

Class of Instrument	Structured finance instruments (Retail clients)				
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	executed as percentage of total in that class	Percentage of passive orders	Percentage of aggressive orders	Percentage of directed orders
OTCO	15.86%	16.80%	2.38%	14.42%	0.19%
XOFF	5.22%	11.15%	0.01%	11.14%	0.00%
XVPB	1.84%	0.34%	0.00%	0.34%	0.00%
LTQX	1.72%	2.47%	0.82%	1.66%	0.06%
XQMH	1.44%	6.98%	3.61%	3.37%	0.22%