

VTB Capital plc

MIFID II

Quality of Execution of Transactions RTS 27

Q2 2020 Overview

Date: September 2020

Data Extract: 1st April 2020 – 30st June 2020

VTB Capital Plc

MiFID II – Quality of Execution of Transactions – RTS 27 – Quarterly Report 2020 Q2.

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 April 2020 – 30st June 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: September 2020

Data Extract: 1st April 2020 – 30th June 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 Day	Outages	Scheduled Auctions	Failed Transactions
VTB Capital Plc	United Kingdom	XOFF	2020-01-02+00:00	0	N/A	0
VTB Capital Plc	United Kingdom	XOFF	2020-01-03+00:00	0	N/A	0
VTB Capital Plc	United Kingdom	XOFF	2020-01-06+00:00	0	N/A	0
VTB Capital Plc	United Kingdom	XOFF	2020-01-07+00:00	0	N/A	0
VTB Capital Plc	United Kingdom	XOFF	2020-01-08+00:00	0	N/A	0
VTB Capital Plc	United Kingdom	XOFF	2020-01-09+00:00	0	N/A	0
VTB Capital Plc	United Kingdom	XOFF	2020-01-10+00:00	0	N/A	0
VTB Capital Plc	United Kingdom	XOFF	2020-01-13+00:00	0	N/A	0
VTB Capital Plc	United Kingdom	XOFF	2020-01-14+00:00	0	N/A	0
VTB Capital Plc	United Kingdom	XOFF	2020-01-15+00:00	0	N/A	0
VTB Capital Plc	United Kingdom	XOFF	2020-01-16+00:00	0	N/A	0
VTB Capital Plc	United Kingdom	XOFF	2020-01-17+00:00	0	N/A	0
VTB Capital Plc	United Kingdom	XOFF	2020-01-20+00:00	0	N/A	0
VTB Capital Plc	United Kingdom	XOFF	2020-01-21+00:00	0	N/A	0
VTB Capital Plc	United Kingdom	XOFF	2020-01-22+00:00	0	N/A	0
VTB Capital Plc	United Kingdom	XOFF	2020-01-23+00:00	0	N/A	0
VTB Capital Plc	United Kingdom	XOFF	2020-01-24+00:00	0	N/A	0
VTB Capital Plc	United Kingdom	XOFF	2020-01-27+00:00	0	N/A	0
VTB Capital Plc	United Kingdom	XOFF	2020-01-28+00:00	0	N/A	0
VTB Capital Plc	United Kingdom	XOFF	2020-01-29+00:00	0	N/A	0
VTB Capital Plc	United Kingdom	XOFF	2020-01-30+00:00	0	N/A	0
VTB Capital Plc	United Kingdom	XOFF	2020-01-31+00:00	0	N/A	0
VTB Capital Plc	United Kingdom	XOFF	2020-02-03+00:00	0	N/A	0
VTB Capital Plc	United Kingdom	XOFF	2020-02-04+00:00	0	N/A	0
VTB Capital Plc	United Kingdom	XOFF	2020-02-05+00:00	0	N/A	0
VTB Capital Plc	United Kingdom	XOFF	2020-02-06+00:00	0	N/A	0
VTB Capital Plc	United Kingdom	XOFF	2020-02-07+00:00	0	N/A	0
VTB Capital Plc	United Kingdom	XOFF	2020-02-10+00:00	0	N/A	0
VTB Capital Plc	United Kingdom	XOFF	2020-02-11+00:00	0	N/A	0
VTB Capital Plc	United Kingdom	XOFF	2020-02-12+00:00	0	N/A	0
VTB Capital Plc	United Kingdom	XOFF	2020-02-13+00:00	0	N/A	0
VTB Capital Plc	United Kingdom	XOFF	2020-02-14+00:00	0	N/A	0
VTB Capital Plc	United Kingdom	XOFF	2020-02-17+00:00	0	N/A	0
VTB Capital Plc	United Kingdom	XOFF	2020-02-18+00:00	0	N/A	0
VTB Capital Plc	United Kingdom	XOFF	2020-02-19+00:00	0	N/A	0
VTB Capital Plc	United Kingdom	XOFF	2020-02-20+00:00	0	N/A	0
VTB Capital Plc	United Kingdom	XOFF	2020-02-21+00:00	0	N/A	0
VTB Capital Plc	United Kingdom	XOFF	2020-02-24+00:00	0	N/A	0
VTB Capital Plc	United Kingdom	XOFF	2020-02-25+00:00	0	N/A	0
VTB Capital Plc	United Kingdom	XOFF	2020-02-26+00:00	0	N/A	0

