| 2020-11-25 Amius Limited 213800C1LJRHXH05QC1  |  |   | 0                                     | 0                            | 0                    |                                     |                |                    | 0                       |                  | 0                      | 0        |
| Table 2 - Type of Financial Instrument  |  |   |                                       |                              |                      |                                     |                |                    |                         |                  |                        |          |
|   | Classification Currency  |   |                                       |                              |                      |                                     |                |                    |                         |                  |                        |          |
| Producer Accumulator S_ 50.00 USD lots   Producer Ac  | cumulator USD  |   |                                       |                              |                      |                                     |                |                    |                         |                  |                        |          |
| rapie 3 - Price Information   | and Freezented Total Free 1  | Point Time of T   | ti Tti C'                             | Totalina Costan T            | adia a Mada Tan "    | Dietferm Beet Bid / Off             |                |                    |                         |                  |                        |          |
|   |  | 1,054.00 Time of Execut   |                                       |                              |                      | Platform Best Bid / Offer           |                |                    |                         |                  |                        |          |
| Instrument Time (T) Size Range Aver   |  | _,  | 0.30                                  | 111/                         | 1401                 | 19/75                               |                |                    |                         |                  |                        |          |
| Instrument Time (T) Size Range Aver Producer Accumulator 1  |  |   | ecuted Price                          |                              |                      |                                     |                |                    |                         |                  |                        |          |
| Instrument Time (T) Size Range Aver Producer Accumulator 1  Table 4 - Price Information   | Avg. Trans. Price Lowest Fre   | cuted Price Highest Eve   |                                       |                              |                      |                                     |                |                    |                         |                  |                        |          |
| Instrument Time (T) Size Range Aver Producer Accumulator 1  | Avg. Trans. Price Lowest Exe   | 1,054.00 Highest Exe  | 1,054.00                              |                              |                      |                                     |                |                    |                         |                  |                        |          |
| Instrument   Time (T)   Size Range   Aver   |  |   |                                       |                              |                      |                                     |                |                    |                         |                  |                        |          |
| Instrument Time (T) Size Range Aver Producer Accumulator 1 Table 4 - Price Information Instrument Avg. Trans. Price Weighted Producer Accumulator 1,054.00                            | 1,054.00   | 1,054.00  |                                       | ests (%)                     |                      |                                     |                |                    |                         |                  |                        |          |
| Instrument Time (T) Size Range Aver Producer Accumulator 1 Table 4 - Price Information Instrument Avg. Trans. Price Weighter Producer Accumulator 1,054.00 Table 5 - Cost Information | 1,054.00   | 1,054.00  | 1,054.00  Rebates Value of Co         |                              |                      |                                     |                |                    |                         |                  |                        |          |
| Instrument   Time (T)   Size Range   Aver   | 1,054.00   | 1,054.00<br>es Url  | 1,054.00  Rebates Value of Co         |                              |                      |                                     |                |                    |                         |                  |                        |          |
| Instrument  | 1,054.00  ns Market Data 3rd Party Fee 0 0 150.0   | 1,054.00  es Url  00 http://wwww.amius.com                          | Rebates Value of Co                   | ost                          | on Size exec Median  | Fransaction Size all Designat       | i Mkt. Makers  |                    |                         |                  |                        |          |
| Instrument   Time (T)   Size Range   Aver   | 1,054.00  ns Market Data 3rd Party Fee 0 0 150.0   | 1,054.00  es Url  00 http://wwww.amius.com                          | Rebates Value of Co                   | st  Median Transaction       | on Size exec Median  | Transaction Size all Designate 0.50 | d Mkt. Makers  |                    |                         |                  |                        |          |
| Instrument Time (T) Size Range Aver Producer Accumulator 1  Table 4 - Price Information   | 1,054.00  1s Market Data 3rd Party Fee 0 0 0 150.0  1 Total Notional Value 0 1 26,350.00 | 1,054.00  es Url 00 http://wwww.amius.con  Cancelled or Withdrawn 0 | Rebates Value of Co                   | Median Transaction           | 0.50                 | 0.50                                |                |                    |                         |                  |                        |          |
| Instrument Time (T) Size Range Aver Producer Accumulator 1  Table 4 - Price Information   | 1,054.00  1  | 1,054.00  es Url 00 http://wwww.amius.con  Cancelled or Withdrawn 0 | Rebates Value of Co                   | Median Transaction           | 0.50                 | 0.50                                |                |                    |                         |                  |                        |          |

| 7 Dec 2020 able 1 - Execution Venue   |
|---|
| IDIC 1 - LACCULON FUNDO   |
| As Of Venue LEI Country of Authority Mkt Segment Mkt Segment Identifier Outages Outage number Outage Avg. Duration Sched. Auction Number Sched. Auction Duration Fail. Transactions Fail. Transactions Fail. Transactions Number Fail. Transactions Value   |
| 2020-12-07 Amius Limited 213800C1L3RHXHO5QC19 United Kingdom 0 0 0 0  |
| able 2 - Type of Financial Instrument   |
| Financial Instrument Instrument Classification Currency   |
| Consumer Accumulator S_ 50.00 USD lots Consumer Accumulator USD   |
| able 3 - Price Information  |
| 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 1,156.75 18:42:00 25.00 RFQ N/A Email N/A  |
| able 4 - Price Information  |
| Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price  |
| Consumer Accumulator         1,156.75         1,156.75         1,156.75   |
| able 5 - Cost Information   |
| Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%)   |
| Consumer Accumulator 58.66 0 0 0.00 http://www.amius.com as per ex-post   |
| able 6 - Likelihood of Execution  |
| Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exec Median Transaction Size all Designated Mkt. Makers  |
| Onsumer Accumulator 1 1 1,445,937.50 0 1 25.00 0  |
| ble 9 - Timings   |
| Insurument Mean Elapsed Acceptance & Execution(s) Mean Elapsed Request & Provision(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s) Median Elapsed R  |
| Consumer Accumulator         0.00         5,204.00         0.00         7,806.00  |
| 8 Dec 2020  |
| S DEC 2020<br>bible 1 - Execution Venue   |
| As Of Venue LEI Country of Authority Mkt Segment Mkt Segment Identifier Outages Outage number Outage Avg. Duration Sched. Auction Sched. Auction Number Sched. Auction Duration Fail. Transactions Fail. Transactions Number Fail. Transactions Value   |
| AS OF A SUB-PRINCE OF AUTOMOTOR AUTO  |
| able 2 - Type of Financial Instrument   |
| Financial Instrument Instrument Classification Currency   |
| Consumer Accumulator \$ 50.00 USD lots Consumer Accumulator USD Consumer Accumulator \$ 50.00 USD lots Consume |
| able 3 - Price Information  |
| Instrument Time (T) Size Range Average Executed Total Executed Price Time of Execution Transaction Size Trading Mode Trading Platform Best Bid / Offer  |
| Consumer Accumulator 1 1,159.00 10:51:00 18.00 RFQ N/A Email N/A  |
| able 4 - Price Information  |
| Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price  |
| Consumer Accumulator 1,159.00 1,159.00 1,159.00 1,159.00  |
| able 5 - Cost Information   |
| Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%)   |
| Consumer Accumulator 42.77 0 0 0.00 http://wwww.amius.com as per ex-post  |
| able 6 - Likelihood of Execution  |
| Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exec Median Transaction Size all Designated Mkt. Makers  |
| Consumer Accumulator 1 1 1,043,100.00 0 1 18.00 0   |
| $\Delta$ 1 $1_0$ $10.00$ 0 1 $10.00$ 0  |
| able 9 - Timings  |
| able 9 - Timings  Instrument Mean Elapsed Acceptance & Execution(s) Mean Elapsed Request & Provision(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s)  |
| able 9 - Timings  |
| Lable 9 - Timings  Instrument Mean Elapsed Acceptance & Execution(s) Mean Elapsed Request & Provision(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s)  Consumer Accumulator 339.00 0.00 508.50 0.00   |
| Instrument Mean Elapsed Acceptance & Execution(s) Mean Elapsed Request & Provision(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s)  Consumer Accumulator 339.00 0.00 508.50 0.00  I Dec 2020  |
| Instrument Mean Elapsed Acceptance & Execution(s) Mean Elapsed Request & Provision(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s)  Consumer Accumulator 339.00 0.00 508.50 0.00  I Dec 2020  able 1 - Execution Venue  |
| As Of Venue LEI Country of Authority Mkt Segment Mkt Segment Identifier Outages Outage number Outage Avg. Duration Sched. Auction Number Sched. Auction Number Sched. Auction Duration Fail. Transactions Number Fail. Transactions Value   |
| Instrument Mean Elapsed Acceptance & Execution(s) Mean Elapsed Request & Provision(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s)  1. Dec 2020  2. Dec  |
| Instrument Mean Elapsed Acceptance & Execution(s) Mean Elapsed Request & Provision(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s) 0.00  I. Dec 2020  As Of Venue LEI Country of Authority Mkt Segment Mkt Segment Identifier Outages Outage number Outage Avg. Duration Sched. Auction Number Sched. Auction Duration Fail. Transactions Number Fail. Transactions Number Fail. Transactions Number Fail. Transactions Number Fail. Transactions Value able 2 - Type of Financial Instrument  |
| Instrument Mean Elapsed Acceptance & Execution(s) Mean Elapsed Request & Provision(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s) 0.000    Dec 2020     Dec 2020     Blel 1 - Execution Venue   |
| Instrument Mean Elapsed Acceptance & Execution(s) Mean Elapsed Request & Provision(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s) 0.00  1. Dec 2020    As Of Venue LEI Country of Authority Mkt Segment Identifier Outages Outage number Outage Avg. Duration Sched. Auction Number Sched. Auction Number Fail. Transactions Number Fail. Transactions Number Fail. Transactions Number Fail. Transactions Value 0.00-12-11 Amilus Limited 2.13800CILJRHXHOSQC19 United Kingdom 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0   |
| Instrument Mean Elapsed Acceptance & Execution(s) Mean Elapsed Request & Provision(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s) 0.00  1. Dec 2020    Abide 1 - Execution Venue  |
| Instrument Mean Elapsed Acceptance & Execution(s) Mean Elapsed Request & Provision(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s) (5) (5) (5) (5) (5) (5) (5) (5) (5) (5   |
| Instrument Mean Elapsed Acceptance & Execution(s) Mean Elapsed Request & Provision(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s) 0.00    Dec 2020     Abide 1 - Execution Venue  |
| Instrument Mean Elapsed Acceptance & Execution(s) Mean Elapsed Request & Provision(s) 1000 S000 S000 S000 S000 S000 S000 S00  |
| In part well be 9 - Timings  Instrument Mean Elapsed Acceptance & Execution(s) Mean Elapsed Request & Provision(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s) On.00  In part of the part o  |
| Instrument Man Elapsed Acceptance & Execution(s) Mean Elapsed Request & Provision(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s) Median Elapsed Reque  |
| In part well be 9 - Timings  Instrument Mean Elapsed Acceptance & Execution(s) Mean Elapsed Request & Provision(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s) On.00  In part of the part o  |
| Instrument Mean Elapsed Acceptance & Execution(s) Mean Elapsed Request & Provision(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s) Median Elapsed Requ  |
| Instrument Mean Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s) 508.50 0.00  I. Dec 2020 I. Dec 202  |
| Instrument Mean Elapsed Acceptance & Execution(s) Mean Elapsed Request & Provision(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s) 0.00    Dec 2020   |
| Instrument   Mean Elapsed Acceptance & Execution(s)   Mean Elapsed Request & Provision(s)   Soles 5   Sole  |
| This   |
| Instrument   Mean Elapsed Acceptance & Execution(s)   Mean Elapsed Request & Provision(s)   Soles 5   Sole  |
| Instrument Mean Elapsed Acceptance & Execution(s) Mean Elapsed Request & Provision(s) Median Elapsed Request  |
| This   |
| Interview   No.   Security of   |
| This   |
| Instrument Mean Elapsed Acceptance & Execution(s) Mean Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s)  |
| This   |

| 16 Dec 2020   |
|---|
|   |
| Table 1 - Execution Venue  As Of Venue LEI Country of Authority Mkt Segment Mkt Segment Mkt Segment Identifier Outage Outage number Outage Avg. Duration Sched. Auction Number Sched. Auction Duration Fail. Transactions Fail. Transactions Number Fail. Transactions Value  |
| As Of Venue LEI Country of Authority Mkt Segment Mkt Segment Identifier Outages Outage number Outage Avg. Duration Sched. Auction Number Sched. Auction Number Fail. Transactions Value  2020-12-16 Amius Limited 213800C1L]RHXHO5QC19 United Kingdom 0 0 0 0 0 0 0 0   |
| Table 2 - Type of Financial Instrument  |
| Financial Instrument Instrument Classification Currency Consumer Accumulator S_ 50.00 USD lots Consumer Accumulator USD   |
| Table 3 - Pice Information  |
| 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 1,192.25 16:28:00 44:00 RFQ N/A Im N/A   |
| Table 4 - Price Information  Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price   |
| Consumer Accumulator 1,192.25 1,192.25 1,192.25 1,192.25  |
| Table 5 - Cost Information  |
| Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%)  Consumer Accumulator 90.17 0 0 0.00 http://www.amius.com as per ex-post  |
| Table 6 - Likelihood of Execution   |
| Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exe Median Transaction Size all Designated Mkt. Makers   |
| Consumer Accumulator 1 1 2,622,950.00 0 1 44.00 0  Table 9 - Timings  |
| Instrument Mean Elapsed Acceptance & Execution(s) Mean Elapsed Request & Provision(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s)  |
| Consumer Accumulator 1,080.00 600.00 1,620.00 900.00  |
| 22 Dec 2020   |
| Table 1 - Execution Venue   |
| As Of Venue LEI Country of Authority Mkt Segment Mkt Segment Identifier Outages Outage number Outage Avg. Duration Sched. Auction Number Sched. Auction Duration Fail. Transactions Fail. Transactions Number Fail. Transactions Value  |
| 2020-12-22 Amius Limited 213800C1LJRHXHO5QC19 United Kingdom 0 0 0 0 0 Table 2 - Type of Financial Instrument   |
| Table 2 - Type or Instrument Classification Currency  Financial Instrument Classification Currency  |
| Exotic S_50.00 USD lots Exotic USD  |
| Table 3 - Price Information   |
| Instrument Time (T) Size Range Average Executed Total Executed Price Time of Execution Transaction Size Trading System Trading Mode Trading Platform Best Bid / Offer Exotic 1 1,251.00 13:00:00 59.00 RFQ N/A Im N/A   |
| Exotic 1 1,400.00 14:38:54 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 1,325.50 1,291.98 1,251.00 1,400.00   |
| Table 5 - Cost Information  |
|   |
| Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%)   |
| Instrument   Execution Fees   Modifications   Market Data   3rd Party Fees   Url   Rebates   Value of Costs (%)   |
| Exotic 117.32 0 0 250.00 http://wwww.amius.com as per ex-post  Table 6 - Likelihood of Execution  Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exec Median Transaction Size all Designated Mkt. Makers  |
| Exotic 117.32 0 0 250.00 http://www.amius.com as per ex-post  Table 6 - Likelihood of Execution  Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exe Median Transaction Size all Designated Mkt. Makers  Exotic 2 2 5,090,450.00 0 2 39.50 0 0   |
| Exotic 117.32 0 0 250.00 http://www.amius.com as per ex-post  Table 6 - Likelihood of Execution  Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size all Designated Mkt. Makers Exotic 2 2 5,090,450.00 0 2 395.0 0 39.50 0  Table 9 - Timings   |
| Exotic 117.32 0 0 250.00 http://www.amius.com as per ex-post  Table 6 - Likelihood of Execution  Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exe Median Transaction Size all Designated Mkt. Makers  Exotic 2 2 5,090,450.00 0 2 39.50 0 0   |
| Exotic 117.32 0 0 250.00 http://www.amius.com as per ex-post  Table 6 - Likelihood of Execution  Instrument 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 5,090,450.00 0 2 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) Exotic 0.00 0.00 0.00  |
| Exotic 117.32 0 0 250.00 http://www.amius.com as per ex-post  Table 6 - Likelihood of Execution  Instrument 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 5,090,450.00 0 2 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)  |
| Exotic 117.32 0 0 250.00 http://www.amius.com as per ex-post  Table 6 - Likelihood of Execution  Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exe Median Transaction Size all Designated Mkt. Makers  Exotic 2 2 5,090,450.00 0 2 39.50 39.50 0  Table 9 - Timings  Instrument Mean Elapsed Acceptance & Execution(s) Mean Elapsed Request & Provision(s) Median Elapsed Request & Provision(s) Median Elapsed Request & Provision(s)   Exotic 0.00 0.00 0.00 0.00  23 Dec 2020  Table 1 - Execution Venue  As of Venue LEI Country of Authority Mkt Segment Mkt Segment Identifier Outages Outage number Outage Avg. Duration Sched. Auction Number Sched. Auction Duration Fail. Transactions Fail. Transactions Value  |
| Exotic   117.32   0   0   250.00   http://www.amius.com   as per ex-post  |
| Exolic 117.32 0 0 250.00 http://www.amius.com as per ex-post  Table 6 - Likelihood of Execution  Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exe Median Transaction Size all Designated Mkt. Makers  Exotic 2 2 5,090,450.00 0 2 39.50 39.50 0  Table 9 - Timings  Instrument Mean Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s) 0.00 0.00 0.00  Table 1 - Execution Venue  As Of Venue LEI Country of Authority Mkt Segment Mkt Segment Identifier Outages Outage number Outage Avg. Duration Sched. Auction Number Sched. Auction Duration Fail. Transactions Number Fail. Transactions Value 2020-12-23 mius Limited 213800CLIJRHXHDSQC19 United Kingdom 0 0 0 0 0 0  Table 2 - Type of Financial Instrument  |
| Exotic   117.32   0   0   250.00   http://www.amius.com   as per ex-post  |
| Exotic   117.32   0   0   250.00   http://www.amius.com   as per ex-post  |
| Exotic 117.32 0 0 250.00 http://wwww.amius.com as per ex-post  Table 6 - Likelihood of Execution  Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exec Median Transaction Size all Designated Mkt. Makers  Exotic 2 2 5,090,450.00 0 0 2 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) Median |
| Exotic 117.32 0 0 250.00 http://wwww.amius.com as per ex-post  Table 6 - Likelihood of Execution  Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exec Median Transaction Size all Designated Mkt. Makers  Exotic 2 2 5,090,450.00 0 0 2 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) Median |
| Evolte   117.32   0   0   250.00   http://www.amius.com   as per ex-post  |
| Exolic   117.32   0   0   250.00   http://wwww.amius.com   as per ex-post   |
| Evolte   117.32   0   0   250.00   http://www.amius.com   as per ex-post  |
| Exolic   117-32   0   0   250.00   http://www.amius.com   as per ex-post  |
| Evoit   |
| Exolic   117.32   0   0   25.00 http://www.amius.com   as per ex-post   |
| Exote   17.72   0   250.00   https://www.namius.com   as pere-yest  |
| Excitation   17-23   0   0   250.00   http://www.amius.com   sper ex-post   |

