

C_

10 Jul 2018

Table 1 - Execution Venue

As Of (ISO8601)	Venue	LEI	Country of Authority	Mkt Segment	Mkt Segment Identifier	Outage Nature	Outages	Avg. Outage Duration	Sched. Auction Nature	Sched. Auction	Sched. Auction Duration	Fail. Transactions Nature	Fail. Transactions	Fail. Transactions %
2018-07-10	Amius Limited	213800C1LJRHXHO5QC19	United Kingdom				0	0				0	0	0

Table 2 - Type of Financial Instrument

Description	Instrument	Currency
Exotic C_ 50.00 USD lots	Exotic	USD

Table 3 - Price Information

Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Exotic		1			345.25	17:34:00	15.00	RFQ		Im	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Exotic	345.25	345.25	345.25	345.25

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Exotic	58.81	0	0	0.00	http://www.amius.com		0.017

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers
Exotic	0	1	258,562.50	0	0	0.00	0

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		2280	240	3,420.00
				360.00

24 Jul 2018

Table 1 - Execution Venue

As Of (ISO8601)	Venue	LEI	Country of Authority	Mkt Segment	Mkt Segment Identifier	Outage Nature	Outages	Avg. Outage Duration	Sched. Auction Nature	Sched. Auction	Sched. Auction Duration	Fail. Transactions Nature	Fail. Transactions	Fail. Transactions %
2018-07-24	Amius Limited	213800C1LJRHXHO5QC19	United Kingdom				0	0				0	0	0

Table 2 - Type of Financial Instrument

Description	Instrument	Currency
Producer Accumulator C_ 50.00 USD lots	Producer Accumulator	USD

Table 3 - Price Information

Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Producer Accumulator		1			354.00	19:00:00	10.00	RFQ		Im	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Producer Accumulator	354.00	354.00	354.00	354.00

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Producer Accumulator	15.38	0	0	0.00	http://www.amius.com		0.017

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers
Producer Accumulator	0	1	172,375.00	0	0	0.00	0

Table 9 - Timings

Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)
Producer Accumulator		300	180	450.00
				270.00

01 Aug 2018

Table 1 - Execution Venue

As Of (ISO8601)	Venue	LEI	Country of Authority	Mkt Segment	Mkt Segment Identifier	Outage Nature	Outages	Avg. Outage Duration	Sched. Auction Nature	Sched. Auction	Sched. Auction Duration	Fail. Transactions Nature	Fail. Transactions	Fail. Transactions %
2018-08-01	Amius Limited	213800C1LJRHXHO5QC19	United Kingdom				0	0				0	0	0

Table 2 - Type of Financial Instrument

Description	Instrument	Currency
Producer Accumulator C_ 50.00 USD lots	Producer Accumulator	USD

Table 3 - Price Information

Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Producer Accumulator		1			384.25	14:42:00	20.00	RFQ		Im	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Producer Accumulator	385.13	385.13	384.25	386.00

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Producer Accumulator	90.85	0	0	0.00	http://www.amius.com		0.015

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers
Producer Accumulator	2	2	770,250.00	0	2	385,125.00	0

Table 9 - Timings

Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)
Producer Accumulator		520	150	530.00
				150.00

10 Aug 2018

Table 1 - Execution Venue

As Of (ISO8601)	Venue	LEI	Country of Authority	Mkt Segment	Mkt Segment Identifier	Outage Nature	Outages	Avg. Outage Duration	Sched. Auction Nature	Sched. Auction	Sched. Auction Duration	Fail. Transactions Nature	Fail. Transactions	Fail. Transactions %
2018-08-10	Amius Limited	213800C1LJRHXHO5QC19	United Kingdom				0	0			0		0	0

Table 2 - Type of Financial Instrument

Description	Instrument	Currency
Consumer Accumulator C_ 50.00 USD lots	Consumer Accumulator	USD

Table 3 - Price Information

Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Consumer Accumulator		1			381.50	12:10:30	10.00	RFQ		Email	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Consumer Accumulator	381.50	381.50	381.50	381.50

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Consumer Accumulator	25.68	0	0	0.00	http://www.amius.com		0.016

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers
Consumer Accumulator	0	1	190,750.00	0	0	0.00	0

Table 9 - Timings

No Rows Present

13 Aug 2018

Table 1 - Execution Venue

As Of (ISO8601)	Venue	LEI	Country of Authority	Mkt Segment	Mkt Segment Identifier	Outage Nature	Outages	Avg. Outage Duration	Sched. Auction Nature	Sched. Auction	Sched. Auction Duration	Fail. Transactions Nature	Fail. Transactions	Fail. Transactions %
2018-08-13	Amius Limited	213800C1LJRHXHO5QC19	United Kingdom				0	0			0		0	0

Table 2 - Type of Financial Instrument

Description	Instrument	Currency
Producer Accumulator C_ 50.00 USD lots	Producer Accumulator	USD

Table 3 - Price Information

Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Producer Accumulator		1			355.25	14:59:38	15.00	RFQ		Im	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Producer Accumulator	355.25	355.25	355.25	355.25

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Producer Accumulator	21.17	0	0	0.00	http://www.amius.com		0.017

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers
Producer Accumulator	0	1	266,437.50	0	0	0.00	0

Table 9 - Timings

Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)
Producer Accumulator		40	56	60.00
				84.00

21 Aug 2018

Table 1 - Execution Venue

As Of (ISO8601)	Venue	LEI	Country of Authority	Mkt Segment	Mkt Segment Identifier	Outage Nature	Outages	Avg. Outage Duration	Sched. Auction Nature	Sched. Auction	Sched. Auction Duration	Fail. Transactions Nature	Fail. Transactions	Fail. Transactions %
2018-08-21	Amius Limited	213800C1LJRHXHO5QC19	United Kingdom				0	0			0		0	0

Table 2 - Type of Financial Instrument

Description	Instrument	Currency
Exotic C_ 50.00 USD lots	Exotic	USD

Table 3 - Price Information

Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Exotic		1			376.50	16:03:31	30.00	RFQ		Im	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Exotic	376.50	376.50	376.50	376.50

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Exotic	20.49	0	0	0.00	http://www.amius.com		0.016

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers
Exotic	0	1	564,750.00	0	0	0.00	0

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		2520	60	3,780.00
				90.00

12 Sep 2018

Table 1 - Execution Venue

As Of (ISO8601)	Venue	LEI	Country of Authority	Mkt Segment	Mkt Segment Identifier	Outage Nature	Outages	Avg. Outage Duration	Sched. Auction Nature	Sched. Auction	Sched. Auction Duration	Fail. Transactions Nature	Fail. Transactions	Fail. Transactions %
2018-09-12	Amius Limited	213800C1LJRHXHO5QC19	United Kingdom				0	0				0	0	0

Table 2 - Type of Financial Instrument

Description	Instrument	Currency
Consumer Accumulator C_ 50.00 USD lots	Consumer Accumulator	USD

Table 3 - Price Information

Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Consumer Accumulator		1			365.25	16:14:13	1.00	RFQ		Im	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Consumer Accumulator	356.33	352.81	351.50	365.25

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Consumer Accumulator	53.25	0	0	0.00	http://www.amius.com		0.017

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers
Consumer Accumulator	2	3	388,087.50	0	3	129,362.50	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		200	160	360.00
				180.00

21 Sep 2018

Table 1 - Execution Venue

As Of (ISO8601)	Venue	LEI	Country of Authority	Mkt Segment	Mkt Segment Identifier	Outage Nature	Outages	Avg. Outage Duration	Sched. Auction Nature	Sched. Auction	Sched. Auction Duration	Fail. Transactions Nature	Fail. Transactions	Fail. Transactions %
2018-09-21	Amius Limited	213800C1LJRHXHO5QC19	United Kingdom				0	0				0	0	0

Table 2 - Type of Financial Instrument

Description	Instrument	Currency
Exotic C_ 50.00 USD lots	Exotic	USD

Table 3 - Price Information

Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Exotic		1			365.00	13:35:55	10.00	RFQ		Voice	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Exotic	365.00	365.00	365.00	365.00

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Exotic	386.10	0	0	0.00	http://www.amius.com		0.016

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers
Exotic	0	1	182,500.00	0	0	0.00	0

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		7320	240	10,980.00
				360.00

25 Sep 2018

Table 1 - Execution Venue

As Of (ISO8601)	Venue	LEI	Country of Authority	Mkt Segment	Mkt Segment Identifier	Outage Nature	Outages	Avg. Outage Duration	Sched. Auction Nature	Sched. Auction	Sched. Auction Duration	Fail. Transactions Nature	Fail. Transactions	Fail. Transactions %
2018-09-25	Amius Limited	213800C1LJRHXHO5QC19	United Kingdom				0	0				0	0	0

Table 2 - Type of Financial Instrument

Description	Instrument	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			362.00	15:34:21	15.00	RFQ		Im	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Producer Accumulator	362.00	362.00	362.00	362.00

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Producer Accumulator	27.96	0	0	0.00	http://www.amius.com		0.016

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers
Producer Accumulator	0	1	271,500.00	0	0	0.00	0

Table 9 - Timings

Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)
Producer Accumulator		690	11	1,035.00
				16.50

26 Sep 2018

Table 1 - Execution Venue

As Of (ISO8601)	Venue	LEI	Country of Authority	Mkt Segment	Mkt Segment Identifier	Outage Nature	Outages	Avg. Outage Duration	Sched. Auction Nature	Sched. Auction	Sched. Auction Duration	Fail. Transactions Nature	Fail. Transactions	Fail. Transactions %
2018-09-26	Amius Limited	213800C1LJRHXHO5QC19	United Kingdom				0	0			0		0	0

Table 2 - Type of Financial Instrument

Description	Instrument	Currency
Exotic C_ 50.00 USD lots	Exotic	USD
Producer Accumulator C_ 50.00 USD lots	Producer Accumulator	USD

Table 3 - Price Information

Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Exotic		1			362.75	14:37:00	21.00	RFQ		Im	N/A
Exotic		1			374.50	18:56:29	100.00	RFQ		Im	N/A
Producer Accumulator		1			362.75	19:07:14	20.00	RFQ		Voice	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Exotic	368.63		372.46	374.50
Producer Accumulator	362.75		362.75	362.75

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Exotic	285.62	0	0	0.00	http://www.amius.com		0.016
Producer Accumulator	110.16	0	0	0.00	http://www.amius.com		0.016

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers
Exotic	2	2	2,253,387.50	0	2	1,126,693.75	0
Producer Accumulator	2	2	725,500.00	0	2	362,750.00	0

Table 9 - Timings

Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)
Exotic		60	60.00	1,911.50
Producer Accumulator		60	90.00	45.00

27 Sep 2018

Table 1 - Execution Venue

As Of (ISO8601)	Venue	LEI	Country of Authority	Mkt Segment	Mkt Segment Identifier	Outage Nature	Outages	Avg. Outage Duration	Sched. Auction Nature	Sched. Auction	Sched. Auction Duration	Fail. Transactions Nature	Fail. Transactions	Fail. Transactions %
2018-09-27	Amius Limited	213800C1LJRHXHO5QC19	United Kingdom				0	0					0	0

Table 2 - Type of Financial Instrument

Description	Instrument	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			365.00	19:32:00	8.00	RFQ		Im	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Producer Accumulator	365.00		365.00	365.00

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Producer Accumulator	10.84	0	0	0.00	http://www.amius.com		0.016

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers
Producer Accumulator	0	1	146,000.00	0	0	0.00	0

Table 9 - 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	180.00	283.50

31 Jul 2018

Table 1 - Execution Venue

As Of (ISO8601)	Venue	LEI	Country of Authority	Mkt Segment	Mkt Segment Identifier	Outage Nature	Outages	Avg. Outage Duration	Sched. Auction Nature	Sched. Auction	Sched. Auction Duration	Fail. Transactions Nature	Fail. Transactions	Fail. Transactions %
2018-07-31	Amius Limited	213800C1LJRHXHO5QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Description	Instrument	Currency
Producer Accumulator CA 50.00 EUR lots	Producer Accumulator	EUR

