

# VTB Capital plc

## MIFID II

### Quality of Execution of Transactions RTS 27

### Q3 2020 Overview

**Date: January 2021**

**Data Extract: 1<sup>st</sup> July 2020 – 30<sup>th</sup> September 2020**

VTB Capital Plc

MiFID II – Quality of Execution of Transactions – RTS 27 – Quarterly Report 2020 Q3.

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

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

This report has been prepared by VTB Capital Plc (“VTBC”) for the period from Data Extract: 1st July 2020 – 30th September 2020 (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: January 2021

Data Extract: 1st July 2020 – 30<sup>th</sup> September 2020

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

Venue	Country of Competent Authority	Market Segment	Date of Trading	Outages	Scheduled Auctions	Failed Transactions
VTB Capital Plc	United Kingdom	XOFF	2020-07-01+00:00	0	0	0
VTB Capital Plc	United Kingdom	XOFF	2020-07-02+00:00	0	0	0
VTB Capital Plc	United Kingdom	XOFF	2020-07-03+00:00	0	0	0
VTB Capital Plc	United Kingdom	XOFF	2020-07-06+00:00	0	0	0
VTB Capital Plc	United Kingdom	XOFF	2020-07-07+00:00	0	0	0
VTB Capital Plc	United Kingdom	XOFF	2020-07-08+00:00	0	0	0
VTB Capital Plc	United Kingdom	XOFF	2020-07-09+00:00	0	0	0
VTB Capital Plc	United Kingdom	XOFF	2020-07-10+00:00	0	0	0
VTB Capital Plc	United Kingdom	XOFF	2020-07-13+00:00	0	0	0
VTB Capital Plc	United Kingdom	XOFF	2020-07-14+00:00	0	0	0
VTB Capital Plc	United Kingdom	XOFF	2020-07-15+00:00	0	0	0
VTB Capital Plc	United Kingdom	XOFF	2020-07-16+00:00	0	0	0
VTB Capital Plc	United Kingdom	XOFF	2020-07-17+00:00	0	0	0
VTB Capital Plc	United Kingdom	XOFF	2020-07-20+00:00	0	0	0
VTB Capital Plc	United Kingdom	XOFF	2020-07-21+00:00	0	0	0
VTB Capital Plc	United Kingdom	XOFF	2020-07-22+00:00	0	0	0
VTB Capital Plc	United Kingdom	XOFF	2020-07-23+00:00	0	0	0
VTB Capital Plc	United Kingdom	XOFF	2020-07-24+00:00	0	0	0
VTB Capital Plc	United Kingdom	XOFF	2020-07-27+00:00	0	0	0
VTB Capital Plc	United Kingdom	XOFF	2020-07-28+00:00	0	0	0
VTB Capital Plc	United Kingdom	XOFF	2020-07-29+00:00	0	0	0
VTB Capital Plc	United Kingdom	XOFF	2020-07-30+00:00	0	0	0
VTB Capital Plc	United Kingdom	XOFF	2020-07-31+00:00	0	0	0
VTB Capital Plc	United Kingdom	XOFF	2020-08-03+00:00	0	0	0
VTB Capital Plc	United Kingdom	XOFF	2020-08-04+00:00	0	0	0
VTB Capital Plc	United Kingdom	XOFF	2020-08-05+00:00	0	0	0
VTB Capital Plc	United Kingdom	XOFF	2020-08-06+00:00	0	0	0
VTB Capital Plc	United Kingdom	XOFF	2020-08-07+00:00	0	0	0
VTB Capital Plc	United Kingdom	XOFF	2020-08-10+00:00	0	0	0
VTB Capital Plc	United Kingdom	XOFF	2020-08-11+00:00	0	0	0
VTB Capital Plc	United Kingdom	XOFF	2020-08-12+00:00	0	0	0
VTB Capital Plc	United Kingdom	XOFF	2020-08-13+00:00	0	0	0
VTB Capital Plc	United Kingdom	XOFF	2020-08-14+00:00	0	0	0
VTB Capital Plc	United Kingdom	XOFF	2020-08-17+00:00	0	0	0
VTB Capital Plc	United Kingdom	XOFF	2020-08-18+00:00	0	0	0
VTB Capital Plc	United Kingdom	XOFF	2020-08-19+00:00	0	0	0
VTB Capital Plc	United Kingdom	XOFF	2020-08-20+00:00	0	0	0

