Trade Execution Reporting re RTS-28

2021

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

Class of Instrument	Currency Derivatives Venue	s: Futures and Optic	ons Admitted t	o Trading on	a Trading
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 aggressive orders	Percentage of directed orders
Class of Instrument	Currency Derivatives	s: Swaps, Forwards	and Other Cu	ırrency Deriva	ıtives
Class of Instrument Notification if <1 average trade per business day in the previous year	Currency Derivatives	s: Swaps, Forwards	and Other Cu	ırrency Deriva	ntives
Notification if <1 average trade per business day in the	•	Proportion of orders executed as percentage of total in	Percentage of	Percentage of	Percentage oi directed orders
Notification if <1 average trade per business day in the previous year Top five execution venues ranked in terms of trading volumes	Y Proportion of volume traded as a percentage	Proportion of orders executed as	Percentage of passive orders	Percentage of aggressive	Percentage of
Notification if <1 average trade per business day in the previous year Top five execution venues ranked in terms of trading volumes (descending order)	Y 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
Notification if <1 average trade per business day in the previous year Top five execution venues ranked in terms of trading volumes (descending order) State Street Bank International [ZMHGNT7ZPKZ3UFZ8E046]	Proportion of volume traded as a percentage of total in that class 55.48	Proportion of orders executed as percentage of total in that class 45.97	Percentage of passive orders	Percentage of aggressive orders	Percentage of directed orders 0.00
Notification if <1 average trade per business day in the previous year Top five execution venues ranked in terms of trading volumes (descending order) State Street Bank International [ZMHGNT7ZPKZ3UFZ8E046] J.P. Morgan Markets Limited [5493002SLHKGT77FYU25]	Proportion of volume traded as a percentage of total in that class 55.48	Proportion of orders executed as percentage of total in that class 45.97	Percentage of passive orders 0.00 0.00	Percentage of aggressive orders 100.00	Percentage or directed orders





Class of Instrument	Debt Instruments: Bo	onds			
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]	16.85	8.23	0.00	100.00	0.00
BARCLAYS BANK PLC [G5GSEF7VJP5I7OUK5573]	14.03	5.72	0.00	100.00	0.00
Deutsche Bank Aktiengesellschaft [7LTWFZYICNSX8D621K86]	7.86	14.77	0.00	100.00	0.00
Citigroup Global Markets Europe Limited [5493004FUULDQTMXOW20]	6.56	5.22	0.00	100.00	0.00
MORGAN STANLEY & CO. LLC [9R7GPTSO7KV3UQJZQ078]	5.48	10.40	0.00	100.00	0.00
Class of Instrument	Debt Instruments: M	oney Markets			
Notification if <1 average trade per business day in the previous year	Υ				
Top five execution venues ranked in terms of trading volumes (descending order)	Proportion of volume traded as a percentage of total in that class	percentage of total in	Percentage of passive orders	Percentage of aggressive orders	Percentage of directed orders
		that class			
	Fauities Charse on				
Class of Instrument	Equities - Shares an		ots		
Notification if <1 average trade per business day in the	Equities - Shares an		ots		
	•	d Depositary Receip Proportion of orders executed as percentage of total in	Percentage of	Percentage of aggressive orders	Percentage oi directed orders
Notification if <1 average trade per business day in the previous year Top five execution venues ranked in terms of trading volumes	N Proportion of volume traded as a percentage	d Depositary Receip	Percentage of	Percentage of aggressive	
Notification if <1 average trade per business day in the previous year Top five execution venues ranked in terms of trading volumes (descending order)	N Proportion of volume traded as a percentage of total in that class	d Depositary Receip Proportion of orders executed as percentage of total in that class	Percentage of passive orders	Percentage of aggressive orders	directed orders
Notification if <1 average trade per business day in the previous year Top five execution venues ranked in terms of trading volumes (descending order) CLSA (UK) [213800VZMAGVIU2IJA72]	Proportion of volume traded as a percentage of total in that class	d Depositary Receip Proportion of orders executed as percentage of total in that class 24.65	Percentage of passive orders 0.00	Percentage of aggressive orders	directed orders
Notification if <1 average trade per business day in the previous year Top five execution venues ranked in terms of trading volumes (descending order) CLSA (UK) [213800VZMAGVIU2IJA72] J.P. MORGAN SECURITIES PLC [K6Q0WIPS1L104IQL9C32]	Proportion of volume traded as a percentage of total in that class 39.33 34.03	Proportion of orders executed as percentage of total in that class 24.65	Percentage of passive orders 0.00 0.00	Percentage of aggressive orders 100.00	0.00



