

# VTB Capital plc

## MIFID II

### Quality of Execution of Transactions RTS 27

### Q1 Overview

**Date: 29<sup>th</sup> June 2018**

**Data Extract: 1<sup>st</sup> January 2018 until 31<sup>st</sup> March 2018**

VTB Capital Plc

MiFID II – Quality of Execution of Transactions – RTS 27 – Quarterly Report 2018 Q.1.

Quality of Execution of Transactions monitoring - Analysis & Conclusions for Professional Clients

This report has been prepared by VTB Capital Plc (“VTBC”) for the period from 1 January until 31 March 2018 (the “Reporting Period”) for the purposes of meeting VTBC’s regulatory obligations under Directive 2014/65/EU and Commission Delegated Regulation (EU) 2017/575 (collectively, “MiFID II”) which, among other things, require VTBC to quarterly publish information on the quality of execution of transactions as liquidity provider in respect of each class of financial instruments noted therein. There are certain sections in this report for which information required under MiFID II for the Reporting Period (i) was not available; (ii) was only available partly; or (iii) was available in a different format. As a result this report has been prepared on a best efforts basis only. The assumptions and methodologies used to produce this report may not be used for the preparation of future reports under MiFID II or otherwise. VTBC does not guarantee the correctness or completeness of the information in this report and, to the fullest extent permitted by law, shall not be responsible for, or have any liability whatsoever for, any loss or damage caused by any errors, inaccuracies or omissions in connection with the use or reliance on this information.

Global Markets, VTB Capital Plc

Issued: 29<sup>th</sup> June 2018

Data Extract: 1<sup>st</sup> January 2018 – 31<sup>st</sup> March 2018

Table 1 - Identification information to be published as referred to in Article 3(1) – Type of Execution Venue