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

Financial Instrument	ISIN	Instrument Classification	Currency
ABHFIN 2 7/8 11/09/22	CH0385518086	DBFNFB	CHF
ABHFIN 2.626 04/28/20	XS1588061694	DAFNFR	EUR
ACAFP 7 7/8 PERP	USF22797RT78	DBFUQR	USD
AGRO 6 09/21/27	USL00849AA47	DBFNGR	USD
AKBHC 9 1/4 PERP	XS1631338495	DBFQPR	USD
ALFARU 5.95 04/15/30	US01538RAF64	DBXXXX	USD
ALFARU 5.95 04/15/30	XS2063279959	DAFNGR	USD
ALFARU 5.95 04/15/30	XS2080273878	DAFNFR	USD
ALFARU 6 3/4 01/30/25	XS2107554896	DAFNFR	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 1/2 02/18/25	XS1135611652	DAFSGR	USD
ALFARU 9 1/4 02/16/22	XS1567117566	DAVSFR	RUB
ALFARU 9.35 08/06/22	XS1946883342	DAFNFR	RUB
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
ARMEN 3.95 09/26/29	US042207AC41	DBFTFR	USD
ARMEN 3.95 09/26/29	XS2010043904	DBFNFR	USD
ARMEN 6 09/30/20	US042207AA84	DBFUFR	USD
ARMEN 6 09/30/20	XS0974642273	DBFUFR	USD
ARMEN 7.15 03/26/25	US042207AB67	DBFUGR	USD
ARMEN 7.15 03/26/25	XS1207654853	DBFXFR	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	XS1044540547	DBFNFR	USD
AZERBJ 5 1/8 09/01/29	XS1678623064	DBFNAR	USD
BACR 5 7/8 PERP	XS1658012023	DBFQPR	GBP
BACR 7 3/4 PERP	US06738EBA29	DCFUQR	USD
BELRUS 6 7/8 02/28/23	US07737JAB98	DBFTFR	USD
BELRUS 6 7/8 02/28/23	XS1634369067	DBFNFR	USD
BELRUS 6.2 02/28/30	XS1760804184	DBFNFR	USD
BELRUS 7 5/8 06/29/27	US07737JAA16	DBFTFR	USD
BELRUS 7 5/8 06/29/27	XS1634369224	DBFNFR	USD
BHRAIN 6 3/4 09/20/29	XS1675862012	DBFNFR	USD