| 24 Dec 2020  |   |   |   |  |  |  |  |  |                            |                         |                     |                    |
|--|---|---|---|--|--|--|--|--|----------------------------|-------------------------|---------------------|--------------------|
| Table 1 - Execution Venu   | e   |   |   |  |  |  |  |  |                            |                         |                     |                    |
| As Of Venue  | LEI   | Country of Authority  | Mkt Segment Mkt S   | Segment Identifier   | Outages Outage num   | ber Outage Avg. Dura                               | tion Sched. Auction Sc   | ched. Auction Number Sched. A                    | uction Duration Fail. Trai | sactions Fail. Transa   | ctions Number Fail. | ransactions Value  |
| 2020-12-24 Amius Limite  | ed 213800C1LJRHXHO5QC   | 9 United Kingdom  |   |  | 0  | 0  | 0  |  |                            | 0                       | 0                   | (                  |
| Table 2 - Type of Financia   | al Instrument   |   |   |  |  |  |  |  |                            |                         |                     |                    |
| Financial Instru   | ment Instrumen  | t Classification Currenc  | <b>y</b>  |  |  |  |  |  |                            |                         |                     |                    |
| Producer Accumulator S_ 5  | 50.00 USD lots Producer Ad  | cumulator USD   |   |  |  |  |  |  |                            |                         |                     |                    |
| Table 3 - Price Information  | on  |   |   |  |  |  |  |  |                            |                         |                     |                    |
| Instrument Tir   | me (T) Size Range Aver  | age Executed Total Exe  | cuted Price Time  | e of Execution Tra   | ansaction Size Trading   | System Trading Mode                                | Trading Platform Bes   | t Bid / Offer                                    |                            |                         |                     |                    |
| Producer Accumulator   | 1   |   | 1,086.00  | 22:37:00   | 1.00 RFQ   | N/A  | Im N/A   |  |                            |                         |                     |                    |
| Table 4 - Price Information  | on  |   |   |  |  |  |  |  |                            |                         |                     |                    |
| Instrument Av  | g. Trans. Price Weighter  | Avg. Trans. Price Lowe  | est Executed Price H  | lighest Executed Pri   | rice   |  |  |  |                            |                         |                     |                    |
| Producer Accumulator   | 1,086.00  | 1,086.00  | 1,086.00  | 1,086  | 5.00   |  |  |  |                            |                         |                     |                    |
| Table 5 - Cost Informatio  | on  |   |   |  |  |  |  |  |                            |                         |                     |                    |
| Instrument Ex  | ecution Fees Modificatio  | ns Market Data 3rd Pa   | rty Fees U  | rl Rebat   | tes Value of Costs (%)   |  |  |  |                            |                         |                     |                    |
| Producer Accumulator   | 3.36  | 0 0   | 400.00 http://www   | w.amius.com  | as per ex-post   | 1  |  |  |                            |                         |                     |                    |
| Table 6 - Likelihood of Ex   | recution  |   |   |  |  |  |  |  |                            |                         |                     |                    |
| Instrument Or  | ders Received Trans. Ex   | ecuted Total Notional V   | alue Cancelled or Wi  | ithdrawn Rfq Rece  | eived / Modified Media   | n Transaction Size exe                             | c Median Transaction Si  | ize all Designated Mkt. Makers                   |                            |                         |                     |                    |
| Producer Accumulator   | 1   | 1 54,30   | 0.00  | 0  | 1  | 1.0  | 0  | 1.00 0   |                            |                         |                     |                    |
| Table 9 - Timings  |   |   |   |  |  |  |  |  |                            |                         |                     |                    |
| Instrument Me  |   |   |   |  |  |  |  |  |                            |                         |                     |                    |
| THIS CHARLES ME  | ean Elapsed Acceptance &  | Execution(s) Mean Elap  | osed Request & Provi  | ision(s) Median Ela  | apsed Acceptance & Exc   | ecution(s) Median Ela                              | psed Request & Provision   | n(s)   |                            |                         |                     |                    |
| Producer Accumulator 30 Dec 2020   |   | Execution(s) Mean Ela<br>300.00   | osed Request & Provi  | 0.00 Median Ela  | apsed Acceptance & Exe   | ecution(s) Median Ela<br>450.00                    |  | n(s)<br>0.00                                     |                            |                         |                     |                    |
| 30 Dec 2020 Table 1 - Execution Venu As Of Venue   | e<br>LEI  | 300.00  Country of Authority  | ·   | 0.00   | · · ·  | 450.00   | ·  |  | uction Duration Fail. Trai | nsactions Fail. Transa  | ctions Number Fail. | Transactions Value |
| 30 Dec 2020 Table 1 - Execution Venu As Of Venue   | e   | 300.00  Country of Authority  | ·   | 0.00   | · · ·  | 450.00   | ·  | 0.00   | uction Duration Fail. Trai | nsactions Fail. Transac | ctions Number Fail. | Fransactions Value |
| 30 Dec 2020 Table 1 - Execution Venu As Of Venue   | e <b>LEI</b>  | 300.00  Country of Authority  | ·   | 0.00   | Outages Outage num   | 450.00   | ation Sched. Auction Sc  | 0.00   | uction Duration Fail. Trai |                         |                     |                    |
| Producer Accumulator  30 Dec 2020  Table 1 - Execution Venu  As Of Venue 2020-12-30 Amius Limite Financial Instru  | e  LEI  d 213800C1JRHXHO5QC: al Instrument Instrument   | 300.00  Country of Authority 9 United Kingdom nt Classification Curren  | Mkt Segment Mkt S   | 0.00   | Outages Outage num   | 450.00   | ation Sched. Auction Sc  | 0.00   | uction Duration Fail. Tran |                         |                     |                    |
| Producer Accumulator  30 Dec 2020  Table 1 - Execution Venue  As Of Venue  2020-12-30 Amius Limite  Table 2 - Type of Financial  Financial Instru  Consumer Accumulator S  | LEI  d 213800C1JRHXHO5QC: al Instrument   | 300.00  Country of Authority 9 United Kingdom nt Classification Curren  | Mkt Segment Mkt S   | 0.00   | Outages Outage num   | 450.00   | ation Sched. Auction Sc  | 0.00   | uction Duration Fail. Tran |                         |                     |                    |
| Producer Accumulator  30 Dec 2020  Table 1 - Execution Venu  As Of Venue 2020-12-30 Amius Limite Financial Instru  | LEI  d 213800C1JRHXHO5QC: al Instrument   | 300.00  Country of Authority 9 United Kingdom nt Classification Curren  | Mkt Segment Mkt S   | 0.00   | Outages Outage num   | 450.00   | ation Sched. Auction Sc  | 0.00   | uction Duration Fail. Trai |                         |                     |                    |
| Producer Accumulator  30 Dec 2020  Table 1 - Execution Venu As Of Venue 2020-12-30 Amius Limite  Table 2 - Type of Financial Financial Instru Consumer Accumulator S Table 3 - Price Informatic Instrument Ti  | LEI  d 213800C1L)RHXHO5QC: al Instrument  ment Instrume 50.00 USD lots Consumer on  ime (T) Size Range Ave  | Country of Authority 9 United Kingdom nt Classification Curren Accumulator USD  | Mkt Segment Mkt S   | 0.00  Segment Identifier  me of Execution Tr   | Outages Outage num 0   | 450.00  Outage Avg. Dur.  O  g System Trading Mo   | otion Sched Auction Sci  | o.00  ched. Auction Number Sched. &              | uction Duration Fail. Trai |                         |                     |                    |
| Producer Accumulator  30 Dec 2020  Table 1 - Execution Venu As Of Venue 2020-12-30 Amius Limite Table 2 - Type of Financial Financial Instru Consumer Accumulator 5  Table 3 - Price Informatic Instrument T Consumer Accumulator  | LEI LEI 213800C1L)RHXHO5QC: al Instrument Iment Instrume 50.00 USD lots Consumer on ime (T) Size Range Ave  | Country of Authority 9 United Kingdom nt Classification Curren Accumulator USD  | Mkt Segment Mkt S   | 0.00   | Outages Outage num   | 450.00  aber Outage Avg. Duri                      | otion Sched. Auction Sc  | o.00  ched. Auction Number Sched. &              | Fail. Trans                |                         |                     |                    |
| Producer Accumulator  30 Dec 2020 Table 1 - Execution Venu As Of Venue 2020-12-30 Amius Limite Table 2 - Type of Financia Financial Instru Consumer Accumulator 5 Table 3 - Price Informatia Instrument T Consumer Accumulator 5 Tonsumer Accumulator T Table 4 - Price Informatia   | LEI ad 213800C1LJRHXHO5QC: al Instrument  | Country of Authority 9 United Kingdom nt Classification Curren Accumulator USD rage Executed Total Ex   | Mkt Segment Mkt S   | 5.56 Segment Identifier  Tr 12:28:00   | Outages Outage num  0  Trading 11.00 RFQ   | 450.00  Outage Avg. Dur.  O  g System Trading Mo   | otion Sched Auction Sci  | o.00  ched. Auction Number Sched. &              | uction Duration Fail. Trai |                         |                     |                    |
| Producer Accumulator  30 Dec 2020  Table 1 - Execution Venu As Of Venue 2020-12-30 Amius Limite  Table 2 - Type of Financia Financial Instru Consumer Accumulator S  Table 3 - Price Informati Instrument T Consumer Accumulator  Table 4 - Price Informatian  | LEI  d 213800C1L)RHXHOSQC: al Instrument  ment Instrume 50.00 USD lots Consumer on ime (T) Size Range Ave 1 on vg. Trans. Price Weightv   | Country of Authority 9 United Kingdom  nt Classification Curren Accumulator USD  rage Executed Total Ex   | Mkt Segment Mkt S  cy  acuted Price Tin 1,287.50  | 5.000 Segment Identifier  The of Execution Tr 12:28:00 Highest Executed P  | Outages Outage num   | 450.00  Outage Avg. Dur.  O  g System Trading Mo   | otion Sched Auction Sci  | o.00  ched. Auction Number Sched. &              | uction Duration Fail. Trai |                         |                     |                    |
| Producer Accumulator  30 Dec 2020  Table 1 - Execution Venu As Of Venue 2020-12-30 Amius Limite  Table 2 - Type of Financial Financial Instru Consumer Accumulator S Instrument T Consumer Accumulator  Table 4 - Price Informatic Instrument A Consumer Accumulator   | LEI  dd 213800C1LJRHXHOSQC: al Instrument  iment Instrume 50.00 USD lots Consumer on  ime (T) Size Range Ave on vg. Trans. Price Weighte 1,287.50   | Country of Authority 9 United Kingdom nt Classification Curren Accumulator USD rage Executed Total Ex   | Mkt Segment Mkt S   | 5.56 Segment Identifier  Tr 12:28:00   | Outages Outage num   | 450.00  Outage Avg. Dur.  O  g System Trading Mo   | otion Sched Auction Sci  | o.00  ched. Auction Number Sched. &              | uction Duration Fail. Tran |                         |                     |                    |
| Producer Accumulator  30 Dec 2020 Table 1 - Execution Venu As Of Venue 2020-12-30 Amius Limite Table 2 - Type of Financia Financial Instru Consumer Accumulator 5, Table 3 - Price Informatia Instrument T Consumer Accumulator 5 Table 4 - Price Informatia Instrument A Consumer Accumulator T Table 5 - Cost Information  | LEI ad 213800C1LJRHXHO5QC: al Instrument  | Country of Authority 9 United Kingdom nt Classification Curren Accumulator USD rage Executed Total Ex 2d Avg. Trans. Price Low 1,287.50   | Mkt Segment Mkt S  CY  Ecuted Price Tin 1,287.50  rest Executed Price 1,287.50  | 5.00 Segment Identifier  me of Execution Tr 12:28:00 Highest Executed P 1,28   | Outages Outage num  0  ransaction Size Trading 11.00 RFQ  Price  | dber Outage Avg. Dur. 0 g System Trading Mod       | otion Sched Auction Sci  | o.00  ched. Auction Number Sched. &              | uction Duration Fail. Trai |                         |                     |                    |
| Producer Accumulator  30 Dec 2020  Table 1 - Execution Venu As Of Venue 2020-12-30 Amius Limite  Table 2 - Type of Financia Financial Instru Consumer Accumulator S  Table 3 - Price Informatii  Instrument T Consumer Accumulator  Table 4 - Price Informatio Instrument A Consumer Accumulator  Table 5 - Cost Informatio Instrument I I Instrument I I Instrument I I Instrument I I I I I I I I I I I I I I I I I I I   | LEI  d 213800C1LJRHXHOSQC: al Instrument Instrume  50.00 USD lots Consumer on ime (T) Size Range Ave 1 on vg. Trans. Price Weighte 1,287.50 on xecution Fees Modificati                                   | Country of Authority 9 United Kingdom  nt Classification USD  rage Executed Total Exect Total Exect Total Executed Total Exect Total Exec | Mkt Segment Mkt S  ecuted Price Tin 1,287.50  rest Executed Price 1,287.50  arty Fees   | o.00  Segment Identifier  me of Execution Tr 12:28:00  Highest Executed P 1,28  Url Reba                                 | Outages Outage num  0  ransaction Size Trading 11.00 RFQ  Price 17.50  stes Value of Costs (%          | dber Outage Avg. Dur. 0 g System Trading Mod       | otion Sched Auction Sci  | o.00  ched. Auction Number Sched. &              | uction Duration Fail. Trai |                         |                     |                    |
| Producer Accumulator  30 Dec 2020  Table 1 - Execution Venu As Of Venue 2020-12-30 Amius Limite  Table 2 - Type of Financial Financial Instructors Consumer Accumulator S Table 3 - Price Informatii Instrument Toonsumer Accumulator Table 4 - Price Informatii Instrument Table 4 - Price Informatii Instrument Table 5 - Cost Informatio Instrument Consumer Accumulator  Table 5 - Cost Informatio Instrument Consumer Accumulator   | LEI  dd 213800C1LJRHXHO5QC: al Instrument  ment Instrume 50.00 USD lots Consumer on  ime (T) Size Range Ave 1  on vyg. Trans. Price Weighte 1,287.50 on xecution Fees Modificati 28.42                    | Country of Authority 9 United Kingdom nt Classification Curren Accumulator USD rage Executed Total Ex 2d Avg. Trans. Price Low 1,287.50   | Mkt Segment Mkt S  CY  Ecuted Price Tin 1,287.50  rest Executed Price 1,287.50  | o.00  Segment Identifier  me of Execution Tr 12:28:00  Highest Executed P 1,28  Url Reba                                 | Outages Outage num  0  ransaction Size Trading 11.00 RFQ  Price  | dber Outage Avg. Dur. 0 g System Trading Mod       | otion Sched Auction Sci  | o.00  ched. Auction Number Sched. &              | uction Duration Fail. Tran |                         |                     |                    |
| Producer Accumulator  30 Dec 2020 Table 1 - Execution Venu As Of Venue 2020-12-30 Amius Limite Table 2 - Type of Financia Financial Instru Consumer Accumulator 5. Table 3 - Price Informatia Instrument T Consumer Accumulator 5. Table 4 - Price Informatia Instrument A Consumer Accumulator Table 5 - Cost Informatio Instrument E Consumer Accumulator Table 6 - Cultility Instrument E Consumer Accumulator Table 6 - Likelihood of Ex   | LEI ad 213800C1LJRHXHO5QC: al Instrument wment Instrume 50.00 USD lots Consumer on ime (T) Size Range Ave 1 on vys. Trans. Price Weighte 1,287.50 on xecution Fees Modificati 28.42 decution              | Country of Authority 9 United Kingdom  nt Classification Curren Accumulator USD  rage Executed Total Ex  ad Avg. Trans. Price Low 1,287.50  Market Data 3rd P 0 0   | Mkt Segment Mkt S  CY  Ecuted Price Tin 1,287.50  rest Executed Price 1,287.50  arty Fees 0.00 http://www   | o.00  Segment Identifier  To 12:28:00  Highest Executed P 1,28  Url Reba   | Outages Outage num  0  ransaction Size Trading 11.00 RFQ  27.50  ates Value of Costs (% as per ex-post | dber Outage Avg. Dur. 0 g System Trading Mod. N/A  | o Sched. Auction Sched. | st Bid / Offer                                   |                            |                         |                     |                    |
| Producer Accumulator  30 Dec 2020  Table 1 - Execution Venu As Of Venue 2020-12-30 Amius Limite  Table 2 - Type of Financia Financial Instru Consumer Accumulator S  Table 3 - Price Informatii  Instrument T Consumer Accumulator  Table 4 - Price Informatii  Instrument A Consumer Accumulator  Table 5 - Ost Informatii  Instrument Consumer Accumulator  Table 6 - Cost Informatii  Instrument E Consumer Accumulator  Table 6 - Cale Informatii  Instrument E Consumer Accumulator  Table 6 - Cale Informatii  Instrument Oost Informatii  Instrument | LEI ad 213800C1LJRHXHO5QC: al Instrument wment Instrume 50.00 USD lots Consumer on ime (T) Size Range Ave 1 on vys. Trans. Price Weighte 1,287.50 on xecution Fees Modificati 28.42 decution              | Country of Authority 9 United Kingdom  nt Classification  | Mkt Segment Mkt S  ecuted Price Tin 1,287.50  rest Executed Price 1,287.50  arty Fees 0.00 http://www   | o.00  Segment Identifier  ne of Execution Tr 12:28:00  Highest Executed P 1,28  Url Reba ww.amius.com                    | Outages Outage num  0  ransaction Size Trading 11.00 RFQ  27.50  ates Value of Costs (% as per ex-post | der Outage Avg. Dur.  O  g System Trading Mor. N/A | le Trading Platform Be Im N/   | st Bid / Offer                                   |                            |                         |                     |                    |
| Producer Accumulator  30 Dec 2020 Table 1 - Execution Venu As Of Venue 2020-12-30 Amius Limite Table 2 - Type of Financial Financial Instru Consumer Accumulator S Table 3 - Price Informatii Instrument T Consumer Accumulator Table 4 - Price Informatii Instrument A Consumer Accumulator Table 5 - Cost Informatio Instrument E Consumer Accumulator Table 6 - Likelihood of Ex Instrument O Consumer Accumulator  | LEI ad 213800C1LJRHXHO5QC: al Instrument wment Instrume 50.00 USD lots Consumer on ime (T) Size Range Ave 1 on vys. Trans. Price Weighte 1,287.50 on xecution Fees Modificati 28.42 decution              | Country of Authority 9 United Kingdom  nt Classification Curren Accumulator USD  rage Executed Total Ex  ad Avg. Trans. Price Low 1,287.50  Market Data 3rd P 0 0   | Mkt Segment Mkt S  ecuted Price Tin 1,287.50  rest Executed Price 1,287.50  arty Fees 0.00 http://www   | o.00  Segment Identifier  To 12:28:00  Highest Executed P 1,28  Url Reba   | Outages Outage num  0  ransaction Size Trading 11.00 RFQ  27.50  ates Value of Costs (% as per ex-post | dber Outage Avg. Dur. 0 g System Trading Mod. N/A  | le Trading Platform Be Im N/   | st Bid / Offer                                   |                            |                         |                     |                    |
| Producer Accumulator  30 Dec 2020 Table 1 - Execution Venue As Of Venue 12020-12-30 Amius Limite Table 2 - Type of Financia Financial Instru Consumer Accumulator 5. Table 3 - Price Informatic Instrument T Consumer Accumulator Table 4 - Price Informatic Instrument A Consumer Accumulator Table 5 - Cost Informatic Instrument A Consumer Accumulator Table 6 - Likelihood of Ex Instrument O Consumer Accumulator Table 9 - Timings  | LEI ad 213800C1LJRHXHO5QC: al Instrument Instrume Instrume Consumer on ime (T) Size Range Ave 1 on vys. Trans. Price Weighte 1,287.50 on xecution Fees Modificati 28.42 cecution irders Received Trans. E | Country of Authority 9 United Kingdom  Int Classification Curren Accumulator USD  rage Executed Total Notional Value | Mkt Segment Mkt S  cy  ecuted Price Tin 1,287.50  rest Executed Price 1,287.50  arty Fees 0.00 http://www  /alue Cancelled or V  /alue Cancelled or V | o.00  Segment Identifier  me of Execution Tr 12:28:00  Highest Executed P 1,28  Url Reba ww.amius.com  Vithdrawn Rfq Rec | Outages Outage num  0  Price 11.00 RFQ  27.50 as per ex-post as per ex-post 1  Ceived / Modified Medi  | g System Trading Mod                               | le Trading Platform Be Im N/A  | st Bid / Offer A  Size all Designated Mkt. Maker |                            |                         |                     |                    |
| Producer Accumulator  30 Dec 2020 Table 1 - Execution Venue As Of Venue 12020-12-30 Amius Limite Table 2 - Type of Financia Financial Instru Consumer Accumulator 5. Table 3 - Price Informatic Instrument T Consumer Accumulator Table 4 - Price Informatic Instrument A Consumer Accumulator Table 5 - Cost Informatic Instrument A Consumer Accumulator Table 6 - Likelihood of Ex Instrument O Consumer Accumulator Table 9 - Timings  | LEI ad 213800C1LJRHXHO5QC: al Instrument wment Instrume 50.00 USD lots Consumer on ime (T) Size Range Ave 1 on vys. Trans. Price Weighte 1,287.50 on xecution Fees Modificati 28.42 decution              | Country of Authority 9 United Kingdom  Int Classification Curren Accumulator USD  rage Executed Total Notional Value | Mkt Segment Mkt S  cy  ecuted Price Tin 1,287.50  rest Executed Price 1,287.50  arty Fees 0.00 http://www  /alue Cancelled or V  /alue Cancelled or V | o.00  Segment Identifier  me of Execution Tr 12:28:00  Highest Executed P 1,28  Url Reba ww.amius.com  Vithdrawn Rfq Rec | Outages Outage num  0  Price 11.00 RFQ  27.50 as per ex-post as per ex-post 1  Ceived / Modified Medi  | g System Trading Mod                               | le Trading Platform Be Im N/   | st Bid / Offer A  Size all Designated Mkt. Maker |                            |                         |                     |                    |