User can select range of data per ISIN by clicking a specific ISIN

User can select range of data per ISIN by selecting drop down option

ISIN	Identifier (ISO 6166)	Legal Entity Identifier (LEI)	Venue	Country Of Compentent Authority	Market Segment	Date of Trading Day	Outages	Scheduled Auction	Failed Transactions
CH0205819441	CH0205819441	740G4PIVJ3TT405NSN12	VTB Capital plc	UK	XOFF	2018-01-08	0	0	N/A
CH0229318099	CH0229318099	740G4PIVJ3TT405NSN12	VTB Capital plc	UK	XOFF	2018-02-01	0	0	N/A
CH0248531110	CH0248531110	740G4PIVJ3TT405NSN12	VTB Capital plc	UK	XOFF	2018-02-28	0	0	N/A
CH0317921671	CH0317921671	740G4PIVJ3TT405NSN12	VTB Capital plc	UK	XOFF	2018-01-12	0	0	N/A
CH0346828400	CH0346828400	740G4PIVJ3TT405NSN12	VTB Capital plc	UK	XOFF	2018-01-15	0	0	N/A
CH0374882816	CH0374882816	740G4PIVJ3TT405NSN12	VTB Capital plc	UK	XOFF	2018-03-23	0	0	N/A
CH0379268748	CH0379268748	740G4PIVJ3TT405NSN12	VTB Capital plc	UK	XOFF	2018-02-07	0	0	N/A
CH0400441280	CH0400441280	740G4PIVJ3TT405NSN12	VTB Capital plc	UK	XOFF	2018-03-16	0	0	N/A
CH0404311711	CH0404311711	740G4PIVJ3TT405NSN12	VTB Capital plc	UK	XOFF	2018-03-26	0	0	N/A
RU000A0JRCJ6	RU000A0JRCJ6	740G4PIVJ3TT405NSN12	VTB Capital plc	UK	XOFF	2018-03-27	0	0	N/A
RU000A0JREQ7	RU000A0JREQ7	740G4PIVJ3TT405NSN12	VTB Capital plc	UK	XOFF	2018-02-09	0	0	N/A
RU000A0JS3W6	RU000A0JS3W6	740G4PIVJ3TT405NSN12	VTB Capital plc	UK	XOFF	2018-03-13	0	0	N/A
RU000A0JS4M5	RU000A0JS4M5	740G4PIVJ3TT405NSN12	VTB Capital plc	UK	XOFF	2018-03-23	0	0	N/A
RU000A0JSMA2	RU000A0JSMA2	740G4PIVJ3TT405NSN12	VTB Capital plc	UK	XOFF	2018-03-27	0	0	N/A
RU000A0JTG59	RU000A0JTG59	740G4PIVJ3TT405NSN12	VTB Capital plc	UK	XOFF	2018-01-16	0	0	N/A
RU000A0JTJL3	RU000A0JTJL3	740G4PIVJ3TT405NSN12	VTB Capital plc	UK	XOFF	2018-01-18	0	0	N/A
RU000A0JTK38	RU000A0JTK38	740G4PIVJ3TT405NSN12	VTB Capital plc	UK	XOFF	2018-01-25	0	0	N/A
RU000A0JTKZ1	RU000A0JTKZ1	740G4PIVJ3TT405NSN12	VTB Capital plc	UK	XOFF	2018-02-07	0	0	N/A
RU000A0JTYA5	RU000A0JTYA5	740G4PIVJ3TT405NSN12	VTB Capital plc	UK	XOFF	2018-02-09	0	0	N/A
RU000A0JU4L3	RU000A0JU4L3	740G4PIVJ3TT405NSN12	VTB Capital plc	UK	XOFF	2018-02-20	0	0	N/A
RU000A0JU9V1	RU000A0JU9V1	740G4PIVJ3TT405NSN12	VTB Capital plc	UK	XOFF	2018-03-27	0	0	N/A
RU000A0JVW30	RU000A0JVW30	740G4PIVJ3TT405NSN12	VTB Capital plc	UK	XOFF	2018-02-09	0	0	N/A
RU000A0JVW48	RU000A0JVW48	740G4PIVJ3TT405NSN12	VTB Capital plc	UK	XOFF	2018-02-20	0	0	N/A
RU000A0JWHA4	RU000A0JWHA4	740G4PIVJ3TT405NSN12	VTB Capital plc	UK	XOFF	2018-02-21	0	0	N/A
RU000A0JWM07	RU000A0JWM07	740G4PIVJ3TT405NSN12	VTB Capital plc	UK	XOFF	2018-03-27	0	0	N/A
RU000A0JXH6	RU000A0JXH6	740G4PIVJ3TT405NSN12	VTB Capital plc	UK	XOFF	2018-03-29	0	0	N/A
RU000A0JXU2	RU000A0JXU2	740G4PIVJ3TT405NSN12	VTB Capital plc	UK	XOFF	2018-01-01	0	0	N/A
CH0400441280	CH0400441280	740G4PIVJ3TT405NSN12	VTB Capital plc	UK	XOFF	2018-03-05	0	0	N/A

Table 2 – Identification information to be published as referred to in Article 3(2) – Type of Financial Instrument

User can select the appropriate ISIN by clicking a specific ISIN

User can select the appropriate Financial Instrument by selecting drop down option