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

Financial Instrument Name	ISIN	Instrument Classification	Currency
ABHFIN 2 7/8 11/09/22	CH0385518086	DBFNFB	CHF
ABHFIN 2.7 06/11/23	XS2183144810	DAFNFR	EUR
ACKAF 3 7/8 09/16/21	XS1109959467	DBFNFR	EUR
AGILE 5 3/4 01/02/25	XS2194361494	DBFNBR	USD
AKBHC 9 1/4 PERP	XS1631338495	DBFQPR	USD
ALFARU 5.95 04/15/30	XS2063279959	DAFNGR	USD
ALFARU 6 3/4 01/30/25	XS2107554896	DAVNFR	RUB
ALFARU 6.95 PERP	XS1760786340	DAFNQR	USD
ALFARU 7 3/4 04/28/21	XS0620695204	DAFNGR	USD
ALFARU 8 PERP	XS1513741311	DAFSQR	USD
ALFARU 8.9 07/20/21	XS1648266788	DAFNFR	RUB
ALFARU 9 1/4 02/16/22	XS1567117566	DAVSFR	RUB
ALRSRU 3.1 06/25/27	XS2010030919	DBFNBR	USD
ALRSRU 4.65 04/09/24	US02109TAD46	DBFGFR	USD
ALRSRU 4.65 04/09/24	XS1843441731	DBFNGR	USD
ALRSRU 7 3/4 11/03/20	XS0555493203	DBFNFR	USD
ARAMCO 3 1/2 04/16/29	XS1982113208	DTFNFR	USD
ARMEN 3.95 09/26/29	US042207AC41	DBFTFR	USD
ARMEN 3.95 09/26/29	XS2010043904	DBFNFR	USD
ARMEN 7.15 03/26/25	US042207AB67	DBFUGR	USD
ARMEN 7.15 03/26/25	XS1207654853	DBFNFR	USD
AZERBJ 3 1/2 09/01/32	XS1678623734	DBFNAR	USD
AZERBJ 3 1/2 09/01/32	XS1678625515	DBFNAR	USD
AZERBJ 4 3/4 03/18/24	US05477LAA44	DBFUFR	USD
AZERBJ 4 3/4 03/18/24	XS1044540547	DBFNFR	USD
AZERBJ 5 1/8 09/01/29	XS1678623064	DBFNAR	USD
AZERBJ 5 1/8 09/01/29	XS1678623221	DBFNAR	USD
BELRUS 5 7/8 02/24/26	US07737JAE38	DBFUGR	USD
BELRUS 5 7/8 02/24/26	XS2120091991	DBFNFR	USD
BELRUS 6 7/8 02/28/23	XS1634369067	DBFNFR	USD
BELRUS 6.2 02/28/30	XS1760804184	DBFNFR	USD
BELRUS 6.378 02/24/31	US07737JAD54	DBFTGR	USD
BELRUS 6.378 02/24/31	XS2120882183	DBFNFR	USD
BELRUS 7 5/8 06/29/27	XS1634369224	DBFNFR	USD
BORFIN 6 1/2 04/07/22	US09973BAA70	DBFUFR	USD
BORFIN 6 1/2 04/07/22	XS1596115409	DBFUFR	USD
BORFIN 6 09/17/26	US09973BAB53	DBFGGR	USD
BORFIN 6 09/17/26	XS2230649225	DBFNBR	USD