Table 3 - Price Information

Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Producer Accumulator		1			205.75	11:07:00	20.00	RFQ		Voice	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Producer Accumulator	205.75	205.75	205.75	205.75

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Producer Accumulator	25.57	0	0	0.00	http://www.amius.com		0.029

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers
Producer Accumulator	0	1	159,500.00	0	0	0.00	0

Table 9 - Timings

Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)
Producer Accumulator	10	50	15.00	75.00

17 Jul 2018

Table 1 - Execution Venue

As Of (ISO8601)	Venue	LEI	Country of Authority	Mkt Segment	Mkt Segment Identifier	Outage Nature	Outages	Avg. Outage Duration	Sched. Auction Nature	Sched. Auction	Sched. Auction Duration	Fail. Transactions Nature	Fail. Transactions	Fail. Transactions %
2018-07-17	Amius Limited	213800C1LJRHXHO5QC19	United Kingdom				0	0				0	0	0

Table 2 - Type of Financial Instrument

Description	Instrument	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			2,452.00	12:49:00	20.00	RFQ		Email	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Consumer Accumulator	2,453.33	2,453.83	2,452.00	2,455.00

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Consumer Accumulator	344.40	0	0	0.00	http://www.amius.com		0.014

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers
Consumer Accumulator	0	3	2,448,000.00	0	3	816,000.00	0

Table 9 - Timings

Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)
Consumer Accumulator		3780	4800	5,670.00
				7,200.00

01 Aug 2018

Table 1 - Execution Venue

As Of (ISO8601)	Venue	LEI	Country of Authority	Mkt Segment	Mkt Segment Identifier	Outage Nature	Outages	Avg. Outage Duration	Sched. Auction Nature	Sched. Auction	Sched. Auction Duration	Fail. Transactions Nature	Fail. Transactions	Fail. Transactions %
2018-08-01	Amius Limited	213800C1LJRHXHO5QC19	United Kingdom				0	0				0	0	0

Table 2 - Type of Financial Instrument

Description	Instrument	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			2,189.00	15:34:16	335.00	RFQ		Email	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Consumer Accumulator	2,189.00	2,189.00	2,189.00	2,189.00

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Consumer Accumulator	961.45	0	0	0.00	http://www.amius.com		0.013

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers
Consumer Accumulator	0	1	7,333,150.00	0	0	0.00	0

Table 9 - Timings

Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)
Consumer Accumulator		480	7560	720.00
				11,340.00

30 Aug 2018

Table 1 - Execution Venue

As Of (ISO8601)	Venue	LEI	Country of Authority	Mkt Segment	Mkt Segment Identifier	Outage Nature	Outages	Avg. Outage Duration	Sched. Auction Nature	Sched. Auction	Sched. Auction Duration	Fail. Transactions Nature	Fail. Transactions	Fail. Transactions %
2018-08-30	Amius Limited	213800C1LJRHXHO5QC19	United Kingdom				0	0				0	0	0

Table 2 - Type of Financial Instrument

Description	Instrument	Currency
Producer Accumulator CC 10.00 USD lots	Producer Accumulator	USD

Table 3 - Price Information

Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Producer Accumulator		1			2,297.00	17:22:00	195.00	RFQ		Im	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Producer Accumulator	2,297.00	2,297.00	2,297.00	2,297.00

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Producer Accumulator	371.52	0	0	0.00	http://www.amius.com		0.012

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers
Producer Accumulator	0	1	4,479,150.00	0	0	0.00	0

Table 9 - Timings

Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)
Producer Accumulator		7440	1200	11,160.00
				1,800.00

04 Sep 2018

Table 1 - Execution Venue

As Of (ISO8601)	Venue	LEI	Country of Authority	Mkt Segment	Mkt Segment Identifier	Outage Nature	Outages	Avg. Outage Duration	Sched. Auction Nature	Sched. Auction	Sched. Auction Duration	Fail. Transactions Nature	Fail. Transactions	Fail. Transactions %
2018-09-04	Amius Limited	213800C1LJRHXHO5QC19	United Kingdom				0	0				0	0	0

Table 2 - Type of Financial Instrument

Description	Instrument	Currency
Producer Accumulator CC 10.00 USD lots	Producer Accumulator	USD

Table 3 - Price Information

Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Producer Accumulator		1			2,298.00	10:31:00	220.00	RFQ		Im	N/A
Producer Accumulator		1			2,324.00	16:35:44	220.00	RFQ		Im	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Producer Accumulator	2,305.67	2,305.67	2,295.00	2,324.00

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Producer Accumulator	1,382.02	0	0	0.00	http://www.amius.com		0.012

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers
Producer Accumulator	3	3	15,217,400.00	0	3	5,072,466.67	0

Table 9 - Timings

Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)
Producer Accumulator		1420	422	1,170.00
				450.00

18 Sep 2018

Table 1 - Execution Venue

As Of (ISO8601)	Venue	LEI	Country of Authority	Mkt Segment	Mkt Segment Identifier	Outage Nature	Outages	Avg. Outage Duration	Sched. Auction Nature	Sched. Auction	Sched. Auction Duration	Fail. Transactions Nature	Fail. Transactions	Fail. Transactions %
2018-09-18	Amius Limited	213800C1LJRHXHO5QC19	United Kingdom				0	0				0	0	0

Table 2 - Type of Financial Instrument

Description	Instrument	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			2,241.00	16:53:48	68.00	RFQ		Im	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Consumer Accumulator	2,241.00	2,241.00	2,241.00	2,241.00

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Consumer Accumulator	155.30	0	0	0.00	http://www.amius.com		0.013

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers
Consumer Accumulator	0	1	1,523,880.00	0	0	0.00	0

Table 9 - 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	360	180.00
				540.00

27 Sep 2018

Table 1 - Execution Venue

As Of (ISO8601)	Venue	LEI	Country of Authority	Mkt Segment	Mkt Segment Identifier	Outage Nature	Outages	Avg. Outage Duration	Sched. Auction Nature	Sched. Auction	Sched. Auction Duration	Fail. Transactions Nature	Fail. Transactions	Fail. Transactions %
2018-09-27	Amius Limited	213800C1LJRHXHO5QC19	United Kingdom				0	0				0	0	0

Table 2 - Type of Financial Instrument

Description	Instrument	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			2,170.00	11:16:52	6.75	RFQ		Im	N/A
Consumer Accumulator		1			2,161.00	13:44:12	27.00	RFQ		Im	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Consumer Accumulator	2,158.40	2,156.35	2,150.00	2,170.00

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Consumer Accumulator	330.64	0	0	0.00	http://www.amius.com		0.013

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers
Consumer Accumulator	5	5	2,474,415.00	0	5	494,883.00	0

Table 9 - Timings

Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)
Consumer Accumulator		3624	36	2,340.00
				0.00

CRD

08 Aug 2018

Table 1 - Execution Venue

As Of (ISO8601)	Venue	LEI	Country of Authority	Mkt Segment	Mkt Segment Identifier	Outage Nature	Outages	Avg. Outage Duration	Sched. Auction Nature	Sched. Auction	Sched. Auction Duration	Fail. Transactions Nature	Fail. Transactions	Fail. Transactions %
2018-08-08	Amius Limited	213800C1LJRHXHO5QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Description	Instrument	Currency
Consumer Accumulator CRD 450.00 BRL lots	Consumer Accumulator	BRL

Table 3 - Price Information

Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Consumer Accumulator		1			43.60	19:17:00	138.00	RFQ		Im	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Consumer Accumulator	43.60	43.60	43.60	43.60

Table 5 - Cost Information

No Rows Present

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers
Consumer Accumulator	0	1	2,707,560.00	0	0	0.00	0

Table 9 - Timings

Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)
Consumer Accumulator	2558	0	3,837.00	0.00

JO

09 Jul 2018

Table 1 - Execution Venue

As Of (ISO8601)	Venue	LEI	Country of Authority	Mkt Segment	Mkt Segment Identifier	Outage Nature	Outages	Avg. Outage Duration	Sched. Auction Nature	Sched. Auction	Sched. Auction Duration	Fail. Transactions Nature	Fail. Transactions	Fail. Transactions %
2018-07-09	Amius Limited	213800C1LJRHXHO5QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Description	Instrument	Currency
Producer Accumulator JO 150.00 USD lots	Producer Accumulator	USD

Table 3 - Price Information

Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Producer Accumulator		1			169.00	17:37:47	30.00	RFQ		Im	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Producer Accumulator	169.00	169.00	169.00	169.00

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Producer Accumulator	70.98	0	0	0.00	http://www.amius.com		0.013

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers
Producer Accumulator	0	1	732,150.00	0	0	0.00	0

Table 9 - 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	30	90.00	45.00

02 Jul 2018

Table 1 - Execution Venue

As Of (ISO8601)	Venue	LEI	Country of Authority	Mkt Segment	Mkt Segment Identifier	Outage Nature	Outages	Avg. Outage Duration	Sched. Auction Nature	Sched. Auction	Sched. Auction Duration	Fail. Transactions Nature	Fail. Transactions	Fail. Transactions %
2018-07-02	Amius Limited	213800C1LJRHXHO5QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Description	Instrument	Currency
Consumer Accumulator KC 375.00 USD lots	Consumer Accumulator	USD

Table 3 - Price Information

Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Consumer Accumulator		1			119.80	14:48:34	10.00	RFQ		Im	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Consumer Accumulator	121.03	121.03	119.80	122.25

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Consumer Accumulator	41.90	0	0	0.00	http://www.amius.com		0.006

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers
Consumer Accumulator	2	2	956,625.00	0	2	478,312.50	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		616	464	924.00
				696.00

05 Jul 2018

Table 1 - Execution Venue

As Of (ISO8601)	Venue	LEI	Country of Authority	Mkt Segment	Mkt Segment Identifier	Outage Nature	Outages	Avg. Outage Duration	Sched. Auction Nature	Sched. Auction	Sched. Auction Duration	Fail. Transactions Nature	Fail. Transactions	Fail. Transactions %
2018-07-05	Amius Limited	213800C1LJRHXHO5QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Description	Instrument	Currency
Consumer Accumulator KC 375.00 USD lots	Consumer Accumulator	USD

Table 3 - Price Information

Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Consumer Accumulator		1			116.15	18:24:30	10.00	RFQ		Im	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Consumer Accumulator	116.15	116.15	116.15	116.15

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Consumer Accumulator	19.32	0	0	0.00	http://www.amius.com		0.006

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers
Consumer Accumulator	0	1	478,312.50	0	0	0.00	0

Table 9 - Timings

Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)
Consumer Accumulator		60	30	90.00
				45.00

06 Jul 2018

Table 1 - Execution Venue

As Of (ISO8601)	Venue	LEI	Country of Authority	Mkt Segment	Mkt Segment Identifier	Outage Nature	Outages	Avg. Outage Duration	Sched. Auction Nature	Sched. Auction	Sched. Auction Duration	Fail. Transactions Nature	Fail. Transactions	Fail. Transactions %
2018-07-06	Amius Limited	213800C1LJRHXHO5QC19	United Kingdom				0	0			0		0	0

Table 2 - Type of Financial Instrument

Description	Instrument	Currency
Consumer Accumulator KC 375.00 USD lots	Consumer Accumulator	USD
Producer Accumulator KC 375.00 USD lots	Producer Accumulator	USD

Table 3 - Price Information

Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Producer Accumulator		1			118.25	12:45:13	20.00	RFQ		Im	N/A
Producer Accumulator		1			116.45	13:34:28	5.00	RFQ		Im	N/A
Consumer Accumulator		1			115.20	15:54:40	5.00	RFQ		Im	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Consumer Accumulator	115.18	115.17	115.15	115.20
Producer Accumulator	117.55	117.90	116.45	118.25