ISIN	Financial Instrument	Identifier (ISO 6166)	Instrument classification	Currency
CH0205819441	ABBV 2 1/2 05/14/20	US00287YAT64	DBFUGR	USD
CH0229318099	ABNANV 2.65 01/19/21	XS1743726835	DTFXFR	USD
CH0248531110	AFKSRU 6.95 05/17/19	XS0783242877	DAFXBR	USD
CH0317921671	AGRO 6 09/21/27	USL00849AA47	DBFNDR	USD
CH0346828400	AIZK 7 3/4 02/13/18	XS0886632685	DAVXGR	RUB
CH0374882816	AKBBIN 8 1/2 03/27/19	XS1379311761	DAFXFR	USD
CH0379268748	AKBHC 9 1/4 PERP	XS1631338495	DBFQPR	USD
CH0400441280	ALFARU 6.95 PERP	XS1760786340	DAFXFR	USD
CH0404311711	ALFARU 7 1/2 09/26/19	XS0832412505	DAFXGR	USD
RU000A0JRCJ6	ALFARU 7 3/4 04/28/21	XS0620695204	DAFXGR	USD
RU000A0JREQ7	ALFARU 8 PERP	XS1513741311	DTFXFR	USD
RU000A0JS3W6	ALFARU 8.9 07/20/21	XS1648266788	DAFXFR	RUB
RU000A0JS4M5	ALFARU 9 1/4 02/16/22	XS1567117566	DAVXFR	RUB
RU000A0JSMA2	ALRSRU 7 3/4 11/03/20	XS0555493203	DYFXXR	USD
RU000A0JTG59	AMZN 4 1/4 08/22/57	USU02320AK24	DBFUGR	USD
RU000A0JTJL3	ANGOL 7 08/17/19	XS0814512223	DAFXAB	USD
RU000A0JTK38	ANGOL 9 1/2 11/12/25	US035198AA89	(blank)	USD
RU000A0JTKZ1	ARCO 6 5/8 09/27/23	XS1318576086	DYFXXR	USD
RU000A0JTYA5	ARGENT 3 3/8 01/15/23	USG0457FAD99	DBFUGR	USD
RU000A0JU4L3	ARMEN 6 09/30/20	XS1715303340	DBFXFR	EUR
RU000A0JU9V1	ARMEN 7.15 03/26/25	US042207AA84	DBFUFR	USD
RU000A0JVW30	ARMEN 7.15 03/26/25	XS0974642273	DBFUFR	USD
RU000A0JVW48	ARNC 5 1/8 10/01/24	US042207AB67	DBFUGR	USD
RU000A0JWHA4	ARNC 5.95 02/01/37	XS1207654853	DBFXFR	USD
RU000A0JWM07	AXASA 3.941 PERP	US013817AW16	DBFUGR	USD
RU000A0JXH6	AZERBJ 3 1/2 09/01/32	US013817AK77	DBFUGR	USD
RU000A0JXU2	AZERBJ 4 3/4 03/18/24	XS1134541306	DTFJPB	EUR
	BANBRA 9 PERP	XS1678623734	DYFXXR	USD
	BELRUS 6 7/8 02/28/23	XS1678625515	DYFXXR	USD
	BELRUS 6.2 02/28/30	US05477LAA44	DBFUFR	USD
	BELRUS 7 5/8 06/29/27	XS1044540547	DYFXXR	USD
		USP3772WAF97	DBFUQR	USD
		US07737JAB98	DBFTFR	USD
		XS1634369067	DYFXXR	USD
		US07737JAC71	DBFNDR	USD
		XS1760804184	DYFXXR	USD
		US07737JAA16	DBFTFR	USD

Table 3 – Price information to be published as referred to in Article 4 point (a)