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

ISIN	Size Range	Simple Average Executed Price (Excluding Commissions and Accrued Interest)	Total Value Executed	Price	Time of Execution	Transaction Size	Trading System	Trading Mode	Trading Platform	Best bid and offer or suitable reference price at time of execution
CH0248531110	No Data Available	No Data Available	No Data Available	No Data Available	No Data Available	No Data Available	No Data Available	No Data Available	No Data Available	No Data Available
CH0346828400	No Data Available	No Data Available	No Data Available	No Data Available	No Data Available	No Data Available	No Data Available	No Data Available	No Data Available	No Data Available
CH0374882816	1	N/A	N/A	103	2020-07-24T09:35:07.000000+00:00	103000	H	7	2	102.602
CH0374882816	No Data Available	No Data Available	No Data Available	No Data Available	No Data Available	No Data Available	No Data Available	No Data Available	No Data Available	No Data Available
CH0379268748	1	N/A	N/A	104	2020-08-19T10:49:38.000000+00:00	78000	H	7	1	103.9037
CH0379268748	1	N/A	N/A	104	2020-08-21T13:28:28.000000+00:00	416000	H	7	2	103.89025
CH0379268748	No Data Available	No Data Available	No Data Available	No Data Available	No Data Available	No Data Available	No Data Available	No Data Available	No Data Available	No Data Available
CH0385518086	1	N/A	N/A	100.75	2020-08-03T13:17:06.000000+00:00	50375	H	7	2	N/A
CH0385518086	No Data Available	No Data Available	No Data Available	No Data Available	No Data Available	No Data Available	No Data Available	No Data Available	No Data Available	No Data Available
CH0404311711	1	N/A	N/A	100.5	2020-07-22T14:05:46.000000+00:00	130650	H	7	1	100.7827
CH0404311711	1	N/A	N/A	101.25	2020-08-20T12:45:37.000000+00:00	121500	H	7	1	100.775
CH0404311711	No Data Available	No Data Available	No Data Available	No Data Available	No Data Available	No Data Available	No Data Available	No Data Available	No Data Available	No Data Available
CH0419041618	1	N/A	N/A	97.25	2020-07-23T13:33:12.000000+00:00	972500	H	7	1	98.1668
CH0419041618	No Data Available	No Data Available	No Data Available	No Data Available	No Data Available	No Data Available	No Data Available	No Data Available	No Data Available	No Data Available
CH0419041634	1	N/A	N/A	97.75	2020-09-17T11:33:29.000000+00:00	347012	H	7	1	97.3737
CH0419041634	No Data Available	No Data Available	No Data Available	No Data Available	No Data Available	No Data Available	No Data Available	No Data Available	No Data Available	No Data Available
CH0522690715	1	N/A	N/A	95.75	2020-08-21T16:04:37.000000+00:00	957500	H	7	1	N/A
CH0522690715	No Data Available	No Data Available	No Data Available	No Data Available	No Data Available	No Data Available	No Data Available	No Data Available	No Data Available	No Data Available
FR0000471930	1	N/A	N/A	185.5	2020-09-14T15:39:00.000000+00:00	217035	H	7	1	186.2032
FR0000471930	1	N/A	N/A	185.94	2020-09-14T13:24:26.000000+00:00	217549	H	7	1	186.4996
KZW100012316	1	N/A	N/A	99.331	2020-09-01T11:49:06.000000+00:00	198662000	H	7	1	N/A
RU000A0JREQ7	1	102.47	717290	N/A	N/A	N/A	N/A	N/A	N/A	N/A
RU000A0JREQ7	1	N/A	N/A	101.93	2020-09-28T15:51:58.000000+00:00	13403795	H	7	1	101.8531

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.
	Q = Quote driven market
Trading Mode	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
	7 = None
Trading Platform	1 = Electronic
	2 = Open Outcry
	4 = Voice