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Consumer Accumulator	24.45	0	0	0.00	http://www.amius.com		0.006
Producer Accumulator	50.77	0	0	0.00	http://www.amius.com		0.006

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers
Consumer Accumulator	2	2	717,468.75	0	2	358,734.38	0
Producer Accumulator	3	3	1,434,937.50	0	3	478,312.50	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		545	79	798.00
Producer Accumulator		482	141	481.50

19 Jul 2018

Table 1 - Execution Venue

As Of (ISO8601)	Venue	LEI	Country of Authority	Mkt Segment	Mkt Segment Identifier	Outage Nature	Outages	Avg. Outage Duration	Sched. Auction Nature	Sched. Auction	Sched. Auction Duration	Fail. Transactions Nature	Fail. Transactions	Fail. Transactions %
2018-07-19	Amius Limited	213800C1LJRHXHO5QC19	United Kingdom				0	0			0		0	0

Table 2 - Type of Financial Instrument

Description	Instrument	Currency
Exotic KC 375.00 USD lots	Exotic	USD

Table 3 - Price Information

Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Exotic		1			118.45	16:08:00	93.00	RFQ		Voice	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Exotic	118.45	118.45	118.45	118.45

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Exotic	91.55	0	0	0.00	http://www.amius.com		0.006

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers
Exotic	0	1	4,448,306.25	0	0	0.00	0

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		303	357	454.50

24 Aug 2018

Table 1 - Execution Venue

As Of (ISO8601)	Venue	LEI	Country of Authority	Mkt Segment	Mkt Segment Identifier	Outage Nature	Outages	Avg. Outage Duration	Sched. Auction Nature	Sched. Auction	Sched. Auction Duration	Fail. Transactions Nature	Fail. Transactions	Fail. Transactions %
2018-08-24	Amius Limited	213800C1LJRHXHO5QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Description	Instrument	Currency
Producer Accumulator KC 375.00 USD lots	Producer Accumulator	USD

Table 3 - Price Information

Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Producer Accumulator		1			104.75	15:58:00	40.00	RFQ		Voice	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Producer Accumulator	104.75	104.75	104.75	104.75

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Producer Accumulator	53.22	0	0	0.00	http://www.amius.com		0.007

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers
Producer Accumulator	0	1	1,571,250.00	0	0	0.00	0

Table 9 - Timings

Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)
Producer Accumulator		480	324	720.00
				486.00

27 Aug 2018

Table 1 - Execution Venue

As Of (ISO8601)	Venue	LEI	Country of Authority	Mkt Segment	Mkt Segment Identifier	Outage Nature	Outages	Avg. Outage Duration	Sched. Auction Nature	Sched. Auction	Sched. Auction Duration	Fail. Transactions Nature	Fail. Transactions	Fail. Transactions %
2018-08-27	Amius Limited	213800C1LJRHXHO5QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Description	Instrument	Currency
Producer Accumulator KC 375.00 USD lots	Producer Accumulator	USD

Table 3 - Price Information

Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Producer Accumulator		1			106.55	16:22:00	200.00	RFQ		Im	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Producer Accumulator	106.55	106.55	106.55	106.55

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Producer Accumulator	280.76	0	0	0.00	http://www.amius.com		0.007

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers
Producer Accumulator	0	1	7,991,250.00	0	0	0.00	0

Table 9 - Timings

Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)
Producer Accumulator		300	371	450.00
				556.50

05 Sep 2018

Table 1 - Execution Venue

As Of (ISO8601)	Venue	LEI	Country of Authority	Mkt Segment	Mkt Segment Identifier	Outage Nature	Outages	Avg. Outage Duration	Sched. Auction Nature	Sched. Auction	Sched. Auction Duration	Fail. Transactions Nature	Fail. Transactions	Fail. Transactions %
2018-09-05	Amius Limited	213800C1LJRHXHO5QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Description	Instrument	Currency
Producer Accumulator KC 375.00 USD lots	Producer Accumulator	USD

Table 3 - Price Information

Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Producer Accumulator		1			103.00	16:20:00	200.00	RFQ		Im	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Producer Accumulator	103.00	103.00	103.00	103.00

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Producer Accumulator	225.80	0	0	0.00	http://www.amius.com		0.007

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers
Producer Accumulator	0	1	7,725,000.00	0	0	0.00	0

Table 9 - Timings

Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)
Producer Accumulator		600	449	900.00
				673.50

06 Sep 2018

Table 1 - Execution Venue

As Of (ISO8601)	Venue	LEI	Country of Authority	Mkt Segment	Mkt Segment Identifier	Outage Nature	Outages	Avg. Outage Duration	Sched. Auction Nature	Sched. Auction	Sched. Auction Duration	Fail. Transactions Nature	Fail. Transactions	Fail. Transactions %
2018-09-06	Amius Limited	213800C1LJRHXHO5QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Description	Instrument	Currency
Producer Accumulator KC 375.00 USD lots	Producer Accumulator	USD

Table 3 - Price Information

Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Producer Accumulator		1			102.90	15:18:00	40.00	RFQ		Voice	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Producer Accumulator	102.90	102.90	102.90	102.90

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Producer Accumulator	42.56	0	0	0.00	http://www.amius.com		0.007

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers
Producer Accumulator	0	1	1,543,500.00	0	0	0.00	0

Table 9 - Timings

Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)
Producer Accumulator		480	780	720.00
				1,170.00

07 Sep 2018

Table 1 - Execution Venue

As Of (ISO8601)	Venue	LEI	Country of Authority	Mkt Segment	Mkt Segment Identifier	Outage Nature	Outages	Avg. Outage Duration	Sched. Auction Nature	Sched. Auction	Sched. Auction Duration	Fail. Transactions Nature	Fail. Transactions	Fail. Transactions %
2018-09-07	Amius Limited	213800C1LJRHXHO5QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Description	Instrument	Currency
Producer Accumulator KC 375.00 USD lots	Producer Accumulator	USD

Table 3 - Price Information

Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Producer Accumulator		1			105.75	16:33:00	11.00	RFQ		Im	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Producer Accumulator	105.75	105.75	105.75	105.75

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Producer Accumulator	36.35	0	0	0.00	http://www.amius.com		0.007

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers
Producer Accumulator	0	1	436,218.75	0	0	0.00	0

Table 9 - Timings

Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)
Producer Accumulator		300	257	450.00
				385.50

12 Sep 2018

Table 1 - Execution Venue

As Of (ISO8601)	Venue	LEI	Country of Authority	Mkt Segment	Mkt Segment Identifier	Outage Nature	Outages	Avg. Outage Duration	Sched. Auction Nature	Sched. Auction	Sched. Auction Duration	Fail. Transactions Nature	Fail. Transactions	Fail. Transactions %
2018-09-12	Amius Limited	213800C1LJRHXHO5QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Description	Instrument	Currency
Producer Accumulator KC 375.00 USD lots	Producer Accumulator	USD

Table 3 - Price Information

Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Producer Accumulator		1			104.10	13:29:15	12.00	RFQ		Im	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Producer Accumulator	104.10	104.10	104.10	104.10

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Producer Accumulator	32.36	0	0	0.00	http://www.amius.com		0.007

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers
Producer Accumulator	0	1	468,450.00	0	0	0.00	0

Table 9 - Timings

No Rows Present

18 Sep 2018

Table 1 - Execution Venue

As Of (ISO8601)	Venue	LEI	Country of Authority	Mkt Segment	Mkt Segment Identifier	Outage Nature	Outages	Avg. Outage Duration	Sched. Auction Nature	Sched. Auction	Sched. Auction Duration	Fail. Transactions Nature	Fail. Transactions	Fail. Transactions %
2018-09-18	Amius Limited	213800C1LJRHXHO5QC19	United Kingdom				0	0				0	0	0

Table 2 - Type of Financial Instrument

Description	Instrument	Currency
Exotic KC 375.00 USD lots	Exotic	USD
Producer Accumulator KC 375.00 USD lots	Producer Accumulator	USD

Table 3 - Price Information

Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Producer Accumulator		1			98.75	18:20:00	20.00	RFQ		Voice	N/A
Exotic		1			99.20	19:09:00	40.00	RFQ		Voice	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Exotic	99.20	99.20	99.20	99.20
Producer Accumulator	98.75	98.75	98.75	98.75

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Exotic	37.00	0	0	0.00	http://www.amius.com		0.008
Producer Accumulator	64.04	0	0	0.00	http://www.amius.com		0.008

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers
Exotic	0	1	1,488,000.00	0	0	0.00	0
Producer Accumulator	0	1	740,625.00	0	0	0.00	0

Table 9 - Timings

Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)
Exotic	60	1233	90.00	1,849.50
Producer Accumulator	36	120	54.00	180.00

20 Sep 2018

Table 1 - Execution Venue

As Of (ISO8601)	Venue	LEI	Country of Authority	Mkt Segment	Mkt Segment Identifier	Outage Nature	Outages	Avg. Outage Duration	Sched. Auction Nature	Sched. Auction	Sched. Auction Duration	Fail. Transactions Nature	Fail. Transactions	Fail. Transactions %
2018-09-20	Amius Limited	213800C1LJRHXHO5QC19	United Kingdom				0	0				0	0	0

Table 2 - Type of Financial Instrument

Description	Instrument	Currency
Producer Accumulator KC 375.00 USD lots	Producer Accumulator	USD

Table 3 - Price Information

Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Producer Accumulator		1			99.20	16:33:00	50.00	RFQ		Voice	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Producer Accumulator	99.20	99.20	99.20	99.20

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Producer Accumulator	61.59	0	0	0.00	http://www.amius.com		0.008

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers
Producer Accumulator	0	1	1,860,000.00	0	0	0.00	0

Table 9 - Timings

Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)
Producer Accumulator	180	238	270.00	357.00

25 Sep 2018

Table 1 - Execution Venue

As Of (ISO8601)	Venue	LEI	Country of Authority	Mkt Segment	Mkt Segment Identifier	Outage Nature	Outages	Avg. Outage Duration	Sched. Auction Nature	Sched. Auction	Sched. Auction Duration	Fail. Transactions Nature	Fail. Transactions	Fail. Transactions %
2018-09-25	Amius Limited	213800C1LJRHXHO5QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Description	Instrument	Currency
Producer Accumulator KC 375.00 USD lots	Producer Accumulator	USD

Table 3 - Price Information

Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Producer Accumulator		1			97.10	14:56:16	10.00	RFQ		Im	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Producer Accumulator	97.10	97.10	97.10	97.10

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Producer Accumulator	18.73	0	0	0.00	http://www.amius.com		0.008

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers
Producer Accumulator	0	1	364,125.00	0	0	0.00	0

Table 9 - Timings

Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)
Producer Accumulator		747	37	1,120.50
				55.50

27 Sep 2018

Table 1 - Execution Venue

As Of (ISO8601)	Venue	LEI	Country of Authority	Mkt Segment	Mkt Segment Identifier	Outage Nature	Outages	Avg. Outage Duration	Sched. Auction Nature	Sched. Auction	Sched. Auction Duration	Fail. Transactions Nature	Fail. Transactions	Fail. Transactions %
2018-09-27	Amius Limited	213800C1LJRHXHO5QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Description	Instrument	Currency
Producer Accumulator KC 375.00 USD lots	Producer Accumulator	USD

Table 3 - Price Information

Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Producer Accumulator		1			104.55	17:31:19	3.00	RFQ		Im	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Producer Accumulator	104.55	104.55	104.55	104.55

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Producer Accumulator	16.45	0	0	0.00	http://www.amius.com		0.007

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers
Producer Accumulator	0	1	117,618.75	0	0	0.00	0

Table 9 - 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	30	90.00
				45.00