User can select range of data per ISIN by clicking a specific ISIN

User can select range of data per ISIN by selecting drop down option

Contents  
Click Below to Search

ISIN	Row Labels	Size Range	Start Time	Simple Average Executed Price	Total Value Executed	Price	Trade Time	Volume	Trading System	Trading Mode	Trading Platform	Reference Price
CH0205819441	CH0205819441	1	2018-01-08T09:30:00.000000+00:00	0	0	104	2018-01-08T11:22:50.000000+00:00	150000	Q	7	1	0
CH0229318099			2018-02-01T09:30:00.000000+00:00	99.5	995000	105.25	2018-02-01T15:44:00.000000+00:00	225000	Q	7	1	105.7154
CH0248531110			2018-02-01T11:30:00.000000+00:00	0	0	105.25	2018-02-01T15:44:00.000000+00:00	225000	Q	7	1	100.24425
CH0346828400			2018-02-01T13:30:00.000000+00:00	104.625	209250	105.25	2018-02-01T15:44:00.000000+00:00	225000	Q	7	1	100.24425
CH0374882816			2018-02-01T15:30:00.000000+00:00	0	0	105.25	2018-02-01T15:44:00.000000+00:00	225000	Q	7	1	100.24425
CH0379268748			2018-02-28T09:30:00.000000+00:00	0	0	105.8	2018-02-28T11:00:50.000000+00:00	50000	Q	7	1	106.0109
CH0400441280	CH0229318099	1	2018-01-12T09:30:00.000000+00:00	0	0	104.375	2018-01-12T09:58:58.000000+00:00	100000	Q	7	1	102.9
CH0404311711			2018-01-15T09:30:00.000000+00:00	0	0	103.875	2018-01-15T10:59:02.000000+00:00	225000	Q	7	1	100.13445
RU000A0JRCJ6			2018-03-23T09:30:00.000000+00:00	0	0	103	2018-03-23T15:47:58.000000+00:00	780000	Q	7	1	101.86335
RU000A0JREQ7			2018-03-23T13:30:00.000000+00:00	102.7	4724200	103	2018-03-23T15:47:58.000000+00:00	780000	Q	7	1	98.37315
RU000A0J3WV6			2018-03-23T15:30:00.000000+00:00	0	0	103	2018-03-23T15:47:58.000000+00:00	780000	Q	7	1	98.37315
RU000A0J54M5	CH0248531110	1	2018-02-07T11:30:00.000000+00:00	0	0	104.25	2018-02-07T16:03:16.000000+00:00	50000	Q	7	1	103.15825
RU000A0J5MA2			2018-02-07T11:30:00.000000+00:00	0	0	104.25	2018-02-07T16:03:16.000000+00:00	50000	Q	7	1	107.4694
RU000A0J59			2018-02-07T15:30:00.000000+00:00	99.5	995000	104.25	2018-02-07T16:03:16.000000+00:00	50000	Q	7	1	106.81795
RU000A0JTJL3			2018-03-16T09:30:00.000000+00:00	0	0	103.5	2018-03-16T09:39:36.000000+00:00	75000	Q	7	1	101.31265
RU000A0JTK38			2018-03-26T09:30:00.000000+00:00	0	0	103.525	2018-03-26T10:57:50.000000+00:00	800000	Q	7	1	104.29415
RU000A0JTK21			2018-03-26T11:30:00.000000+00:00	0	0	103.65	2018-03-26T12:31:11.000000+00:00	800000	Q	7	1	104.29415
RU000A0JTYA5			2018-03-27T09:30:00.000000+00:00	0	0	103	2018-03-27T13:45:15.000000+00:00	105000	Q	7	1	105.79455
RU000A0JU4L3			2018-03-27T11:30:00.000000+00:00	100.5	843195	103	2018-03-27T13:45:15.000000+00:00	105000	Q	7	1	105.79455
RU000A0JU9V1	CH0346828400	1	2018-03-27T13:30:00.000000+00:00	0	0	103	2018-03-27T13:45:15.000000+00:00	105000	Q	7	1	99.80465
RU000A0JVW30			2018-02-09T09:30:00.000000+00:00	0	0	105.25	2018-02-09T13:37:42.000000+00:00	100000	Q	7	1	105.33335
RU000A0JVW48			2018-02-09T11:30:00.000000+00:00	0	0	105.25	2018-02-09T13:37:42.000000+00:00	100000	Q	7	1	105.33335
RU000A0JWHA4			2018-03-13T09:30:00.000000+00:00	101.6	5080000	106	2018-03-13T14:57:45.000000+00:00	250000	Q	7	1	106.0526
RU000A0JWM07			2018-03-13T11:30:00.000000+00:00	107.52	46771200	106	2018-03-13T14:57:45.000000+00:00	250000	Q	7	1	106.0526
RU000A0X0H6			2018-03-13T13:30:00.000000+00:00	0	0	106	2018-03-13T14:57:45.000000+00:00	250000	Q	7	1	106.0526
RU000A0X0J2			2018-03-23T09:30:00.000000+00:00	102.75	205500	105.95	2018-03-23T14:22:15.000000+00:00	480000	Q	7	1	105.79455
RU000A0XB41			2018-03-23T11:30:00.000000+00:00	100.5	843195	105.95	2018-03-23T14:22:15.000000+00:00	480000	Q	7	1	105.79455
RU000A0XFM1	CH0374882816	1	2018-03-27T09:30:00.000000+00:00	0	0	106.125	2018-03-27T14:31:50.000000+00:00	500000	Q	7	1	105.70445
			2018-03-27T11:30:00.000000+00:00	0	0	106.125	2018-03-27T14:31:50.000000+00:00	500000	Q	7	1	105.70445
			2018-03-27T13:30:00.000000+00:00	103.75	518750	106.125	2018-03-27T14:31:50.000000+00:00	500000	Q	7	1	105.70445
			2018-01-16T09:30:00.000000+00:00	0	0	103	2018-01-16T15:59:17.000000+00:00	40000	Q	7	1	102.761
			2018-01-16T11:30:00.000000+00:00	0	0	103	2018-01-16T15:59:17.000000+00:00	40000	Q	7	1	102.761
			2018-01-16T13:30:00.000000+00:00	0	0	103	2018-01-16T15:59:17.000000+00:00	40000	Q	7	1	102.761
			2018-01-16T15:30:00.000000+00:00	101.05	38045325	103	2018-01-16T15:59:17.000000+00:00	40000	Q	7	1	102.761

Key for Trading System, Trading Mode and Trading Platform.