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

Financial Instrument Name	Simple Average Transaction Price	Volume-Weighted Transaction Price	Highest Executed Price	Lowest Executed Price
ABHFIN 2 7/8 11/09/22	No Data Available	No Data Available	No Data Available	No Data Available
ABHFIN 2.7 06/11/23	102.1125	102.158333	102.25	102
ABHFIN 2.7 06/11/23	No Data Available	No Data Available	No Data Available	No Data Available
ACKAF 3 7/8 09/16/21	101.175	101.175	N/A	N/A
AGILE 5 3/4 01/02/25	97.975	97.975	N/A	N/A
AKBHC 9 1/4 PERP	No Data Available	No Data Available	No Data Available	No Data Available
ALFARU 5.95 04/15/30	100.8125	100.964844	N/A	N/A
ALFARU 5.95 04/15/30	100.875	100.928571	N/A	N/A
ALFARU 5.95 04/15/30	101.5625	101.402027	N/A	N/A
ALFARU 5.95 04/15/30	No Data Available	No Data Available	No Data Available	No Data Available
ALFARU 6 3/4 01/30/25	No Data Available	No Data Available	No Data Available	No Data Available
ALFARU 6.95 PERP	99.520833	99.52381	99.5625	99.5
ALFARU 6.95 PERP	99.708333	99.6875	99.75	99.625
ALFARU 6.95 PERP	99.7425	99.7425	N/A	N/A
ALFARU 6.95 PERP	No Data Available	No Data Available	No Data Available	No Data Available
ALFARU 7 3/4 04/28/21	104.586667	104.603636	104.65	104.55
ALFARU 7 3/4 04/28/21	No Data Available	No Data Available	No Data Available	No Data Available
ALFARU 8 PERP	101.083333	101.024775	101.25	101
ALFARU 8 PERP	101.4625	101.475	101.5	101.35
ALFARU 8 PERP	No Data Available	No Data Available	No Data Available	No Data Available
ALFARU 8.9 07/20/21	No Data Available	No Data Available	No Data Available	No Data Available
ALFARU 9 1/4 02/16/22	No Data Available	No Data Available	No Data Available	No Data Available
ALRSRU 3.1 06/25/27	100.25	100.019231	N/A	N/A
ALRSRU 3.1 06/25/27	100.25	100.25	N/A	N/A
ALRSRU 3.1 06/25/27	101.125	101.125	N/A	N/A
ALRSRU 3.1 06/25/27	101.2025	101.2025	101.3	101.0575
ALRSRU 3.1 06/25/27	No Data Available	No Data Available	No Data Available	No Data Available
ALRSRU 4.65 04/09/24	107.25	107.25	N/A	N/A
ALRSRU 4.65 04/09/24	107.375	107.375	N/A	N/A
ALRSRU 4.65 04/09/24	No Data Available	No Data Available	No Data Available	No Data Available
ALRSRU 7 3/4 11/03/20	No Data Available	No Data Available	No Data Available	No Data Available
ARAMCO 3 1/2 04/16/29	109.955	109.955	N/A	N/A
ARMEN 3.95 09/26/29	No Data Available	No Data Available	No Data Available	No Data Available
ARMEN 7.15 03/26/25	113.3125	113.365137	N/A	N/A
ARMEN 7.15 03/26/25	113.625	113.625	N/A	N/A
ARMEN 7.15 03/26/25	115.125	115.039683	N/A	N/A

