

**RTS 28 Report by Financial Instrument class**

ESMA Table 2- Indirect Execution						
Class of Instrument		Equities				
Notification if <1 average trade per business day in the previous year						
NO						
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	
Olivetree Financial Limited and affiliates; LEI = 213800WJG33TNCVFZK61	8.05%	5.88%	n/a	n/a	n/a	
Merrill Lynch International and affiliates; LEI = GGDZP1UYGU9STUHRDP48	7.69%	4.76%	n/a	n/a	n/a	
Instinet Europe Limited and affiliates; LEI = 213800MXAKR2LA1VBM44	7.68%	9.38%	n/a	n/a	n/a	
Citigroup Global Markets Limited and affiliates; LEI = XKZZ2JZF41MRHTR1V493	6.44%	11.13%	n/a	n/a	n/a	
Credit Suisse International and affiliates; LEI = E58DKGMJYYYJLN8C3868	6.68%	8.89%	n/a	n/a	n/a	

ESMA Table 3		
Class of Instrument		Direct Execution - Equities - Securities Financing Transactions
Notification if <1 average trade per business day in the previous year		
NO		
Top 5 Venues ranked in terms of volume (descending order)	Proportion of volume executed as a percentage of total in that class	Proportion of orders executed as percentage of total in that class
J.P. Morgan Securities PLC and affiliates; LEI = K6Q0W1PS1L1O4IQL9C32	26.56%	14.51%
Deutsche Bank AG and affiliates; LEI = 7LTFWZYICNSX8D621K86	23.65%	36.08%
Credit Suisse International and affiliates; LEI = E58DKGMJYYYJLN8C3868	17.73%	12.94%
Goldman Sachs International and affiliates; LEI = W22LROWP2IHZNBB6K528	15.73%	7.84%
Citigroup Global Markets Limited and affiliates; LEI = XKZZ2JZF41MRHTR1V493	8.86%	24.71%

ESMA Table 2- Indirect Execution						
Class of Instrument		Contracts for Difference				
Notification if <1 average trade per business day in the previous year						
NO						
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	
Citigroup Global Markets Limited and affiliates; LEI = XKZZ2JZF41MRHTR1V493	13.47%	18.65%	n/a	n/a	n/a	
J.P. Morgan Securities PLC and affiliates; LEI = K6Q0W1PS1L1O4IQL9C32	12.32%	6.73%	n/a	n/a	n/a	
UBS Limited and affiliates; LEI = REYPIEJN7XZHSUION355	9.42%	4.58%	n/a	n/a	n/a	
Goldman Sachs International and affiliates; LEI = W22LROWP2IHZNBB6K528	8.59%	5.16%	n/a	n/a	n/a	
Morgan Stanley & Co. International PLC and affiliates; LEI = 4PQUHN3JPFGFNF3BB653	7.71%	5.41%	n/a	n/a	n/a	

ESMA Table 2- Direct Execution						
Class of Instrument		Equity Derivatives				
Notification if <1 average trade per business day in the previous year						
YES						
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 and affiliates; LEI = K6Q0W1PS1L1O4IQL9C32	54.45%	48.89%	n/a	n/a	n/a	
Merrill Lynch International and affiliates; LEI = GGDZP1UYGU9STUHRDP48	45.55%	51.11%	n/a	n/a	n/a	
n/a			n/a	n/a	n/a	
n/a			n/a	n/a	n/a	
n/a			n/a	n/a	n/a	

ESMA Table 2- Direct Execution						
Class of Instrument		Currency Derivatives				
Notification if <1 average trade per business day in the previous year						
NO						
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 and affiliates; LEI = K6Q0W1PS1L1O4IQL9C32	87.74%	76.98%	n/a	n/a	n/a	
Citigroup Global Markets Limited and affiliates; LEI = XKZZ2JZF41MRHTR1V493	9.63%	19.59%	n/a	n/a	n/a	
Goldman Sachs International and affiliates; LEI = W22LROWP2IHZNBB6K528	2.63%	3.43%	n/a	n/a	n/a	
n/a			n/a	n/a	n/a	
n/a			n/a	n/a	n/a	

ESMA Table 2- Direct Execution						
Class of Instrument		Debt Instruments - Bonds				
Notification if <1 average trade per business day in the previous year						
NO						
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 and affiliates; LEI = K6Q0W1PS1L1O4IQL9C32	14.55%	10.36%	n/a	n/a	n/a	
Deutsche Bank AG and affiliates; LEI = 7LTFWZYICNSX8D621K86	10.54%	7.21%	n/a	n/a	n/a	
Morgan Stanley & Co. International PLC and affiliates; LEI = 4PQUHN3JPFGFNF3BB653	8.62%	8.71%	n/a	n/a	n/a	
Barclays Capital Securities Limited and affiliates; LEI = K9WDOH4D2PYBLSLOB484	8.32%	6.61%	n/a	n/a	n/a	
BNP Paribas and affiliates; LEI = R0MUWSFP08MPRO8K5P83	6.42%	7.21%	n/a	n/a	n/a	

