

Trading volumes of top five execution venues

| Class of Instrument | Securitized Derivates (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 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 |
| XFRA | 30.54% | 7.40% | 5.04% | 2.35% | 0.60% |
| XQMH | 9.78% | 18.85% | 12.27% | 6.58% | 3.51% |
| XSTU | 16.23% | 14.75% | 8.94% | 5.81% | 0.26% |
| XOFF | 0.02% | 0.04% | 0.04% | 0.00% | 0.00% |
| OTCO | 0.04% | 0.04% | 0.00% | 0.04% | 0.00% |