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|--|
| 01 Oct 2020 Table 1 - Execution Venue  |
| As Of Venue LEI Country of Authority Mkt Segment Mkt Segment Identifier Outage Outage number Outage Avg. Duration Sched. Auction Number Sched. Auction Duration Fail. Transactions Number Fail. Transactions Value   |
| 2020-10-01 Amius Limited 213800C1LJRHXH05QC19 United Kingdom 0 0 0 0 0 Table 2 - Type of Financial Instrument  |
| Financial Instrument Instrument Classification Currency  |
| Producer Accumulator SB 1120.00 USD lots Producer Accumulator USD  Table 3 - Price Information   |
| Instrument Time (T) Size Range Average Executed Price Time of Execution Transaction Size Trading System Trading Platform Best Bid / Offer  |
| Producer Accumulator         1         13.55         11:58:00         25.00         RFQ         N/A         Im         N/A           Producer Accumulator         1         13.60         17:53:19         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 13.57 13.60 13.43 13.70  |
| Table 5 - Cost Information   |
| Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%)  Producer Accumulator 309.82 0 0 0 0.00 http://www.amius.com as per ex-post  |
| Table 6 - Likelihood of Execution  |
| Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exe Median Transaction Size all Designated Mkt. Makers  Producer Accumulator 4 4 1,827,280.00 0 4 25.00 0 0                     |
| Table 9 - Tabings  |
| Instrument Mean Elapsed Acceptance & Execution(s) Mean Elapsed Request & Provision(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s)   |
| Producer Accumulator 9,645.00 1,755.00 8,820.00 1,260.00   |
| 06 Oct 2020  |
| Table 1 - Execution Venue  |
| As Of Venue LEI Country of Authority Mkt Segment Mkt Segment Identifier Outages Outage number Outage Avg. Duration Sched. Auction Number Sched. Auction Number Fail. Transactions Value  2020-10-06 Amius Limited 213800C1L3RHXHOSQC19 United Kingdom  0 0 0 0 0 0 0 0 |
| Table 2 - Type of Financial Instrument   |
| Financial Instrument Instrument Classification Currency  Producer Accumulator SB 1120.00 USD lots Producer Accumulator USD   |
| Table 3 - Price Information  |
| Instrument Time (T) Size Range Average Executed Total Executed Price Time of Execution Transaction Size Trading System Trading Mode Trading Platform Best Bid / Offer  |
| Producer Accumulator         1         13.80         19:14:45         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         13.80         13.80         13.80           Table 5 - Cost Information  |
| Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%)  |
| Producer Accumulator 6.89 0 0 1,120.00 http://wwww.amius.com as per ex-post  |
| Table 6 - Likelihood of Execution  |
| Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exec Median Transaction Size all Designated Mkt. Makers  Producer Accumulator 1 1 206,250.00 0 1 60.00 60.00 0                  |
| Table 9 - Timings  |
| Instrument Mean Elapsed Acceptance & Execution(s) Mean Elapsed Request & Provision(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s)  Producer Accumulator 1,740.00 0.00 0.00 0.00 0.00 0.00   |
|  |
| 15 Oct 2020 Table 1 - Execution Venue  |
| AS OF Venue LEI Country of Authority Mkt Segment Mkt Segment Identifier Outage Outage number Outage Avg. Duration Sched. Auction Sched. Auction Number Sched. Auction Duration Fail. Transactions Number Fail. Transactions Value                                      |
| 2020-10-15 Amius Limited 213800C1LJRHXHOSQC19 United Kingdom 0 0 0 0   |
| Table 2 - Type of Financial Instrument  Financial Instrument Instrument Classification Currency  |
| Producer Accumulator SB 1120.00 USD lots Producer Accumulator USD  |
| Table 3 - Price Information  |
| Instrument Time (T) Size Range Average Executed Total Executed Price Time of Execution Transaction Size Trading Mode Trading Platform Best Bid / Offer Producer Accumulator 1 14.36 15:03:35 10.00 RFQ N/A Email N/A   |
| Table 4 - Price Information  |
| Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price Producer Accumulator 14.36 14.36 14.36 14.36  |
| Table 5 - Cost Information   |
| Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%)  Producer Accumulator 17.22 0 0 0 560.00 http://www.amius.com as per ex-post   |
| Table 6 - Likelihood of Execution  |
| Instrument Orders Received 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 1 160,832.00 0 1 10.00 0 <b>Table 9 - Timings</b>   |
| Instrument Mean Elapsed Acceptance & Execution(s) Mean Elapsed Request & Provision(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s)   |
| Producer Accumulator 252,035.00 7,320.00 378,052.50 10,980.00  |
|  |

| 19 Oct 2020  |
|--|
| Table 1 - Execution Venue  |
| As Of Venue LEI Country of Authority Mkt Segment Mkt S |
| 2020-10-19 Amius Limited 213800C1LJRHXHOSQC19 United Kingdom 0 0 0 0  Table 2 - Type of Financial Instrument   |
| radie z - type or rinancial Instrument Financial Instrument  |
| Producer Accumulator SB 1120.00 USD lots Producer Accumulator USD  |
| Table 3 - Price Information  |
| Instrument Time (T) Size Range Average Executed Total Executed Price Time of Execution Transaction Size Trading Mode Trading Platform Best Bid / Offer   |
| Producer Accumulator 1 14.70 18:35:37 10.00 RFQ N/A Im N/A   |
| Table 4 - Price Information  |
| Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price Producer Accumulator 14,70 14,70  |
| Table 5 - Cost Information   |
| Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%)  |
| Producer Accumulator 18.66 0 0 560.00 http://wwww.amius.com as per ex-post   |
| Table 6 - Likelihood of Execution  |
| Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exec Median Transaction Size all Designated Mkt. Makers  Producer Accumulator 1 1 164,640.00 0 1 1 10.00 0 0  |
| Frouce Accumulation 1 1 104,040.00 0 1 10.00 0   |
| Instrument Mean Elapsed Acceptance & Execution(s) Mean Elapsed Request & Provision(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s)   |
| Producer Accumulator         720.00         7,380.00         1,080.00         11,070.00  |
|  |
| 22 Oct 2020 Table 1 - Execution Venue  |
| As Of Venue LEI Country of Authority Mkt Segment Mkt Segment Mkt Segment Met Segment Mkt Segment Met Segment Mkt S |
| 2020-10-22 Amius Limited 213800C1.JRHXH05QC19 United Kingdom 0 0 0 0   |
| Table 2 - Type of Financial Instrument   |
| Financial Instrument   |
| Exotic SB 1120.00 USD lots Exotic USD  |
| Table 3 - Price Information  Instrument Time (T) Size Range Average Executed Total Executed Price Time of Execution Transaction Size Trading System Trading Mode Trading Platform Best Bid / Offer   |
| Instrument time (1) Size wange Executed total execu |
| Table 4 - Price Information  |
| Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price   |
| Exotic 13.19 13.19 13.19 13.19   |
| Table 5 - Cost Information   |
| Instrument         Execution Fees         Modifications         Market Data         3rd Party Fees         Url         Rebates         Value of Costs (%)           Exotic         143.50         0         0         0.00         http://wwww.amius.com         as per ex-post  |
| Table 6 - Likelihood of Execution  |
| Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exec Median Transaction Size all Designated Mkt. Makers   |
| Exotic 1 1 738,640.00 0 1 50.00 50.00 0  |
| Table 9 - Timings  |
| Instrument Mean Elapsed Acceptance & Execution(s) Mean Elapsed Request & Provision(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s)  Exotic 0.00 0.00 0.00 0.00   |
| Extr. 0.00 0.00 0.00 0.00 0.00   |
| 02 Nov 2020  |
| Table 1 - Execution Venue  |
| As Of Venue LEI Country of Authority Mkt Segment Met Segment Identifier Outages Outage number Outage Avg. Duration Sched. Auction Number Sched. Auction Duration Fail. Transactions Number Fail. Transactions Number Fail. Transactions Value  |
| 2020-11-02   Amius Limited   213800C1LJRHXH05QC19   United Kingdom   0   0   0   0   0   Table 2 - Type of Financial Instrument  |
| Table 2 - Type of Hinancial Instrument  Financial Instrument  Instrument Classification Currency   |
| Producer Accumulator SB 1120.00 USD lots Producer Accumulator S USD USD  |
| Table 3 - Price Information  |
| Instrument Time (T) Size Range Average Executed Total Executed Price Time of Execution Transaction Size Trading System Trading Platform Best Bid / Offer   |
| Producer Accumulator         1         14.45         09:55:56         20.00 RFQ         N/A Im         N/A           Producer Accumulator         1         14.57         14:18:32         20.00 RFQ         N/A Im         N/A  |
| Producer Accumulator   |
| Instruent Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price  |
| Producer Accumulator         14.51         14.51         14.57   |
| Table 5 - Cost Information   |
| Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%)  |
| Producer Accumulator 117.67 0 0 0.00 http://www.amius.com as per ex-post   |
| Table 6 - Likelihood of Execution  |
| Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exec Median Transaction Size all Designated Mkt. Makers  Producer Accumulator 2 2 650,048.00 0 0 2 20.00 0 0  |
| Table 9 - Timings  |
| Instrument Mean Elapsed Acceptance & Execution(s) Mean Elapsed Request & Provision(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s)   |
| Producer Accumulator         660.00         240.00         780.00         240.00   |
|  |

