

# Trade Execution Reporting re RTS-28

2020

## 1. TOP FIVE COUNTERPARTIES & EXECUTION VENUES PER ASSET CLASS AS REQUIRED UNDER MIFID II

Class of Instrument	Currency Derivatives: Futures and Options Admitted to Trading on a Trading Venue					
Notification if <1 average trade per business day in the previous year	N					
Top five execution venues ranked in terms of trading volumes (descending order)	Proportion of volume traded as a percentage of total in that class	Proportion of orders executed as percentage of total in that class	Percentage of passive orders	Percentage of aggressive orders	Percentage of directed orders	
J.P. MORGAN SECURITIES PLC [K6Q0W1PS1L104IQL9C32]	100.00	100.00	0.00	100.00	0.00	

Class of Instrument	Currency Derivatives: Swaps, Forwards and Other Currency Derivatives					
Notification if <1 average trade per business day in the previous year	Y					
Top five execution venues ranked in terms of trading volumes (descending order)	Proportion of volume traded as a percentage of total in that class	Proportion of orders executed as percentage of total in that class	Percentage of passive orders	Percentage of aggressive orders	Percentage of directed orders	
State Street Bank International [ZMHGNT7ZPKZ3UFZ8EO46]	41.58	29.65	0.00	100.00	0.00	
J.P. Morgan Markets Limited [5493002SLHKG77FYU25]	19.88	30.28	0.00	100.00	0.00	
HSBC BANK PLC [MP6I5ZYBEU3UXPYFY54]	12.65	15.14	0.00	100.00	0.00	
CREDIT SUISSE INTERNATIONAL [E58DKGMJYYYJLN8C3868]	11.89	8.23	0.00	100.00	0.00	
The Bank of New York Mellon [HPFHU0OQ28E4NONFVK49]	9.36	10.65	0.00	100.00	0.00	

<b>Class of Instrument</b>	<b>Debt Instruments: Bonds</b>				
<b>Notification if &lt;1 average trade per business day in the previous year</b>	<b>N</b>				
<i>Top five execution venues ranked in terms of trading volumes (descending order)</i>	<i>Proportion of volume traded as a percentage of total in that class</i>	<i>Proportion of orders executed as percentage of total in that class</i>	<i>Percentage of passive orders</i>	<i>Percentage of aggressive orders</i>	<i>Percentage of directed orders</i>
J.P. MORGAN SECURITIES PLC [K6Q0W1PS1L104IQL9C32]	15.84	5.09	0.00	100.00	0.00
BNP PARIBAS [ROMUWSFPU8MPRO8K5P83]	8.57	3.79	0.00	100.00	0.00
BARCLAYS BANK PLC [G5GSEF7VJP5I7OUK5573]	7.98	3.65	0.00	100.00	0.00
MORGAN STANLEY & CO. LLC [9R7GPTSO7KV3UQJZQ078]	6.72	20.37	0.00	100.00	0.00
Royal Bank of Canada [ES7IP3U3RHIGC7IXBU11]	5.80	6.02	0.00	100.00	0.00

<b>Class of Instrument</b>	<b>Debt Instruments: Money Markets</b>				
<b>Notification if &lt;1 average trade per business day in the previous year</b>	<b>Y</b>				
<i>Top five execution venues ranked in terms of trading volumes (descending order)</i>	<i>Proportion of volume traded as a percentage of total in that class</i>	<i>Proportion of orders executed as percentage of total in that class</i>	<i>Percentage of passive orders</i>	<i>Percentage of aggressive orders</i>	<i>Percentage of directed orders</i>

<b>Class of Instrument</b>	<b>Equities - Shares and Depositary Receipts</b>				
<b>Notification if &lt;1 average trade per business day in the previous year</b>	<b>N</b>				
<i>Top five execution venues ranked in terms of trading volumes (descending order)</i>	<i>Proportion of volume traded as a percentage of total in that class</i>	<i>Proportion of orders executed as percentage of total in that class</i>	<i>Percentage of passive orders</i>	<i>Percentage of aggressive orders</i>	<i>Percentage of directed orders</i>
J.P. MORGAN SECURITIES PLC [K6Q0W1PS1L104IQL9C32]	61.00	66.98	0.00	100.00	0.00
CLSA (UK) [213800VZMAGVIU21JA72]	17.65	11.42	0.00	100.00	0.00
UBS AG [BFM8T61CT2L1QCEMIK50]	11.01	14.02	0.00	100.00	0.00
TD Bank Group [PT3QB789TSUIDF371261]	2.58	0.73	0.00	100.00	0.00
INVESTMENT TECHNOLOGY GROUP LIMITED [213800EEC95PRUCEUP63]	2.17	1.14	0.00	100.00	0.00