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

Financial Instrument Name	Website	Total value of all costs (as a % of total traded value during the reporting period volume)	Total Value Of All Rebates, Discounts, Or Other Payments Offered (As % Of Total Traded Value During The Reporting Period)
ABHFIN 2 7/8 11/09/22	<a href="https://www.vtbcapital.com/about/information-disclosure/mifid-ii/">https://www.vtbcapital.com/about/information-disclosure/mifid-ii/</a>	0	0
ABHFIN 2.7 06/11/23	<a href="https://www.vtbcapital.com/about/information-disclosure/mifid-ii/">https://www.vtbcapital.com/about/information-disclosure/mifid-ii/</a>	0	0
ACKAF 3 7/8 09/16/21	<a href="https://www.vtbcapital.com/about/information-disclosure/mifid-ii/">https://www.vtbcapital.com/about/information-disclosure/mifid-ii/</a>	0	0
AGILE 5 3/4 01/02/25	<a href="https://www.vtbcapital.com/about/information-disclosure/mifid-ii/">https://www.vtbcapital.com/about/information-disclosure/mifid-ii/</a>	0	0
AKBHC 9 1/4 PERP	<a href="https://www.vtbcapital.com/about/information-disclosure/mifid-ii/">https://www.vtbcapital.com/about/information-disclosure/mifid-ii/</a>	0	0
ALFARU 5.95 04/15/30	<a href="https://www.vtbcapital.com/about/information-disclosure/mifid-ii/">https://www.vtbcapital.com/about/information-disclosure/mifid-ii/</a>	0	0
ALFARU 6 3/4 01/30/25	<a href="https://www.vtbcapital.com/about/information-disclosure/mifid-ii/">https://www.vtbcapital.com/about/information-disclosure/mifid-ii/</a>	0	0
ALFARU 6.95 PERP	<a href="https://www.vtbcapital.com/about/information-disclosure/mifid-ii/">https://www.vtbcapital.com/about/information-disclosure/mifid-ii/</a>	0	0
ALFARU 7 3/4 04/28/21	<a href="https://www.vtbcapital.com/about/information-disclosure/mifid-ii/">https://www.vtbcapital.com/about/information-disclosure/mifid-ii/</a>	0	0
ALFARU 8 PERP	<a href="https://www.vtbcapital.com/about/information-disclosure/mifid-ii/">https://www.vtbcapital.com/about/information-disclosure/mifid-ii/</a>	0	0
ALFARU 8.9 07/20/21	<a href="https://www.vtbcapital.com/about/information-disclosure/mifid-ii/">https://www.vtbcapital.com/about/information-disclosure/mifid-ii/</a>	0	0
ALFARU 9 1/4 02/16/22	<a href="https://www.vtbcapital.com/about/information-disclosure/mifid-ii/">https://www.vtbcapital.com/about/information-disclosure/mifid-ii/</a>	0	0
ALRSRU 3.1 06/25/27	<a href="https://www.vtbcapital.com/about/information-disclosure/mifid-ii/">https://www.vtbcapital.com/about/information-disclosure/mifid-ii/</a>	0	0
ALRSRU 4.65 04/09/24	<a href="https://www.vtbcapital.com/about/information-disclosure/mifid-ii/">https://www.vtbcapital.com/about/information-disclosure/mifid-ii/</a>	0	0
ALRSRU 7 3/4 11/03/20	<a href="https://www.vtbcapital.com/about/information-disclosure/mifid-ii/">https://www.vtbcapital.com/about/information-disclosure/mifid-ii/</a>	0	0
ARAMCO 3 1/2 04/16/29	<a href="https://www.vtbcapital.com/about/information-disclosure/mifid-ii/">https://www.vtbcapital.com/about/information-disclosure/mifid-ii/</a>	0	0
ARMEN 3.95 09/26/29	<a href="https://www.vtbcapital.com/about/information-disclosure/mifid-ii/">https://www.vtbcapital.com/about/information-disclosure/mifid-ii/</a>	0	0
ARMEN 7.15 03/26/25	<a href="https://www.vtbcapital.com/about/information-disclosure/mifid-ii/">https://www.vtbcapital.com/about/information-disclosure/mifid-ii/</a>	0	0
AZERBJ 3 1/2 09/01/32	<a href="https://www.vtbcapital.com/about/information-disclosure/mifid-ii/">https://www.vtbcapital.com/about/information-disclosure/mifid-ii/</a>	0	0
AZERBJ 4 3/4 03/18/24	<a href="https://www.vtbcapital.com/about/information-disclosure/mifid-ii/">https://www.vtbcapital.com/about/information-disclosure/mifid-ii/</a>	0	0