| O9 Nov 2020 Table 1 - Execution Venue As Of Venue  |  |  |   |  |  |  |   |   |  |
|--|--|--|---|--|--|--|---|---|--|
| As Of Venue  |  |  |   | ·  |  |  |   |   |  |
|  | LEI  | Country of A   | uthority Mkt C-   | amont Mkt Coa  | Idontifier O   | os Outago nomb   | or Outage Are D   | unation Cot-1   | Austian Cahad Austin   |
| FORO II OF MILIUS CITILLED   | LEI<br>213800C1LJRHXHO5Q0  |  |   | gment MKT Segment  | . ruentmer Outag   |  | o Outage Avg. D   | 0 Sched   | Auction Sched. Auctio  |
| Table 2 - Type of Financial  |  |  |   |  |  |  |   |   |  |
| Financial Instru<br>Consumer Accumulator SB  |  | ment Classification  | ON Currency USD   |  |  |  |   |   |  |
| Producer Accumulator SB 11   |  |  | USD   |  |  |  |   |   |  |
| Table 3 - Price Informatio   |  |  |   |  |  |  |   |   |  |
| Instrument Tir Producer Accumulator  | me (T) Size Range Av   | erage Executed   |   |  |  | Size Trading Sys<br>10.00 RFQ  | N/A   | le Trading Plat                                       | form Best Bid / Offer  |
| Consumer Accumulator   | 1  |  |   |  |  | 00.00 RFQ  | N/A   | Im  | N/A  |
| Table 4 - Price Informatio   |  |  |   |  |  |  |   |   |  |
|  | vg. Trans. Price Weight  |  |   |  | Executed Price<br>14.62  |  |   |   |  |
| Consumer Accumulator<br>Producer Accumulator   | 14.62<br>15.05   |  | i.62<br>i.05  | 14.62<br>15.05   | 14.62<br>15.05   |  |   |   |  |
| Table 5 - Cost Information   | n  |  |   |  |  |  |   |   |  |
|  | recution Fees Modificat  |  |   |  |  | alue of Costs (%)  | Į   |   |  |
| Consumer Accumulator Producer Accumulator  | 470.68<br>15.50  | 0  |   | 0 http://www.amius<br>0 http://wwww.amius  |  | s per ex-post<br>s per ex-post   | 1   |   |  |
| Table 6 - Likelihood of Exe  |  | *  | 22010   |  | , , ,  |  | _   |   |  |
|  | rders Received Trans.  | Executed Total N   |   | ancelled or Withdraw   | vn Rfq Received /  | / Modified Median  |   |   |  |
| Consumer Accumulator<br>Producer Accumulator   | 1  | 1  | 3,274,880.00<br>168,560.00  |  | 0  | 1  |   | 00.00<br>10.00  | 200.00<br>10.00  |
| Table 9 - Timings  | U  | 1  | 100,000.00  |  | U  | 1  |   | 10.00   | 10.00  |
|  | ean Elapsed Acceptance   | & Execution(s)   | Mean Elapsed Re   | equest & Provision(s)  | ) Median Elapsed   | Acceptance & Exe   | ecution(s) Median   | n Elapsed Reque                                       | st & Provision(s)  |
| Consumer Accumulator   |  | 120.00   |   | 0.00   | )  |  | 180.00  |   | 0.00   |
| Producer Accumulator   |  | 505,500.00   |   | 840.00   | )  |  | 758,250.00  |   | 1,260.00   |
| 11 Nov 2020  |  |  |   |  |  |  |   |   |  |
| Table 1 - Execution Venue  | •  |  |   |  |  |  |   |   |  |
| As Of Venue  | LEI  |  |   | gment Mkt Segment  | Identifier Outag   |  |   |   | Auction Sched. Auctio  |
| Table 2 - Type of Financial  |  | .19 United Kingdo  | m   |  |  | 0  | 0   | 0   |  |
| Financial Instru   |  | nent Classificatio   | n Currency  |  |  |  |   |   |  |
| Producer Accumulator SB 11   |  |  | USD   |  |  |  |   |   |  |
| Table 3 - Price Informatio   |  |  |   |  |  |  |   |   |  |
| Instrument Tim Producer Accumulator  | ne (T) Size Range Ave  | rage Executed T  |   | Price Time of Execut   |  | Size Trading System 5.00 RFO   | em Trading Mode   | Trading Platfo  | orm Best Bid / Offer   |
| Table 4 - Price Informatio   | in I   |  | 1   | .4.50 14:44  | 25   | J.UU KFŲ   | IN/A  | CITIAII   | IN/ A  |
|  | g. Trans. Price Weighte  | d Avg. Trans. Pri  | ce Lowest Execu   | uted Price Highest E   | executed Price   |  |   |   |  |
| Producer Accumulator   | 14.56  | 14.  |   | 14.56  | 14.56  |  |   |   |  |
| Table 5 - Cost Information   |  |  |   |  |  |  |   |   |  |
| Instrument Exe Producer Accumulator  | 103.32 Modificati  | one Market Data  | 3rd Party Fees  |  |  | per ex-post  |   |   |  |
|  |  |  |   | http://wwww.amine.c  |  |  |   |   |  |
| Table 6 - Likelihood of Exe  |  |  |   | http://wwww.amius.o  | ,  | per ex post  |   |   |  |
|  |  | 0 0  | 2,800.00  |  |  |  | Transaction Size  | exec Median Tr  | ansaction Size all Des   |
| Instrument Ord Producer Accumulator  | ecution  | 0 0  | 2,800.00  | ncelled or Withdrawn   |  |  |   | exec Median Tr  | ansaction Size all Des   |
| Instrument Ord Producer Accumulator  Table 9 - Timings   | ecution<br>lers Received Trans. E. 2   | 0 Coxecuted Total No.  | 2,800.00  otional Value Ca 815,360.00   | ncelled or Withdrawn   | n Rfq Received /   | Modified Median  | 2   | 5.00  | 25.00  |
| Instrument Ord Producer Accumulator  Table 9 - Timings  Instrument Mea   | ecution<br>ders Received Trans. E  | o control Notal No | 2,800.00  otional Value Ca 815,360.00   | ncelled or Withdrawn<br>(<br>quest & Provision(s)  | n Rfq Received /   | Modified Median 2  | cution(s) Median  | 5.00  | 25.00  |
| Instrument Ord Producer Accumulator  Table 9 - Timings   | ecution<br>lers Received Trans. E. 2   | 0 Coxecuted Total No.  | 2,800.00  otional Value Ca 815,360.00   | ncelled or Withdrawn   | n Rfq Received /   | Modified Median 2  | 2   | 5.00  | 25.00  |
| Instrument Ord Producer Accumulator Table 9 - Timings Instrument Mea Producer Accumulator  | ecution  lers Received Trans. E: 2   | o control Notal No | 2,800.00  otional Value Ca 815,360.00   | ncelled or Withdrawn<br>(<br>quest & Provision(s)  | n Rfq Received /   | Modified Median 2  | cution(s) Median  | 5.00  | 25.00  |
| Instrument Ord Producer Accumulator Table 9 - Timings Instrument Mea Producer Accumulator  13 Nov 2020 Table 1 - Execution Venue   | ecution  2  an Elapsed Acceptance  | ecuted Total No. 2  & Execution(s) No. 1,020.00  | 2,800.00  ptional Value Ca 815,360.00  Mean Elapsed Rec   | ncelled or Withdrawn (quest & Provision(s) 8,460.00  | n Rfq Received / 0   | Modified Median 2  | 2 cution(s) Median 1,530.00   | 5.00 Elapsed Reques                                   | 25.00<br>t & Provision(s)<br>12,690.00   |
| Instrument Ord Producer Accumulator Table 9 - Timings Instrument Mea Producer Accumulator  13 Nov 2020 Table 1 - Execution Venue As Of Venue   | ecution  lers Received Trans. E. 2  an Elapsed Acceptance  | xecuted Total No. 2  & Execution(s) No. 1,020.00   | 2,800.00  ptional Value Ca 815,360.00  Hean Elapsed Rec   | ncelled or Withdrawn (quest & Provision(s) 8,460.00  | n Rfq Received / 0   | Modified Median 2  Acceptance & Exec   | cution(s) Median 1,530.00  Median 2,530.00  | Elapsed Reques  | 25.00  |
| Instrument Ord Producer Accumulator Table 9 - Timings Instrument Mea Producer Accumulator  13 Nov 2020 Table 1 - Execution Venue As Of Venue 2020-11-13 Amius Limited  | ecution lers Received Trans. E 2 an Elapsed Acceptance  B LET dd 213800C1LJRHXH05Qc  | xecuted Total No. 2  & Execution(s) No. 1,020.00   | 2,800.00  ptional Value Ca 815,360.00  Hean Elapsed Rec   | ncelled or Withdrawn (quest & Provision(s) 8,460.00  | n Rfq Received / 0   | Modified Median 2  Acceptance & Exec   | 2 cution(s) Median 1,530.00   | 5.00 Elapsed Reques                                   | 25.00<br>t & Provision(s)<br>12,690.00   |
| Instrument Ord Producer Accumulator Table 9 - Timings Instrument Mea Producer Accumulator  13 Nov 2020 Table 1 - Execution Venue As Of Venue L2020-11-13 Amius Limited Table 2 - Type of Financial   | ecution  lers Received Trans. E  2  an Elapsed Acceptance  by  LEI  d 213800C1LJRHXH05QQ   | O Country of A   | 2,800.00  ptional Value Ca 815,360.00  Hean Elapsed Rec   | ncelled or Withdrawn (quest & Provision(s) 8,460.00  | n Rfq Received / 0   | Modified Median 2  Acceptance & Exec   | cution(s) Median 1,530.00  Median 2,530.00  | Elapsed Reques  | 25.00<br>t & Provision(s)<br>12,690.00   |
| Instrument Ord Producer Accumulator Table 9 - Timings Instrument Mea Producer Accumulator  13 Nov 2020 Table 1 - Execution Venue A 5 0 Venue 2020-11-13 Amius Limited  | lers Received Trans. E 2 an Elapsed Acceptance by LEI d 213800011JRHXH05Q0 Instrument Classifica   | O Country of A   | 2,800.00  ptional Value Ca 815,360.00  Hean Elapsed Rec   | ncelled or Withdrawn (quest & Provision(s) 8,460.00  | n Rfq Received / 0   | Modified Median 2  Acceptance & Exec   | cution(s) Median 1,530.00  Median 2,530.00  | Elapsed Reques  | 25.00<br>t & Provision(s)<br>12,690.00   |
| Instrument Ord Producer Accumulator Table 9 - Timings Instrument Mea Producer Accumulator  13 Nov 2020 Table 1 - Execution Venue AS Of Venue 2020-11-13 Amius Limited Table 2 - Type of Financial Financial Instrument   | ecution  lers Received Trans. E  2  an Elapsed Acceptance  by  LEI  dy 213800C1LJRHXH05Q0  I Instrument Instrument Classifica  Exotic  | o contry of A  Country of A  | 2,800.00  ptional Value Ca 815,360.00  Hean Elapsed Rec   | ncelled or Withdrawn (quest & Provision(s) 8,460.00  | n Rfq Received / 0   | Modified Median 2  Acceptance & Exec   | cution(s) Median 1,530.00  Median 2,530.00  | Elapsed Reques  | 25.00<br>t & Provision(s)<br>12,690.00   |
| Instrument Ord Producer Accumulator Table 9 - Timings Instrument Mea Producer Accumulator  13 Nov 2020 Table 1 - Execution Venue As Of Venue 2020-11-13 Amius Limited Table 2 - Type of Financial Financial Instrument Exotic 5B 1120.00 USD lots Table 3 - Price Informatiol Instrument Time (T) S  | an Elapsed Acceptance:  LEI  1 213800C1LJRHXH05QC  I Instrument Classifica Exotic  Instrument Classifica Exotic  Instrument Classifica Exotic  Instrument Classifica   | o Cexecuted Total No. 2  & Execution(s) 1 1,020.00  Country of A 19 United Kingdo USD  | otional Value Ca<br>815,360.00  Alean Elapsed Recuttherity Mkt Segment  | quest & Provision(s) 8,460.00  gment Mkt Segment me of Execution Tra   | Median Elapsed A   | Modified Median 2  Acceptance & Executes Executes Outage number 0  | zution(s) Median<br>1,530.00  er Outage Avg. D 0  | Elapsed Reques  uration Sched 0                       | 25.00  t & Provision(s) 12,690.00  Auction Sched. Auction  |
| Instrument Ord Producer Accumulator Table 9 - Timings Instrument Mea Producer Accumulator  13 Nov 2020 Table 1 - Execution Venue As Of Venue 2020-11-13 Amius Limited Table 2 - Type of Financial Instrument Exotic SB 1120.00 USD lots Table 3 - Price Informatio Instrument Time (T) S Exotic  | ecution  lers Received Trans. E  2  an Elapsed Acceptance  B LEI  B 213800C1LJRHXH05QC  I Instrument Classifica  i Exotic  in  itze Range Average Exitate Aver | o Cexecuted Total No. 2  & Execution(s) 1 1,020.00  Country of A 19 United Kingdo USD  | 2,800.00  otional Value  815,360.00  Mean Elapsed Rec  uthority  Mkt Seg  | quest & Provision(s) 8,460.00  | n Rfq Received / 0  Median Elapsed A   | Modified Median 2  Acceptance & Executes Executes Outage number 0  | zution(s) Median<br>1,530.00  er Outage Avg. D 0  | Elapsed Reques  uration Sched                         | 25.00  t & Provision(s) 12,690.00  Auction Sched. Auction  |
| Instrument Ord Producer Accumulator Table 9 - Timings Instrument Mee Producer Accumulator  13 Nov 2020 Table 1 - Execution Venue As Of Venue 2020-11-13 Armius Limited Table 2 - Type of Financial Financial Instrument Exotic SB 1120.00 USD lots Table 3 - Price Informatio Instrument Time (T) S Exotic Table 4 - Price Informatio  | ecution lers Received Trans. E 2 an Elapsed Acceptance by LEI d 213800C1L3RHXH05Qc I Instrument Classifica Exotic in 1 1 Instrument Average Exit   | Country of A 19 United Kingdo USD USD  Country of A 19 United Kingdo USD USD   | 2,800.00  otional Value 815,360.00  dean Elapsed Rec  uthority Mkt Seg  m  cuted Price Tir 14.94  | quest & Provision(s) 8,460.00  gment Mkt Segment 17:05:12  | Median Elapsed A  Identifier Outag  Insaction Size Tra  63.00 RFG  | Modified Median 2  Acceptance & Executes Executes Outage number 0  | zution(s) Median<br>1,530.00  er Outage Avg. D 0  | Elapsed Reques  uration Sched 0                       | 25.00  t & Provision(s) 12,690.00  Auction Sched. Auction  |
| Instrument Ord Producer Accumulator Table 9 - Timings Instrument Mea Producer Accumulator  13 Nov 2020 Table 1 - Execution Venue As Of Venue 2020-11-13 Amius Limited Table 2 - Type of Financial Financial Instrument Exotic SB 1120.00 USD lots Table 3 - Price Informatio Instrument Time (T) S Exotic Table 4 - Price Informatio Instrument Avg. Trans.  | ecution lers Received Trans. E 2 an Elapsed Acceptance by LEI d 213800C1L3RHXH05Qc I Instrument Classifica Exotic in 1 1 Instrument Average Exit   | Country of A 19 United Kingdo USD USD  Country of A 19 United Kingdo USD USD   | 2,800.00  otional Value 815,360.00  dean Elapsed Rec  uthority Mkt Seg  m  cuted Price Tir 14.94  | quest & Provision(s) 8,460.00  gment Mkt Segment 17:05:12  Re Highest Executed                                   | Median Elapsed A  Identifier Outag  Insaction Size Tra  63.00 RFG  | Modified Median 2  Acceptance & Executes Executes Outage number 0  | zution(s) Median<br>1,530.00  er Outage Avg. D 0  | Elapsed Reques  uration Sched 0                       | 25.00  t & Provision(s) 12,690.00  Auction Sched. Auction  |
| Instrument Ord Producer Accumulator Table 9 - Timings Instrument Mee Producer Accumulator  13 Nov 2020 Table 1 - Execution Venue As Of Venue 2020-11-13 Armius Limited Table 2 - Type of Financial Financial Instrument Exotic SB 1120.00 USD lots Table 3 - Price Informatio Instrument Time (T) S Exotic Table 4 - Price Informatio Instrument Avg. Trans. Exotic Table 5 - Cost Information   | ecution lers Received Trans. E  2 an Elapsed Acceptance d 213800C1LJRHXHOSQG I Instrument Instrument Classifica Exotic in in Price Weighted Avg. 1 1,94  | Country of A 19 United Kingdo USD USD USD  Trans. Price Low 14.94  | otional Value Ca<br>815,360.00  Mean Elapsed Rec  uthority Mkt Seg  m  cuted Price Ti 14.94   | quest & Provision(s) 8,460.00  gment Mkt Segment 17:05:12  Re Highest Executed                                   | Median Elapsed A  Identifier Outag   | Modified Median 2  Acceptance & Executes Executes Outage number 0  | zution(s) Median<br>1,530.00  er Outage Avg. D 0  | Elapsed Reques  uration Sched 0                       | 25.00  t & Provision(s) 12,690.00  Auction Sched. Auction  |
| Instrument Ord Producer Accumulator  Table 9 - Timings  Instrument Mea Producer Accumulator  13 Nov 2020  Table 1 - Execution Venue As Of Venue 2020-11-13 Amius Limited Table 2 - Type of Financial Financial Instrument Exotic SB 112.00 USD lost Table 3 - Price Informatio Instrument Time (T) S Exotic  Table 4 - Price Informatio Instrument Avg. Trans. Exotic Table 5 - Cost Informatio Instrument Avg. Trans.   | an Elapsed Acceptance:  LEI  1 213800C1LJRHXHO5QC I Instrument Instrument Classifica Exotic  In  Price Weighted Avg. 1 14.94 ees Modifications Ma  | Country of A 1,020.00  Country of A 19 United Kingdo tion Currency USD  Currency USD  Currency USD  Currency USD   | otional Value Ca 815,360.00  Mean Elapsed Rec  uthority Mkt Ses  m  cuted Price Tir 14.94  est Executed Pric 14.94                              | quest & Provision(s) 8,460.00  gment Mkt Segment 17:05:12  Highest Executed Url Ret                              | Median Elapsed A  Identifier Outag  Insaction Size Tra  63.00 RFC  | Modified Median 2  Acceptance & Executes Service Servi | zution(s) Median<br>1,530.00  er Outage Avg. D 0  | Elapsed Reques  uration Sched 0                       | 25.00  t & Provision(s) 12,690.00  Auction Sched. Auction  |
| Instrument Ord Producer Accumulator Table 9 - Timings Instrument Mea Producer Accumulator  13 Nov 2020 Table 1 - Execution Venue As Of Venue 2020-11-13 Amius Limited Table 2 - Type of Financial Financial Instrument Exotic SB 1120.00 USD lots Table 3 - Price Informatio Instrument Time (T) S Exotic Table 4 - Price Informatio Instrument Avg. Trans. Exotic Table 5 - Cost Informatio Table 5 - Cost Informatio Instrument Execution F Exotic S1  | lers Received Trans. E  2 an Elapsed Acceptance  B  LEI  d 213800CILJRHXH05QCI Instrument Classifica i Exotic in itize Range Average Exi 1 Price Weighted Avg. 1 14.94 n eses Modifications Ma 1.356 0   | Country of A 19 United Kingdo USD USD USD  Trans. Price Low 14.94  | otional Value Ca 815,360.00  Mean Elapsed Rec  uthority Mkt Ses  m  cuted Price Tir 14.94  est Executed Pric 14.94                              | quest & Provision(s) 8,460.00  gment Mkt Segment 17:05:12  The Highest Executed 4                                | n Rfq Received / 0  Median Elapsed A  Identifier Outag  Insaction Size Tra  63.00 RFC  | Modified Median 2  Acceptance & Executes Service Servi | zution(s) Median<br>1,530.00  er Outage Avg. D 0  | Elapsed Reques  uration Sched 0                       | 25.00  t & Provision(s) 12,690.00  Auction Sched. Auction  |
| Instrument Ord Producer Accumulator Table 9 - Timings Instrument Mea Producer Accumulator  13 Nov 2020 Table 1 - Execution Venue As Of Venue 2020-11-13 Amius Limited Table 2 - Type of Financial Financial Instrument Exotic SB 1120.00 USD lots Table 3 - Price Informatio Instrument Time (T) S Exotic Table 4 - Price Informatio Instrument Avg. Trans. Exotic Table 5 - Cost Information Instrument Execution F Exotic Table 6 - Likelihood of Exe  | ecution  lers Received Trans. E  2  an Elapsed Acceptance  3  LEI  d 213800C1LJRHXH05Q0 I Instrument Classifica Exotic  in  in  Price Weighted Avg. 1  1,94  n  eees Modifications Ma 1,36 0  ecution  | Country of A 1,020.00  Country of A 19 United Kingdo USD USD USD 14,94  Country of A 19 United Kingdo USD USD OCUPATION USD OCUPATION USD OCUPATION USD OCUPATION USD OCUPATION  | 2,800.00  otional Value 815,360.00  Alean Elapsed Recuted Price 14.94  cuted Price Tir 14.94  est Executed Price 14.94  output Price Tir 14.94  | gment Mkt Segment  Mkt Segment  17:05:12  Will Highest Executed  Url Ret  wwww.amius.com                         | n Rfq Received / 10  Median Elapsed A  Identifier Outag  Insaction Size Tra 63.00 RFC  Price 14.94  Value of Co as per ex-po         | Modified Median 2  Acceptance & Executes  Q  N/A  N/A  Dests (%)   | 2 cution(s) Median 1,530.00  er Outage Avg. D 0  ding Mode Tradir   | Elapsed Reques  uration Sched. 0                      | 25.00  1 & Provision(s) 12,690.00  Auction Sched. A |
| Instrument Ord Producer Accumulator Table 9 - Timings Instrument Mea Producer Accumulator  13 Nov 2020 Table 1 - Execution Venue As Of Venue 2020-11-13 Amius Limited Table 2 - Type of Financial Financial Instrument Exotic SB 1120.00 USD lots Table 3 - Price Informatio Instrument Time (T) S Exotic Table 4 - Price Informatio Instrument Avg. Trans. Exotic Table 5 - Cost Informatio Table 5 - Cost Informatio Instrument Execution F Exotic S1  | ecution  lers Received Trans. E  2  an Elapsed Acceptance  3  LEI  d 213800C1LJRHXH05Q0 I Instrument Classifica Exotic  in  in  Price Weighted Avg. 1  1,94  n  eees Modifications Ma 1,36 0  ecution  | © Country of A 1,020.00  Country of A 19 United Kingdo tion Currency USD  Country of A 19 United Kingdo tion Currency USD  Country of A 19 United Kingdo tion Currency USD  Country of A 19 United Kingdo tion Currency USD  Country of A 19 United Kingdo Total Sand Pa 0  Total Notional V   | otional Value Ca<br>815,360.00  Mean Elapsed Rec  uthority Mkt Ses  m  cuted Price Tir 14.94  est Executed Price 14.95  irty Fees 0.00 http://w | gment Mkt Segment  Mkt Segment  17:05:12  Will Highest Executed  Url Ret  wwww.amius.com                         | n Rfq Received / 10  Median Elapsed A  Identifier Outag  Insaction Size Tra 63.00 RFC  Price 14.94  Value of Co as per ex-po         | Modified Median 2  Acceptance & Executes Services Outage number 0  adding System Transact N/A  N/A  outst (%)  | 2 cution(s) Median 1,530.00  er Outage Avg. D 0  ding Mode Tradir   | Elapsed Reques  uration Sched. 0                      | 25.00  1 & Provision(s) 12,690.00  Auction Sched. A |
| Instrument Ord Producer Accumulator Table 9 - Timings Instrument Mea Producer Accumulator  13 Nov 2020 Table 1 - Execution Venue As Of Venue 2020-11-13 Amius Limited Table 2 - Type of Financial Financial Instrument Exotic SB 112:00 USD lost Table 3 - Price Informatio Instrument Time (T) S Exotic Table 4 - Price Informatio Instrument Avg. Trans. Exotic Table 5 - Cost Informatio Instrument Avg. Trans. Exotic SI Table 5 - Likelihood of Execution F Exotic SI Table 6 - Likelihood of Execution F Instrument Orders Recet Instrument Orders Recet | an Elapsed Acceptance:  LEI  1 213800C1LJRHXHO5QC  I Instrument Classifications in the control of the control o | © Country of A 1,020.00  Country of A 19 United Kingdo tion Currency USD  Country of A 19 United Kingdo tion Currency USD  Country of A 19 United Kingdo tion Currency USD  Country of A 19 United Kingdo tion Currency USD  Country of A 19 United Kingdo Total Sand Pa 0  Total Notional V   | otional Value Ca<br>815,360.00  Mean Elapsed Rec  uthority Mkt Ses  m  cuted Price Tir 14.94  est Executed Price 14.95  irty Fees 0.00 http://w | gment Mkt Segment  Mkt Segment  Tra  17:05:12  Highest Executed  Url Ret  www.amius.com  or Withdrawn Rfq Rr     | Median Elapsed A  Identifier Outag  Insaction Size Tra 63.00 RFC  Price 14.94  bates Value of Co as per ex-po                        | Modified Median 2  Acceptance & Executes Services Outage number 0  adding System Transact N/A  N/A  outst (%)  | cution(s) Median 1,530.00  er Outage Avg. D 0  ding Mode Tradin Im  | Elapsed Reques  uration Sched. 0                      | 25.00  t & Provision(s) 12,690.00  Auction Sched. Auction st Bid / Offer   |
| Instrument Ord Producer Accumulator Table 9 - Timings Instrument Mea Producer Accumulator  13 Nov 2020 Table 1 - Execution Venue As Of Venue 2020-11-13 Amius Limited Table 2 - Type of Financial Financial Instrument Exotic SB 1120.0 USD lost Table 3 - Price Informatio Instrument Time (T) S Exotic Table 4 - Price Informatio Instrument Avg. Trans. Exotic Table 5 - Cost Informatior Instrument Execution F Exotic Si Table 6 - Likelihood of Exe Instrument Orders Rece Exotic Table 9 - Timings Instrument Mean Elapse                               | an Elapsed Acceptance:  LEI  1 213800C1LJRHXHO5QC  I Instrument Classifications in the control of the control o | 8 Execution(s) 1 1,020.00  Country of A 19 United Kingdo tion Currency USD  Secuted Total Exe 14.94  riset Data 3rd Pa 0  Total Notional V 1,054,16  cion(s) Mean Ela  | otional Value Ca<br>815,360.00  Mean Elapsed Rec  uthority Mkt Seg  m  cuted Price Tir 14.94  est Executed Price 14.94  orty Fees cool http://w | me of Execution Tra 17:05:12  Highest Executed Url Ret www.amius.com  or Withdrawn Rfq Rd 0  Provision(s) Median | n Rfq Received / 10 0  Median Elapsed A  Identifier Outag  Insaction Size Tra 63.00 RFC  Price 14.94  bates Value of Co as per ex-po | Modified Median 2  Acceptance & Execution System Transactions System Transaction Median Transactions & Median Transactions & Execution System Transaction System Transactions & Execution System Transaction System Transactions & Execution System Transaction System Syste | cution(s) Median 1,530.00  er Outage Avg. D 0  ding Mode Tradir Im  ttion Size exec Me 63.00 ) Median Elapsed | Elapsed Reques  uration Sched. 0  pg Platform Be: N// | 25.00  1 & Provision(s) 12,690.00  Auction Sched. Auction Street A |
| Instrument Ord Producer Accumulator Table 9 - Timings Instrument Mea Producer Accumulator  13 Nov 2020 Table 1 - Execution Venue As Of Venue 2020-11-13 Amius Limited Table 2 - Type of Financial Financial Instrument Exotic SB 1120.00 USD lots Table 3 - Price Informatio Instrument Time (T) SE Exotic Table 4 - Price Informatio Instrument Avg. Trans. Exotic Table 5 - Cost Informatio Instrument Execution F Exotic Table 6 - Likelihood of Exe Instrument Orders Rece Exotic Table 9 - Timings  | an Elapsed Acceptance:  LEI  1 213800C1LJRHXHO5QC  I Instrument Classifications in the control of the control o | Country of A 1,020.00  Country of A 19 United Kingdo USD USD 14.94  Country of A 19 United Kingdo  Courrency USD Total Exe   | otional Value Ca<br>815,360.00  Mean Elapsed Rec  uthority Mkt Seg  m  cuted Price Tir 14.94  est Executed Price 14.94  orty Fees cool http://w | me of Execution Tra 17:05:12  Highest Executed Url Ret wwww.amius.com 0  | n Rfq Received / 10 0  Median Elapsed A  Identifier Outag  Insaction Size Tra 63.00 RFC  Price 14.94  bates Value of Co as per ex-po | Modified Median 2  Acceptance & Executes  Q  N/A  Modified Median Transac  Modified Median Transac   | cution(s) Median 1,530.00  er Outage Avg. D 0  ding Mode Tradir Im  ttion Size exec Me 63.00 ) Median Elapsed | Elapsed Reques  uration Sched. 0  pg Platform Be: N// | 25.00  18. Provision(s) 12,690.00  Auction Sched. Auction Street Bid / Offer  In Size all Designated 63.00   |