Trading System	A = Auction driven market - Markets where matching occurs only in scheduled auctions.
	B = Central limit order book - Continuous auction.
	H = Hybrid market - A hybrid system falling into two or more types of trading system. Can also be used for ESMA RTS 1 "other type of trading system".
	N = Quote negotiation - Discretionary quoting on request or "request for quote" market.
Trading Mode	Q = Quote driven market
	1 = Scheduling Opening
	2 = Closing or intra-day auction
	3 = Unscheduled Auction
	4 = Trading at Close
	5 = Trading out of Main Session
	6 = Trade Reporting
Trading Platform	7 = None
	1 = Electronic
	2 = Open Outcry
	4 = Voice

Table 4 – Price information to be published as referred to Article 4 point (b)

User can select range of data per ISIN by clicking a specific ISIN

User can select range of data per ISIN by selecting drop down option

ISIN	Identifier (ISO 6166)	Date of Trading Day	Simple Average Transaction Price	Volume Weighted Transaction Price	Highest Executed Price	Lowest Executed Price
CH0205819441	CH0205819441					
CH0229318099	CH0229318099					
CH0248531110		2018-01-12				
CH0317921671		2018-01-15				
CH0346828400		2018-03-23	102.95	102.95	100	100
CH0374882816	CH0248531110					
CH0379268748		2018-02-07	104	104	99.16	99.16
CH0400441280		2018-03-16				
CH0404311711		2018-03-26	103.5875	103.5875	0	0
RU000A0JRCJ6		2018-03-27	103	103	102.25	101.7
RU000A0JREQ7	CH0317921671		102.833333	102.835714	102.85	102.8
RU000A0JS3W6						
RU000A0JS4M5						
RU000A0JSMA2	CH0346828400					
RU000A0JTG59		2018-02-09				
RU000A0JTL3		2018-03-13				
RU000A0JTK38		2018-03-23				
RU000A0JTKZ1		2018-03-27				
RU000A0JTYA5	CH0374882816					
RU000A0JU4L3		2018-01-16				
RU000A0JU9V1		2018-01-18				
RU000A0JVW30		2018-01-25				
RU000A0JVW48		2018-02-07	103.5	103.5	0	0
RU000A0JWHA4		2018-02-09	103.375	103.375	0	0
RU000A0JWM07		2018-02-20				
RU000A0JX0H6		2018-03-27				
RU000A0JX0J2	CH0379268748					
		2018-02-09				
		2018-02-20				
		2018-02-21				
		2018-03-27				
		2018-03-29				
		2018-01-01				
	CH0400441280		96.7125	96.7125	100	100
		2018-03-05	96.4	96.4	101.2	101.15
	CH0404311711					