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

ISIN	Size Range	Start Time	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
CH0286864027	1	2020-02-28T11:30:00.000000+00:00	No Data Available	No Data Available	109.25	2020-02-28T13:29:15.000000+00:00	1092500	H	7	1	109.44995
CH0286864027	1	2020-02-28T13:30:00.000000+00:00	No Data Available	No Data Available	109	2020-02-28T15:25:46.000000+00:00	1090000	H	7	2	109.44
CH0352765157	1	2020-02-10T15:30:00.000000+00:00	No Data Available	No Data Available	108.435	2020-02-10T15:47:45.000000+00:00	433740	H	7	1	108.6075
CH0379268748	1	2020-03-06T13:30:00.000000+00:00	No Data Available	No Data Available	105.5	2020-03-06T14:23:43.000000+00:00	263750	H	7	1	105.158
CH0385518086	1	2020-01-09T13:30:00.000000+00:00	No Data Available	No Data Available	103.75	2020-01-09T13:40:03.000000+00:00	249000	H	7	1	103.696136
CH0404311711	1	2020-02-07T15:30:00.000000+00:00	No Data Available	No Data Available	103.75	2020-02-07T15:40:01.000000+00:00	259375	H	7	1	103.636803
CH0419041618	1	2020-01-21T11:30:00.000000+00:00	No Data Available	No Data Available	101.75	2020-01-21T13:27:45.000000+00:00	508750	H	7	1	101.668
CH0419041618	1	2020-02-28T15:30:00.000000+00:00	No Data Available	No Data Available	101.5	2020-02-28T15:47:10.000000+00:00	2030000	H	7	1	101.69055
CH0419041634	1	2020-01-07T13:30:00.000000+00:00	No Data Available	No Data Available	100.75	2020-01-07T14:56:38.000000+00:00	654875	H	7	1	100.8354
CH0419041634	1	2020-01-10T09:30:00.000000+00:00	No Data Available	No Data Available	100.5	2020-01-10T11:17:16.000000+00:00	2010000	H	7	1	101.068
CH0419041634	1	2020-01-15T15:30:00.000000+00:00	No Data Available	No Data Available	101.25	2020-01-15T16:14:41.000000+00:00	101250	H	7	1	101.452
CH0419041634	1	2020-01-21T09:30:00.000000+00:00	No Data Available	No Data Available	101.5	2020-01-21T10:48:08.000000+00:00	507500	H	7	1	101.9189
CH0419041634	1	2020-01-24T15:30:00.000000+00:00	No Data Available	No Data Available	102.5	2020-01-24T15:43:09.000000+00:00	256250	H	7	1	102.5642

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	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 Pricing Available	No Pricing Available	No Pricing Available
ABHFIN 2.626 04/28/20	No Data Available	No Pricing Available	No Pricing Available	No Pricing Available
ACAFP 7 7/8 PERP	114.8375	114.8375	No Pricing Available	No Pricing Available
AGRO 6 09/21/27	101.3125	101.3125	No Pricing Available	No Pricing Available
AKBHC 9 1/4 PERP	107.24	107.24	No Pricing Available	No Pricing Available
AKBHC 9 1/4 PERP	107.245	107.241379	No Pricing Available	No Pricing Available
AKBHC 9 1/4 PERP	No Data Available	No Pricing Available	No Pricing Available	No Pricing Available