ESMA Table 2- Indirect Execution						
Class of Instrument		Debt Instruments - Bonds				
Notification if <1 average trade per business day in the previous year		NO				
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
Davidson Kempner Capital Management LP (affiliate); LEI = 549300E9FFP584S20Y95		100.00%	100.00%	n/a	n/a	n/a
n/a				n/a	n/a	n/a
n/a				n/a	n/a	n/a
n/a				n/a	n/a	n/a
n/a				n/a	n/a	n/a

ESMA Table 3			
Class of Instrument		Direct Execution - Bonds - Securities Financing Transactions	
Notification if <1 average trade per business day in the previous year		YES	
Top 5 Venues ranked in terms of volume (descending order)		Proportion of volume executed as a percentage of total in that class	Proportion of orders executed as percentage of total in that class
Credit Suisse International and affiliates; LEI = E58DKGMJYYJLN8C3868		56.45%	55.56%
Deutsche Bank AG and affiliates; LEI = 7LTFWZYICNSX8D621K86		22.80%	33.33%
Citigroup Global Markets Limited and affiliates; LEI = XKZZ2JZF41MRHTR1V493		20.75%	11.11%
n/a			
n/a			

ESMA Table 2- Direct Execution						
Class of Instrument		Credit Derivatives				
Notification if <1 average trade per business day in the previous year		YES				
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
BNP Paribas and affiliates; LEI = R0MUWSFPU8MPRO8K5P83		40.46%	50.00%	n/a	n/a	n/a
J.P. Morgan Securities PLC and affiliates; LEI = K6Q0W1PS1L1O4IQL9C32		39.35%	25.00%	n/a	n/a	n/a
Goldman Sachs International and affiliates; LEI = W22LROWP2IHZNBB6K528		20.20%	25.00%	n/a	n/a	n/a
n/a				n/a	n/a	n/a
n/a				n/a	n/a	n/a

ESMA Table 2 - Indirect Execution						
Class of Instrument		Credit Derivatives				
Notification if <1 average trade per business day in the previous year		YES				
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
Davidson Kempner Capital Management LP (affiliate); LEI = 549300E9FFP584S20Y95		100.00%	100.00%	n/a	n/a	n/a
n/a				n/a	n/a	n/a
n/a				n/a	n/a	n/a
n/a				n/a	n/a	n/a
n/a				n/a	n/a	n/a

ESMA Table 2- Direct Execution						
Class of Instrument		Structured Finance Instruments				
Notification if <1 average trade per business day in the previous year		YES				
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
Goldman Sachs International and affiliates; LEI = W22LROWP2IHZNBB6K528		53.23%	46.15%	n/a	n/a	n/a
Jefferies International Limited and affiliates; LEI = S5THZMDUJCTQZBTRV198		25.95%	15.38%	n/a	n/a	n/a
J.P. Morgan Securities PLC and affiliates; LEI = K6Q0W1PS1L1O4IQL9C32		18.67%	23.08%	n/a	n/a	n/a
Odo BHF SCA and affiliates; LEI = 969500219DJH3449O66		2.16%	15.38%	n/a	n/a	n/a
n/a				n/a	n/a	n/a

ESMA Table 2- Indirect Execution						
Class of Instrument		Structured Finance Instruments				
Notification if <1 average trade per business day in the previous year		YES				
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
Davidson Kempner Capital Management LP (affiliate); LEI = 549300E9FFP584S20Y95		100.00%	100.00%	n/a	n/a	n/a
n/a				n/a	n/a	n/a
n/a				n/a	n/a	n/a
n/a				n/a	n/a	n/a
n/a				n/a	n/a	n/a

ESMA Table 2- Direct Execution					
Class of Instrument	Securitised derivatives - Other Securitised Derivatives				
Notification if <1 average trade per business day in the previous year	YES				
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
Deutsche Bank AG and affiliates; LEI = 7LWTFZYICNSX8D621K86	100.00%	100.00%	n/a	n/a	n/a
n/a			n/a	n/a	n/a
n/a			n/a	n/a	n/a
n/a			n/a	n/a	n/a
n/a			n/a	n/a	n/a

ESMA Table 2- Direct Execution					
Class of Instrument	Instrument Rates Derivatives				
Notification if <1 average trade per business day in the previous year	YES				
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
Credit Suisse International and affiliates; LEI = E58DKGMJYYYYJLN8C3868	58.23%	74.29%	n/a	n/a	n/a
J.P. Morgan Securities PLC and affiliates; LEI = K6Q0W1PS1L1O4IQL9C32	41.77%	25.71%	n/a	n/a	n/a
n/a			n/a	n/a	n/a
n/a			n/a	n/a	n/a
n/a			n/a	n/a	n/a