AZERBJ 5 1/8 09/01/29	<a href="https://www.vtbcapital.com/about/information-disclosure/mifid-ii/">https://www.vtbcapital.com/about/information-disclosure/mifid-ii/</a>	0	0
BELRUS 5 7/8 02/24/26	<a href="https://www.vtbcapital.com/about/information-disclosure/mifid-ii/">https://www.vtbcapital.com/about/information-disclosure/mifid-ii/</a>	0	0
BELRUS 6 7/8 02/28/23	<a href="https://www.vtbcapital.com/about/information-disclosure/mifid-ii/">https://www.vtbcapital.com/about/information-disclosure/mifid-ii/</a>	0	0
BELRUS 6.2 02/28/30	<a href="https://www.vtbcapital.com/about/information-disclosure/mifid-ii/">https://www.vtbcapital.com/about/information-disclosure/mifid-ii/</a>	0	0
BELRUS 6.378 02/24/31	<a href="https://www.vtbcapital.com/about/information-disclosure/mifid-ii/">https://www.vtbcapital.com/about/information-disclosure/mifid-ii/</a>	0	0
BELRUS 7 5/8 06/29/27	<a href="https://www.vtbcapital.com/about/information-disclosure/mifid-ii/">https://www.vtbcapital.com/about/information-disclosure/mifid-ii/</a>	0	0
BORFIN 6 1/2 04/07/22	<a href="https://www.vtbcapital.com/about/information-disclosure/mifid-ii/">https://www.vtbcapital.com/about/information-disclosure/mifid-ii/</a>	0	0
BORFIN 6 09/17/26	<a href="https://www.vtbcapital.com/about/information-disclosure/mifid-ii/">https://www.vtbcapital.com/about/information-disclosure/mifid-ii/</a>	0	0
BRASKM 5 7/8 01/31/50	<a href="https://www.vtbcapital.com/about/information-disclosure/mifid-ii/">https://www.vtbcapital.com/about/information-disclosure/mifid-ii/</a>	0	0
CHEPRU 4 1/2 09/19/24	<a href="https://www.vtbcapital.com/about/information-disclosure/mifid-ii/">https://www.vtbcapital.com/about/information-disclosure/mifid-ii/</a>	0	0
CHMFRU 3.15 09/16/24	<a href="https://www.vtbcapital.com/about/information-disclosure/mifid-ii/">https://www.vtbcapital.com/about/information-disclosure/mifid-ii/</a>	0	0
CHMFRU 3.85 08/27/21	<a href="https://www.vtbcapital.com/about/information-disclosure/mifid-ii/">https://www.vtbcapital.com/about/information-disclosure/mifid-ii/</a>	0	0
CHMFRU 5.9 10/17/22	<a href="https://www.vtbcapital.com/about/information-disclosure/mifid-ii/">https://www.vtbcapital.com/about/information-disclosure/mifid-ii/</a>	0	0
CIFHIG 5.95 10/20/25	<a href="https://www.vtbcapital.com/about/information-disclosure/mifid-ii/">https://www.vtbcapital.com/about/information-disclosure/mifid-ii/</a>	0	0
CRBKMO 4.7 01/29/25	<a href="https://www.vtbcapital.com/about/information-disclosure/mifid-ii/">https://www.vtbcapital.com/about/information-disclosure/mifid-ii/</a>	0	0
CRBKMO 5 7/8 11/07/21	<a href="https://www.vtbcapital.com/about/information-disclosure/mifid-ii/">https://www.vtbcapital.com/about/information-disclosure/mifid-ii/</a>	0	0
CRBKMO 5.15 02/20/24	<a href="https://www.vtbcapital.com/about/information-disclosure/mifid-ii/">https://www.vtbcapital.com/about/information-disclosure/mifid-ii/</a>	0	0
CRBKMO 5.55 02/14/23	<a href="https://www.vtbcapital.com/about/information-disclosure/mifid-ii/">https://www.vtbcapital.com/about/information-disclosure/mifid-ii/</a>	0	0
CRBKMO 7.121 06/25/24	<a href="https://www.vtbcapital.com/about/information-disclosure/mifid-ii/">https://www.vtbcapital.com/about/information-disclosure/mifid-ii/</a>	0	0
CRBKMO 8 7/8 PERP	<a href="https://www.vtbcapital.com/about/information-disclosure/mifid-ii/">https://www.vtbcapital.com/about/information-disclosure/mifid-ii/</a>	0	0
DBKAZ 4 1/8 12/10/22	<a href="https://www.vtbcapital.com/about/information-disclosure/mifid-ii/">https://www.vtbcapital.com/about/information-disclosure/mifid-ii/</a>	0	0
DBKAZ 6 03/23/26	<a href="https://www.vtbcapital.com/about/information-disclosure/mifid-ii/">https://www.vtbcapital.com/about/information-disclosure/mifid-ii/</a>	0	0