28 Sep 2018

Table 1 - Execution Venue

As Of (ISO8601)	Venue	LEI	Country of Authority	Mkt Segment	Mkt Segment Identifier	Outage Nature	Outages	Avg. Outage Duration	Sched. Auction Nature	Sched. Auction	Sched. Auction Duration	Fail. Transactions Nature	Fail. Transactions	Fail. Transactions %
2018-09-28	Amius Limited	213800C1LJRHXHO5QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Description	Instrument	Currency
Producer Accumulator KC 375.00 USD lots	Producer Accumulator	USD

Table 3 - Price Information

Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Producer Accumulator		1			102.30	15:57:49	10.00	RFQ		Im	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Producer Accumulator	102.59	102.63	102.30	102.90

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Producer Accumulator	352.59	0	0	0.00	http://www.amius.com		0.007

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers
Producer Accumulator	8	8	10,583,812.50	0	8	1,322,976.56	0

Table 9 - Timings

Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)
Producer Accumulator		610	220	627.00
				207.00

12 Sep 2020

Table 1 - Execution Venue

As Of (ISO8601)	Venue	LEI	Country of Authority	Mkt Segment	Mkt Segment Identifier	Outage Nature	Outages	Avg. Outage Duration	Sched. Auction Nature	Sched. Auction	Sched. Auction Duration	Fail. Transactions Nature	Fail. Transactions	Fail. Transactions %
2020-09-12	Amius Limited	213800C1LJRHXHO5QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Description	Instrument	Currency
Producer Accumulator KC 375.00 USD lots	Producer Accumulator	USD

Table 3 - Price Information

Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Producer Accumulator		1			100.70	13:29:15	6.00	RFQ		Im	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Producer Accumulator	100.70	100.70	100.70	100.70

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Producer Accumulator	12.59	0	0	0.00	http://www.amius.com		0.008

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers
Producer Accumulator	0	1	226,575.00	0	0	0.00	0

Table 9 - 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	30	90.00
				45.00

KO

10 Aug 2018

Table 1 - Execution Venue

As Of (ISO8601)	Venue	LEI	Country of Authority	Mkt Segment	Mkt Segment Identifier	Outage Nature	Outages	Avg. Outage Duration	Sched. Auction Nature	Sched. Auction	Sched. Auction Duration	Fail. Transactions Nature	Fail. Transactions	Fail. Transactions %
2018-08-10	Amius Limited	213800C1LJRHXHO5QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Description	Instrument	Currency
Producer Accumulator KO 25.00 MYR lots	Producer Accumulator	MYR

Table 3 - Price Information

Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Producer Accumulator		1			2,284.00	09:45:07	15.00	RFQ		Email	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Producer Accumulator	2,284.00	2,284.00	2,284.00	2,284.00

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Producer Accumulator	130.56	0	0	0.00	http://www.amius.com		0.016

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers
Producer Accumulator	0	1	856,500.00	0	0	0.00	0

Table 9 - Timings

No Rows Present

03 Jul 2018

Table 1 - Execution Venue

As Of (ISO8601)	Venue	LEI	Country of Authority	Mkt Segment	Mkt Segment Identifier	Outage Nature	Outages	Avg. Outage Duration	Sched. Auction Nature	Sched. Auction	Sched. Auction Duration	Fail. Transactions Nature	Fail. Transactions	Fail. Transactions %
2018-07-03	Amius Limited	213800C1LJRHXHO5QC19	United Kingdom				0	0				0	0	0

Table 2 - Type of Financial Instrument

Description	Instrument	Currency
Exotic MSR 100.00 USD lots	Exotic	USD

Table 3 - Price Information

Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Exotic		1			275.50	17:07:18	4.00	RFQ		Email	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Exotic	275.50	275.50	275.50	275.50

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Exotic	0.07	0	0	0.00	http://www.amius.com		0.000

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers
Exotic	2	2	227,640.00	0	2	113,820.00	0

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		1552	168	2,328.00
				252.00

27 Jul 2018

Table 1 - Execution Venue

As Of (ISO8601)	Venue	LEI	Country of Authority	Mkt Segment	Mkt Segment Identifier	Outage Nature	Outages	Avg. Outage Duration	Sched. Auction Nature	Sched. Auction	Sched. Auction Duration	Fail. Transactions Nature	Fail. Transactions	Fail. Transactions %
2018-07-27	Amius Limited	213800C1LJRHXHO5QC19	United Kingdom				0	0				0	0	0

Table 2 - Type of Financial Instrument

Description	Instrument	Currency
Producer Accumulator MSR 100.00 USD lots	Producer Accumulator	USD

Table 3 - Price Information

Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Producer Accumulator		1			279.00	15:25:25	3.00	RFQ		Voice	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Producer Accumulator	279.00	279.00	279.00	279.00

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Producer Accumulator	0.05	0	0	0.00	http://www.amius.com		0.000

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers
Producer Accumulator	0	1	88,080.00	0	0	0.00	0

Table 9 - Timings

Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)
Producer Accumulator		232	4481	348.00
				6,721.50

31 Jul 2018

Table 1 - Execution Venue

As Of (ISO8601)	Venue	LEI	Country of Authority	Mkt Segment	Mkt Segment Identifier	Outage Nature	Outages	Avg. Outage Duration	Sched. Auction Nature	Sched. Auction	Sched. Auction Duration	Fail. Transactions Nature	Fail. Transactions	Fail. Transactions %
2018-07-31	Amius Limited	213800C1LJRHXHO5QC19	United Kingdom				0	0				0	0	0

Table 2 - Type of Financial Instrument

Description	Instrument	Currency
Producer Accumulator MSR 100.00 USD lots	Producer Accumulator	USD

Table 3 - Price Information

Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Producer Accumulator	15:30:00	1	285.10	3.00						Voice	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Producer Accumulator	285.10	285.10	285.10	285.10

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Producer Accumulator	0.05	0	0	0.00	http://www.amius.com		0.000

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers
Producer Accumulator	0	1	88,080.00	0	0	0.00	0

Table 9 - Timings

Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)
Producer Accumulator		373	661	559.50
				991.50

16 Jul 2018

Table 1 - Execution Venue

As Of (ISO8601)	Venue	LEI	Country of Authority	Mkt Segment	Mkt Segment Identifier	Outage Nature	Outages	Avg. Outage Duration	Sched. Auction Nature	Sched. Auction	Sched. Auction Duration	Fail. Transactions Nature	Fail. Transactions	Fail. Transactions %
2018-07-16	Amius Limited	213800C1LJRHXHO5QC19	United Kingdom				0	0				0	0	0

Table 2 - Type of Financial Instrument

Description	Instrument	Currency
Consumer Accumulator QC 10.00 GBP lots	Consumer Accumulator	GBP

Table 3 - Price Information

Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Consumer Accumulator		1			1,848.00	14:43:10	100.00	RFQ		Voice	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Consumer Accumulator	1,848.00	1,848.00	1,848.00	1,848.00

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Consumer Accumulator	107.01	0	0	0.00	http://www.amius.com		0.008

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers
Consumer Accumulator	0	1	1,438,000.00	0	0	0.00	0

Table 9 - Timings

Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)
Consumer Accumulator		70	0	105.00
				0.00

18 Jul 2018

Table 1 - Execution Venue

As Of (ISO8601)	Venue	LEI	Country of Authority	Mkt Segment	Mkt Segment Identifier	Outage Nature	Outages	Avg. Outage Duration	Sched. Auction Nature	Sched. Auction	Sched. Auction Duration	Fail. Transactions Nature	Fail. Transactions	Fail. Transactions %
2018-07-18	Amius Limited	213800C1LJRHXHO5QC19	United Kingdom				0	0				0	0	0

Table 2 - Type of Financial Instrument

Description	Instrument	Currency
Consumer Accumulator QC 10.00 GBP lots	Consumer Accumulator	GBP

Table 3 - Price Information

Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Consumer Accumulator		1			1,740.00	15:33:00	100.00	RFQ		Email	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Consumer Accumulator	1,737.00	1,737.00	1,734.00	1,740.00

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Consumer Accumulator	295.96	0	0	0.00	http://www.amius.com		0.008

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers
Consumer Accumulator	0	2	2,876,000.00	0	2	1,438,000.00	0

Table 9 - Timings

Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)
Consumer Accumulator		5040	4380	7,320.00
				6,570.00

24 Aug 2018

Table 1 - Execution Venue

As Of (ISO8601)	Venue	LEI	Country of Authority	Mkt Segment	Mkt Segment Identifier	Outage Nature	Outages	Avg. Outage Duration	Sched. Auction Nature	Sched. Auction	Sched. Auction Duration	Fail. Transactions Nature	Fail. Transactions	Fail. Transactions %
2018-08-24	Amius Limited	213800C1LJRHXHO5QC19	United Kingdom				0	0				0	0	0

Table 2 - Type of Financial Instrument

Description	Instrument	Currency
Producer Accumulator QC 10.00 GBP lots	Producer Accumulator	GBP

Table 3 - Price Information

Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Producer Accumulator		1			1,725.00	13:24:03	8.75	RFQ		Voice	N/A

Table 4 - Price Information

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

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Producer Accumulator	32.89	0	0	0.00	http://www.amius.com		0.006

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers
Producer Accumulator	0	3	603,750.00	3	3	201,250.00	0

Table 9 - Timings

Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)
Producer Accumulator		3960	8700	5,940.00
				13,050.00

03 Sep 2018

Table 1 - Execution Venue

As Of (ISO8601)	Venue	LEI	Country of Authority	Mkt Segment	Mkt Segment Identifier	Outage Nature	Outages	Avg. Outage Duration	Sched. Auction Nature	Sched. Auction	Sched. Auction Duration	Fail. Transactions Nature	Fail. Transactions	Fail. Transactions %
2018-09-03	Amius Limited	213800C1LJRHXHO5QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Description	Instrument	Currency
Producer Accumulator QC 10.00 GBP lots	Producer Accumulator	GBP

Table 3 - Price Information

Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Producer Accumulator		1			1,677.40	12:03:00	27.00	RFQ		Email	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Producer Accumulator	1,677.40	1,677.40	1,677.40	1,677.40

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Producer Accumulator	76.81	0	0	0.00	http://www.amius.com		0.006

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers
Producer Accumulator	2	2	905,796.00	0	2	452,898.00	0

Table 9 - Timings

Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)
Producer Accumulator		6330	30	9,480.00

04 Sep 2018

Table 1 - Execution Venue

As Of (ISO8601)	Venue	LEI	Country of Authority	Mkt Segment	Mkt Segment Identifier	Outage Nature	Outages	Avg. Outage Duration	Sched. Auction Nature	Sched. Auction	Sched. Auction Duration	Fail. Transactions Nature	Fail. Transactions	Fail. Transactions %
2018-09-04	Amius Limited	213800C1LJRHXHO5QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Description	Instrument	Currency
Producer Accumulator QC 10.00 GBP lots	Producer Accumulator	GBP

Table 3 - Price Information

Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Producer Accumulator		1			1,671.95	13:42:51	320.00	RFQ		Im	N/A
Producer Accumulator		1			1,674.00	15:49:43	64.00	RFQ		Voice	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Producer Accumulator	1,678.98	1,678.53	1,671.95	1,691.00

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Producer Accumulator	475.72	0	0	0.00	http://www.amius.com		0.006

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers
Producer Accumulator	3	3	9,668,320.00	0	3	3,222,773.33	0

Table 9 - Timings

Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)
Producer Accumulator		4220	420	990.00

QW

01 Aug 2018

Table 1 - Execution Venue

As Of (ISO8601)	Venue	LEI	Country of Authority	Mkt Segment	Mkt Segment Identifier	Outage Nature	Outages	Avg. Outage Duration	Sched. Auction Nature	Sched. Auction	Sched. Auction Duration	Fail. Transactions Nature	Fail. Transactions	Fail. Transactions %
2018-08-01	Amius Limited	213800C1LJRHXHO5QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Description	Instrument	Currency
Consumer Accumulator QW 50.00 USD lots	Consumer Accumulator	USD