| 17 Nov 2020  |                                    |
|--|------------------------------------|
| Table 1 - Execution Venue  |                                    |
| As Of Venue LEI Country of Authority Mkt Segment Identifier Outage Avg. Duration Sched. Auction Sched. Auction Number Sched. Auction Duration Fail. Transactions Number Fail.  |                                    |
| 2020-11-17   Amius Limited   213800C1LJRHXH05QC19   United Kingdom   0   0   0   0   Table 2 - Type of Financial Instrument  | 0                                  |
| Financial Instrument Instrument Classification Currency  |                                    |
| Exotic SB 1120.00 USD lots Exotic 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  |                                    |
| Exotic 1 15.59 10:53:49 61.00 RFQ N/A Im N/A<br>Exotic 1 13.34 13:02:30 82.00 RFQ N/A Im N/A   |                                    |
| Producer Accumulator 1 13.83 16:01:59 100.00 RFQ N/A Email N/A   |                                    |
| Table 4 - Price Information  |                                    |
| Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price   |                                    |
| Exotic 14.47 14.39 13.34 15.59 Producer Accumulator 13.80 13.80 13.77 13.83  |                                    |
| Producer Accumulator         13.80         13.80         13.77         13.83           Table 5 - Cost Information  |                                    |
| Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%)  |                                    |
| Excitic 2.28.80 0 0 0 0.00 http://www.amius.com as per ex-post   |                                    |
| Producer Accumulator 304.22 0 0 0.00 http://www.amius.com as per ex-post   |                                    |
| Table 6 - Likelihood of Execution  |                                    |
| Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exec Median Transaction Size all Designated Mkt. Makers   |                                    |
| Exotic 2 2 2,290,254.40 0 2 71.50 0 Producer Accumulator 1 2 3,091,200.00 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)   |                                    |
| Exotic 4,800.00 600.00 6,240.00 870.00   |                                    |
| Producer Accumulator 43,950.00 7,650.00 44,070.00 8,070.00   |                                    |
| 18 Nov 2020  |                                    |
| 18 NOV 2020<br>Table 1 - Execution Venue   |                                    |
| As Of Venue LEI Country of Authority Mkt Segment Mkt Segment Mkt Segment Identifier Outages Outage number Outage Avg. Duration Sched. Auction Sched. Auction Number Sched. Auction Duration Fail. Transactions Fail. Transactions Number Fail. Transactions  | sactions Value                     |
| 2020-11-18 Amius Limited 213800C1LJRHXH05QC19 United Kingdom 0 0 0 0   | 0                                  |
| Table 2 - Type of Financial Instrument   |                                    |
| Financial Instrument Classification Currency   |                                    |
| Exotic SB 1120.00 USD lots   Exotic USD  |                                    |
| Table 3 - Price Information  Instrument Time (T) Size Range Average Executed Total Executed Price Time of Execution Transaction Size Trading System Trading Mode Trading Platform Best Bid / Offer   |                                    |
|  |                                    |
|  |                                    |
|  |                                    |
| Exotic 1 15.50 10:19:55 400.00 RFQ N/A Im N/A  Table 4 - Price Information   |                                    |
| Exotic 1 15.50 10:19:55 400.00 RFQ N/A Im N/A  |                                    |
| Exotic   1   15.50   10:19:55   400.00   RFQ   N/A   Im   N/A  |                                    |
| Exotic   1   15.50   10:19:55   400.00   RFQ   N/A   Im   N/A  |                                    |
| Exolic 1 15.50 10:19:55 400.00 RPQ N/A Im N/A  Table 4 - Price Information  Tastrument Avg. Trans. Price Weighted Avg. Trans. Price   Lowest Executed Price   Highest Executed Price   Exolic 15.50 15.50 15.50 15.50   15.50    Table 5 - Cost Information  Tastrument   Execution Fees   Modifications   Market Data   3rd Party Fees   Url   Rebates   Value of Costs (%)   Exolic 746.20 0 0 0.00   http://wwww.amius.com   as per ex-post   |                                    |
| Exolic   1   15.50   10:19:55   400.00   RFQ   N/A   Im   N/A  |                                    |
| Exotic 1 15.50 10:19:55 400.0 RPC NyA Im NyA  Table 4 - Price Information  Instrument Ayo. Trans. Price Weighted Ayg. Trans. Price   Lowest Executed Price   Highest Execut |                                    |
| Exolic   1   15.50   10:19:55   400.00   RP   N/A   Im N/A   |                                    |
| Explic   1   15.50   10:19:55   400.00   RFQ   N/A   Im   N/A      |                                    |
| Fable   1   15.50   10:19:55   400.00   RPQ   N/A   Im   Image   |                                    |
| Exolic   1   |                                    |
| Find      |                                    |
| Table 4 - Price Information   Tabl   |                                    |
| Exolic   1   | nsactions Value                    |
| Exolic   15.0   15.90   10.19:55   400.0   RFQ   N/A   Im N/A      | nsactions Value<br>0               |
| Exolic   | nsactions Value                    |
| Exolic   1   | n <b>sactions Value</b><br>0       |
| East   | isactions Value<br>0               |
| Eacle 4 - 1  | isactions Value<br>0               |
| Part   15.50   10.19.55   10.19   | nsactions Value                    |
| Section   Sect   | nsactions Value<br>0               |
| Service   1   15.50   10.19-55   400.00   R7Q   NA   Im   NA   NA   Im   N   | e <mark>sactions Value</mark><br>0 |
| Education   1,50   10,195      | esactions Value<br>0               |
| Second   1   15:50   10:105:   | nsactions Value                    |
| Section   1,50   | nsactions Value<br>0               |
| Table -   Fine   | nsactions Value<br>0               |
| Table - Fine     | isactions Value<br>0               |
| Table -  | nsactions Value<br>0               |
| Table  | nsactions Value<br>0               |
| Section   Sect   | nsactions Value<br>0               |

| 30 Nov 2020  |
|--|
| Table 1 - Execution Venue  |
| As Of Venue LEI Country of Authority Mkt Segment Mkt Segment Mkt Segment Identifier Outage Outage number Outage Avg. Duration Sched. Auction Sched. Auction Duration Fail. Transactions Fail. Transactions Value   |
| 2020-11-30 Amius Limited 213800C1LJRHXHO5QC19 United Kingdom 0 0 0 0   |
| Table 2 - Type of Financial Instrument   |
| Financial Instrument Instrument Classification Currency  Consumer Accumulator SB 1120.00 USD lots Consumer Accumulator USD   |
| Consumer Accumulator Sel 122.00 USD INS. Consumer Accumulator USD Table 3 Price Information  |
| Instrument Time (T) Size Range Average Executed Total Executed Price Time of Execution Transaction Size Trading System Trading Platform Best Bid / Offer   |
| Consumer Accumulator 1 14.55 16:09:31 106.00 RFQ N/A Im N/A  |
| Table 4 - Price Information  |
| Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price   |
| Consumer Accumulator 14.57 14.55 14.58   |
| Table 5 - Cost Information   |
| Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%)  Consumer Accumulator 1,524.43 0 0 0 0.00 http://wwww.amius.com as per ex-post   |
| Table 6 - Likelihood of Execution  |
| Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size all Designated Mkt. Makers  |
| Consum Accumulator 2 2 9,892,176.00 0 2 303.00 0   |
| Table 9 - Timings  |
| Instrument Mean Elapsed Acceptance & Execution(s) Mean Elapsed Request & Provision(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s)   |
| Consumer Accumulator         3,270.00         390.00         3,750.00         540.00   |
|  |
| 01 Dec 2020 Table 1 - Execution Venue  |
| As Of Venue LEI Country of Authority Mkt Segment Mkt Segment Identifier Outages Outage number Outage Avg. Duration Sched. Auction Number Sched. Auction Duration Fail. Transactions Number Fail. Transactions Value  |
| 2020-12-01 Amius Limited 213800CLIJRRIXHOSQC19 United Kingdom 0 0 0 0 0 0  |
| Table 2 - Type of Financial Instrument   |
| Financial Instrument   |
| Consumer Accumulator SB 1120.00 USD lots Consumer Accumulator USD  |
| Table 3 - Price Information  |
| Instrument Time (T) Size Range Average Executed Total Executed Price Time of Execution Transaction Size Trading Mode Trading Platform Best Bid / Offer   |
| Consumer Accumulator 1 14.40 12:06:02 145.00 RFQ N/A Im N/A  |
| Table 4 - Price Information  |
| Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price Consumer Accumulator 14.40 14.40 14.40 14.40 14.40  |
| Table 5 - Cost Information   |
| Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%)  |
| Consumer Accumulator 395.34 0 0 3,248.00 http://wwww.amius.com as per ex-post  |
| Table 6 - Likelihood of Execution  |
| Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exec. Median Transaction Size exec. Median Transaction Size exec.   |
| Consumer Accumulator 1 1 2,338,560.00 0 1 145.00 0 <b>Table 9 - Timings</b>  |
| Instrument Mean Elapsed Acceptance & Execution(s) Mean Elapsed Request & Provision(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s)   |
| Instrument Mean clapsed Acceptance & Execution(s) Mean clapsed Request & Provision(s) Median clapsed Acceptance & Execution(s) Median clapsed Request & Provision(s) (200,000) ( |
|  |
| 10 Dec 2020  |
| Table 1 - Execution Venue  |
| As Of Venue LEI Country of Authority Mkt Segment Mkt Segment Identifier Outage Outage number Outage Avg. Duration Sched. Auction Number Sched. Auction Duration Fail. Transactions Fail. Transactions Value  |
| 2020-12-10 Amius Limited 213800CLIJRHXHOSQC19 United Kingdom 0 0 0 0   |
| Table 2 - Type of Financial Instrument  Financial Instrument  Instrument Classification Currency   |
| Producer Accumulator Sel Producer Accumulator USD Producer Accumulator Sel Producer Accumulator USD USD  |
| Table 3 - Price Information  |
| Instrument Time (T) Size Range Average Executed Total Executed Price Time of Execution Transaction Size Trading Mode Trading Platform Best Bid / Offer   |
| Producer Accumulator 1 13.96 10:30:00 10.00 RFQ N/A Email N/A  |
| Table 4 - Price Information  |
| Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price   |
| Producer Accumulator 13.96 13.96 13.96 13.96   |
| Table 5 - Cost Information   |
| Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%) Producer Accumulator 16.36 0 0.00 http://www.amius.com as per ex-post  |
| Table 6 - Likelihood of Execution  |
| Instrument Orders Received 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 1 156,352.00 0 1 10.00 0  |
| Table 9 - Timings  |
| Instrument Mean Elapsed Acceptance & Execution(s) Mean Elapsed Request & Provision(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s)   |
| Producer Accumulator 62,972.00 1,620.00 94,458.00 2,430.00   |
|  |

| 16 Dec 2020  |  |
|--|--|
| Table 1 - Execution Venue  |  |
| As Of Venue LEI Country of Authority Mkt Segment Mkt Segment Identifier Outages Outage number Outage Avg. Duration Sched. Auction Sched. Auction Number Sched. Auction D   |  |
| 2020-12-16 Amius Limited 213800C1LJRHXHOSQC19 United Kingdom 0 0 0   | 0 0  |
| able 2 - Type of Financial Instrument  |  |
| Financial Instrument Instrument Classification Currency  |  |
| Producer Accumulator SB 1120.00 USD lots Producer Accumulator USD  |  |
| able 3 - Price Information   |  |
| Instrument Time (T) Size Range Average Executed Total Executed Price Time of Execution Transaction Size Trading System Trading Mode Trading Platform Best Bid / Offer  |  |
| 7 1 14.50 17:43:20 50.00 RFQ N/A Im N/A  |  |
| able 4 - Price Information   |  |
| Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price roducer Accumulator 14.50 14.50 14.50   |  |
| ble 5 - Cost Information 14-30 14-30 14-30 14-30 14-30   |  |
| able 3 - Cost Information  Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%)   |  |
| Instrument Execution Fees Modifications Market Data 3rd Party Fees Value or Losts (%)  Producer Accumulator 127.72 0 0 0.0.00 http://www.amius.com as per ex-post  |  |
| able 6 - Likelihood of Execution   |  |
| Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exec Median Transaction Size all Designated Mkt. Makers   |  |
| roducer Accumulator 1 1 812,000,00 0 1 50,00 50  |  |
| ble 9 - Timinas  |  |
| Instrument Mean Elapsed Acceptance & Execution(s) Mean Elapsed Request & Provision(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s)   |  |
| Producer Accumulator 1,920.00 60.00 2,880.00 90.00   |  |
|  |  |
| 3 Dec 2020   |  |
|  |  |
|  | puration Fail. Transactions Fail. Transactions Number Fail. Transactions Value |
| able 1 - Execution Venue  As Of Venue LEI Country of Authority Mkt Segment Mkt Segment Identifier Outages Outage number Outage Avg. Duration Sched. Auction Sched. Auction Number Sched. Auction Dumber Sched. Auction Dumbe | Ouration Fail. Transactions Fail. Transactions Number Fail. Transactions Value |
| able 1 - Execution Venue  As Of Venue LEI Country of Authority Mkt Segment Mkt Segment Identifier Outages Outage number Outage Avg. Duration Sched. Auction Number Sched. Auction Number Outage Avg. Duration Outage Avg. D |  |
| able 1 - Execution Venue  As Of Venue LEI Country of Authority Mkt Segment Mkt Segment Identifier Outages Outage number Outage Avg. Duration Sched. Auction Number Sched. Auction Number Outage Avg. Duration Outage Avg. D |  |
| able 1 - Execution Venue  AS OF Venue LEI Country of Authority Mkt Segment Mkt Segment Identifier Outages Outage number Outage Avg. Duration Sched. Auction Sched. Auction Number Sched. Auction December 213800C1L23HXH05QC19 United Kingdom 0 0 0 0  able 2 - Type of Financial Instrument Instrument Instrument Classification Currency   |  |
| As Of Venue LEI Country of Authority Mkt Segment Identifier Outages Outage number Outage Avg. Duration Sched. Auction Number Sched. Auction Duration Duratio |  |
| able 1 - Execution Venue  As 0 Venue LEI Country of Authority Mkt Segment Identifier 0 utages 0 utage number 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0   |  |
| able 1 - Execution Venue  As 0 Venue  LEI  Country of Authority Mkt Segment Identifier  0 utages 0 utage number 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0  |  |
| As of New LEI Country of Authority Wt Segment Identifier Outage Outage number 0 Utage Avg. Duration Sched. Auction Number 0 Sched. Auction Number 0 Sched. Auction Number 0 Number 1 Nu |  |
| As of Venue LEI Country of Authority Mkt Segment Identifier Outage Outage number Outage Avg. Duration Sched. Auction Number Outage Avg. Duration Outage Avg. |  |
| Account   Acco   |  |
| As of Venue Country of Authority Mkt Segment Identifier Outage Outage number of Outage Avg. Duration Sched. Auction Number Sched. Auction Number Sched. Auction Number Sched. Auction Number Sched. Auction Duration Durati |  |
| As of Venue LEI Country of Authority Mkt Segment Identifier Outage Outage number Outage Avg. Duration Sched. Auction Number Outage Avg. Duration Outage Avg. Duration Sched. Auction Number Outage Avg. Duration Outage |  |
| Account   Acco   |  |
| Act   Second   Second |  |
| Accordance   Acc   |  |
| State   Stat   |  |
| According   Country   Co   |  |
| 2020-12-23   Amius Limited   213800C1LJRHXH0SQC19   United Kingdom   0   0   0   0   |  |

| 05 Oct 2020  |
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| Table 1 - Execution Venue  |
| As Of Venue LEI Country of Authority Mkt Segment Mkt Segment Mkt Segment Identifier Outages Outage number Outage Avg. Duration Sched. Auction Number Sched. Auction Duration Fail. Transactions Fail. Transactions Number Fail. Transactions Value   |
| 2020-10-05 Amius Limited 213800C1LJRHXHOSQC19 United Kingdom 0 0 0 0   |
| Table 2 - Type of Financial Instrument   |
| Financial Instrument Instrument Classification Currency  |
| Consumer Accumulator SM 100.00 USD lots  |
| Table 3 - Price Information  |
| Instrument Time (T) Size Range Average Executed Price Time of Execution Transaction Size Trading System Trading Platform Best Bid / Offer  |
| Consumer Accumulator   1   341.80   17:04:00   11.00 RFQ   N/A   Im   N/A  |
| Table 4 - Price Information  |
| Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Consumer Accumulator 338.10 334.00 337.91 334.00 341.80  |
| Table 5 - Cost Information   |
| Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%)  |
| Consumer Accumulator 114.88 0 0 0.0.00 http://wwww.amius.com as per ex-post  |
| Table 6 - Likelihood of Execution  |
| Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exec Median Transaction Size all Designated Mkt. Makers   |
| Consumer Accumulator         5         5         2,766,400.00         0         5         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 1,428.00 1,440.00 540.00 2,700.00   |
| 11 Outputs   |
| 14 Oct 2020 Table 1 - Execution Venue  |
| As Of Venue LEI Country of Authority Mkt Segment Mkt Segment Identifier Outages Outage number Outage Avg. Duration Sched. Auction Number Sched. Auction Duration Fail. Transactions Fail. Transactions Number Fail. Transactions Value   |
| 2020-10-14 Amisc limited 213800CLIJRRIXHOSOCI 9 United Kingdom of 0 0 0 0 0 0 0  |
| Table 2 - Type of Financial Instrument   |
| Financial Instrument Instrument Classification Currency  |
| Consumer Accumulator SM 100.00 USD lots Consumer Accumulator USD   |
| Table 3 - Price Information  |
| Instrument Time (T) Size Range Average Executed Total Executed Price Time of Execution Transaction Size Trading System Trading Platform Best Bid / Offer   |
| Consumer Accumulator 1 355.50 18:35:35 100.00 RFQ N/A Im N/A   |
| Table 4 - Price Information  |
| Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price   |
| Consumer Accumulator 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 (%)  Consumer Accumulator 167.96 0 0 0.00 http://wwww.amilus.com as per ex-post  |
| Table 6 - Likelihood of Execution  |
| Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exec Median Transaction Size all Designated Mkt. Makers   |
| Consumer Accumulator 1 1 3,555,000.00 0 1 100.00 0   |
| Consumer Accumulator 1 1 3,555,000.00 0 1 100.00 0   |
| Table 9 - Timings  |
| Table 9 - Timings  |
| Table 9 - Timings  |
| Table 9 - Timings  Instrument  |
| Table 9 - Timings  Instrument Mean Elapsed Acceptance & Execution(s) Mean Elapsed Request & Provision(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s)  Consumer Accumulator 1,920.00 0.00 2,880.00 0.00  15 Oct 2020   |
| Table 9 - Timings  Instrument  |
| Table 9 - Timings  Instrument Mean Elapsed Acceptance & Execution(s)  Consumer Accumulator  1,920.00  Median Elapsed Acceptance & Execution(s)  2,880.00  Median Elapsed Request & Provision(s)  0.00  1,920.0 |
| Table 9 - Timings  Instrument  |
| Table 9 - Timings  Instrument Mean Elapsed Acceptance & Execution(s) Mean Elapsed Request & Provision(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s)  Consumer Accumulator 1,920.00 0.00 2,880.00 0.00  15 Oct 2020  Table 1 - Execution Venue  As Of Venue LEI Country of Authority Mkt Segment Mkt Segment Identifier Outages Outage number Outage Avg. Duration Sched. Auction Number Sched. Auction Duration Fail. Transactions Value 2020-10-15 Amilus Limited 213800CLIJRHXHOSQC19 United Kingdom 0 0 0 0 0 0  Table 2 - Type of Financial Instrument   |
| Table 9 - Timings  Instrument  |
| Table 9 - Timings  Instrument  |
| Table 9 - Timings  Instrument Mean Elapsed Acceptance & Execution(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Acceptance & Execution(s) Consumer Accumulator 1,920.00 0.00 2,880.00 0.00  15 Oct 2020  Table 1 - Execution Venue  As Of Venue LEI Country of Authority Mkt Segment Identifier Outages Outage number Outage Avg. Duration Sched. Auction Number Sched. Auction Number Fail. Transactions Value 2020-10-15 Amius Limited 213800C1LJRHXHOSQC19 United Kingdom 0 0 0 0  Table 2 - Type of Financial Instrument  Financial Instrument Instrument Classification Currency Consumer Accumulator SM 100.00 USD lots Consumer Accumulator USD  |
| Table 9 - Timings  Instrument  |
| Table 9 - Timings  Instrument Mean Elapsed Acceptance & Execution(s) Mean Elapsed Request & Provision(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s) Median Elapsed Request & Provision(s)  Consumer Accumulator  1,920.00 0.00  15 Oct 2020  Table 1 - Execution Venue  As Of Venue LEI Country of Authority Mkt Segment Mkt Segment Identifier Outages Outage number Outage Avg. Duration Sched. Auction Number Sched. Auction Duration Fail. Transactions Value 2020-10-15 Amius Limited 213800C1L3RKHOSQC19 United Kingdom 0 0 0 0 0 Table 2 - Type of Financial Instrument Financial Instrument Instrument 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 Price Time of Execution Transaction Size Trading System Trading Platform Best Bid / Offer  |
| Table 9 - Timings  Instrument Mean Elapsed Acceptance & Execution(s) Mean Elapsed Request & Provision(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s) Consumer Accumulator 1,920.00 0.00 2,880.00 0.00  Instrument Time (T) Size Range Average Executed Total Executed Price Highest Executed Price  Table 1 - Financial Instrument Time (T) Size Range Average Executed Total Executed Price Highest Executed Price  Instrument Table 4 - Price Information  Instrument Ayg. Trans. Price Weighted Ayg. Trans. Pric |
| Table 9 - Timings  Instrument  Mean Elapsed Acceptance & Execution(s)  Instrument  Mean Elapsed Acceptance & Execution(s)  Instrument  Ins |
| Table 9 - Timings  Instrument Mean Elapsed Acceptance & Execution(s) Mean Elapsed Request & Provision(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s) Consumer Accumulator  1,920.00  0.00  2,880.00  0.00  5 Oct 2020  Table 1 - Execution Venue  As Of Venue LEI Country of Authority Mkt Segment Identifier Outages Outage number Outage Avg. Duration Sched. Auction Number Sched. Auction Duration Fail. Transactions Number Fail. Transactions Value 2020-10-15 Amins Limited 213800CLL)RHYKHOSQC19 United Kingdom  0 0 0 0 Table 2 - Type of Financial Instrument  Financial Instrument Instrument Classification Currency Consumer Accumulator SM 100.00 USD lots Consumer Accumulator USD  Table 3 - Price Information  Instrument Time (T) Size Range Average Executed Total Executed Price 1 367.10  367.10  367.10  367.10  367.10  367.10  367.10  367.10  367.10  367.10  367.10  367.10  367.10   |
| Table 9 - Timings  Instrument Mean Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s) Consumer Accumulator   |
| Table 9 - Timings  Instrument   Mean Elapsed Acceptance & Execution(s)   Mean Elapsed Request & Provision(s)   Median Elapsed Request & Provision(s)   |
| Table 9 - Timings  Instrument Mann Elapsed Acceptance & Execution(s) Mean Elapsed Request & Provision(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s)  2,850.00 0.00  Table 1 - Execution Venue  As Of Venue  LEI Country of Authority Mkt Segment Mkt Segment Identifier Outages Outage number Outage Avg. Duration Sched. Auction Number Sched. Auction Duration Fall. Transactions Number Fall. Transactions Value 2020-10-15 Amius Limited 213800c LiBMRHOSQC19 United Kingdom O 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0  |
| Table 2 - Trunings  Table 1 - Execution Venue  As Of Venue LEI County of Authority Mkt Segment Mkt Segment Identifier Outages Outage number Outage Avg. Duration Sched. Auction Number Sched. Auction Duration Fall. Transactions Value L202-10-15 Amius Limited 21380011RHV0H50Cy19 United Kingdom  Financial Instrument Financial Instrument Instrument Ime (T) Size Range Average Executed Price Consumer Accumulator Ime (T) Size Range Average Executed Price Ime of Execution Price Instrument Agg. Trans. Price Weighted Avg. Trans. Price Weig |
| Table 9 - Timings    Instrument  |
| Table 2 - Trongos  Table 1 - Execution Venue  As Of Venue  La Country of Authority Mkt Segment Mkt Seg |
| Table 9 - Timings    Instrument  |

