

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
MSIP	94.07%	33.33%
SSME	2.45%	16.67%
UBSA	1.93%	16.67%
UBSS	1.48%	16.67%
XSTO	0.08%	16.67%