<b>Class of Instrument</b>	<b>Equities - Shares and Depository Receipts: Tick size liquidity bands 1 and 2</b>				
<b>Notification if &lt;1 average trade per business day in the previous year</b>	N				
<i>Top five execution venues ranked in terms of trading volumes (descending order)</i>	<i>Proportion of volume traded as a percentage of total in that class</i>	<i>Proportion of orders executed as percentage of total in that class</i>	<i>Percentage of passive orders</i>	<i>Percentage of aggressive orders</i>	<i>Percentage of directed orders</i>
J.P. MORGAN SECURITIES PLC [K6Q0W1PS1L104IQL9C32]	29.58	40.21	0.00	100.00	0.00
UBS AG [BFM8T61CT2L1QCEMIK50]	21.37	21.09	0.00	100.00	0.00
Citigroup Global Markets Europe Limited [5493004FUULDQTMX0W20]	14.23	10.83	0.00	100.00	0.00
INVESTMENT TECHNOLOGY GROUP LIMITED [213800EEC95PRUCEUP63]	6.58	6.80	0.00	100.00	0.00
CLSA (UK) [213800VZMAGVIU2IJA72]	5.30	2.89	0.00	100.00	0.00

<b>Class of Instrument</b>	<b>Equities - Shares and Depository Receipts: Tick size liquidity bands 3 and 4</b>				
<b>Notification if &lt;1 average trade per business day in the previous year</b>	N				
<i>Top five execution venues ranked in terms of trading volumes (descending order)</i>	<i>Proportion of volume traded as a percentage of total in that class</i>	<i>Proportion of orders executed as percentage of total in that class</i>	<i>Percentage of passive orders</i>	<i>Percentage of aggressive orders</i>	<i>Percentage of directed orders</i>
J.P. MORGAN SECURITIES PLC [K6Q0W1PS1L104IQL9C32]	29.16	40.85	0.00	100.00	0.00
Royal Bank of Canada [ES7IP3U3RHIGC71XBU11]	13.61	8.57	0.00	100.00	0.00
Citigroup Global Markets Europe Limited [5493004FUULDQTMX0W20]	13.06	13.42	0.00	100.00	0.00
INVESTMENT TECHNOLOGY GROUP LIMITED [213800EEC95PRUCEUP63]	9.76	6.55	0.00	100.00	0.00
Van Lanschot Kempen NV [20302V7616D3HTVXSX060]	8.60	4.63	0.00	100.00	0.00

<b>Class of Instrument</b>	<b>Equities - Shares and Depository Receipts: Tick size liquidity bands 5 and 6</b>				
<b>Notification if &lt;1 average trade per business day in the previous year</b>	N				
<i>Top five execution venues ranked in terms of trading volumes (descending order)</i>	<i>Proportion of volume traded as a percentage of total in that class</i>	<i>Proportion of orders executed as percentage of total in that class</i>	<i>Percentage of passive orders</i>	<i>Percentage of aggressive orders</i>	<i>Percentage of directed orders</i>
J.P. MORGAN SECURITIES PLC [K6Q0W1PS1L104IQL9C32]	27.55	41.40	0.00	100.00	0.00
UBS AG [BFM8T61CT2L1QCEMIK50]	24.71	28.20	0.00	100.00	0.00
Citigroup Global Markets Europe Limited [5493004FUULDQTMX0W20]	16.18	12.45	0.00	100.00	0.00
Van Lanschot Kempen NV [20302V7616D3HTVXSX060]	12.00	2.99	0.00	100.00	0.00
Merrill Lynch Europe Limited [549300T86G00FCW4UX78]	4.16	2.67	0.00	100.00	0.00