Table 3 - Price Information

Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Consumer Accumulator		1			316.00	13:27:00	500.00	RFQ		Email	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Consumer Accumulator	316.00	316.00	316.00	316.00

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Consumer Accumulator	372,500.00	0	0	0.00	http://www.amius.com		0.009

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers
Consumer Accumulator	0	1	7,900,000.00	0	0	0.00	0

Table 9 - Timings

Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)
Consumer Accumulator		21720	540	32,580.00
				810.00

05 Jul 2018

Table 1 - Execution Venue

As Of (ISO8601)	Venue	LEI	Country of Authority	Mkt Segment	Mkt Segment Identifier	Outage Nature	Outages	Avg. Outage Duration	Sched. Auction Nature	Sched. Auction	Sched. Auction Duration	Fail. Transactions Nature	Fail. Transactions	Fail. Transactions %
2018-07-05	Amius Limited	213800C1LJRHXHO5QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Description	Instrument	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			1,027.75	10:23:31	48.00	RFQ		Im	N/A
Consumer Accumulator		1			1,024.00	15:40:09	40.00	RFQ		Im	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Consumer Accumulator	1,025.88	1,026.05	1,024.00	1,027.75

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Consumer Accumulator	290.47	0	0	0.00	http://www.amius.com		0.005

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers
Consumer Accumulator	0	2	4,514,600.00	0	2	2,257,300.00	0

Table 9 - Timings

Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)
Consumer Accumulator	9902	2546257	10,096.00	2,546,257.00

06 Jul 2018

Table 1 - Execution Venue

As Of (ISO8601)	Venue	LEI	Country of Authority	Mkt Segment	Mkt Segment Identifier	Outage Nature	Outages	Avg. Outage Duration	Sched. Auction Nature	Sched. Auction	Sched. Auction Duration	Fail. Transactions Nature	Fail. Transactions	Fail. Transactions %
2018-07-06	Amius Limited	213800C1LJRHXHO5QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Description	Instrument	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			886.50	18:04:44	225.00	RFQ		Im	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Exotic	886.50	886.50	886.50	886.50

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Exotic	574.12	0	0	0.00	http://www.amius.com		0.005

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers
Exotic	2	2	22,370,625.00	0	2	11,185,312.50	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	799	912	1,198.50	1,368.00

17 Jul 2018

Table 1 - Execution Venue

As Of (ISO8601)	Venue	LEI	Country of Authority	Mkt Segment	Mkt Segment Identifier	Outage Nature	Outages	Avg. Outage Duration	Sched. Auction Nature	Sched. Auction	Sched. Auction Duration	Fail. Transactions Nature	Fail. Transactions	Fail. Transactions %
2018-07-17	Amius Limited	213800C1LJRHXHO5QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Description	Instrument	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			883.75	17:35:00	10.00	RFQ		Im	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Consumer Accumulator	883.75	883.75	883.75	883.75

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Consumer Accumulator	38.22	0	0	0.00	http://www.amius.com		0.005

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers
Consumer Accumulator	0	1	497,125.00	0	0	0.00	0

Table 9 - Timings

Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)
Consumer Accumulator		900	600	1,350.00
				900.00

18 Jul 2018

Table 1 - Execution Venue

As Of (ISO8601)	Venue	LEI	Country of Authority	Mkt Segment	Mkt Segment Identifier	Outage Nature	Outages	Avg. Outage Duration	Sched. Auction Nature	Sched. Auction	Sched. Auction Duration	Fail. Transactions Nature	Fail. Transactions	Fail. Transactions %
2018-07-18	Amius Limited	213800C1LJRHXHO5QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Description	Instrument	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			852.00	12:55:42	1.00	RFQ		Email	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Consumer Accumulator	852.00	852.00	852.00	852.00

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Consumer Accumulator	8.05	0	0	0.00	http://www.amius.com		0.005

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers
Consumer Accumulator	0	3	149,137.50	0	3	49,712.50	0

Table 9 - Timings

Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)
Consumer Accumulator		60	30	90.00
				45.00

24 Jul 2018

Table 1 - Execution Venue

As Of (ISO8601)	Venue	LEI	Country of Authority	Mkt Segment	Mkt Segment Identifier	Outage Nature	Outages	Avg. Outage Duration	Sched. Auction Nature	Sched. Auction	Sched. Auction Duration	Fail. Transactions Nature	Fail. Transactions	Fail. Transactions %
2018-07-24	Amius Limited	213800C1LJRHXHO5QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Description	Instrument	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			901.00	15:47:00	5.00	RFQ		Im	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Consumer Accumulator	901.00	901.00	901.00	901.00

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Consumer Accumulator	18.84	0	0	0.00	http://www.amius.com		0.005

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers
Consumer Accumulator	0	1	248,562.50	0	0	0.00	0

Table 9 - Timings

Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)
Consumer Accumulator		2280	420	3,420.00
				630.00

31 Jul 2018

Table 1 - Execution Venue

As Of (ISO8601)	Venue	LEI	Country of Authority	Mkt Segment	Mkt Segment Identifier	Outage Nature	Outages	Avg. Outage Duration	Sched. Auction Nature	Sched. Auction	Sched. Auction Duration	Fail. Transactions Nature	Fail. Transactions	Fail. Transactions %
2018-07-31	Amius Limited	213800C1LJRHXHO5QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Description	Instrument	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			917.00	16:18:00	7.00	RFQ		Im	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Producer Accumulator	917.00	917.00	917.00	917.00

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Producer Accumulator	9.94	0	0	0.00	http://www.amius.com		0.005

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers
Producer Accumulator	0	1	347,987.50	0	0	0.00	0

Table 9 - 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	300	90.00
				450.00

01 Aug 2018

Table 1 - Execution Venue

As Of (ISO8601)	Venue	LEI	Country of Authority	Mkt Segment	Mkt Segment Identifier	Outage Nature	Outages	Avg. Outage Duration	Sched. Auction Nature	Sched. Auction	Sched. Auction Duration	Fail. Transactions Nature	Fail. Transactions	Fail. Transactions %
2018-08-01	Amius Limited	213800C1LJRHXHO5QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Description	Instrument	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			901.75	14:50:21	15.00	RFQ		Im	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Producer Accumulator	902.17	902.17	901.75	903.00

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Producer Accumulator	83.68	0	0	0.00	http://www.amius.com		0.006

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers
Producer Accumulator	3	3	2,029,875.00	0	3	676,625.00	0

Table 9 - Timings

Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)
Producer Accumulator		167	4	90.00
				0.00

03 Aug 2018

Table 1 - Execution Venue

As Of (ISO8601)	Venue	LEI	Country of Authority	Mkt Segment	Mkt Segment Identifier	Outage Nature	Outages	Avg. Outage Duration	Sched. Auction Nature	Sched. Auction	Sched. Auction Duration	Fail. Transactions Nature	Fail. Transactions	Fail. Transactions %
2018-08-03	Amius Limited	213800C1LJRHXHO5QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Description	Instrument	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			906.00	12:13:16	198.00	RFQ		Im	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Producer Accumulator	906.00	906.00	906.00	906.00

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Producer Accumulator	95,253.96	0	0	0.00	http://www.amius.com		0.006

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers
Producer Accumulator	0	1	8,969,400.00	0	0	0.00	0

Table 9 - Timings

Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)
Producer Accumulator		1150	166	1,725.00
				249.00

06 Aug 2018

Table 1 - Execution Venue

As Of (ISO8601)	Venue	LEI	Country of Authority	Mkt Segment	Mkt Segment Identifier	Outage Nature	Outages	Avg. Outage Duration	Sched. Auction Nature	Sched. Auction	Sched. Auction Duration	Fail. Transactions Nature	Fail. Transactions	Fail. Transactions %
2018-08-06	Amius Limited	213800C1LJRHXHO5QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Description	Instrument	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			881.50	14:42:41	10.00	RFQ		Voice	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Producer Accumulator	881.50	881.50	881.50	881.50

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Producer Accumulator	37.23	0	0	0.00	http://www.amius.com		0.006

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers
Producer Accumulator	3	3	1,322,250.00	0	3	440,750.00	0

Table 9 - Timings

Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)
Producer Accumulator	112	38	168.00	55.50

08 Aug 2018

Table 1 - Execution Venue

As Of (ISO8601)	Venue	LEI	Country of Authority	Mkt Segment	Mkt Segment Identifier	Outage Nature	Outages	Avg. Outage Duration	Sched. Auction Nature	Sched. Auction	Sched. Auction Duration	Fail. Transactions Nature	Fail. Transactions	Fail. Transactions %
2018-08-08	Amius Limited	213800C1LJRHXHO5QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Description	Instrument	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			912.75	16:16:16	2.00	RFQ		Voice	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Producer Accumulator	912.75	912.75	912.75	912.75

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Producer Accumulator	4.23	0	0	0.00	http://www.amius.com		0.006

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers
Producer Accumulator	0	1	91,275.00	0	0	0.00	0

Table 9 - Timings

Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)
Producer Accumulator	26	31	39.00	46.50

09 Aug 2018

Table 1 - Execution Venue

As Of (ISO8601)	Venue	LEI	Country of Authority	Mkt Segment	Mkt Segment Identifier	Outage Nature	Outages	Avg. Outage Duration	Sched. Auction Nature	Sched. Auction	Sched. Auction Duration	Fail. Transactions Nature	Fail. Transactions	Fail. Transactions %
2018-08-09	Amius Limited	213800C1LJRHXHO5QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Description	Instrument	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			893.25	19:03:20	8.00	RFQ		Im	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Producer Accumulator	893.25	893.25	893.25	893.25

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Producer Accumulator	16.38	0	0	0.00	http://www.amius.com		0.006

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers
Producer Accumulator	2	2	714,600.00	0	2	357,300.00	0

Table 9 - Timings

Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)
Producer Accumulator	28	57	42.00	84.00

10 Aug 2018

Table 1 - Execution Venue

As Of (ISO8601)	Venue	LEI	Country of Authority	Mkt Segment	Mkt Segment Identifier	Outage Nature	Outages	Avg. Outage Duration	Sched. Auction Nature	Sched. Auction	Sched. Auction Duration	Fail. Transactions Nature	Fail. Transactions	Fail. Transactions %
2018-08-10	Amius Limited	213800C1LJRHXHO5QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Description	Instrument	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			865.50	18:05:13	15.00	RFQ		Im	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Producer Accumulator	865.50	865.50	865.50	865.50

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Producer Accumulator	21.64	0	0	0.00	http://www.amius.com		0.006

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers
Producer Accumulator	0	1	649,125.00	0	0	0.00	0

Table 9 - Timings

Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)
Producer Accumulator		290	10	435.00
				15.00

13 Aug 2018

Table 1 - Execution Venue

As Of (ISO8601)	Venue	LEI	Country of Authority	Mkt Segment	Mkt Segment Identifier	Outage Nature	Outages	Avg. Outage Duration	Sched. Auction Nature	Sched. Auction	Sched. Auction Duration	Fail. Transactions Nature	Fail. Transactions	Fail. Transactions %
2018-08-13	Amius Limited	213800C1LJRHXHO5QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Description	Instrument	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			860.50	14:55:11	10.00	RFQ		Im	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Producer Accumulator	860.50	860.50	860.50	860.50

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Producer Accumulator	15.99	0	0	0.00	http://www.amius.com		0.006

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers
Producer Accumulator	0	1	430,250.00	0	0	0.00	0

Table 9 - Timings

Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)
Producer Accumulator		30	24	45.00
				36.00

14 Aug 2018

Table 1 - Execution Venue

As Of (ISO8601)	Venue	LEI	Country of Authority	Mkt Segment	Mkt Segment Identifier	Outage Nature	Outages	Avg. Outage Duration	Sched. Auction Nature	Sched. Auction	Sched. Auction Duration	Fail. Transactions Nature	Fail. Transactions	Fail. Transactions %
2018-08-14	Amius Limited	213800C1LJRHXHO5QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Description	Instrument	Currency
Exotic S_ 50.00 USD lots	Exotic	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
Producer Accumulator		1			878.75	16:02:40	15.00	RFQ		Voice	N/A
Exotic		1			879.50	17:56:48	10.00	RFQ		Im	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Exotic	879.50	879.50	879.50	879.50
Producer Accumulator	878.75	878.75	878.75	878.75