Table 5 – Costs information to be published as referred to in Article 5

User can select range of data per ISIN by clicking a specific ISIN

User can select range of data per ISIN by selecting drop down option

ISIN	Identifier (ISO 6166)	Website	Total value of all rebates, discounts, or other payments offered (as % of total traded value during the reporting period)	Total value of all costs (as a % of total traded value during the reporting period volume)
CH0205819441	CH0205819441	https://www.vtbcapital.com/upload/disclosures/Cost_Charges%20Disclosure%20Statement%20Updated%20Draft%20FICC_05011	0%	0%
CH0229318099	CH0229318099	https://www.vtbcapital.com/upload/disclosures/Cost_Charges%20Disclosure%20Statement%20Updated%20Draft%20FICC_05011	0%	0%
CH0248531110	CH0248531110	https://www.vtbcapital.com/upload/disclosures/Cost_Charges%20Disclosure%20Statement%20Updated%20Draft%20FICC_05011	0%	0%
CH0317921671	CH0317921671	https://www.vtbcapital.com/upload/disclosures/Cost_Charges%20Disclosure%20Statement%20Updated%20Draft%20FICC_05011	0%	0%
CH0346828400	CH0346828400	https://www.vtbcapital.com/upload/disclosures/Cost_Charges%20Disclosure%20Statement%20Updated%20Draft%20FICC_05011	0%	0%
CH0374882816	CH0374882816	https://www.vtbcapital.com/upload/disclosures/Cost_Charges%20Disclosure%20Statement%20Updated%20Draft%20FICC_05011	0%	0%
CH0379268748	CH0379268748	https://www.vtbcapital.com/upload/disclosures/Cost_Charges%20Disclosure%20Statement%20Updated%20Draft%20FICC_05011	0%	0%
CH0400441280	CH0400441280	https://www.vtbcapital.com/upload/disclosures/Cost_Charges%20Disclosure%20Statement%20Updated%20Draft%20FICC_05011	0%	0%
CH0404311711	CH0404311711	https://www.vtbcapital.com/upload/disclosures/Cost_Charges%20Disclosure%20Statement%20Updated%20Draft%20FICC_05011	0%	0%
RU000A0JRCJ6	RU000A0JRCJ6	https://www.vtbcapital.com/upload/disclosures/Cost_Charges%20Disclosure%20Statement%20Updated%20Draft%20FICC_05011	0%	0%
RU000A0JREQ7	RU000A0JREQ7	https://www.vtbcapital.com/upload/disclosures/Cost_Charges%20Disclosure%20Statement%20Updated%20Draft%20FICC_05011	0%	0%
RU000A0JS3W6	RU000A0JS3W6	https://www.vtbcapital.com/upload/disclosures/Cost_Charges%20Disclosure%20Statement%20Updated%20Draft%20FICC_05011	0%	0%
RU000A0JS4M5	RU000A0JS4M5	https://www.vtbcapital.com/upload/disclosures/Cost_Charges%20Disclosure%20Statement%20Updated%20Draft%20FICC_05011	0%	0%
RU000A0JSMA2	RU000A0JSMA2	https://www.vtbcapital.com/upload/disclosures/Cost_Charges%20Disclosure%20Statement%20Updated%20Draft%20FICC_05011	0%	0%
RU000A0JTG59	RU000A0JTG59	https://www.vtbcapital.com/upload/disclosures/Cost_Charges%20Disclosure%20Statement%20Updated%20Draft%20FICC_05011	0%	0%
