

# MKP Capital Europe LLP - MiFID II RTS 28 Reporting for 2017

## MiFID II RTS 28 Report (Professional Client)

| Class of Instrument  | Debt Instruments   |  |                              |                                 |                               |
|--|--|--|------------------------------|---------------------------------|-------------------------------|
| Notification if <1 average trade per business day in the previous year       | No   |  |                              |                                 |                               |
| Top 5 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 |
| RBS SECURITIES INC.<br>(ZE2ZWJ5BTIQJ8M0C6K34)                                | 28.16%   | 23.96%   | n/a                          | n/a                             | 0.00%                         |
| GOLDMAN SACHS & CO. LLC<br>(FOR8UP27PHTHYVLBNG30)                            | 21.51%   | 26.55%   | n/a                          | n/a                             | 0.00%                         |
| NOMURA SECURITIES INTERNATIONAL, INC.<br>(OXTKY6Q8X53C9ILVV871)              | 12.30%   | 12.30%   | n/a                          | n/a                             | 0.00%                         |
| JPMORGAN CHASE BANK, NATIONAL ASSOCIATION<br>(7H6GLXDRUGQFU57RNE97)          | 11.40%   | 9.28%  | n/a                          | n/a                             | 0.00%                         |
| BANK OF AMERICA, NATIONAL ASSOCIATION<br>(B4TYDEB6GKMZO031MB27)              | 11.22%   | 10.65%   | n/a                          | n/a                             | 0.00%                         |

Report provided by Global Trading Analytics, LLC.

## MiFID II RTS 28 Report (Professional Client)

| Class of Instrument  | Interest Rates Derivatives   |  |                              |                                 |                               |
|--|--|--|------------------------------|---------------------------------|-------------------------------|
| Notification if <1 average trade per business day in the previous year       | No   |  |                              |                                 |                               |
| Top 5 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 |
| GOLDMAN SACHS & CO. LLC<br>(FOR8UP27PHTHYVLBNG30)                            | 35.61%   | 30.07%   | n/a                          | n/a                             | 0.00%                         |

### MKP Capital Management

600 Lexington Avenue, New York, NY 10022  
clientservices@mkpcap.com | +1 (212) 303-7100 | mkpcap.com



|  |        |        |     |     |       |
|--|--------|--------|-----|-----|-------|
| RBS SECURITIES INC.<br>(ZE2ZWJ5BTIQJ8M0C6K34)                          | 27.17% | 16.90% | n/a | n/a | 0.00% |
| JPMORGAN CHASE BANK,<br>NATIONAL ASSOCIATION<br>(7H6GLXDRUGQFU57RNE97) | 21.36% | 31.48% | n/a | n/a | 0.00% |
| DEUTSCHE BANK SECURITIES<br>INC.<br>(9J6MBOOO7BECTDTUZW19)             | 7.41%  | 10.41% | n/a | n/a | 0.00% |
| BANK OF AMERICA, NATIONAL<br>ASSOCIATION<br>(B4TYDEB6GKMZO031MB27)     | 5.07%  | 0.90%  | n/a | n/a | 0.00% |

Report provided by Global Trading Analytics, LLC.

### MiFID II RTS 28 Report (Professional Client)

| Class of Instrument  | Equity Derivatives   |  |                              |                                 |                               |
|--|--|--|------------------------------|---------------------------------|-------------------------------|
| Notification if <1 average trade per business day in the previous year       | No   |  |                              |                                 |                               |
| Top 5 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 |
| GOLDMAN SACHS & CO. LLC<br>(FOR8UP27PHTHYVLBNG30)                            | 95.14%   | 62.65%   | n/a                          | n/a                             | 0.00%                         |
| DEUTSCHE BANK SECURITIES<br>INC.<br>(9J6MBOOO7BECTDTUZW19)                   | 3.64%  | 5.16%  | n/a                          | n/a                             | 0.00%                         |
| BANK OF AMERICA, NATIONAL<br>ASSOCIATION<br>(B4TYDEB6GKMZO031MB27)           | 0.26%  | 2.58%  | n/a                          | n/a                             | 0.00%                         |
| BARCLAYS BANK PLC<br>(G5GSEF7VJP5I7OUK5573)                                  | 0.26%  | 1.35%  | n/a                          | n/a                             | 0.00%                         |
| JPMORGAN CHASE BANK,<br>NATIONAL ASSOCIATION<br>(7H6GLXDRUGQFU57RNE97)       | 0.18%  | 6.51%  | n/a                          | n/a                             | 0.00%                         |