ALFARU 5.95 04/15/30	89.01	89.01	No Pricing Available	No Pricing Available
ALFARU 5.95 04/15/30	92.666667	92.833333	93	92
ALFARU 5.95 04/15/30	103.375	103.375	No Pricing Available	No Pricing Available
ALFARU 5.95 04/15/30	103.75	103.75	No Pricing Available	No Pricing Available
ALFARU 5.95 04/15/30	No Data Available	No Pricing Available	No Pricing Available	No Pricing Available
ALFARU 6 3/4 01/30/25	100.325	100.327778	No Pricing Available	No Pricing Available
ALFARU 6 3/4 01/30/25	No Data Available	No Pricing Available	No Pricing Available	No Pricing Available
ALFARU 6.95 PERP	102.13	102.13	No Pricing Available	No Pricing Available
ALFARU 6.95 PERP	No Data Available	No Pricing Available	No Pricing Available	No Pricing Available
ALFARU 7 3/4 04/28/21	No Data Available	No Pricing Available	No Pricing Available	No Pricing Available
ALFARU 8 PERP	91.51	91.572044	No Pricing Available	No Pricing Available
ALFARU 8 PERP	No Data Available	No Pricing Available	No Pricing Available	No Pricing Available
ALFARU 8.9 07/20/21	No Data Available	No Pricing Available	No Pricing Available	No Pricing Available
ALFARU 9 1/2 02/18/25	100.85	100.85	No Pricing Available	No Pricing Available
ALFARU 9 1/2 02/18/25	100.87	100.87	100.87	100.87
ALFARU 9 1/2 02/18/25	No Data Available	No Pricing Available	No Pricing Available	No Pricing Available
ALFARU 9 1/4 02/16/22	No Data Available	No Pricing Available	No Pricing Available	No Pricing Available
ALFARU 9.35 06/06/22	No Data Available	No Pricing Available	No Pricing Available	No Pricing Available
ALRSRU 4.65 04/09/24	106.75	106.75	No Pricing Available	No Pricing Available
ALRSRU 4.65 04/09/24	No Data Available	No Pricing Available	No Pricing Available	No Pricing Available
ALRSRU 7 3/4 11/03/20	No Data Available	No Pricing Available	No Pricing Available	No Pricing Available
ARMEN 3.95 09/26/29	No Data Available	No Pricing Available	No Pricing Available	No Pricing Available
ARMEN 6 09/30/20	No Data Available	No Pricing Available	No Pricing Available	No Pricing Available
ARMEN 7.15 03/26/25	No Data Available	No Pricing Available	No Pricing Available	No Pricing Available
AZERBJ 3 1/2 09/01/32	81.25	81.25	No Pricing Available	No Pricing Available
AZERBJ 3 1/2 09/01/32	103.07	103.07	No Pricing Available	No Pricing Available
AZERBJ 3 1/2 09/01/32	103.16	103.154375	No Pricing Available	No Pricing Available
AZERBJ 3 1/2 09/01/32	No Data Available	No Pricing Available	No Pricing Available	No Pricing Available
AZERBJ 4 3/4 03/18/24	104.5	104.5	No Pricing Available	No Pricing Available
AZERBJ 4 3/4 03/18/24	109.0625	108.94611	No Pricing Available	No Pricing Available