RU000A0JTL3	RU000A0JTL3	https://www.vtbcapital.com/upload/disclosures/Cost_Charges%20Disclosure%20Statement%20Updated%20Draft%20FICC_05011	0%	0%
RU000A0JTK38	RU000A0JTK38	https://www.vtbcapital.com/upload/disclosures/Cost_Charges%20Disclosure%20Statement%20Updated%20Draft%20FICC_05011	0%	0%
RU000A0JTKZ1	RU000A0JTKZ1	https://www.vtbcapital.com/upload/disclosures/Cost_Charges%20Disclosure%20Statement%20Updated%20Draft%20FICC_05011	0%	0%
RU000A0JTYA5	RU000A0JTYA5	https://www.vtbcapital.com/upload/disclosures/Cost_Charges%20Disclosure%20Statement%20Updated%20Draft%20FICC_05011	0%	0%
RU000A0JU4L3	RU000A0JU4L3	https://www.vtbcapital.com/upload/disclosures/Cost_Charges%20Disclosure%20Statement%20Updated%20Draft%20FICC_05011	0%	0%
RU000A0JU9V1	RU000A0JU9V1	https://www.vtbcapital.com/upload/disclosures/Cost_Charges%20Disclosure%20Statement%20Updated%20Draft%20FICC_05011	0%	0%
RU000A0JVW30	RU000A0JVW30	https://www.vtbcapital.com/upload/disclosures/Cost_Charges%20Disclosure%20Statement%20Updated%20Draft%20FICC_05011	0%	0%
RU000A0JVW48	RU000A0JVW48	https://www.vtbcapital.com/upload/disclosures/Cost_Charges%20Disclosure%20Statement%20Updated%20Draft%20FICC_05011	0%	0%
RU000A0JWHA4	RU000A0JWHA4	https://www.vtbcapital.com/upload/disclosures/Cost_Charges%20Disclosure%20Statement%20Updated%20Draft%20FICC_05011	0%	0%
RU000A0JWM07	RU000A0JWM07	https://www.vtbcapital.com/upload/disclosures/Cost_Charges%20Disclosure%20Statement%20Updated%20Draft%20FICC_05011	0%	0%
RU000A0JX0H6	RU000A0JX0H6	https://www.vtbcapital.com/upload/disclosures/Cost_Charges%20Disclosure%20Statement%20Updated%20Draft%20FICC_05011	0%	0%
RU000A0JX0J2	RU000A0JX0J2	https://www.vtbcapital.com/upload/disclosures/Cost_Charges%20Disclosure%20Statement%20Updated%20Draft%20FICC_05011	0%	0%
RU000A0JXB41	RU000A0JXB41	https://www.vtbcapital.com/upload/disclosures/Cost_Charges%20Disclosure%20Statement%20Updated%20Draft%20FICC_05011	0%	0%
RU000A0JXF1	RU000A0JXF1	https://www.vtbcapital.com/upload/disclosures/Cost_Charges%20Disclosure%20Statement%20Updated%20Draft%20FICC_05011	0%	0%
RU000A0JXF2	RU000A0JXF2	https://www.vtbcapital.com/upload/disclosures/Cost_Charges%20Disclosure%20Statement%20Updated%20Draft%20FICC_05011	0%	0%
RU000A0ZYK6	RU000A0ZYK6	https://www.vtbcapital.com/upload/disclosures/Cost_Charges%20Disclosure%20Statement%20Updated%20Draft%20FICC_05011	0%	0%
RU000A0ZYU88	RU000A0ZYU88	https://www.vtbcapital.com/upload/disclosures/Cost_Charges%20Disclosure%20Statement%20Updated%20Draft%20FICC_05011	0%	0%
RU000A0ZYV4	RU000A0ZYV4	https://www.vtbcapital.com/upload/disclosures/Cost_Charges%20Disclosure%20Statement%20Updated%20Draft%20FICC_05011	0%	0%