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

Financial Instrument Name	Number of Orders or Request for Quotes	Number of Transactions Executed	Total Value of Transactions Executed	Median Transaction Size	Median Size of all Orders or Requests for Quote	Number of Designated Market Makers
ABHFIN 2 7/8 11/09/22	1	N/A	N/A	N/A	N/A	0
ABHFIN 2 7/8 11/09/22	2	N/A	N/A	N/A	50000	0
ABHFIN 2.7 06/11/23	1	N/A	N/A	N/A	N/A	0
ABHFIN 2.7 06/11/23	2	N/A	N/A	N/A	200000	0
ABHFIN 2.7 06/11/23	2	N/A	N/A	N/A	2500000	0
ABHFIN 2.7 06/11/23	4	4	6129500	1250000	1250000	0
ACKAF 3 7/8 09/16/21	2	2	372324	184000	184000	0
AGILE 5 3/4 01/02/25	2	2	979750	500000	500000	0
AKBHC 9 1/4 PERP	2	N/A	N/A	N/A	340000	0
ALFARU 5.95 04/15/30	1	N/A	N/A	N/A	N/A	0
ALFARU 5.95 04/15/30	2	2	706500	350000	350000	0
ALFARU 5.95 04/15/30	2	N/A	N/A	N/A	1125000	0
ALFARU 5.95 04/15/30	2	N/A	N/A	N/A	200000	0
ALFARU 5.95 04/15/30	2	N/A	N/A	N/A	3099000	0
ALFARU 5.95 04/15/30	2	N/A	N/A	N/A	350000	0
ALFARU 5.95 04/15/30	2	N/A	N/A	N/A	375000	0
ALFARU 5.95 04/15/30	2	N/A	N/A	N/A	540500	0
ALFARU 5.95 04/15/30	3	2	2813906.25	1387500	200000	0
ALFARU 5.95 04/15/30	3	2	3230875	1600000	300000	0
ALFARU 5.95 04/15/30	3	N/A	N/A	N/A	1000000	0
ALFARU 5.95 04/15/30	3	N/A	N/A	N/A	200000	0
ALFARU 5.95 04/15/30	3	N/A	N/A	N/A	230000	0
ALFARU 5.95 04/15/30	3	N/A	N/A	N/A	400000	0
ALFARU 5.95 04/15/30	4	N/A	N/A	N/A	3000000	0
ALFARU 6 3/4 01/30/25	1	N/A	N/A	N/A	N/A	0
ALFARU 6.95 PERP	1	N/A	N/A	N/A	N/A	0
ALFARU 6.95 PERP	2	N/A	N/A	N/A	200000	0
ALFARU 6.95 PERP	2	N/A	N/A	N/A	400000	0
ALFARU 6.95 PERP	3	N/A	N/A	N/A	200000	0
ALFARU 6.95 PERP	3	N/A	N/A	N/A	500000	0
ALFARU 6.95 PERP	4	2	498712.5	250000	250000	0
ALFARU 6.95 PERP	4	N/A	N/A	N/A	200000	0
ALFARU 6.95 PERP	5	3	1045000	400000	400000	0
ALFARU 6.95 PERP	6	3	1495312.5	500000	225000	0
ALFARU 7 3/4 04/28/21	1	N/A	N/A	N/A	N/A	0
ALFARU 7 3/4 04/28/21	2	N/A	N/A	N/A	2375000	0
ALFARU 7 3/4 04/28/21	4	3	8629800	3000000	2062500	0
ALFARU 8 PERP	1	N/A	N/A	N/A	N/A	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