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

Financial Instrument	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
ABHFIN 2 7/8 11/09/22	https://www.vtbcapital.com/about/information-disclosure/mifid-ii/	0	0
ABHFIN 2.626 04/28/20	https://www.vtbcapital.com/about/information-disclosure/mifid-ii/	0	0
ACAFP 7 7/8 PERP	https://www.vtbcapital.com/about/information-disclosure/mifid-ii/	0	0
AGRO 6 09/21/27	https://www.vtbcapital.com/about/information-disclosure/mifid-ii/	0	0
AKBHC 9 1/4 PERP	https://www.vtbcapital.com/about/information-disclosure/mifid-ii/	0	0
ALFARU 5.95 04/15/30	https://www.vtbcapital.com/about/information-disclosure/mifid-ii/	0	0
ALFARU 6 3/4 01/30/25	https://www.vtbcapital.com/about/information-disclosure/mifid-ii/	0	0
ALFARU 6.95 PERP	https://www.vtbcapital.com/about/information-disclosure/mifid-ii/	0	0
ALFARU 7 3/4 04/28/21	https://www.vtbcapital.com/about/information-disclosure/mifid-ii/	0	0
ALFARU 8 PERP	https://www.vtbcapital.com/about/information-disclosure/mifid-ii/	0	0
ALFARU 8.9 07/20/21	https://www.vtbcapital.com/about/information-disclosure/mifid-ii/	0	0
ALFARU 9 1/2 02/18/25	https://www.vtbcapital.com/about/information-disclosure/mifid-ii/	0	0
ALFARU 9 1/4 02/16/22	https://www.vtbcapital.com/about/information-disclosure/mifid-ii/	0	0
ALFARU 9.35 08/06/22	https://www.vtbcapital.com/about/information-disclosure/mifid-ii/	0	0
ALRSRU 4.65 04/09/24	https://www.vtbcapital.com/about/information-disclosure/mifid-ii/	0	0
ALRSRU 7 3/4 11/03/20	https://www.vtbcapital.com/about/information-disclosure/mifid-ii/	0	0
ARMEN 3.95 09/26/29	https://www.vtbcapital.com/about/information-disclosure/mifid-ii/	0	0
ARMEN 6 09/30/20	https://www.vtbcapital.com/about/information-disclosure/mifid-ii/	0	0
ARMEN 7.15 03/26/25	https://www.vtbcapital.com/about/information-disclosure/mifid-ii/	0	0
AZERBJ 3 1/2 09/01/32	https://www.vtbcapital.com/about/information-disclosure/mifid-ii/	0	0
AZERBJ 4 3/4 03/18/24	https://www.vtbcapital.com/about/information-disclosure/mifid-ii/	0	0
AZERBJ 5 1/8 09/01/29	https://www.vtbcapital.com/about/information-disclosure/mifid-ii/	0	0
BACR 5 7/8 PERP	https://www.vtbcapital.com/about/information-disclosure/mifid-ii/	0	0
BACR 7 3/4 PERP	https://www.vtbcapital.com/about/information-disclosure/mifid-ii/	0	0
BELRUS 6 7/8 02/28/23	https://www.vtbcapital.com/about/information-disclosure/mifid-ii/	0	0
BELRUS 6.2 02/28/30	https://www.vtbcapital.com/about/information-disclosure/mifid-ii/	0	0
BELRUS 7 5/8 06/29/27	https://www.vtbcapital.com/about/information-disclosure/mifid-ii/	0	0
BHRAIN 6 3/4 09/20/29	https://www.vtbcapital.com/about/information-disclosure/mifid-ii/	0	0
BNP 6 3/4 PERP	https://www.vtbcapital.com/about/information-disclosure/mifid-ii/	0	0
BORFIN 6 1/2 04/07/22	https://www.vtbcapital.com/about/information-disclosure/mifid-ii/	0	0
BTUN 6 3/8 07/15/26	https://www.vtbcapital.com/about/information-disclosure/mifid-ii/	0	0
CDEL 3.15 01/14/30	https://www.vtbcapital.com/about/information-disclosure/mifid-ii/	0	0
CHEPRU 4 1/2 09/19/24	https://www.vtbcapital.com/about/information-disclosure/mifid-ii/	0	0
CHMFRU 3.15 09/16/24	https://www.vtbcapital.com/about/information-disclosure/mifid-ii/	0	0
CHMFRU 3.85 08/27/21	https://www.vtbcapital.com/about/information-disclosure/mifid-ii/	0	0
CHMFRU 5.9 10/17/22	https://www.vtbcapital.com/about/information-disclosure/mifid-ii/	0	0
COLOM 5 06/15/45	https://www.vtbcapital.com/about/information-disclosure/mifid-ii/	0	0