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Exotic	10.75	0	0	0.00	http://www.amius.com		0.006
Producer Accumulator	583.54	0	0	0.00	http://www.amius.com		0.006

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers
Exotic	0	1	439,750.00	0	0	0.00	0
Producer Accumulator	0	1	659,062.50	0	0	0.00	0

Table 9 - Timings

Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)
Exotic	60	60	90.00	90.00
Producer Accumulator	60	0	90.00	0.00

20 Aug 2018

Table 1 - Execution Venue

As Of (ISO8601)	Venue	LEI	Country of Authority	Mkt Segment	Mkt Segment Identifier	Outage Nature	Outages	Avg. Outage Duration	Sched. Auction Nature	Sched. Auction	Sched. Auction Duration	Fail. Transactions Nature	Fail. Transactions	Fail. Transactions %
2018-08-20	Amius Limited	213800C1LJRHXHO5QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Description	Instrument	Currency
Exotic S_ 50.00 USD lots	Exotic	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
Producer Accumulator		1			904.50	14:37:00	10.00	RFQ		Im	N/A
Exotic		1			929.00	19:20:30	2.70	RFQ		Voice	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Exotic	929.00	929.00	929.00	929.00
Producer Accumulator	904.50	904.50	904.50	904.50

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Exotic	4.37	0	0	0.00	http://www.amius.com		0.006
Producer Accumulator	19.26	0	0	0.00	http://www.amius.com		0.006

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers
Exotic	0	1	125,415.00	0	0	0.00	0
Producer Accumulator	0	1	452,250.00	0	0	0.00	0

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	58	15572	87.00	23,358.00
Producer Accumulator	395	2425	592.50	3,637.50

21 Aug 2018

Table 1 - Execution Venue

As Of (ISO8601)	Venue	LEI	Country of Authority	Mkt Segment	Mkt Segment Identifier	Outage Nature	Outages	Avg. Outage Duration	Sched. Auction Nature	Sched. Auction	Sched. Auction Duration	Fail. Transactions Nature	Fail. Transactions	Fail. Transactions %
2018-08-21	Amius Limited	213800C1LJRHXHO5QC19	United Kingdom				0	0			0		0	0

Table 2 - Type of Financial Instrument

Description	Instrument	Currency
Exotic S_ 50.00 USD lots	Exotic	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
Producer Accumulator		1			892.50	15:28:16	7.00	RFQ		Im	N/A
Exotic		1			892.00	15:46:11	20.00	RFQ		Im	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Exotic	892.00	892.00	892.00	892.00
Producer Accumulator	892.50	892.50	892.50	892.50

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Exotic	27.30	0	0	0.00	http://www.amius.com		0.006
Producer Accumulator	10.83	0	0	0.00	http://www.amius.com		0.006

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers
Exotic	0	1	892,000.00	0	0	0.00	0
Producer Accumulator	0	1	312,375.00	0	0	0.00	0

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	120	180.00
Producer Accumulator		120	60	90.00

23 Aug 2018

Table 1 - Execution Venue

As Of (ISO8601)	Venue	LEI	Country of Authority	Mkt Segment	Mkt Segment Identifier	Outage Nature	Outages	Avg. Outage Duration	Sched. Auction Nature	Sched. Auction	Sched. Auction Duration	Fail. Transactions Nature	Fail. Transactions	Fail. Transactions %
2018-08-23	Amius Limited	213800C1LJRHXHO5QC19	United Kingdom				0	0			0		0	0

Table 2 - Type of Financial Instrument

Description	Instrument	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			862.50	14:40:42	15.00	RFQ		Voice	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Producer Accumulator	862.50	862.50	862.50	862.50

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Producer Accumulator	36.62	0	0	0.00	http://www.amius.com		0.006

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers
Producer Accumulator	0	1	646,875.00	0	0	0.00	0

Table 9 - Timings

Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)
Producer Accumulator		15	62	93.00

28 Aug 2018

Table 1 - Execution Venue

As Of (ISO8601)	Venue	LEI	Country of Authority	Mkt Segment	Mkt Segment Identifier	Outage Nature	Outages	Avg. Outage Duration	Sched. Auction Nature	Sched. Auction	Sched. Auction Duration	Fail. Transactions Nature	Fail. Transactions	Fail. Transactions %
2018-08-28	Amius Limited	213800C1LJRHXHO5QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Description	Instrument	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			866.00	16:34:28	246.00	RFQ		Im	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Producer Accumulator	866.00	866.00	866.00	866.00

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Producer Accumulator	27,534.78	0	0	0.00	http://www.amius.com		0.006

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers
Producer Accumulator	0	1	10,651,800.00	0	0	0.00	0

Table 9 - 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	30	90.00
				45.00

06 Sep 2018

Table 1 - Execution Venue

As Of (ISO8601)	Venue	LEI	Country of Authority	Mkt Segment	Mkt Segment Identifier	Outage Nature	Outages	Avg. Outage Duration	Sched. Auction Nature	Sched. Auction	Sched. Auction Duration	Fail. Transactions Nature	Fail. Transactions	Fail. Transactions %
2018-09-06	Amius Limited	213800C1LJRHXHO5QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Description	Instrument	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			839.50	14:35:00	20.00	RFQ		Im	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Producer Accumulator	839.50	839.50	839.50	839.50

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Producer Accumulator	26.56	0	0	0.00	http://www.amius.com		0.007

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers
Producer Accumulator	0	1	839,500.00	0	0	0.00	0

Table 9 - 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	253	180.00
				379.50

10 Sep 2018

Table 1 - Execution Venue

As Of (ISO8601)	Venue	LEI	Country of Authority	Mkt Segment	Mkt Segment Identifier	Outage Nature	Outages	Avg. Outage Duration	Sched. Auction Nature	Sched. Auction	Sched. Auction Duration	Fail. Transactions Nature	Fail. Transactions	Fail. Transactions %
2018-09-10	Amius Limited	213800C1LJRHXHO5QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Description	Instrument	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			847.00	18:57:00	15.00	RFQ		Im	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Producer Accumulator	847.00	847.00	847.00	847.00

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Producer Accumulator	24.34	0	0	0.00	http://www.amius.com		0.006

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers
Producer Accumulator	0	1	635,250.00	0	0	0.00	0

Table 9 - Timings

Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)
Producer Accumulator		300	85	450.00
				127.50

13 Sep 2018

Table 1 - Execution Venue

As Of (ISO8601)	Venue	LEI	Country of Authority	Mkt Segment	Mkt Segment Identifier	Outage Nature	Outages	Avg. Outage Duration	Sched. Auction Nature	Sched. Auction	Sched. Auction Duration	Fail. Transactions Nature	Fail. Transactions	Fail. Transactions %
2018-09-13	Amius Limited	213800C1LJRHXHO5QC19	United Kingdom				0	0			0		0	0

Table 2 - Type of Financial Instrument

Description	Instrument	Currency
Exotic S_ 50.00 USD lots	Exotic	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
Producer Accumulator		1			844.50	14:55:18	10.00	RFQ		Voice	N/A
Producer Accumulator		1			836.50	15:45:02	7.00	RFQ		Voice	N/A
Exotic		1			936.00	17:57:42	28.15	RFQ		Voice	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Exotic	936.00		936.00	936.00
Producer Accumulator	840.50	841.21	836.50	844.50

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Exotic	70.98	0	0	0.00	http://www.amius.com		0.006
Producer Accumulator	36.77	0	0	0.00	http://www.amius.com		0.006

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers
Exotic	0	1	1,317,420.00	0	0	0.00	0
Producer Accumulator	2	2	715,025.00	0	2	357,512.50	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	360.00	720.00
Producer Accumulator		150	180.00	60.00

14 Sep 2018

Table 1 - Execution Venue

As Of (ISO8601)	Venue	LEI	Country of Authority	Mkt Segment	Mkt Segment Identifier	Outage Nature	Outages	Avg. Outage Duration	Sched. Auction Nature	Sched. Auction	Sched. Auction Duration	Fail. Transactions Nature	Fail. Transactions	Fail. Transactions %
2018-09-14	Amius Limited	213800C1LJRHXHO5QC19	United Kingdom				0	0					0	0

Table 2 - Type of Financial Instrument

Description	Instrument	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			843.50	18:30:20	1.00	RFQ		Im	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Consumer Accumulator	843.50	843.50	843.50	843.50

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Consumer Accumulator	1.36	0	0	0.00	http://www.amius.com		0.006

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers
Consumer Accumulator	0	1	42,175.00	0	0	0.00	0

Table 9 - Timings

Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)
Consumer Accumulator		2340	3,510.00	1,530.00

17 Sep 2018

Table 1 - Execution Venue

As Of (ISO8601)	Venue	LEI	Country of Authority	Mkt Segment	Mkt Segment Identifier	Outage Nature	Outages	Avg. Outage Duration	Sched. Auction Nature	Sched. Auction	Sched. Auction Duration	Fail. Transactions Nature	Fail. Transactions	Fail. Transactions %
2018-09-17	Amius Limited	213800C1LJRHXHO5QC19	United Kingdom				0	0				0	0	0

Table 2 - Type of Financial Instrument

Description	Instrument	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			824.75	15:06:00	15.00	RFQ		Voice	N/A
Producer Accumulator		1			877.00	18:58:16	60.00	RFQ		Voice	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Producer Accumulator	838.25	851.31	824.75	877.00

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Producer Accumulator	269.85	0	0	0.00	http://www.amius.com		0.006

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers
Producer Accumulator	4	4	5,107,875.00	0	4	1,276,968.75	0

Table 9 - Timings

Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)
Producer Accumulator		60	30	90.00
				45.00

19 Sep 2018

Table 1 - Execution Venue

As Of (ISO8601)	Venue	LEI	Country of Authority	Mkt Segment	Mkt Segment Identifier	Outage Nature	Outages	Avg. Outage Duration	Sched. Auction Nature	Sched. Auction	Sched. Auction Duration	Fail. Transactions Nature	Fail. Transactions	Fail. Transactions %
2018-09-19	Amius Limited	213800C1LJRHXHO5QC19	United Kingdom				0	0				0	0	0

Table 2 - Type of Financial Instrument

Description	Instrument	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			820.25	15:18:46	30.00	RFQ		Voice	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Producer Accumulator	820.25	820.25	820.25	820.25

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Producer Accumulator	57.21	0	0	0.00	http://www.amius.com		0.007

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers
Producer Accumulator	0	1	1,230,375.00	0	0	0.00	0

Table 9 - 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	30	90.00
				45.00

20 Sep 2018

Table 1 - Execution Venue

As Of (ISO8601)	Venue	LEI	Country of Authority	Mkt Segment	Mkt Segment Identifier	Outage Nature	Outages	Avg. Outage Duration	Sched. Auction Nature	Sched. Auction	Sched. Auction Duration	Fail. Transactions Nature	Fail. Transactions	Fail. Transactions %
2018-09-20	Amius Limited	213800C1LJRHXHO5QC19	United Kingdom				0	0				0	0	0

Table 2 - Type of Financial Instrument

Description	Instrument	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			829.75	16:00:40	20.00	RFQ		Voice	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Producer Accumulator	829.75	829.75	829.75	829.75

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Producer Accumulator	83.39	0	0	0.00	http://www.amius.com		0.007

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers
Producer Accumulator	0	1	829,750.00	0	0	0.00	0

Table 9 - Timings

Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)
Producer Accumulator		22	26	33.00
				39.00