Report provided by Global Trading Analytics, LLC.

### MiFID II RTS 28 Report (Professional Client)

| Class of Instrument  | Other Instruments |
|--|-------------------|
| Notification if <1 average trade per business day in the previous year | No                |



| Top 5 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 |
|--|--|--|------------------------------|---------------------------------|-------------------------------|
| CREDIT SUISSE SECURITIES (USA) LLC (1V8Y6QCX6YMJ2OELI46)                     | 61.90%   | 51.36%   | n/a                          | n/a                             | 0.00%                         |
| JPMORGAN CHASE BANK, NATIONAL ASSOCIATION (7H6GLXDRUGQFU57RNE97)             | 14.38%   | 1.14%  | n/a                          | n/a                             | 0.00%                         |
| GOLDMAN SACHS & CO. LLC (FOR8UP27PHTHYVLBNG30)                               | 8.13%  | 6.05%  | n/a                          | n/a                             | 0.00%                         |
| BANK OF AMERICA, NATIONAL ASSOCIATION (B4TYDEB6GKMZO031MB27)                 | 7.89%  | 13.34%   | n/a                          | n/a                             | 0.00%                         |
| JB DRAX HONORE (UK) LIMITED (549300WYFIDMB6POR04)                            | 2.97%  | 12.23%   | n/a                          | n/a                             | 0.00%                         |

Report provided by Global Trading Analytics, LLC.

### MiFID II RTS 28 Report (Professional Client)

| Class of Instrument  | Commodity and Emission Allowances Derivatives                      |  |                              |                                 |                               |
|--|--|--|------------------------------|---------------------------------|-------------------------------|
| Notification if <1 average trade per business day in the previous year       | No   |  |                              |                                 |                               |
| Top 5 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 |
| CREDIT SUISSE SECURITIES (USA) LLC (1V8Y6QCX6YMJ2OELI46)                     | 53.95%   | 61.90%   | n/a                          | n/a                             | 0.00%                         |
| CITIBANK, NATIONAL ASSOCIATION (E57ODZWZ7FF32TWEFA76)                        | 11.46%   | 2.64%  | n/a                          | n/a                             | 0.00%                         |
| WELLS FARGO SECURITIES, LLC (VYVVCKR63DVZZN70PB21)                           | 9.69%  | 4.90%  | n/a                          | n/a                             | 0.00%                         |
| BANK OF AMERICA, NATIONAL ASSOCIATION (B4TYDEB6GKMZO031MB27)                 | 7.93%  | 9.81%  | n/a                          | n/a                             | 0.00%                         |
| ROYAL BANK OF CANADA (ES7IP3U3RHIGC71XBU11)                                  | 6.18%  | 4.71%  | n/a                          | n/a                             | 0.00%                         |

Report provided by Global Trading Analytics, LLC.



