

RTS 28 Report by Financial Instrument class

ESMA Table 2- Indirect Execution						
Class of Instrument						
Equities (total)						
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	
Instinet Europe Limited and affiliates; LEI = 213800MXAKR2LA1VBM44	14.90%	16.18%	n/a	n/a	n/a	
J.P. Morgan Securities PLC and affiliates; LEI = K6Q0W1PS1L1O4IQL9C32	14.02%	6.95%	n/a	n/a	n/a	
Credit Suisse International and affiliates; LEI = E58DKGMJYYYJLN8C3868	12.10%	14.49%	n/a	n/a	n/a	
Merrill Lynch International and affiliates; LEI = GGDZP1UYGU9STUHRDP48	5.98%	3.97%	n/a	n/a	n/a	
Citigroup Global Markets Limited and affiliates; LEI = XKZZ2JZF41MRHTR1V493	5.24%	5.67%	n/a	n/a	n/a	

ESMA Table 2- Indirect Execution						
Class of Instrument						
Equities (Band 1&2) (liquidity band 1 and 2 from 0 to 79 trades per day)						
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	
Instinet Europe Limited and affiliates; LEI = 213800MXAKR2LA1VBM44	28.53%	28.89%	n/a	n/a	n/a	
Credit Suisse International and affiliates; LEI = E58DKGMJYYYJLN8C3868	22.10%	22.96%	n/a	n/a	n/a	
Kyte Broking Limited; LEI = 1ZU7M6R6N6PXYJ6V0C83	9.08%	8.52%	n/a	n/a	n/a	
UBS Limited and affiliates; LEI = REYPIEJN7XZHSUI0N355	8.20%	4.07%	n/a	n/a	n/a	
BTIG Limited; LEI = 213800YZXS7U4QZP6441	5.06%	3.33%	n/a	n/a	n/a	

ESMA Table 2- Indirect Execution						
Class of Instrument						
Equities (Band 3&4) (liquidity bands 3 and 4 from 80 to 1999 trades per day)						
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	
Instinet Europe Limited and affiliates; LEI = 213800MXAKR2LA1VBM44	16.85%	19.00%	n/a	n/a	n/a	
Citigroup Global Markets Limited and affiliates; LEI = XKZZ2JZF41MRHTR1V493	16.71%	7.00%	n/a	n/a	n/a	
JONES Trading and affiliates; LEI = 213800DIYIKDWRCFOC55	8.32%	2.50%	n/a	n/a	n/a	
Credit Suisse International and affiliates; LEI = E58DKGMJYYYJLN8C3868	7.92%	16.50%	n/a	n/a	n/a	
HSBC BANK PLC and affiliates; LEI = MP6I5ZYZBEU3UXPYFY54	7.87%	5.50%	n/a	n/a	n/a	

ESMA Table 2- Indirect Execution						
Class of Instrument						
Equities (Band 5&6) (liquidity bands 5 and 6 from 2000 trades per day)						
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	
Instinet Europe Limited and affiliates; LEI = 213800MXAKR2LA1VBM44	13.15%	11.48%	n/a	n/a	n/a	
Credit Suisse International and affiliates; LEI = E58DKGMJYYYJLN8C3868	12.66%	13.31%	n/a	n/a	n/a	
J.P. Morgan Securities PLC and affiliates; LEI = K6Q0W1PS1L1O4IQL9C32	9.62%	5.30%	n/a	n/a	n/a	
Merrill Lynch International and affiliates; LEI = GGDZP1UYGU9STUHRDP48	8.08%	4.82%	n/a	n/a	n/a	
Goldman Sachs International and affiliates; LEI = W22LROWP2IHZNBB6K528	7.22%	4.82%	n/a	n/a	n/a	