24 Sep 2018

Table 1 - Execution Venue

As Of (ISO8601)	Venue	LEI	Country of Authority	Mkt Segment	Mkt Segment Identifier	Outage Nature	Outages	Avg. Outage Duration	Sched. Auction Nature	Sched. Auction	Sched. Auction Duration	Fail. Transactions Nature	Fail. Transactions	Fail. Transactions %
2018-09-24	Amius Limited	213800C1LJRHXHO5QC19	United Kingdom				0	0				0	0	0

Table 2 - Type of Financial Instrument

Description	Instrument	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			841.00	14:34:00	10.00	RFQ		Im	N/A
Producer Accumulator		1			842.75	18:00:02	10.00	RFQ		Voice	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Producer Accumulator	841.88	841.88	841.00	842.75

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Producer Accumulator	87.79	0	0	0.00	http://www.amius.com		0.006

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers
Producer Accumulator	2	2	841,875.00	0	2	420,937.50	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		102	95	115.00
				109.50

25 Sep 2018

Table 1 - Execution Venue

As Of (ISO8601)	Venue	LEI	Country of Authority	Mkt Segment	Mkt Segment Identifier	Outage Nature	Outages	Avg. Outage Duration	Sched. Auction Nature	Sched. Auction	Sched. Auction Duration	Fail. Transactions Nature	Fail. Transactions	Fail. Transactions %
2018-09-25	Amius Limited	213800C1LJRHXHO5QC19	United Kingdom				0	0				0	0	0

Table 2 - Type of Financial Instrument

Description	Instrument	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			852.50	15:11:33	10.00	RFQ		Voice	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Producer Accumulator	852.50	852.50	852.50	852.50

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Producer Accumulator	12.71	0	0	0.00	http://www.amius.com		0.006

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers
Producer Accumulator	0	1	426,250.00	0	0	0.00	0

Table 9 - 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	30	90.00
				45.00

26 Sep 2018

Table 1 - Execution Venue

As Of (ISO8601)	Venue	LEI	Country of Authority	Mkt Segment	Mkt Segment Identifier	Outage Nature	Outages	Avg. Outage Duration	Sched. Auction Nature	Sched. Auction	Sched. Auction Duration	Fail. Transactions Nature	Fail. Transactions	Fail. Transactions %
2018-09-26	Amius Limited	213800C1LJRHXHO5QC19	United Kingdom				0	0				0	0	0

Table 2 - Type of Financial Instrument

Description	Instrument	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			866.25	16:24:04	1.00	RFQ		Im	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Producer Accumulator	896.86	896.86	866.25	918.25

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Producer Accumulator	9.04	0	0	0.00	http://www.amius.com		0.006

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers
Producer Accumulator	7	7	313,900.00	0	7	44,842.86	0

Table 9 - 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	30	90.00
				45.00

27 Sep 2018

Table 1 - Execution Venue

As Of (ISO8601)	Venue	LEI	Country of Authority	Mkt Segment	Mkt Segment Identifier	Outage Nature	Outages	Avg. Outage Duration	Sched. Auction Nature	Sched. Auction	Sched. Auction Duration	Fail. Transactions Nature	Fail. Transactions	Fail. Transactions %
2018-09-27	Amius Limited	213800C1LJRHXHO5QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Description	Instrument	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			855.00	19:19:16	7.00	RFQ		Im	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Producer Accumulator	854.75	854.73	854.50	855.00

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Producer Accumulator	18.85	0	0	0.00	http://www.amius.com		0.006

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers
Producer Accumulator	2	2	641,050.00	0	2	320,525.00	0

Table 9 - Timings

Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)
Producer Accumulator		82	37	105.00
				44.00

28 Sep 2018

Table 1 - Execution Venue

As Of (ISO8601)	Venue	LEI	Country of Authority	Mkt Segment	Mkt Segment Identifier	Outage Nature	Outages	Avg. Outage Duration	Sched. Auction Nature	Sched. Auction	Sched. Auction Duration	Fail. Transactions Nature	Fail. Transactions	Fail. Transactions %
2018-09-28	Amius Limited	213800C1LJRHXHO5QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Description	Instrument	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			844.50	18:28:35	10.00	RFQ		Voice	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Producer Accumulator	845.00	845.10	844.50	845.50

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Producer Accumulator	63.29	0	0	0.00	http://www.amius.com		0.006

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers
Producer Accumulator	2	2	1,056,375.00	0	2	528,187.50	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)
Producer Accumulator		38	28	46.00
				41.00

02 Jul 2018

Table 1 - Execution Venue

As Of (ISO8601)	Venue	LEI	Country of Authority	Mkt Segment	Mkt Segment Identifier	Outage Nature	Outages	Avg. Outage Duration	Sched. Auction Nature	Sched. Auction	Sched. Auction Duration	Fail. Transactions Nature	Fail. Transactions	Fail. Transactions %
2018-07-02	Amius Limited	213800C1LJRHXHO5QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Description	Instrument	Currency
Consumer Accumulator SB 1120.00 USD lots	Consumer Accumulator	USD

Table 3 - Price Information

Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Consumer Accumulator		1			13.70	22:49:00	10.00	RFQ		Email	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Consumer Accumulator	13.70	13.70	13.70	13.70

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Consumer Accumulator	10.56	0	0	0.00	http://www.amius.com		0.017

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers
Consumer Accumulator	0	2	335,552.00	0	2	167,776.00	0

Table 9 - Timings

Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)
Consumer Accumulator	41100	0	61,650.00	0.00

20 Jul 2018

Table 1 - Execution Venue

As Of (ISO8601)	Venue	LEI	Country of Authority	Mkt Segment	Mkt Segment Identifier	Outage Nature	Outages	Avg. Outage Duration	Sched. Auction Nature	Sched. Auction	Sched. Auction Duration	Fail. Transactions Nature	Fail. Transactions	Fail. Transactions %
2018-07-20	Amius Limited	213800C1LJRHXHO5QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Description	Instrument	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			11.17	22:01:00	41.00	RFQ		Email	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Exotic	11.17	11.17	11.17	11.17

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Exotic	23.53	0	0	0.00	http://www.amius.com		0.017

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers
Exotic	0	1	687,881.60	0	0	0.00	0

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	0	360.00	0.00

06 Aug 2018

Table 1 - Execution Venue

As Of (ISO8601)	Venue	LEI	Country of Authority	Mkt Segment	Mkt Segment Identifier	Outage Nature	Outages	Avg. Outage Duration	Sched. Auction Nature	Sched. Auction	Sched. Auction Duration	Fail. Transactions Nature	Fail. Transactions	Fail. Transactions %
2018-08-06	Amius Limited	213800C1LJRHXHO5QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Description	Instrument	Currency
Producer Accumulator SB 1120.00 USD lots	Producer Accumulator	USD

Table 3 - Price Information

Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Producer Accumulator		1			11.81	15:04:43	67.50	RFQ		Voice	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Producer Accumulator	11.81	11.81	11.81	11.81

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Producer Accumulator	1,034.49	0	0	0.00	http://www.amius.com		0.022

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers
Producer Accumulator	0	1	892,836.00	0	0	0.00	0

Table 9 - Timings

Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)
Producer Accumulator	0	0	0.00	0.00

15 Aug 2018

Table 1 - Execution Venue

As Of (ISO8601)	Venue	LEI	Country of Authority	Mkt Segment	Mkt Segment Identifier	Outage Nature	Outages	Avg. Outage Duration	Sched. Auction Nature	Sched. Auction	Sched. Auction Duration	Fail. Transactions Nature	Fail. Transactions	Fail. Transactions %
2018-08-15	Amius Limited	213800C1LJRHXHO5QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Description	Instrument	Currency
Consumer Accumulator SB 1120.00 USD lots	Consumer Accumulator	USD

Table 3 - Price Information

Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Consumer Accumulator		1			11.14	17:33:00	100.00	RFQ		Email	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Consumer Accumulator	11.14	11.14	11.14	11.14

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Consumer Accumulator	125.22	0	0	0.00	http://www.amius.com		0.023

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers
Consumer Accumulator	0	1	1,247,680.00	0	0	0.00	0

Table 9 - Timings

Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)
Consumer Accumulator	2100	1440	3,150.00	2,160.00

18 Sep 2018

Table 1 - Execution Venue

As Of (ISO8601)	Venue	LEI	Country of Authority	Mkt Segment	Mkt Segment Identifier	Outage Nature	Outages	Avg. Outage Duration	Sched. Auction Nature	Sched. Auction	Sched. Auction Duration	Fail. Transactions Nature	Fail. Transactions	Fail. Transactions %
2018-09-18	Amius Limited	213800C1LJRHXHO5QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Description	Instrument	Currency
Consumer Accumulator SB 1120.00 USD lots	Consumer Accumulator	USD

Table 3 - Price Information

Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Consumer Accumulator		1			11.45	17:31:00	50.00	RFQ		Voice	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Consumer Accumulator	11.45	11.45	11.45	11.45

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Consumer Accumulator	130.35	0	0	0.00	http://www.amius.com		0.022

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers
Consumer Accumulator	0	1	641,200.00	0	0	0.00	0

Table 9 - Timings

Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)
Consumer Accumulator	445	56	667.50	84.00

03 Jul 2018

Table 1 - Execution Venue

As Of (ISO8601)	Venue	LEI	Country of Authority	Mkt Segment	Mkt Segment Identifier	Outage Nature	Outages	Avg. Outage Duration	Sched. Auction Nature	Sched. Auction	Sched. Auction Duration	Fail. Transactions Nature	Fail. Transactions	Fail. Transactions %
2018-07-03	Amius Limited	213800C1LJRHXHO5QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Description	Instrument	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			323.70	11:07:00	1.00	RFQ		Email	N/A
Consumer Accumulator		1			323.40	14:36:00	3.00	RFQ		Email	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Consumer Accumulator	323.07	322.97	321.50	326.20

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Consumer Accumulator	141.99	0	0	0.00	http://www.amius.com		0.011

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers
Consumer Accumulator	0	19	1,083,060.00	0	19	57,003.16	0

Table 9 - Timings

Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)
Consumer Accumulator	2605	17442	2,880.00	47,790.00

11 Jul 2018

Table 1 - Execution Venue

As Of (ISO8601)	Venue	LEI	Country of Authority	Mkt Segment	Mkt Segment Identifier	Outage Nature	Outages	Avg. Outage Duration	Sched. Auction Nature	Sched. Auction	Sched. Auction Duration	Fail. Transactions Nature	Fail. Transactions	Fail. Transactions %
2018-07-11	Amius Limited	213800C1LJRHXHO5QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Description	Instrument	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			317.60	16:50:00	22.00	RFQ		Email	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Consumer Accumulator	316.71	316.71	316.15	317.60

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Consumer Accumulator	366.43	0	0	0.00	http://www.amius.com		0.011

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers
Consumer Accumulator	4	4	2,888,160.00	0	4	722,040.00	0

Table 9 - Timings

Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)
Consumer Accumulator	60	30	90.00	45.00

12 Jul 2018

Table 1 - Execution Venue

As Of (ISO8601)	Venue	LEI	Country of Authority	Mkt Segment	Mkt Segment Identifier	Outage Nature	Outages	Avg. Outage Duration	Sched. Auction Nature	Sched. Auction	Sched. Auction Duration	Fail. Transactions Nature	Fail. Transactions	Fail. Transactions %
2018-07-12	Amius Limited	213800C1LJRHXHO5QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Description	Instrument	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			315.80	15:28:00	22.00	RFQ		Email	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Consumer Accumulator	315.80	315.80	315.80	315.80

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Consumer Accumulator	91.61	0	0	0.00	http://www.amius.com		0.011

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers
Consumer Accumulator	0	1	722,040.00	0	0	0.00	0

Table 9 - Timings

Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)
Consumer Accumulator		1021	59	1,531.50
				88.50