| 23 Oct 2020  |
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| Table 1 - Execution Venue  |
| As Of Venue LEI Country of Authority Mkt Segment Mkt Segment Identifier Outages Outage number Outage Avg. Duration Sched. Auction Number Sched. Auction Duration Fail. Transactions Fail. Transactions Fail. Transactions Value  |
| 2020-10-23 Amius Limited 213800C1LJRHXHO5QC19 United Kingdom 0 0 0 0   |
| Table 2 - Type of Financial Instrument   |
| Financial Instrument Instrument Classification Currency  |
| Consumer Accumulator SM 100.00 USD lots Consumer Accumulator USD   |
| Table 3 - Price Information  |
| Instrument Time (T) Size Range Average Executed Total Executed Price Time of Execution Transaction Size Trading Mode Trading Platform Best Bid / Offer   |
| Consumer Accumulator 1 382.00 14:44:00 10.00 RFQ N/A Email N/A   |
| Table 4 - Price Information  |
| Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Unsumer Accumulator 382.00 382.00 382.00   |
| Table 5 - Cost Information   |
| Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%)  |
| Consumer Accumulator 70.15 0 0 1,000.00 http://wwww.amius.com as per ex-post   |
| Table 6 - Likelihood of Execution  |
| Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exec Median Transaction Size all Designated Mkt. Makers   |
| Consumer Accumulator         1         1         2,235,000.00         0         1         10.00         10.00         0  |
| Table 9 - Timings  |
| Instrument Mean Elapsed Acceptance & Execution(s) Mean Elapsed Request & Provision(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s)   |
| Consumer Accumulator 13,440.00 660.00 20,160.00 990.00   |
| 26 Oct 2020  |
| 26 Oct 2020 Table 1 - Execution Venue  |
| As Of Venue LEI Country of Authority Mkt Segment Mkt Segment Identifier Outages Outage number Outage Avg. Duration Sched. Auction Sched. Auction Number Sched. Auction Duration Fail. Transactions Fail. Transactions Number Fail. Transactions Value  |
| 2020-10-26 Amius Limited 213800/CLIRHXHHOSQC19 United Kingdom 0 0 0 0 0  |
| Table 2 - Type of Financial Instrument   |
| Financial Instrument Instrument Classification Currency  |
| Consumer Accumulator SM 100.00 USD lots Consumer Accumulator USD   |
| Table 3 - Price Information  |
| Instrument Time (T) Size Range Average Executed Total Executed Price Time of Execution Transaction Size Trading Platform Best Bid / Offer  |
| Consumer Accumulator         1         385.60         23:35:00         6.24         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 371.08 373.81 356.70 385.60   |
| Table 5 - Cost Information   |
| Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%) Consumer Accumulator 32.76 0 6.555.0 http://www.amius.com as per ex-post   |
| Table 6 - Likelihood of Execution  |
| Instrument Orders Received 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 5 691,891.20 0 5 3.12 0   |
| Table 9 - Timings  |
| Instrument Mean Elapsed Acceptance & Execution(s) Mean Elapsed Request & Provision(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s)   |
| Consumer Accumulator         1,740.00         1,080.00         2,610.00         1,620.00   |
|  |
| 30 Oct 2020  |
| Table 1 - Execution Venue  |
| As Of Venue LEI Country of Authority Mkt Segment Mkt Segment Identifier Outages Outage number Outage Avg. Duration Sched. Auction Number Sched. Auction Number Sched. Auction Duration Fail. Transactions Number Fail. Transactions Value  2020-10-30 Amius Limited 213800C1LJRHXHO5QC19 United Kingdom 0 0 0 0 0 0 0  |
| Leader 1-50 Filment Instrument 2 Instrument 2 Instrument 3 Instrument 4 Instrument 4 Instrument 4 Instrument 4 Instrument 5 Instrument  |
| Table 2 - Type of Financial Institution  |
| Financial Instrument   |
| Financial Instrument Instrument Classification Currency Exotic SM 100.00 USD lots Exotic USD   |
|  |
| Exotic SM 100.00 USD lots Exotic USD   |
| Exotic SM 100.00 USD lots Exotic USD  Table 3 - Price Information  |
| Exotic SM 100.00 USD lots Exotic USD  Table 3 - Price Information  Instrument Time (T) Size Range Average Executed Total Executed Price Time of Execution Transaction Size Trading Mode Trading Platform Best Bid / Offer  |
| Exotic SM 100.00 USD lots Exotic USD  Table 3 - Price Information  Instrument Time (T) Size Range Average Executed Total Executed Price Time of Execution Transaction Size Trading Mode Trading Platform Best Bid / Offer Exotic 1 370.30 14:12:10 44.00 RFQ N/A Voice N/A   |
| Exotic SM 100.00 USD lots Exotic  Table 3 - Price Information  Instrument Time (T) Size Range Average Executed Total Executed Price Time of Execution Transaction Size Trading Mode Trading Platform Best Bid / Offer Exotic  1 370.30 14:12:10 44.00 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  366.15 366.20 362.00 370.30   |
| Exotic SM 100.00 USD lots Exotic USD  Table 3 - Price Information  Instrument Time (T) Size Range Average Executed Total Executed Price Time of Execution Transaction Size Trading Mode Trading Platform Best Bid / Offer Exotic 1 370.30 14:12:10 44.00 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 366.15 366.20 362.00 370.30  Table 5 - Cost Information   |
| Exotic SM 100.00 USD lots Exotic USD  Table 3 - Price Information  Instrument Time (T) Size Range Average Executed Total Executed Price Time of Execution Transaction Size Trading System Trading Platform Best Bid / Offer Exotic 1 370.30 14:12:10 44.00 RFQ N/A Voice N/A  Table 4 - Price Information  Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Exotic 366.15 366.20 362.00 370.30  Table 5 - Cost Information  Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%)   |
| Exotic SM 100.00 USD lots Exotic  Table 3 - Price Information  Instrument Time (T) Size Range Average Executed Total Executed Price Time of Execution Transaction Size Trading Mode Trading Platform Best Bid / Offer Exotic  1 370.30 14:12:10 44.00 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 366.15 366.20 362.00 370.30  Table 5 - Cost Information  Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%) Exotic 84.08 0 0 0 0.00 http://www.amius.com as per ex-post   |
| Exotic SM 100.00 USD lots Exotic USD  Table 3 - Price Information  Instrument Time (T) Size Range Average Executed Price Time of Execution Transaction Size Trading Mode Trading Platform Best Bid / Offer Exotic 1 370.30 14:12:10 44.00 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 366.15 366.20 362.00 370.30  Table 5 - Cost Information  Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%) Exotic 84.08 0 0 0.00 http://wwww.amius.com as per ex-post  Table 6 - Likelihood of Execution   |
| Exotic SM 100.00 USD lots Exotic USD  Table 3 - Price Information  Instrument Time (T) Size Range Average Executed Total Executed Price Time of Execution Transaction Size Trading System Trading Platform Best Bid / Offer Exotic 1 370.30 14:12:10 44.00 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 366.15 366.20 362.00 370.30  Table 5 - Cost Information  Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%) Exotic 84.08 0 0 0.00 http://wwww.amius.com as per ex-post  Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exec Median Transaction Size all Designated Mkt. Makers   |
| Exotic SM 100.00 USD lots Exotic  Table 3 - Price Information  Exotic 1 370.30 14:12:10 44.00 RFQ N/A Voice N/A  Table 4 - Price Information  Table 4 - Price Information  Table 3 - Price Information  Table 4 - Price Information  Table 4 - Price Information  Table 3 - Price Information  Table 4 - Price Information  Table 3 - Footic Information  Table 3 - Price Information  Table 4 - Price Information  Table 3 - Price Information  Table 4 - Price Information  Table 5 - Cost Information  Table 5 - Cost Information  Table 6 - Likelihood of Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%)  Exotic 84.08 0 0 0.00 http://www.amius.com as per ex-post  Table 6 - Likelihood of Execution  Table 7 - Price Information  Table 8 - Price Information  Table 9 - Price Information  Table 1 - Price Information  Table 1 - Price Information  Table 3 - Price Information  Table 4 - Price Information  Table 5 - Price Information  Table 5 - Cost Information  Table 5 - Cost Information  Table 5 - Cost Information  Table 7 - Price Information  Table 4 - Price Information  Table 4 - Price Information  Table 5 - Price Information  Table 4 - Price Information  Table 5 - Price Information  Table 4 - Price Information  Table 5 - Price Information  Table 4 - Price Information  Table 5 - Price Info |
| Exotic SM 100.00 USD lots Exotic USD  Table 3 - Price Information  Instrument Time (T) Size Range Average Executed Total Executed Price Time of Execution Transaction Size Trading Mode Trading Platform Best Bid / Offer Exotic 1 370.30 14:12:10 44.00 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 366.15 366.20 366.20 370.30  Table 5 - Cost Information  Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%) Exotic 84.08 0 0 0 0.00 http://wwww.amius.com as per ex-post  Table 6 - Likelihood of Execution  Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exec Median Transaction Size all Designated Mkt. Makers Exotic 2 2 3,222,120.00 0 2 44.00 44.00 0  Table 9 - Timings   |
| Exotic SM 100.00 USD lots Exotic  Table 3 - Price Information  Exotic 1 370.30 14:12:10 44.00 RFQ N/A Voice N/A  Table 4 - Price Information  Table 4 - Price Information  Table 3 - Price Information  Table 4 - Price Information  Table 4 - Price Information  Table 3 - Price Information  Table 4 - Price Information  Table 3 - Footic Information  Table 3 - Price Information  Table 4 - Price Information  Table 3 - Price Information  Table 4 - Price Information  Table 5 - Cost Information  Table 5 - Cost Information  Table 6 - Likelihood of Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%)  Exotic 84.08 0 0 0.00 http://www.amius.com as per ex-post  Table 6 - Likelihood of Execution  Table 7 - Price Information  Table 8 - Price Information  Table 9 - Price Information  Table 1 - Price Information  Table 1 - Price Information  Table 3 - Price Information  Table 4 - Price Information  Table 5 - Price Information  Table 5 - Cost Information  Table 5 - Cost Information  Table 5 - Cost Information  Table 7 - Price Information  Table 4 - Price Information  Table 4 - Price Information  Table 5 - Price Information  Table 4 - Price Information  Table 5 - Price Information  Table 4 - Price Information  Table 5 - Price Information  Table 4 - Price Information  Table 5 - Price Info |

| 03 Nov 2020   |                          |                             |                    |                   |                         |                  |                   |                            |                         |                          |                             |                              |
|---|--------------------------|-----------------------------|--------------------|-------------------|-------------------------|------------------|-------------------|----------------------------|-------------------------|--------------------------|-----------------------------|------------------------------|
| Table 1 - Execution Venue                             |                          |                             |                    |                   |                         |                  |                   |                            |                         |                          |                             |                              |
| As Of Venue 2020-11-03 Amius Limited 21380            |                          |                             | Segment Mkt Sec    | gment Identifier  | Outages Outage num      | ber Outage Avg   | . Duration Sched  | . Auction Sched. Auction   | Number Sched. Auction D | ration Fail. Transaction | ons Fail. Transactions Numb | oer Fail. Transactions Value |
|   |                          | a Kingdom                   |                    |                   | U                       | U                | U                 |                            |                         |                          | U                           | 0 0                          |
| Table 2 - Type of Financial Instru                    |                          | · · · · · · · · ·           | 1                  |                   |                         |                  |                   |                            |                         |                          |                             |                              |
| Financial Instrument Consumer Accumulator SM 100.00 L |                          | ulator USD                  |                    |                   |                         |                  |                   |                            |                         |                          |                             |                              |
| Table 3 - Price Information                           | OD 1000 CONSUME MCCANN   | Aldebi GGB                  | 1                  |                   |                         |                  |                   |                            |                         |                          |                             |                              |
|   | Size Range Average Exe   | ecuted Total Execute        | ed Price Time o    | f Execution Tran  | seaction Size Trading S | System Trading   | Mode Trading Dis  | otform Rest Rid / Offer    |                         |                          |                             |                              |
| Consumer Accumulator                                  | 1                        | cated Total Execute         | 377.70             | 09:59:12          | 5.00 RFQ                | N/A              | Email             | N/A                        |                         |                          |                             |                              |
| Table 4 - Price Information                           |                          |                             |                    |                   |                         |                  |                   |                            |                         |                          |                             |                              |
|   | s. Price Weighted Avg. T | Trans. Price Lowest         | Executed Price Hi  | ghest Executed Pi | rice                    |                  |                   |                            |                         |                          |                             |                              |
| Consumer Accumulator                                  | 377.70                   | 377.70                      | 377.70             |                   | 7.70                    |                  |                   |                            |                         |                          |                             |                              |
| Table 5 - Cost Information                            |                          |                             |                    |                   |                         |                  |                   |                            |                         |                          |                             |                              |
| Instrument Execution                                  | Fees Modifications Ma    | rket Data 3rd Party         | Fees Ur            | l Rebat           | tes Value of Costs (%)  | )                |                   |                            |                         |                          |                             |                              |
| Consumer Accumulator 1                                | 72.90 0                  | 0                           | 0.00 http://wwww.  | .amius.com        | as per ex-post          |                  |                   |                            |                         |                          |                             |                              |
| Table 6 - Likelihood of Execution                     |                          |                             |                    |                   |                         |                  |                   |                            |                         |                          |                             |                              |
|   |                          |                             |                    |                   | eived / Modified Media  | an Transaction S |                   | Fransaction Size all Desig |                         |                          |                             |                              |
| Consumer Accumulator                                  | 1 1                      | 3,744,000.00                | )                  | 0                 | 1                       |                  | 5.00              | 5.00                       | 0                       |                          |                             |                              |
| able 9 - Timings                                      |                          |                             |                    |                   |                         |                  |                   |                            |                         |                          |                             |                              |
|   | sed Acceptance & Execut  |                             | d Request & Provis |                   | lapsed Acceptance & Ex  |                  | ian Elapsed Reque |                            |                         |                          |                             |                              |
| Consumer Accumulator                                  |                          | 0.00                        |                    | 0.00              |                         | 0.00             |                   | 0.00                       |                         |                          |                             |                              |
| 4 Nov 2020  |                          |                             |                    |                   |                         |                  |                   |                            |                         |                          |                             |                              |
| 14 Nov 2020<br>Table 1 - Execution Venue              |                          |                             |                    |                   |                         |                  |                   |                            |                         |                          |                             |                              |
| As Of Venue   | LEI Coun                 | stry of Authority Miss      | Seament Mkt Co.    | ument Identifier  | Outage Outage num       | her Outage Ave   | Duration School   | Auction School Austion     | Number Sched Austion D  | ration Fail Transaction  | ne Fail Transactions Numb   | or Fail Transactions Value   |
| 2020-11-04 Amius Limited 21380                        |                          |                             | Segment Pikt Seg   | gment Identifier  | 0                       | 0                | 0 O               | . Auction Scheu. Adetion   | Scheu. Auction Di       | nation rail. HailSactio  | 0                           | oer Fail. Transactions Value |
| able 2 - Type of Financial Instru                     |                          |                             |                    |                   | -                       |                  |                   |                            |                         |                          |                             |                              |
| Financial Instrument                                  |                          | sification Currency         | 1                  |                   |                         |                  |                   |                            |                         |                          |                             |                              |
| Consumer Accumulator SM 100.00 L                      |                          |                             |                    |                   |                         |                  |                   |                            |                         |                          |                             |                              |
| Producer Accumulator SM 100.00 US                     |                          |                             | ]                  |                   |                         |                  |                   |                            |                         |                          |                             |                              |
| able 3 - Price Information                            |                          |                             |                    |                   |                         |                  |                   |                            |                         |                          |                             |                              |
| Instrument Time (T)                                   | Size Range Average Exe   | acuted Total Execute        | ed Price Time o    | f Execution Tran  | saction Size Trading S  | system Trading   | Mode Trading Pla  | atform Best Bid / Offer    |                         |                          |                             |                              |
| Producer Accumulator                                  | 1                        |                             | 374.40             | 10:21:17          | 100.00 RFQ              | N/A              | Im                | N/A                        |                         |                          |                             |                              |
| Consumer Accumulator                                  | 1                        |                             | 381.20             | 10:55:41          | 150.00 RFQ              | N/A              | Im                | N/A                        |                         |                          |                             |                              |
| able 4 - Price Information                            |                          |                             |                    |                   |                         |                  |                   |                            |                         |                          |                             |                              |
|   | s. Price Weighted Avg. T |                             |                    |                   |                         |                  |                   |                            |                         |                          |                             |                              |
|   | 381.20<br>374.40         | 381.20<br>374.40            | 381.20<br>374.40   |                   | 1.20<br>4.40            |                  |                   |                            |                         |                          |                             |                              |
| Table 5 - Cost Information                            | 371110                   | 37 11 10                    | 371110             | 3,                |                         |                  |                   |                            |                         |                          |                             |                              |
|   | Fees Modifications Ma    | rket Data 3rd Party         | Fees Ur            | I Debat           | tes Value of Costs (%)  | <b>T</b>         |                   |                            |                         |                          |                             |                              |
|   | 79.04 0                  |                             | 0.00 http://wwww.  |                   | as per ex-post          |                  |                   |                            |                         |                          |                             |                              |
|   | 03.85 0                  |                             | 0.00 http://wwww.  |                   | as per ex-post          |                  |                   |                            |                         |                          |                             |                              |
| Table 6 - Likelihood of Execution                     |                          |                             |                    |                   |                         |                  |                   |                            |                         |                          |                             |                              |
| Instrument Orders Re                                  | ceived Trans. Executed   | <b>Total Notional Value</b> | e Cancelled or Wit | hdrawn Rfq Rec    | eived / Modified Media  | an Transaction S | ize exec Median 1 | Transaction Size all Desig | nated Mkt. Makers       |                          |                             |                              |
| Consumer Accumulator                                  | 1 1                      | +                           |                    | 0                 | 1                       |                  | 150.00            | 150.00                     | 0                       |                          |                             |                              |
| Producer Accumulator                                  | 1                        | 5,718,000.00                | )                  | 0                 | 1                       |                  | 100.00            | 100.00                     | 0                       |                          |                             |                              |
| Table 9 - Timings                                     |                          |                             |                    |                   |                         |                  |                   |                            |                         |                          |                             |                              |
|   | sed Acceptance & Execut  |                             | d Request & Provis |                   | lapsed Acceptance & Ex  |                  | ian Elapsed Reque |                            |                         |                          |                             |                              |
| Consumer Accumulator Producer Accumulator             |                          | 0.00                        |                    | 0.00              |                         | 0.00             |                   | 0.00                       |                         |                          |                             |                              |
|   |                          |                             |                    | 3.00              |                         | 5.00             |                   | 0.00                       |                         |                          |                             |                              |
| 06 Nov 2020   |                          |                             |                    |                   |                         |                  |                   |                            |                         |                          |                             |                              |
| able 1 - Execution Venue                              |                          |                             |                    |                   |                         |                  |                   |                            |                         |                          |                             |                              |
| As Of Venue   | LEI Coun                 | try of Authority Mkt        | Segment Mkt Ser    | gment Identifier  | Outages Outage num      | ber Outage Avg   | . Duration Sched  | . Auction Sched. Auction   | Number Sched. Auction D | ration Fail. Transaction | ns Fail. Transactions Numb  | er Fail. Transactions Value  |
| 2020-11-06 Amius Limited 21380                        |                          |                             |                    |                   | 0                       | 0                | 0                 |                            |                         |                          | 0                           | 0 0                          |
| able 2 - Type of Financial Instru                     | ment                     |                             |                    |                   |                         |                  |                   |                            |                         |                          |                             |                              |
| Financial Instrument                                  |                          | ssification Currency        |                    |                   |                         |                  |                   |                            |                         |                          |                             |                              |
| Consumer Accumulator SM 100.00 L                      | SD lots   Consumer Accum | ulator USD                  | I                  |                   |                         |                  |                   |                            |                         |                          |                             |                              |
| able 3 - Price Information                            |                          |                             |                    |                   |                         |                  |                   |                            |                         |                          |                             |                              |
|   | Size Range Average Exe   | ecuted Total Execute        |                    |                   |                         |                  |                   |                            |                         |                          |                             |                              |
| Consumer Accumulator                                  | 1                        |                             | 386.50             | 14:51:56          | 7.00 RFQ                | N/A              | Email             | N/A                        |                         |                          |                             |                              |
| able 4 - Price Information                            |                          |                             |                    |                   |                         |                  |                   |                            |                         |                          |                             |                              |
|   | s. Price Weighted Avg. T |                             |                    |                   |                         |                  |                   |                            |                         |                          |                             |                              |
| Consumer Accumulator                                  | 386.50                   | 386.50                      | 386.50             | 386               | 6.50                    |                  |                   |                            |                         |                          |                             |                              |
| able 5 - Cost Information                             |                          |                             |                    |                   |                         |                  |                   |                            |                         |                          |                             |                              |
|   | Fees Modifications Ma    | rket Data 3rd Party         | Fees Ur            |                   | tes Value of Costs (%)  |                  |                   |                            |                         |                          |                             |                              |
|   | 22.13 0                  | 0                           | 0.00 http://wwww.  | .amius.com        | as per ex-post          |                  |                   |                            |                         |                          |                             |                              |
| Table 6 - Likelihood of Execution                     |                          |                             |                    |                   |                         |                  |                   |                            |                         |                          |                             |                              |
|   | ceived Trans. Executed   |                             |                    |                   |                         | an Transaction S |                   | Transaction Size all Desig |                         |                          |                             |                              |
|   | 4 .                      |                             |                    | 0                 | 1                       |                  | 7.00              | 7.00                       | 0                       |                          |                             |                              |
| Consumer Accumulator                                  | 1 1                      | 270,550.00                  |                    |                   |                         |                  |                   |                            |                         |                          |                             |                              |
| Consumer Accumulator Table 9 - Timings                | -                        |                             |                    | . , , ,           |                         |                  |                   |                            |                         |                          |                             |                              |
| Consumer Accumulator Table 9 - Timings                | sed Acceptance & Execut  |                             | d Request & Provis | ion(s) Median El  | lapsed Acceptance & Ex  | ecution(s) Mec   | ian Elapsed Reque | est & Provision(s) 360.00  |                         |                          |                             |                              |

