

Trading volumes of top five execution venues

Class of Instrument	Interest rates derivatives (Professional 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	Proportion of orders executed as percentage of total in	Percentage of passive orders	Percentage of aggressive orders	Percentage of directed orders
XEUR	95.75%	79.26%	12.84%	66.42%	0.00%
XCME	2.76%	15.31%	0.25%	15.06%	0.00%
XCBT	1.49%	5.43%	0.00%	5.43%	0.00%