01 Aug 2018

Table 1 - Execution Venue

As Of (ISO8601)	Venue	LEI	Country of Authority	Mkt Segment	Mkt Segment Identifier	Outage Nature	Outages	Avg. Outage Duration	Sched. Auction Nature	Sched. Auction	Sched. Auction Duration	Fail. Transactions Nature	Fail. Transactions	Fail. Transactions %
2018-08-01	Amius Limited	213800C1LJRHXHO5QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Description	Instrument	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			338.90	19:17:00	26.00	RFQ		Email	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Consumer Accumulator	338.90	338.90	338.90	338.90

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Consumer Accumulator	2,346.69	0	0	0.00	http://www.amius.com		0.010

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers
Consumer Accumulator	0	1	898,085.00	0	0	0.00	0

Table 9 - Timings

Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)
Consumer Accumulator		540	1260	810.00
				1,890.00

02 Aug 2018

Table 1 - Execution Venue

As Of (ISO8601)	Venue	LEI	Country of Authority	Mkt Segment	Mkt Segment Identifier	Outage Nature	Outages	Avg. Outage Duration	Sched. Auction Nature	Sched. Auction	Sched. Auction Duration	Fail. Transactions Nature	Fail. Transactions	Fail. Transactions %
2018-08-02	Amius Limited	213800C1LJRHXHO5QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Description	Instrument	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			338.90	12:17:00	26.50	RFQ		Email	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Consumer Accumulator	338.90	338.90	338.90	338.90

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Consumer Accumulator	1,705.77	0	0	0.00	http://www.amius.com		0.010

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers
Consumer Accumulator	0	1	898,085.00	0	0	0.00	0

Table 9 - Timings

Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)
Consumer Accumulator		540	4080	810.00
				6,120.00

22 Aug 2018

Table 1 - Execution Venue

As Of (ISO8601)	Venue	LEI	Country of Authority	Mkt Segment	Mkt Segment Identifier	Outage Nature	Outages	Avg. Outage Duration	Sched. Auction Nature	Sched. Auction	Sched. Auction Duration	Fail. Transactions Nature	Fail. Transactions	Fail. Transactions %
2018-08-22	Amius Limited	213800C1LJRHXH05QC19	United Kingdom				0	0				0	0	0

Table 2 - Type of Financial Instrument

Description	Instrument	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			320.70	15:48:00	3.00	RFQ		Email	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Consumer Accumulator	321.27	321.27	320.20	322.50

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Consumer Accumulator	150.58	0	0	0.00	http://www.amius.com		0.011

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers
Consumer Accumulator	12	12	1,156,560.00	0	12	96,380.00	0

Table 9 - Timings

Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)
Consumer Accumulator		660	4260	990.00 6,390.00

23 Aug 2018

Table 1 - Execution Venue

As Of (ISO8601)	Venue	LEI	Country of Authority	Mkt Segment	Mkt Segment Identifier	Outage Nature	Outages	Avg. Outage Duration	Sched. Auction Nature	Sched. Auction	Sched. Auction Duration	Fail. Transactions Nature	Fail. Transactions	Fail. Transactions %
2018-08-23	Amius Limited	213800C1LJRHXH05QC19	United Kingdom				0	0				0	0	0

Table 2 - Type of Financial Instrument

Description	Instrument	Currency
Consumer Accumulator SM 100.00 USD lots	Consumer Accumulator	USD

Table 3 - Price Information

Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Consumer Accumulator		1			321.50	11:03:00	11.00	RFQ		Voice	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Consumer Accumulator	321.83	322.00	321.50	322.50

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Consumer Accumulator	1,935.60	0	0	0.00	http://www.amius.com		0.011

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers
Consumer Accumulator	0	3	1,416,800.00	0	3	472,266.67	0

Table 9 - Timings

Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)
Consumer Accumulator		28957	2920	43,830.00 6,120.00

27 Aug 2018

Table 1 - Execution Venue

As Of (ISO8601)	Venue	LEI	Country of Authority	Mkt Segment	Mkt Segment Identifier	Outage Nature	Outages	Avg. Outage Duration	Sched. Auction Nature	Sched. Auction	Sched. Auction Duration	Fail. Transactions Nature	Fail. Transactions	Fail. Transactions %
2018-08-27	Amius Limited	213800C1LJRHXH05QC19	United Kingdom				0	0				0	0	0

Table 2 - Type of Financial Instrument

Description	Instrument	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			310.70	11:26:00	1.00	RFQ		Im	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Consumer Accumulator	312.69	312.69	310.50	315.10

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Consumer Accumulator	50.35	0	0	0.00	http://www.amius.com		0.011

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers
Consumer Accumulator	0	12	375,230.00	0	12	31,269.17	0

Table 9 - Timings

Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)
Consumer Accumulator		120	1800	180.00 2,700.00

W_

11 Jul 2018

Table 1 - Execution Venue

As Of (ISO8601)	Venue	LEI	Country of Authority	Mkt Segment	Mkt Segment Identifier	Outage Nature	Outages	Avg. Outage Duration	Sched. Auction Nature	Sched. Auction	Sched. Auction Duration	Fail. Transactions Nature	Fail. Transactions	Fail. Transactions %
2018-07-11	Amius Limited	213800C1LJRHXHO5QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Description	Instrument	Currency
Consumer Accumulator W_ 50.00 USD lots	Consumer Accumulator	USD

Table 3 - Price Information

Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Consumer Accumulator		1			469.00	17:30:00	10.00	RFQ		Email	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Consumer Accumulator	469.00	469.00	469.00	469.00

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Consumer Accumulator	17.52	0	0	0.00	http://www.amius.com		0.014

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers
Consumer Accumulator	0	1	207,250.00	0	0	0.00	0

Table 9 - 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	3180	180.00
				4,770.00

03 Aug 2018

Table 1 - Execution Venue

As Of (ISO8601)	Venue	LEI	Country of Authority	Mkt Segment	Mkt Segment Identifier	Outage Nature	Outages	Avg. Outage Duration	Sched. Auction Nature	Sched. Auction	Sched. Auction Duration	Fail. Transactions Nature	Fail. Transactions	Fail. Transactions %
2018-08-03	Amius Limited	213800C1LJRHXHO5QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Description	Instrument	Currency
Consumer Accumulator W_ 50.00 USD lots	Consumer Accumulator	USD
Producer Accumulator W_ 50.00 USD lots	Producer Accumulator	USD

Table 3 - Price Information

Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Consumer Accumulator		1			580.50	10:50:51	158.00	RFQ		Im	N/A
Producer Accumulator		1			580.50	10:50:51	158.00	RFQ		Im	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Consumer Accumulator	580.50	580.50	580.50	580.50
Producer Accumulator	580.50	580.50	580.50	580.50

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Consumer Accumulator	56,395.67	0	0	0.00	http://www.amius.com		0.010
Producer Accumulator	66,020.19	0	0	0.00	http://www.amius.com		0.010

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers
Consumer Accumulator	0	1	4,585,950.00	0	0	0.00	0
Producer Accumulator	0	1	4,585,950.00	0	0	0.00	0

Table 9 - Timings

Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)
Consumer Accumulator		63	1636	94.50
Producer Accumulator		63	1636	94.50
				2,454.00

06 Aug 2018

Table 1 - Execution Venue

As Of (ISO8601)	Venue	LEI	Country of Authority	Mkt Segment	Mkt Segment Identifier	Outage Nature	Outages	Avg. Outage Duration	Sched. Auction Nature	Sched. Auction	Sched. Auction Duration	Fail. Transactions Nature	Fail. Transactions	Fail. Transactions %
2018-08-06	Amius Limited	213800C1LJRHXHO5QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Description	Instrument	Currency
Producer Accumulator W_ 50.00 USD lots	Producer Accumulator	USD

Table 3 - Price Information

Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Producer Accumulator		1			208.50	18:21:00	20.00	RFQ		Email	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Producer Accumulator	208.50	208.50	208.50	208.50

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Producer Accumulator	1,306.80	0	0	0.00	http://www.amius.com		0.028

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers
Producer Accumulator	0	1	208,500.00	0	0	0.00	0

Table 9 - Timings

Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)
Producer Accumulator		600	2940	900.00
				4,410.00

05 Sep 2018

Table 1 - Execution Venue

As Of (ISO8601)	Venue	LEI	Country of Authority	Mkt Segment	Mkt Segment Identifier	Outage Nature	Outages	Avg. Outage Duration	Sched. Auction Nature	Sched. Auction	Sched. Auction Duration	Fail. Transactions Nature	Fail. Transactions	Fail. Transactions %
2018-09-05	Amius Limited	213800C1LJRHXHO5QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Description	Instrument	Currency
Consumer Accumulator W_ 50.00 USD lots	Consumer Accumulator	USD

Table 3 - Price Information

Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Consumer Accumulator		1			522.75	18:43:51	2.00	RFQ		Im	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Consumer Accumulator	522.75	522.75	522.75	522.75

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Consumer Accumulator	3.12	0	0	100.00	http://www.amius.com		0.011

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers
Consumer Accumulator	0	1	52,275.00	0	0	0.00	0

Table 9 - 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	297	450.00
				445.50

06 Sep 2018

Table 1 - Execution Venue

As Of (ISO8601)	Venue	LEI	Country of Authority	Mkt Segment	Mkt Segment Identifier	Outage Nature	Outages	Avg. Outage Duration	Sched. Auction Nature	Sched. Auction	Sched. Auction Duration	Fail. Transactions Nature	Fail. Transactions	Fail. Transactions %
2018-09-06	Amius Limited	213800C1LJRHXHO5QC19	United Kingdom			0	0	0				0	0	0

Table 2 - Type of Financial Instrument

Description	Instrument	Currency
Consumer Accumulator W_ 50.00 USD lots	Consumer Accumulator	USD

Table 3 - Price Information

Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Consumer Accumulator		1			516.50	16:17:39	1.00	RFQ		Im	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Consumer Accumulator	516.50	516.50	516.50	516.50

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Consumer Accumulator	1.58	0	0	50.00	http://www.amius.com		0.012

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers
Consumer Accumulator	0	1	25,825.00	0	0	0.00	0

Table 9 - Timings

Instrument	Mean Elapsed Acceptance & Execution(s)	Mean Elapsed Request & Provision(s)	Median Elapsed Acceptance & Execution(s)	Median Elapsed Request & Provision(s)
Consumer Accumulator		240	120	360.00
				180.00

28 Sep 2018

Table 1 - Execution Venue

As Of (ISO8601)	Venue	LEI	Country of Authority	Mkt Segment	Mkt Segment Identifier	Outage Nature	Outages	Avg. Outage Duration	Sched. Auction Nature	Sched. Auction	Sched. Auction Duration	Fail. Transactions Nature	Fail. Transactions	Fail. Transactions %
2018-09-28	Amius Limited	213800C1LJRHXHO5QC19	United Kingdom				0	0				0	0	0

Table 2 - Type of Financial Instrument

Description	Instrument	Currency
Consumer Accumulator W_ 50.00 USD lots	Consumer Accumulator	USD

Table 3 - Price Information

Instrument	Time (T)	Size Range	Average Executed	Total Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best Bid / Offer
Consumer Accumulator		1			507.75	15:25:14	1.00	RFQ		Im	N/A

Table 4 - Price Information

Instrument	Avg. Trans. Price	Weighted Avg. Trans. Price	Lowest Executed Price	Highest Executed Price
Consumer Accumulator	507.75	507.75	507.75	507.75

Table 5 - Cost Information

Instrument	Execution Fees	Modifications	Market Data	3rd Party Fees	Url	Rebates	Value of Costs (%)
Consumer Accumulator	1.90	0	0	1.00	http://www.amius.com		0.012

Table 6 - Likelihood of Execution

Instrument	Orders Received	Trans. Executed	Total Notional Value	Cancelled or Withdrawn	Rfq Received / Modified	Median Transaction	Designated Mkt. Makers
Consumer Accumulator	0	1	25,387.50	0	0	0.00	0

Table 9 - 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	180	450.00
				270.00