Class of Instrument	Equities - Shares and	d Depositary Receip	ots: Tick size I	iquidity bands	s 1 and 2
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]	28.83	38.88	0.00	100.00	0.00
UBS AG [BFM8T61CT2L1QCEMIK50]	28.61	24.46	0.00	100.00	0.00
Citigroup Global Markets Europe Limited [5493004FUULDQTMX0W20]	8.54	6.75	0.00	100.00	0.00
CLSA (UK) [213800VZMAGVIU2IJA72]	7.41	7.30	0.00	100.00	0.00
Liquidnet [213800ZIRB79BE5XQM68]	3.99	3.91	0.00	100.00	0.00
Class of Instrument	Equities - Shares and	d Depositary Receip	ots: Tick size l	iquidity bands	3 and 4
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]	20.50	28.41	0.00	100.00	0.00
UBS AG [BFM8T61CT2L1QCEMIK50]	20.17	22.90	0.00	100.00	0.00
Van Lanschot Kempen N.V. [724500D8WOYCL1BUCB80]	16.44	7.66	0.00	100.00	0.00
Berenberg Bank [529900UC2OD7II24Z667]	7.94	7.66	0.00	100.00	0.00
KEPLER CHEUVREUX [9695005EOZG9X8IRJD84]	7.91	6.00	0.00	100.00	0.00
Class of Instrument	Equities - Shares and	d Depositary Receip	ots: Tick size l	iquidity bands	s 5 and 6
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
Van Lanschot Kempen N.V. [724500D8WOYCL1BUCB80]	37.42	5.13	0.00	100.00	0.00
UBS AG [BFM8T61CT2L1QCEMIK50]	19.65	25.80	0.00	100.00	0.00
J.P. MORGAN SECURITIES PLC [K6Q0W1PS1L104IQL9C32]	18.50	31.90	0.00	100.00	0.00
Citigroup Global Markets Europe Limited [5493004FUULDQTMX0W20]	5.60	10.07	0.00	100.00	0.00
Berenberg Bank [529900UC2OD7II24Z667]	3.72	4.26	0.00	100.00	0.00



Class of Instrument	Equity 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 o directed orders
Van Lanschot Kempen N.V. [724500D8WOYCL1BUCB80]	100.00	100.00	0.00	100.00	0.00
Class of Instrument	Exchange Traded Prand Exchange Trade		raded Funds	, Exchange T	raded Notes
Notification if <1 average trade per business day in the previous year	Υ				
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
Van Lanschot Kempen NV [724500D8WOYCL1BUCB80]	100.00	100.00	0.00	100.00	0.00
		100.00	0.00	100.00	0.00
Class of Instrument	Interest Rate Deriva				
Class of Instrument Notification if <1 average trade per business day in the previous year					
Notification if <1 average trade per business day in the	Interest Rate Derival Trading Venue	tives: Futures and C	Options Admitt	ed to Trading	
Notification if <1 average trade per business day in the previous year Top five execution venues ranked in terms of trading volumes	Interest Rate Derival Trading Venue N Proportion of volume traded as a percentage	Proportion of orders executed as percentage of total in	Options Admitt	ed to Trading Percentage of aggressive	on a



Class of Instrument	Other Instruments
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 aggressive directed orders that class
Class of Instrument	Securitized Derivatives: Warrants and Certificate Derivatives
Notification if <1 average trade per business day in the previous year	Υ
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 aggressive directed order that class Percentage of aggressive orders that class
Class of Instrument	Structured Finance Instruments
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 aggressive directed order that class Percentage of aggressive orders that class

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