

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 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 |
| XEUR | 67.58% | 53.29% | 6.40% | 46.89% | 0.00% |
| FCBT | 9.73% | 18.69% | 3.11% | 15.57% | 0.35% |
| IFLL | 5.67% | 1.73% | 0.69% | 1.04% | 0.00% |
| XCBT | 3.31% | 5.02% | 0.35% | 4.67% | 0.00% |