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

Financial Instrument	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	No Data Available	No Data Available	No Data Available	No Data Available	0
ABHFIN 2.626 04/28/20	1	No Data Available	No Data Available	No Data Available	No Data Available	0
ABHFIN 2.626 04/28/20	3	No Data Available	No Data Available	No Data Available	100000	0
ACAFP 7 7/8 PERP	2	2	1378050	600000	600000	0
AGRO 6 09/21/27	3	2	303937.5	150000	150000	0
AKBHC 9 1/4 PERP	1	No Data Available	No Data Available	No Data Available	No Data Available	0
AKBHC 9 1/4 PERP	2	No Data Available	No Data Available	No Data Available	150000	0
AKBHC 9 1/4 PERP	2	No Data Available	No Data Available	No Data Available	200000	0
AKBHC 9 1/4 PERP	2	No Data Available	No Data Available	No Data Available	400000	0
AKBHC 9 1/4 PERP	2	No Data Available	No Data Available	No Data Available	580000	0
AKBHC 9 1/4 PERP	3	2	248800	116000	32000	0
AKBHC 9 1/4 PERP	3	No Data Available	No Data Available	No Data Available	200000	0
AKBHC 9 1/4 PERP	3	No Data Available	No Data Available	No Data Available	300000	0
AKBHC 9 1/4 PERP	3	No Data Available	No Data Available	No Data Available	400000	0
AKBHC 9 1/4 PERP	4	2	428960	200000	200000	0
AKBHC 9 1/4 PERP	4	No Data Available	No Data Available	No Data Available	550000	0
AKBHC 9 1/4 PERP	5	No Data Available	No Data Available	No Data Available	200000	0
AKBHC 9 1/4 PERP	6	No Data Available	No Data Available	No Data Available	200000	0
AKBHC 9 1/4 PERP	15	No Data Available	No Data Available	No Data Available	200000	0
ALFARU 5.95 04/15/30	1	No Data Available	No Data Available	No Data Available	No Data Available	0
ALFARU 5.95 04/15/30	2	2	5427187.5	2625000	2625000	0
ALFARU 5.95 04/15/30	2	No Data Available	No Data Available	No Data Available	200000	0
ALFARU 5.95 04/15/30	2	No Data Available	No Data Available	No Data Available	400000	0
ALFARU 5.95 04/15/30	2	No Data Available	No Data Available	No Data Available	625000	0
ALFARU 5.95 04/15/30	2	No Data Available	No Data Available	No Data Available	750000	0
ALFARU 5.95 04/15/30	3	2	712060	400000	600000	0
ALFARU 5.95 04/15/30	3	No Data Available	No Data Available	No Data Available	300000	0
ALFARU 5.95 04/15/30	4	3	1392500	500000	500000	0
ALFARU 5.95 04/15/30	4	No Data Available	No Data Available	No Data Available	500000	0
ALFARU 5.95 04/15/30	5	2	596562.5	287500	375000	0
ALFARU 5.95 04/15/30	5	No Data Available	No Data Available	No Data Available	1000000	0
ALFARU 6 3/4 01/30/25	1	No Data Available	No Data Available	No Data Available	No Data Available	0
ALFARU 6 3/4 01/30/25	3	2	180590000	90000000	80000000	0
ALFARU 6.95 PERP	1	No Data Available	No Data Available	No Data Available	No Data Available	0
ALFARU 6.95 PERP	2	2	2042600	1000000	1000000	0
ALFARU 6.95 PERP	2	No Data Available	No Data Available	No Data Available	200000	0
ALFARU 6.95 PERP	2	No Data Available	No Data Available	No Data Available	250000	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	Mean time elapsed between acceptance and execution	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	17.921	17.921	0	0
ABHFIN 2 7/8 11/09/22	No Data Available	No Data Available	0	0
ABHFIN 2.626 04/28/20	6.93	6.93	0	0
ABHFIN 2.626 04/28/20	No Data Available	No Data Available	0	0
ABHFIN 2.626 04/28/20	No Data Available	No Data Available	No Data Available	No Data Available
ACAFP 7 7/8 PERP	50.397	50.397	45	45
AGRO 6 09/21/27	47.856	47.856	40	40
AKBHC 9 1/4 PERP	3.07	3.07	0	0
AKBHC 9 1/4 PERP	3.5675	3.5675	0	0
AKBHC 9 1/4 PERP	5.343	5.343	0	0
AKBHC 9 1/4 PERP	6.133	6.133	0	0
AKBHC 9 1/4 PERP	6.721	6.721	0	0
AKBHC 9 1/4 PERP	8.59	8.59	0	0
AKBHC 9 1/4 PERP	11.576	11.576	0	0
AKBHC 9 1/4 PERP	15.652	15.652	29	29
AKBHC 9 1/4 PERP	No Data Available	No Data Available	0	0
AKBHC 9 1/4 PERP	No Data Available	No Data Available	No Data Available	No Data Available
ALFARU 5.95 04/15/30	4.666	4.666	0	0
ALFARU 5.95 04/15/30	5.423667	5.467	85	67.5
ALFARU 5.95 04/15/30	6.321	6.321	268	268
ALFARU 5.95 04/15/30	7.057	7.057	0	0
ALFARU 5.95 04/15/30	7.259	7.259	0	0
ALFARU 5.95 04/15/30	7.812	7.812	0	0
ALFARU 5.95 04/15/30	8.317	8.317	0	0
ALFARU 5.95 04/15/30	11.27	11.27	59	59
ALFARU 5.95 04/15/30	15.155	15.155	0	0
ALFARU 5.95 04/15/30	153.628	153.628	171	171
ALFARU 5.95 04/15/30	No Data Available	No Data Available	0	0
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	10.1315	10.1315	30.333333	26
ALFARU 6 3/4 01/30/25	No Data Available	No Data Available	0	0
ALFARU 6.95 PERP	3.573	3.573	0	0
ALFARU 6.95 PERP	5.163	5.163	0	0
ALFARU 6.95 PERP	5.891	5.891	31	31
ALFARU 6.95 PERP	6.011	6.011	0	0
ALFARU 6.95 PERP	6.41	6.41	7.333333	7
ALFARU 6.95 PERP	9.165	9.165	0	0