| 09 Nov 2020  |
|--|
| Table 1 - Execution Venue  |
| As Of Venue LEI Country of Authority Mkt Segment Mkt Segment Identifier Outages Outage number Outage Avg. Duration Sched. Auction Sched. Auction Number Sched. Auction Duration Fail. Transactions Value   |
| 2020-11-09 Amius Limited 213800C1LJRHXH05QC19 United Kingdom 0 0 0 0 0   |
| Table 2 - Type of Financial Instrument   |
| Financial Instrument Instrument Classification Currency  |
| Consumer Accumulator SM 100.00 USD lots Consumer Accumulator USD   |
| Table 3 - Price Information  |
| Instrument Time (T) Size Range Average Executed Total Executed Price Time of Execution Transaction Size Trading System Trading Mode Trading Platform Best Bid / Offer  |
| Consumer Accumulator 1 369.45 14:50:05 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         369.45         369.45         369.45  |
| Table 5 - Cost Information   |
| Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%)  |
| Consumer Accumulator 92.38 0 0 0.000 http://wwww.amius.com as per ex-post  |
| Table 6 - Likelihood of Execution  |
| Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Median Transaction Size exec Median Transaction Size all Designated Mkt. Makers  |
| Consumer Accumulator 1 1 2,031,991.50 0 1 55.00 0  |
| Table 9 - Timings  |
| Instrument Mean Elapsed Acceptance & Execution(s) Mean Elapsed Request & Provision(s) Median Elapsed Request & Provision(s)  |
| Consumer Accumulator         60.00         0.00         90.00         0.00   |
|  |
| 11 Nov 2020  |
| Table 1 - Execution Venue  |
| As Of Venue LEI Country of Authority Mkt Segment Mkt Segment Mkt Segment Mkt Segment Identifier Outage Outage number Outage Avg. Duration Sched. Auction Number Sched. Auction Duration Fail. Transactions Fail. Transactions Number Fail. Transactions Value  |
| 2020-11-11 Amius Limited 213800C1LJRHXH05QC19 United Kingdom 0 0 0 0   |
| Table 2 - Type of Financial Instrument   |
| Financial Instrument Classification Currency  Communication Communication Currency  Communication Communication Currency  Communication Communication Currency  Communication Communication Currency  Communication 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 1 381.50 17:26:00 11:00 RFQ N/A Email N/A   |
| Consumer Accumulator 1 361.50 17:26:00 11.00 RPQ NyA Citial NyA Table 4 - Price Information  |
|  |
| Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Unsumer Accumulator 380.37 375.57 369.60 387.20  |
| Table 5 - Cost Information   |
|  |
| Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%) Consumer Accumulator 168.82 on 0 0.00 http://www.amius.com as per ex-post  |
| Table 6 - Likelihood of Execution  |
| Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exec Median Transaction Size all Designated Mkt. Makers   |
| Consumer Accumulator 7 7 7 5,287,102.50 0 7 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 1,380,00 1,084,00 2,070,00 1,704,00   |
|  |
| 13 Nov 2020  |
| Table 1 - Execution Venue  |
| As Of Venue LEI Country of Authority Mkt Segment Mkt Segment Identifier Outages Outage number Outage Avg. Duration Sched. Auction Sched. Auction Number Sched. Auction Duration Fail. Transactions Fail. Transactions Value  |
| 2020-11-13 Amius Limited 213800C1LJRHXHO5QC19 United Kingdom 0 0 0 0   |
| Table 2 - Type of Financial Instrument   |
| Financial Instrument Instrument Classification Currency  |
| Consumer Accumulator SM 100.00 USD lots Consumer Accumulator USD   |
| Table 3 - Price Information  |
| Instrument Time (T) Size Range Average Executed Total Executed Price Time of Execution Transaction Size Trading Mode Trading Platform Best Bid / Offer   |
| Consumer Accumulator 1 347.70 14:44:33 100.00 RFQ N/A Im N/A   |
| Table 4 - Price Information  |
| Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price   |
| Consumer Accumulator         367.66         358.44         347.70         387.63   |
| Table 5 - Cost Information   |
| Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%)  |
| Consumer Accumulator 171.42 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 / Median Transaction Size exec Median Transaction Size all Designated Mkt. Makers  |
| Consumer Accumulator 2 2 4,756,179.00 0 2 66.50 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 120,00 30,00 150,00 30,00 30,00   |

| 6 Nov 2020   |   |  |   |                     |                         |  |
|--|---|--|---|---------------------|-------------------------|--|
| .0 NOV 2020  |   |  |   |                     |                         | ·                                      |
| able 1 - Execution Venue   |   |  |   |                     |                         |  |
| As Of Venue LEI Cou<br>2020-11-16 Amius Limited 213800C1LJRHXHO5QC19 Unit  |   | Segment Mkt Segment Identi   |   |                     |                         | . Auction Sched. Auction N             |
| U2U-11-16 Amius Limited 21380UC1LJRHXHU5QC19 Unit<br>ble 2 - Type of Financial Instrument  | a Killyuulli  |  | 0   | 0                   | 0                       |  |
|  | ssification Currency  |  |   |                     |                         |  |
| Consumer Accumulator SM 100.00 USD lots Consumer Accum   |   |  |   |                     |                         |  |
| able 3 - Price Information   |   |  |   |                     |                         |  |
| Instrument Time (T) Size Range Average Ex  | ecuted Total Execute  | d Price Time of Execution  | Transaction Size Trading  | System Trading Mo   | de Trading Pla          | tform Best Bid / Offer                 |
| nsumer Accumulator 1   |   | 386.72 11:13:08  | 55.00 RFQ   | N/A                 | Email                   | N/A                                    |
| le 4 - Price Information   |   |  |   |                     |                         |  |
| Instrument Avg. Trans. Price Weighted Avg. nsumer Accumulator 384.73   | Trans. Price Lowest E<br>384.73   | 382.73 Highest Execut  | 386.72  |                     |                         |  |
| able 5 - Cost Information  | 304.73  | 302.73   | 360.72  |                     |                         |  |
| Instrument Execution Fees Modifications Ma   | rket Data 3rd Party F   | Fees Url I   | Rebates Value of Costs (%   | )                   |                         |  |
| nsumer Accumulator 192.91 0  |   | 0.75 http://wwww.amius.com   | as per ex-post  | 1                   |                         |  |
| le 6 - Likelihood of Execution   |   |  |   |                     |                         |  |
| Instrument Orders Received Trans. Executed   |   |  |   |                     |                         |  |
| nsumer Accumulator 2 2   | 4,253,920.00  | 0  | 2   |                     | 55.00                   | 55.00                                  |
| le 9 - Timings   |   |  |   |                     |                         | ()                                     |
| Instrument Mean Elapsed Acceptance & Executive Accumulator   | tion(s) Mean Elapsed<br>,890.00   | Request & Provision(s) Medi<br>3,120.00  | an Elapsed Acceptance & E   | 2,730.00 Median     | rapsed Reque            | 4.680.00                               |
|  | ,   | 5/120100   |   |                     |                         | .,555.00                               |
| v 2020   |   |  |   |                     |                         |  |
| 1 - Execution Venue  |   |  |   |                     |                         |  |
|  |   | Segment Mkt Segment Identi   |   |                     |                         | . Auction Sched. Auction N             |
| 11-17 Amius Limited 213800C1LJRHXHO5QC19 Unit  | ea Kingdom  |  | 0   | 0                   | 0                       |  |
| 2 - Type of Financial Instrument  Financial Instrument  Instrument Cla   | ssification Currency  |  |   |                     |                         |  |
| sumer Accumulator SM 100.00 USD lots Consumer Accum  |   |  |   |                     |                         |  |
| otic SM 100.00 USD lots Exotic   | USD   |  |   |                     |                         |  |
| le 3 - Price Information   |   |  |   |                     |                         |  |
| Instrument Time (T) Size Range Average Ex  | ecuted Total Execute  |  |   |                     |                         |  |
| otic 1 nsumer Accumulator 1  |   | 389.30 11:18:00<br>347.50 20:00:00   | 28.00 RFQ<br>22.00 RFQ  | N/A<br>N/A          | Email<br>Voice          | N/A<br>N/A                             |
| e 4 - Price Information  | !   | 5+7.30 20:00:00  | 22,00   KFQ   | N/A                 | voice                   | IN/A                                   |
| Instrument Avg. Trans. Price Weighted Avg.   | Trans. Price Lowest F   | executed Price Highest Execut  | ed Price  |                     |                         |  |
| onsumer Accumulator 340.07   | 340.10  | 337.50   | 347.50  |                     |                         |  |
| otic 389.30  | 389.30  | 389.30   | 389.30  |                     |                         |  |
| le 5 - Cost Information  |   |  |   | _                   |                         |  |
| Instrument Execution Fees Modifications Modi |   |  | Rebates Value of Costs (%   | )                   |                         |  |
| nsumer Accumulator 412.44 0 otic 30.43 0   | <del>-</del>  | 0.00 http://wwww.amius.com<br>0.00 http://wwww.amius.com   | as per ex-post<br>as per ex-post  |                     |                         |  |
| e 6 - Likelihood of Execution  |   |  |   |                     |                         |  |
| Instrument Orders Received Trans. Executed   | Total Notional Value  | Cancelled or Withdrawn Rfq   | Received / Modified Med   | an Transaction Size | exec Median 1           | Fransaction Size all Design            |
| sumer Accumulator 6 6  | 4,488,880.00  | 0  | 6   |                     | 22.00                   | 22.00                                  |
| totic 1 1  | 1,090,040.00  | 0  | 1   |                     | 28.00                   | 28.00                                  |
| ble 9 - Timings  Instrument Mean Elapsed Acceptance & Execu  | tion(s) Ms== Fl==   | Dogwoot & Drovinian/a)   | an Elancod Acceptance 2.5   | vocution(s) Man     | Flanco J Day            | est 9. Drovision (-)                   |
|  | ,670.00 Mean Elapsed  | 2,769.00   | ин ыаръеи Ассертансе & Е  | 8,100.00            | . гарьев кефи           | 1,350.00                               |
| tic  | 600.00  | 1,560.00   |   | 900.00              |                         | 2,340.00                               |
|  |   |  | ·   |                     |                         |  |
| v 2020   |   |  |   |                     |                         |  |
| 1 - Execution Venue  |   |  |   |                     |                         |  |
| Of         Venue         LEI         Cou           11-24         Amius Limited         213800C1LJRHXHO5QC19         Unit   |   | Segment Mkt Segment Identi   | fier Outages Outage num   | ber Outage Avg. D   | uration Sched           | . Auction Sched. Auction N             |
| 2 - Type of Financial Instrument   | a Kinguoiii   |  | U   | •                   | U                       |  |
| ••   | ssification Currency  |  |   |                     |                         |  |
|  |   |  |   |                     |                         |  |
|  |   |  |   |                     |                         |  |
| sumer Accumulator SM 100.00 USD lots Consumer Accum  | ulatoi 03D  |  |   | System Trading Mo   | de Trading Pla          | tform Best Bid / Offer                 |
| nsumer Accumulator SM 100.00 USD lots Consumer Accum<br>le 3 - Price Information   | , , , , , ,   | d Price Time of Execution  | Transaction Size Trading  |                     | Email                   | N/A                                    |
| issumer Accumulator SM 100.00 USD lots Consumer Accume a - Price Information Instrument Time (T) Size Range Average Estimates Average Esti | , , , , , ,   | 388.80 11:02:05  | 11.00 RFQ   | N/A                 |                         |  |
| mer Accumulator SM 100.00 USD lots Consumer Accum 3 - Price Information Instrument Time (T) Size Range Average Eximer Accumulator 1 Imer Accumulator 1   | , , , , , ,   | 388.80 11:02:05<br>395.00 13:00:00   | 11.00 RFQ<br>33.00 RFQ  | N/A                 | Im                      | N/A                                    |
| mer Accumulator SM 100.00 USD lots Consumer Accum 3 - Price Information Instrument Time (T) Size Range Average Extended to the following size of the follo | , , , , , ,   | 388.80 11:02:05  | 11.00 RFQ   |                     | Im<br>Im                | N/A<br>N/A                             |
| sumer Accumulator SM 100.00 USD lots Consumer Accum e 3 - Price Information  Instrument Time (T) Size Range Average Ex  sumer Accumulator 1  sumer Accumulator 1  sumer Accumulator 1  e 4 - Price Information   | ecuted Total Execute  | 388.80 11:02:05<br>395.00 13:00:00<br>391.50 15:36:26  | 11.00 RFQ<br>33.00 RFQ<br>50.00 RFQ   | N/A                 |                         |  |
| nsumer Accumulator SM 100.00 USD lots Consumer Accum le 3 - Price Information  Instrument Time (T) Size Range Average Extension  1   | ecuted Total Execute  | 388.80 11:02:05<br>395.00 13:00:00<br>391.50 15:36:26<br>Executed Price Highest Execut   | 11.00 RFQ<br>33.00 RFQ<br>50.00 RFQ   | N/A                 |                         |  |
| Issumer Accumulator SM 100.00 USD lots Consumer Accume  3. Price Information  Instrument Time (T) Size Range Average Existence Accumulator  Insumer Accumulator  Instrument Ave. Trans. Price Weighted Avg. Sumer Accumulator  1 Sumer Accumulator  392.06   | ecuted Total Execute  | 388.80 11:02:05<br>395.00 13:00:00<br>391.50 15:36:26  | 11.00 RFQ<br>33.00 RFQ<br>50.00 RFQ   | N/A                 |                         |  |
| sumer Accumulator SM 100.00 USD lots Consumer Accum e 3 - Price Information Instrument Time (T) Size Range Average Ex sumer Accumulator 1 sumer Accumulator 1 e 4 - Price Information Instrument Avg. Trans. Price Weighted Avg. sumer Accumulator 392.06 e 5 - Cost Information   | Trans. Price Lowest E   | 388.80 11:02:05<br>395.00 13:00:00<br>391.50 15:36:26<br>Executed Price Highest Execut<br>388.80   | 11.00 RFQ 33.00 RFQ 50.00 RFQ  ed Price 395.00  | N/A<br>N/A          |                         |  |
| sumer Accumulator SM 100.00 USD lots Consumer Accume  3. Price Information  1. Instrument Time (T) Size Range Average Extra Sumer Accumulator  1. Sumer Accumulator  2. Sumer Accumulator  3. Sumer Accumulator  4. Sumer Ac | Trans. Price Lowest E 392.46  | 388.80 11:02:05<br>395.00 13:00:00<br>391.50 15:36:26<br>Executed Price Highest Execut<br>388.80   | 11.00 RFQ 33.00 RFQ 50.00 RFQ  ed Price 395.00  Rebates Value of Costs (%   | N/A<br>N/A          |                         |  |
| umer Accumulator SM 100.00 USD lots Consumer Accum 3 - Price Information Instrument Time (T) Size Range Average Example Accumulator Immer Accumulator Immer Accumulator Instrument Avg. Trans. Price Weighted Avg. Immer Accumulator Instrument Avg. Trans. Price Weighted Avg. Immer Accumulator Immer Accumulator Immer Accumulator Instrument Avg. Trans. Price Weighted Avg. Immer Accumulator Instrument Execution Fees Modifications M. Instrument Execution Fees Modifications M.   | Trans. Price Lowest E 392.46  | 388.80 11:02:05<br>395.00 13:00:00<br>391.50 15:36:26<br>Executed Price Highest Execut<br>388.80   | 11.00 RFQ 33.00 RFQ 50.00 RFQ  ed Price 395.00  | N/A<br>N/A          |                         |  |
| Imper Accumulator SM 100.00 USD lots   Consumer Accum  | Trans. Price Lowest E 392.46  | 388.80 11:02:05 395.00 13:00:00 391.50 15:36:26  Executed Price Highest Execut 388.80  Fees Url 0.00 http://www.amius.com                                | 11.00 RFQ 33.00 RFQ 50.00 RFQ  80.00 RFQ | N/A<br>N/A          | Im                      | N/A                                    |
| mer Accumulator SM 100.00 USD lots Consumer Accum 3 - Price Information Instrument Time (T) Size Range Average Extended Timer Accumulator Imer Accumulator Imer Accumulator Instrument Avg. Trans. Price Weighted Avg. Instrument Avg. Trans. Price Weighted Avg. Instrument Execution Fees Modifications Moderner Accumulator Instrument Execution Fees Modifications Modific | Trans. Price Lowest E 392.46  Irket Data 3rd Party F                                      | 388.80 11:02:05 395.00 13:00:00 391.50 15:36:26  Executed Price Highest Execut 388.80  Fees Url 0.00 http://wwww.amius.com  Cancelled or Withdrawn Rfg   | 11.00 RFQ 33.00 RFQ 50.00 RFQ  80.00 RFQ | N/A<br>N/A          | Im                      | N/A                                    |
| Imer Accumulator SM 100.00 USD lots Consumer Accum 3 - Price Information Instrument Time (T) Size Range Average Eximer Accumulator 1 Imer Accumulator 1 4 - Price Information Instrument Avg. Trans. Price Weighted Avg. Imer Accumulator 392.06 5 - Cost Information Instrument Execution Fees Modifications M Imer Accumulator 259.18 0 6 - Likelihood of Execution Instrument Orders Received Trans. Executed   | Trans. Price Lowest E 392.46  Irket Data 3rd Party F                                      | 388.80 11:02:05 395.00 13:00:00 391.50 15:36:26  Executed Price Highest Execut 388.80  Teles Url 0.00 http://wwww.amlus.com  Cancelled or Withdrawn Rfq  | 11.00 RFQ 33.00 RFQ 50.00 RFQ 50.00 RFQ 40 SPO 395.00  Rebates Value of Costs (% as per ex-post                       | N/A<br>N/A          | Im exec Median          | N/A Fransaction Size all Design        |
| mer Accumulator SM 100.00 USD lots Consumer Accum 3 - Price Information mer Accumulator strument Avg. Trans. Price Weighted Avg. mer Accumulator mer Accumulator S - Cost Information mer Accumulator mer Accumulator S - Cost Information mer Accumulator  S - Ciklelihood of Execution mer Accumulator Torder Received Trans. Executee mer Accumulator  Order Received Trans. Executee mer Accumulator  S - S - S - S - S - S - S - S - S - S  | Trans. Price Lowest E 392.46  Irket Data 3rd Party F 0  Total Notional Value 6,295,680.00 | 388.80 11:02:05 395.00 13:00:00 391.50 15:36:26  Executed Price Highest Execut 388.80  Fees Url I 0.00 http://wwww.amius.com  Cancelled or Withdrawn Rfq | 11.00 RFQ 33.00 RFQ 50.00 RFQ   ed Price 395.00  Rebates Value of Costs (% as per ex-post  Received / Modified Med 5  | N/A<br>N/A          | Im  exec Median 1 33.00 | N/A  Fransaction Size all Design 33.00 |

