

Trading volumes of top five execution venues

Class of Instrument	Securitized Derivates (Total trading volumes)	
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 executed as a percentage of total in that class	Proportion of orders executed as percentage of total in that class
OTCO	68.42%	46.67%
XQMH	30.48%	6.67%
XNMS	0.81%	20.00%
XBOS	0.13%	6.67%
BATS	0.09%	6.67%