ESMA Table 2- Indirect Execution						
Class of Instrument						
Equities (Uncategorised) (no ESMA data available for 2017)						
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	37.98%	20.49%	n/a	n/a	n/a	
UBS Limited and affiliates; LEI = REYPIEJN7XZHSUI0N355	8.07%	7.80%	n/a	n/a	n/a	
Jefferies International Limited and affiliates; LEI = S5THZMDUJCTQZBTRV198	7.62%	0.98%	n/a	n/a	n/a	
Merrill Lynch International and affiliates; LEI = GGDZP1UYGU9STUHRDP48	7.30%	3.41%	n/a	n/a	n/a	
Citigroup Global Markets Limited and affiliates; LEI = XKZZ2JZF41MRHTR1V493	7.09%	14.15%	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
Barclays Capital Securities Limited and affiliates; LEI = K9WDOH4D2PYBSLSOB484	33.16%	31.18%
J.P. Morgan Securities PLC and affiliates; LEI = K6Q0W1PS1L1O4IQL9C32	22.88%	17.06%
Credit Suisse International and affiliates; LEI = E58DKGMJYYYJLN8C3868	16.76%	8.24%
Goldman Sachs International and affiliates; LEI = W22LROWP2IHZNBB6K528	10.47%	7.06%
Merrill Lynch International and affiliates; LEI = GGDZP1UYGU9STUHRDP48	9.85%	10.00%

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
Morgan Stanley & Co. International PLC and affiliates; LEI = 4PQUHN3JPFQFNF3BB653	21.56%	8.69%	n/a	n/a	n/a
Merrill Lynch International and affiliates; LEI = GGDZP1UYGU9STUHRDP48	15.13%	3.55%	n/a	n/a	n/a
Citigroup Global Markets Limited and affiliates; LEI = XKZZ2JZF41MRHTR1V493	12.88%	15.75%	n/a	n/a	n/a
J.P. Morgan Securities PLC and affiliates; LEI = K6Q0W1PS1L1O4IQL9C32	9.85%	4.35%	n/a	n/a	n/a
Instinet Europe Limited and affiliates; LEI = 213800MXAKR2LA1VBM44	8.90%	7.90%	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	99.97%	53.33%	n/a	n/a	n/a
Morgan Stanley & Co. International PLC and affiliates; LEI = 4PQUHN3JPFQFNF3BB653	0.02%	40.00%	n/a	n/a	n/a
Credit Suisse International and affiliates; LEI = E58DKGMJYYYJLN8C3868	0.02%	6.67%	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	65.74%	58.93%	n/a	n/a	n/a
Citigroup Global Markets Limited and affiliates; LEI = XKZZ2JZF41MRHTR1V493	17.95%	26.53%	n/a	n/a	n/a
Goldman Sachs International and affiliates; LEI = W22LROWP2IHZNBB6K528	14.70%	7.68%	n/a	n/a	n/a
HSBC BANK PLC and affiliates; LEI = MP6I5ZYZBEU3UXPYFY54	0.89%	5.24%	n/a	n/a	n/a
Morgan Stanley & Co. International PLC and affiliates; LEI = 4PQUHN3JPFQFNF3BB653	0.72%	1.61%	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
Deutsche Bank AG and affiliates; LEI = 7LTFWZYICNSX8D621K86	16.11%	4.99%	n/a	n/a	n/a
J.P. Morgan Securities PLC and affiliates; LEI = K6Q0W1PS1L1O4IQL9C32	12.76%	12.67%	n/a	n/a	n/a
Goldman Sachs International and affiliates; LEI = W22LROWP2IHZNBB6K528	7.46%	7.68%	n/a	n/a	n/a
BNP Paribas and affiliates; LEI = ROMUWSFPU8MPRO8K5P83	6.93%	5.95%	n/a	n/a	n/a
Barclays Capital Securities Limited and affiliates; LEI = K9WDOH4D2PYBSLSOB484	6.64%	9.21%	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 = E58DKGMJYYYJLN8C3868	33.74%	31.82%
Barclays Capital Securities Limited and affiliates; LEI = K9WDOH4D2PYBSLSOB484	24.00%	18.18%
Citigroup Global Markets Limited and affiliates; LEI = XKZZ2JZF41MRHTR1V493	22.11%	27.27%
Deutsche Bank AG and affiliates; LEI = 7LTWFZYICNSX8D621K86	16.14%	18.18%
BNP Paribas and affiliates; LEI = R0MUWSFPU8MPRO8K5P83	4.01%	4.55%

ESMA Table 2- Direct Execution					
Class of Instrument	Securitized derivatives - Other Securitized 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
SMBC Nikko Capital Markets Ltd and affiliates; LEI = G7WFA3G3MT5YHH8CHG81	84.64%	50.00%	n/a	n/a	n/a
BNP Paribas and affiliates; LEI = R0MUWSFPU8MPRO8K5P83	15.36%	50.00%	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

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 = E58DKGMJYYYJLN8C3868	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