| 01 Dec 2020  |
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| Table 1 - Execution Venue  As Of Venue LEI Country of Authority Mkt Segment Mkt Segment Identifier Outages Outage number Outage Avg. Duration Sched. Auction Number Sched. Auction Duration Fail. Transactions Fail. Transactions Number Fail. Transactions Value  |
| 2020-12-01 Amilus Limited 213800/CLIRHXHD5QC19 United Kingdom 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0  |
| Table 2 - Type of Financial Instrument   |
| Financial Instrument Instrument Classification Currency Consumer Accumulator SM 100.0 USD Io S Consumer Accumulator SM 100.0 USD Io S Consumer Accumulator SM 100.0 USD IO SM  |
| Table 3 - Price Information  |
| Instrument Time (T) Size Range Average Executed Total Executed Price Time of Execution Transaction Size Trading Mode Trading Platform Best Bid / Offer   |
| Consumer Accumulator         1         391.80         15:10:03         50.00 RFQ         N/A         Im         N/A           Consumer Accumulator         1         388.20         19:11:49         13.00 RFQ         N/A         Email         N/A   |
| Table 4 - Price Information  |
| Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Consumer Accumulator 389.40 390.58 388.20 391.80   |
| Table 5 - Cost Information   |
| Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%)  |
| Consumer Accumulator 161.74 0 0 0.00 http://wwww.amius.com as per ex-post  Table 6 - Likelihood of Execution   |
| Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exec Median Transaction Size all Designated Mkt. Makers   |
| Consumer Accumulator         3         3         2,968,320.00         0         3         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)  |
| Instrument Pean Etapsed Acceptance & Execution(s) Pean Etapsed Acceptance & Provision(s) Pean Etapsed Acceptance & Execution(s) Pean Et |
|  |
| 08 Dec 2020 Table 1 - Execution Venue  |
| As Of Venue LEI Country of Authority Mkt Segment Mkt Segment Identifier Outages Outage number Outage Avg. Duration Sched. Auction Number Sched. Auction Duration Fail. Transactions Fail. Transactions Number Fail. Transactions Value   |
| 2020-12-08 Amius Limited 213800C1L)RHXH05QC19 United Kingdom 0 0 0 0   |
| Table 2 - Type of Financial Instrument  Financial Instrument   |
| Exotic SM 100.00 USD lots Exotic USD   |
| Table 3 - Price Information  |
| Instrument Time (T) Size Range Average Executed Total Executed Price Time of Execution Transaction Size Trading System Trading Hode Trading Platform Best Bid / Offer  Exotic 1 379.70 19:06:00 22.00 RFQ N/A Voice N/A  |
| Table 4 - Price Information  |
| Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Exotic Solo 25 38.80, 25 38. |
| Table 5 - Cost Information   |
| Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%)  Exotic 65.21 0 0 0.00 http://www.maijus.com as per ex-post  |
| Exotic 65.21 0 0 0.00 http://wwww.amius.com as per ex-post  Table 6 - Likelihood of Execution  |
| Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exec Median Transaction Size all Designated Mkt. Makers   |
| Exote 2 2 1,670,680.00 0 2 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)  |
| Exotic 240.00 210.00 330.00 270.00   |
| 15 Dec 2020  |
| Table 1 - Execution Venue  |
| As Of Venue LEI Country of Authority Mkt Segment Mkt Segment Identifier Outages Outage number Outage Avg. Duration Sched. Auction Number Sched. Auction Duration Fail. Transactions Fail. Transactions Value   |
| 2020-12-15 Amius Limited 213800C1LJRHXHO5QC19 United Kingdom 0 0 0 0  Table 2 - Type of Financial Instrument   |
| Financial Instrument Instrument Classification Currency  |
| Consumer Accumulator SM 100.00 USD lots Consumer Accumulator USD   |
| Table 3 - Price Information  Instrument Time (T) Size Range Average Executed Total Executed Price Time of Execution Transaction Size Trading System Trading Mode Trading Platform Best Bid / Offer   |
| Consumer Accumulator 1 383.00 14:33:45 66.00 RPQ N/A Im N/A  |
| Table 4 - Price Information  |
| Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price (Consumer Accumulator 383.00 383.00 383.00 383.00  |
| Table 5 - Cost Information   |
| Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%)  |
| Consumer Accumulator 141.83 0 0 0.00 http://wwww.amius.com as per ex-post  Table 6 - Likelihood of Execution   |
| Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exec Median Transaction Size all Designated Mkt. Makers   |
| Consumer Accumulator 1 1 2,527,800.00 0 1 66.00 0  |
| Table 9 - Timings  Instrument Mean Elapsed Acceptance & Execution(s) Mean Elapsed Request & Provision(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s)  |
| Institution recommendation recommend |
|  |

| 16 Dec 2020   |
|---|
| Table 1 - Execution Venue   |
| As Of Venue LEI Country of Authority Mkt Segment Mkt Segment Identifier Outages Outage number Outage Avg. Duration Sched. Auction Number Sched. Auction Number Fail. Transactions Fail. Transactions Number Fail. Transactions Number Fail. Transactions Number Fail. Transactions Value 2020-12-16 Amius Limited 213800C1LJRHXHOSQC19 United Kingdom 0 0 0 0 |
| Table 2 - Type of Financial Instrument  |
| Financial Instrument Instrument Classification Currency   |
| Consumer Accumulator SM 100.00 USD lots   |
| Table 3 - Price Information   |
| Instrument Time (T) Size Range Average Executed Total Executed Price Time of Execution Transaction Size Trading Mode Trading Platform Best Bid / Offer  |
| Consumer Accumulator  |
| Table 4 - Price Information  Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price   |
| Consumer Accumulator 393.10 393.10 393.10 393.10 393.10   |
| Table 5 - Cost Information  |
| Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%)   |
| Consumer Accumulator 68.47 0 0 0.00 http://wwww.amius.com as per ex-post  |
| Table 6 - Likelihood of Execution   |
| Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exec Median Transaction Size all Designated Mkt. Makers    Consumer Accumulator  |
| Table 9 - Timings   |
| Instrument Mean Elapsed Acceptance & Execution(s) Mean Elapsed Request & Provision(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s)  |
| Consumer Accumulator 720.00 360.00 1,080.00 540.00  |
|   |
| 17 Dec 2020   |
| Table 1 - Execution Venue   |
| As Of Venue LEI Country of Authority Mkt Segment Mkt Segment Identifier Outage Outage number Outage Avg. Duration Sched. Auction Number Sched. Auction Number Sched. Auction Duration Fail. Transactions Number Fail. Transactions Number Fail. Transactions Number Fail. Transactions Value 2020-12-17 Amius Limited 213800C1LJRHXHO5OC19 United Kingdom     |
| ZZZZZZZZZZZZZZZZZZZZZZZZZZZZZZZZZZZZZZ  |
| Financial Instrument 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 Mode Trading Platform Best Bid / Offer  |
| Consumer Accumulator 1 394.40 18:26:00 20.00 RFQ N/A Email N/A  |
| Table 4 - Price Information   |
| Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price Consumer Accumulator 394.40 394.40 394.40 394.40   |
| Table 5 - Cost Information  |
| Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%)   |
| Consumer Accumulator 42.98 0 0 1,500.00 http://wwww.amius.com as per ex-post  |
| Table 6 - Likelihood of Execution   |
| Instrument Orders Received Trans. Executed Total Notional Value Cancelled or Withdrawn Rfq Received / Modified Median Transaction Size exe Median Transaction Size all Designated Mkt. Makers   |
| Consumer Accumulator 1 1 788,800.00 0 1 20.00 0   |
| Table 9 - Timings   |
| Instrument Mean Elapsed Acceptance & Execution(s) Mean Elapsed Request & Provision(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s)  Consumer Accumulator 1,620.00 339.00 2,430.00 508.50  |
|   |
| 18 Dec 2020   |
| Table 1 - Execution Venue   |
| As of Venue LEI Country of Authority Mkt Segment Mkt Segment Identifier Outage Avg. Duration Sched. Auction Number Sched. Auction Duration Fail. Transactions Fail. Transactions Value  |
| 2020-12-18   Amius Limited   213800C1L]RHXH05QC19   United Kingdom   0   0   0   0  |
| Financial Instrument   Instrument   Instrument Classification   Currency  |
| Consumer Accumulator SM 100.00 USD lots Consumer Accumulator USD  |
| Table 3 - Price Information   |
| Instrument Time (T) Size Range Average Executed Total Executed Price Time of Execution Transaction Size Trading System Trading Platform Best Bid / Offer  |
| Consumer Accumulator 1 399.40 12:50:37 15.00 RFQ N/A Email N/A  |
| Table 4 - Price Information   |
| Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Price Highest Executed Price Consumer Accumulator 399.40 399.40 399.40 399.40   |
| Consumer Accumulator 599-40 399-40 399-40 399-40 399-40 Table 5 - Cost Information  |
| Instrument Execution Fees Modifications Market Data 3rd Party Fees Url Rebates Value of Costs (%)   |
| Consumer Accumulator 27.79 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 1 599,100.00 0 1 15.00 0   |
| Table 9 - Timings   |
| Instrument Mean Elapsed Acceptance & Execution(s) Mean Elapsed Request & Provision(s) Median Elapsed Acceptance & Execution(s) Median Elapsed Request & Provision(s)  Consumer Accumulator 8,520.00 0.00 12,780.00 0.00   |
| <u> </u>  |

| 2 Dec 2020   |                                    |                          |                          |                                  |                                    |                                |                                     |
|--|------------------------------------|--------------------------|--------------------------|----------------------------------|------------------------------------|--------------------------------|-------------------------------------|
| able 1 - Execution Venue   |                                    |                          |                          |                                  |                                    |                                |                                     |
| As Of Venue LEI Country of Authority Mkt S   | Seament Mkt Seament Identifier (   | Outages Outage number    | Outage Avg. Duration 5   | ched. Auction Sched. Auction N   | umber Sched. Auction Duration Fail | . Transactions Fail. Transacti | ons Number Fail. Transactions Value |
| 2020-12-22 Amius Limited 213800C1LJRHXHO5QC19 United Kingdom   |                                    | 0 0                      |                          |                                  |                                    | 0                              | 0 0                                 |
| able 2 - Type of Financial Instrument  |                                    |                          |                          |                                  |                                    |                                |                                     |
| Financial Instrument   |                                    |                          |                          |                                  |                                    |                                |                                     |
| Exotic SM 100.00 USD lots Exotic USD   |                                    |                          |                          |                                  |                                    |                                |                                     |
| able 3 - Price Information   |                                    |                          |                          |                                  |                                    |                                |                                     |
| Instrument Time (T) Size Range Average Executed Total Executed Price   | Time of Execution Transaction Siz  | ze Trading System Tradi  | ing Mode Trading Platfor | m Best Bid / Offer               |                                    |                                |                                     |
| xotic 1 413.00   | 13:00:00 16.5                      | 50 RFQ N/A               | Voice                    | N/A                              |                                    |                                |                                     |
| able 4 - Price Information   |                                    |                          |                          |                                  |                                    |                                |                                     |
| Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Executed Pr   | Price Highest Executed Price       |                          |                          |                                  |                                    |                                |                                     |
| xotic 413.00 413.00 413  | 3.00 413.00                        |                          |                          |                                  |                                    |                                |                                     |
| able 5 - Cost Information  |                                    |                          |                          |                                  |                                    |                                |                                     |
| Instrument Execution Fees Modifications Market Data 3rd Party Fees   | Url Rebates Value                  | of Costs (%)             |                          |                                  |                                    |                                |                                     |
| Exotic 0.00 0 0 0.00 http:   | ://wwww.amius.com as per           | ex-post                  |                          |                                  |                                    |                                |                                     |
| able 6 - Likelihood of Execution   |                                    |                          |                          |                                  |                                    |                                |                                     |
| Instrument Orders Received Trans. Executed Total Notional Value Cancelled  | ed or Withdrawn Rfq Received / Mo  | dified Median Transactio | on Size exec Median Tran | saction Size all Designated Mkt. | Makers                             |                                |                                     |
| xotic 1 1 681,450.00   | 0                                  | 1                        | 16.50                    | 16.50                            | 0                                  |                                |                                     |
| able 9 - Timings   |                                    |                          |                          |                                  |                                    |                                |                                     |
| Instrument Mean Elapsed Acceptance & Execution(s) Mean Elapsed Request 8   |                                    |                          | Median Elapsed Request 8 |                                  |                                    |                                |                                     |
| exotic 0.00  | 0.00                               | 0.00                     |                          | 0.00                             |                                    |                                |                                     |
|  |                                    |                          | <u> </u>                 | ·                                | ·                                  | <u> </u>                       |                                     |
| B Dec 2020   |                                    |                          |                          |                                  |                                    |                                |                                     |
| able 1 - Execution Venue   |                                    |                          |                          |                                  |                                    |                                |                                     |
| As Of Venue LEI Country of Authority Mkt S<br>2020-12-28 Amius Limited 213800C1LJRHXHO5QC19 United Kingdom               | Segment Mkt Segment Identifier (   | Outages Outage number    |                          | ched. Auction Sched. Auction N   | umber Sched. Auction Duration Fail | . Transactions Fail. Transacti | ons Number Fail. Transactions Value |
|  |                                    | 0 0                      | U                        |                                  |                                    | U                              | 0                                   |
| able 2 - Type of Financial Instrument  |                                    |                          |                          |                                  |                                    |                                |                                     |
| Financial Instrument Instrument Classification Currency Consumer Accumulator SM 100.00 USD lots Consumer Accumulator USD |                                    |                          |                          |                                  |                                    |                                |                                     |
| able 3 - Price Information   |                                    |                          |                          |                                  |                                    |                                |                                     |
| Instrument Time (T) Size Range Average Executed Total Executed   | d Dries Time of Evenuting Torres   | nation Size Trading Cost | om Trading Mode Total    | ag Diatform Post Pid / Cff-      |                                    |                                |                                     |
| Consumer Accumulator 1   | 410.80 15:01:05                    | 9.00 RFQ                 | N/A Email                | N/A                              |                                    |                                |                                     |
| able 4 - Price Information   | 15.01.05                           | 3.00 M Q                 | Ellidii                  | 1971                             |                                    |                                |                                     |
| Instrument Avg. Trans. Price Weighted Avg. Trans. Price Lowest Ex  | vacuted Drice Highest Evecuted Dri | ico                      |                          |                                  |                                    |                                |                                     |
| Consumer Accumulator 410.80 410.80 410.80  | 410.80 410.                        |                          |                          |                                  |                                    |                                |                                     |
| able 5 - Cost Information  | 1201                               |                          |                          |                                  |                                    |                                |                                     |
| Instrument Execution Fees Modifications Market Data 3rd Party Fe   | ees Url Rebate                     | es Value of Costs (%)    |                          |                                  |                                    |                                |                                     |
|  | 0.00 http://www.amius.com          | as per ex-post           |                          |                                  |                                    |                                |                                     |
| able 6 - Likelihood of Execution   | 77                                 |                          |                          |                                  |                                    |                                |                                     |
|  | Cancelled or Withdrawn Pfg Page    | ived / Modified Median T | Fransaction Size eyes Me | tian Transaction Size all Design | ated Mkt Makers                    |                                |                                     |
|  |                                    | , mounieu median i       |                          |                                  | acca rinci Planers                 |                                |                                     |
| Instrument Orders Received Trans. Executed Total Notional Value Consumer Accumulator 1 1 369,720,00                      | 0                                  | 1                        | 9.00                     | 9.00                             | 0                                  |                                |                                     |
| Consumer Accumulator 1 1 369,720.00  | 0                                  | 1                        | 9.00                     | 9.00                             | 0                                  |                                |                                     |
| Consumer Accumulator 1 1 369,720.00 able 9 - Timings   |                                    | 1                        |                          |                                  | 0                                  |                                |                                     |
| Consumer Accumulator 1 1 369,720.00  |                                    |                          |                          |                                  | 0                                  |                                |                                     |