Financial Instrument Name	Mean Time Elapsed between Acceptance and Median time elapsed between acceptance and execution	Mean Time Elapsed between Request and Provision of any Corresponding Quotes	Median time elapsed between request and provision of any corresponding quotes
ABHFIN 2 7/8 11/09/22	N/A	N/A	N/A
ABHFIN 2.7 06/11/23	10.675	9.519	28.333333
ABHFIN 2.7 06/11/23	N/A	N/A	0
ABHFIN 2.7 06/11/23	N/A	N/A	N/A
ACKAF 3 7/8 09/16/21	7.036	7.036	32
AGILE 5 3/4 01/02/25	6.246	6.246	25
AKBHC 9 1/4 PERP	N/A	N/A	N/A
ALFARU 5.95 04/15/30	13.0115	13.0115	17.666667
ALFARU 5.95 04/15/30	13.199	13.199	43.412
ALFARU 5.95 04/15/30	5.276	5.276	253.001
ALFARU 5.95 04/15/30	6.09	6.09	60.538
ALFARU 5.95 04/15/30	6.4335	6.4335	0
ALFARU 5.95 04/15/30	6.667	6.667	39
ALFARU 5.95 04/15/30	7.331	7.331	0
ALFARU 5.95 04/15/30	N/A	N/A	0
ALFARU 5.95 04/15/30	N/A	N/A	N/A
ALFARU 6 3/4 01/30/25	N/A	N/A	0
ALFARU 6.95 PERP	10.37	10.37	0
ALFARU 6.95 PERP	21.131	21.68	71.5
ALFARU 6.95 PERP	3.964	3.964	0
ALFARU 6.95 PERP	4.267	4.267	0
ALFARU 6.95 PERP	4.5495	4.5495	0
ALFARU 6.95 PERP	5.735	5.735	0
ALFARU 6.95 PERP	N/A	N/A	0
ALFARU 6.95 PERP	N/A	N/A	N/A
ALFARU 7 3/4 04/28/21	11.7075	11.7075	27.5
ALFARU 7 3/4 04/28/21	N/A	N/A	0
ALFARU 7 3/4 04/28/21	N/A	N/A	N/A
ALFARU 8 PERP	10.687	10.687	0
ALFARU 8 PERP	13.803	13.803	0
ALFARU 8 PERP	19.5485	17.2525	68.25025
ALFARU 8 PERP	4.481	4.481	0
ALFARU 8 PERP	9.523	9.523	0
ALFARU 8 PERP	N/A	N/A	0
ALFARU 8 PERP	N/A	N/A	N/A
ALFARU 8.9 07/20/21	N/A	N/A	0
ALFARU 8.9 07/20/21	N/A	N/A	N/A
ALFARU 9 1/4 02/16/22	N/A	N/A	N/A
ALRSRU 3.1 06/25/27	10.103	10.103	180.429
ALRSRU 3.1 06/25/27	12.09	12.09	0
ALRSRU 3.1 06/25/27	14.107	14.107	14.5
ALRSRU 3.1 06/25/27	3.435	3.435	0
ALRSRU 3.1 06/25/27	4.981	4.981	33.779
ALRSRU 3.1 06/25/27	47.606	47.606	0
ALRSRU 3.1 06/25/27	57.29	57.29	0