**Table 6 – Likelihood of execution information to be published as referred to in Article 6**

User can select range of data per ISIN by clicking a specific ISIN

Contents  
Click Below to Search

User can select range of data per ISIN by selecting drop down option

ID	Row Labels	Number of Order of Request for Quotes Received	Number of Transactions Executed	Total Value of Transactions Executed	Number of Orders of Request for Quotes Received, Cancelled or Withdrawn	Number of Orders of Request for Quotes Received Modified	Median Transaction Size	Median Size of All Orders for Request for Quote	Number of Designated Market Makers
CH0205819441	CH0205819441	Data unavailable at this time	0	0	Data unavailable at this time	Data unavailable at this time	0	Data unavailable at this time	0
CH0229318099	2018-01-08	Data unavailable at this time	0	0	Data unavailable at this time	Data unavailable at this time	0	Data unavailable at this time	0
CH0248531110	2018-02-01	Data unavailable at this time	0	0	Data unavailable at this time	Data unavailable at this time	0	Data unavailable at this time	0
CH0317921671	2018-02-28	Data unavailable at this time	0	0	Data unavailable at this time	Data unavailable at this time	0	Data unavailable at this time	0
CH0346828400	2018-01-12	Data unavailable at this time	0	0	Data unavailable at this time	Data unavailable at this time	0	Data unavailable at this time	0
CH0374882816	2018-01-15	Data unavailable at this time	0	0	Data unavailable at this time	Data unavailable at this time	0	Data unavailable at this time	0
CH0379268748	2018-03-23	Data unavailable at this time	2	1606020	Data unavailable at this time	Data unavailable at this time	780000	Data unavailable at this time	0
CH0400441280	2018-03-27	Data unavailable at this time	0	0	Data unavailable at this time	Data unavailable at this time	0	Data unavailable at this time	0
CH0404311711	2018-02-07	Data unavailable at this time	2	104000	Data unavailable at this time	Data unavailable at this time	50000	Data unavailable at this time	0
RU000A0JRCJ6	2018-03-16	Data unavailable at this time	0	0	Data unavailable at this time	Data unavailable at this time	0	Data unavailable at this time	0
RU000A0JREQ7	2018-03-26	Data unavailable at this time	2	1657400	Data unavailable at this time	Data unavailable at this time	800000	Data unavailable at this time	0
RU000A0JS3W6	2018-03-27	Data unavailable at this time	2	211150	Data unavailable at this time	Data unavailable at this time	102500	Data unavailable at this time	0
RU000A0JS4M5	2018-03-27	Data unavailable at this time	0	0	Data unavailable at this time	Data unavailable at this time	0	Data unavailable at this time	0
RU000A0JSMA2	2018-03-27	Data unavailable at this time	0	0	Data unavailable at this time	Data unavailable at this time	0	Data unavailable at this time	0
RU000A0JTG59	2018-03-27	Data unavailable at this time	3	14397000	Data unavailable at this time	Data unavailable at this time	4000000	Data unavailable at this time	0
RU000A0JTLJ3	2018-03-27	Data unavailable at this time	0	0	Data unavailable at this time	Data unavailable at this time	0	Data unavailable at this time	0
RU000A0JTK38	2018-01-12	Data unavailable at this time	0	0	Data unavailable at this time	Data unavailable at this time	0	Data unavailable at this time	0
RU000A0JTKZ1	2018-02-09	Data unavailable at this time	0	0	Data unavailable at this time	Data unavailable at this time	0	Data unavailable at this time	0
RU000A0JTYA5	2018-03-13	Data unavailable at this time	0	0	Data unavailable at this time	Data unavailable at this time	0	Data unavailable at this time	0
RU000A0JU4L3	2018-03-23	Data unavailable at this time	0	0	Data unavailable at this time	Data unavailable at this time	0	Data unavailable at this time	0
RU000A0JU9V1	2018-03-27	Data unavailable at this time	0	0	Data unavailable at this time	Data unavailable at this time	0	Data unavailable at this time	0
RU000A0JVW30	2018-03-27	Data unavailable at this time	0	0	Data unavailable at this time	Data unavailable at this time	0	Data unavailable at this time	0
RU000A0JVW48	2018-01-16	Data unavailable at this time	0	0	Data unavailable at this time	Data unavailable at this time	0	Data unavailable at this time	0
RU000A0JWHA4	2018-01-18	Data unavailable at this time	0	0	Data unavailable at this time	Data unavailable at this time	0	Data unavailable at this time	0
RU000A0JWM07	2018-01-25	Data unavailable at this time	0	0	Data unavailable at this time	Data unavailable at this time	0	Data unavailable at this time	0
RU000A0JX0H6	2018-02-07	Data unavailable at this time	2	429525	Data unavailable at this time	Data unavailable at this time	207500	Data unavailable at this time	0
RU000A0JX0H6	2018-02-09	Data unavailable at this time	2	516875	Data unavailable at this time	Data unavailable at this time	250000	Data unavailable at this time	0
RU000A0JX0J2	2018-02-20	Data unavailable at this time	0	0	Data unavailable at this time	Data unavailable at this time	0	Data unavailable at this time	0
RU000A0JX841	2018-03-27	Data unavailable at this time	0	0	Data unavailable at this time	Data unavailable at this time	0	Data unavailable at this time	0

**Table 7 – Likelihood of execution information to be published as referred to in Article 7(1)**

Table 7 is not applicable to VTB Capital plc. VTB Capital plc does not operate either a continuous auction order book nor a continuous quote driven execution venue.

**Table 8 – Information to be published as referred to in Article 7(2) and 7(3)**

Table 8 is not applicable to VTB Capital plc. VTB Capital plc does not operate either a continuous auction order book nor a continuous quote driven execution venue.

**Table 9 – Information to be published as referred to in Article 8**

VTB Capital plc are presently unable to publish Table 9 reference data.

For VTB Capital plc Best Execution policy, please follow below link.

<https://www.vtbcapital.com/upload/disclosures/20171107/VTB%20Capital%20Plc%20ORDER%20EXECUTION%20POLICY.PDF>