<b>Class of Instrument</b>	<b>Equity Derivatives: Futures and Options Admitted to Trading on a Trading Venue</b>				
<b>Notification if &lt;1 average trade per business day in the previous year</b>	N				
<i>Top five execution venues ranked in terms of trading volumes (descending order)</i>	<i>Proportion of volume traded as a percentage of total in that class</i>	<i>Proportion of orders executed as percentage of total in that class</i>	<i>Percentage of passive orders</i>	<i>Percentage of aggressive orders</i>	<i>Percentage of directed orders</i>
J.P. MORGAN SECURITIES PLC [K6Q0W1PS1L104IQL9C32]	92.03	47.55	0.00	100.00	0.00
Van Lanschot Kempen NV [20302V7616D3HTVSXO60]	7.97	52.45	0.00	100.00	0.00

<b>Class of Instrument</b>	<b>Exchange Traded Products (Exchange Traded Funds, Exchange Traded Notes and Exchange Traded Commodities)</b>				
<b>Notification if &lt;1 average trade per business day in the previous year</b>	Y				
<i>Top five execution venues ranked in terms of trading volumes (descending order)</i>	<i>Proportion of volume traded as a percentage of total in that class</i>	<i>Proportion of orders executed as percentage of total in that class</i>	<i>Percentage of passive orders</i>	<i>Percentage of aggressive orders</i>	<i>Percentage of directed orders</i>
Van Lanschot Kempen NV [20302V7616D3HTVSXO60]	74.19	91.86	0.00	100.00	0.00
CREDIT SUISSE INTERNATIONAL [E58DKGMJYYYJLN8C3868]	25.81	8.14	0.00	100.00	0.00

<b>Class of Instrument</b>	<b>Interest Rate Derivatives: Futures and Options Admitted to Trading on a Trading Venue</b>				
<b>Notification if &lt;1 average trade per business day in the previous year</b>	N				
<i>Top five execution venues ranked in terms of trading volumes (descending order)</i>	<i>Proportion of volume traded as a percentage of total in that class</i>	<i>Proportion of orders executed as percentage of total in that class</i>	<i>Percentage of passive orders</i>	<i>Percentage of aggressive orders</i>	<i>Percentage of directed orders</i>
J.P. MORGAN SECURITIES PLC [K6Q0W1PS1L104IQL9C32]	100.00	100.00	0.00	100.00	0.00

<b>Class of Instrument</b>	<b>Other Instruments</b>				
<b>Notification if &lt;1 average trade per business day in the previous year</b>	N				
<i>Top five execution venues ranked in terms of trading volumes (descending order)</i>	<i>Proportion of volume traded as a percentage of total in that class</i>	<i>Proportion of orders executed as percentage of total in that class</i>	<i>Percentage of passive orders</i>	<i>Percentage of aggressive orders</i>	<i>Percentage of directed orders</i>
J.P. MORGAN SECURITIES PLC [K6Q0W1PS1L104IQL9C32]	76.89	83.33	0.00	100.00	0.00
UBS AG [BFM8T61CT2L1QCCEMIK50]	23.11	16.67	0.00	100.00	0.00

<b>Class of Instrument</b>	<b>Securitized Derivatives: Warrants and Certificate Derivatives</b>				
<b>Notification if &lt;1 average trade per business day in the previous year</b>	Y				
<i>Top five execution venues ranked in terms of trading volumes (descending order)</i>	<i>Proportion of volume traded as a percentage of total in that class</i>	<i>Proportion of orders executed as percentage of total in that class</i>	<i>Percentage of passive orders</i>	<i>Percentage of aggressive orders</i>	<i>Percentage of directed orders</i>

<b>Class of Instrument</b>	<b>Structured Finance Instruments</b>				
<b>Notification if &lt;1 average trade per business day in the previous year</b>	Y				
<i>Top five execution venues ranked in terms of trading volumes (descending order)</i>	<i>Proportion of volume traded as a percentage of total in that class</i>	<i>Proportion of orders executed as percentage of total in that class</i>	<i>Percentage of passive orders</i>	<i>Percentage of aggressive orders</i>	<i>Percentage of directed orders</i>
J.P. MORGAN SECURITIES PLC [K6Q0W1PS1L104IQL9C32]	41.06	16.67	0.00	100.00	0.00
JEFFERIES INTERNATIONAL LIMITED [S5THZMDUJCTQBTRV198]	29.90	33.33	0.00	100.00	0.00
MORGAN STANLEY & CO. LLC [9R7GPTS07KV3UQJZQ078]	28.58	33.33	0.00	100.00	0.00
The Goldman Sachs Group [W22LROWP2IHZNBB6K528]	0.47	16.67	0.00	100.00	0.00

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