## MiFID II RTS 28 Report (Professional Client)

| Class of Instrument  | Currency Derivatives   |  |                              |                                 |                               |
|--|--|--|------------------------------|---------------------------------|-------------------------------|
| Notification if <1 average trade per business day in the previous year       | No   |  |                              |                                 |                               |
| Top 5 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 |
| HSBC SECURITIES (USA) INC.<br>(CYYGQCGNHMHPSMRL3R97)                         | 44.25%   | 13.30%   | n/a                          | n/a                             | 0.00%                         |
| MORGAN STANLEY CAPITAL SERVICES LLC<br>(I7331LVCZKQKX5T7XV54)                | 18.98%   | 8.96%  | n/a                          | n/a                             | 0.00%                         |
| GOLDMAN SACHS & CO. LLC<br>(FOR8UP27PHTHYVLBNG30)                            | 14.10%   | 20.51%   | n/a                          | n/a                             | 0.00%                         |
| JPMORGAN CHASE BANK, NATIONAL ASSOCIATION<br>(7H6GLXDRUGQFU57RNE97)          | 7.02%  | 20.81%   | n/a                          | n/a                             | 0.00%                         |
| DEUTSCHE BANK SECURITIES INC.<br>(9J6MBOOO7BECTDTUZW19)                      | 4.99%  | 5.46%  | n/a                          | n/a                             | 0.00%                         |

Report provided by Global Trading Analytics, LLC.

## MiFID II RTS 28 Report (Professional Client)

| Class of Instrument  | Credit Derivatives   |  |                              |                                 |                               |
|--|--|--|------------------------------|---------------------------------|-------------------------------|
| Notification if <1 average trade per business day in the previous year       | Yes  |  |                              |                                 |                               |
| Top 5 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 |
| JPMORGAN CHASE BANK, NATIONAL ASSOCIATION<br>(7H6GLXDRUGQFU57RNE97)          | 64.59%   | 24.10%   | n/a                          | n/a                             | 0.00%                         |
| DEUTSCHE BANK SECURITIES INC.<br>(9J6MBOOO7BECTDTUZW19)                      | 16.37%   | 8.43%  | n/a                          | n/a                             | 0.00%                         |
| GOLDMAN SACHS INTERNATIONAL<br>(W22LROWP2IHZNBB6K528)                        | 9.81%  | 8.43%  | n/a                          | n/a                             | 0.00%                         |
| BARCLAYS CAPITAL INC.<br>(AC28XWWI3WIBK2824319)                              | 6.54%  | 8.43%  | n/a                          | n/a                             | 0.00%                         |



|  |       |       |     |     |       |
|--|-------|-------|-----|-----|-------|
| <b>CITIBANK, NATIONAL ASSOCIATION (E57ODZWZ7FF32TWEFA76)</b> | 2.68% | 2.41% | n/a | n/a | 0.00% |
|--|-------|-------|-----|-----|-------|

Report provided by Global Trading Analytics, LLC.

### MiFID II RTS 28 Report (Professional Client)

| Class of Instrument  | Equities - Shares and Depositary Receipts                          |  |                              |                                 |                               |
|--|--|--|------------------------------|---------------------------------|-------------------------------|
| Notification if <1 average trade per business day in the previous year       | No   |  |                              |                                 |                               |
| Top 5 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 |
| <b>BARCLAYS BANK PLC (G5GSEF7VJP5I7OUK5573)</b>                              | 55.37%   | 49.86%   | n/a                          | n/a                             | 0.00%                         |
| <b>GOLDMAN SACHS &amp; CO. LLC (FOR8UP27PHTHYVLBNG30)</b>                    | 38.09%   | 42.12%   | n/a                          | n/a                             | 0.00%                         |
| <b>MORGAN STANLEY CAPITAL SERVICES LLC (I7331LVCZKQKX5T7XV54)</b>            | 5.53%  | 6.88%  | n/a                          | n/a                             | 0.00%                         |
| <b>CITIBANK, NATIONAL ASSOCIATION (E57ODZWZ7FF32TWEFA76)</b>                 | 1.01%  | 1.15%  | n/a                          | n/a                             | 0.00%                         |

Report provided by Global Trading Analytics, LLC.

### Note

The MKP MiFID II RTS 28 Report as provided herein reflects MKP Capital Europe LLP's top 5 execution venues ranked in terms of trading volumes in connection with a particular class of instrument for the calendar year indicated. MKP Capital Europe LLP is authorized and regulated by the Financial Conduct Authority. The investment products and services of MKP Capital Europe LLP are only available to professional clients and eligible counterparties. They are not available to retail customers. FCA registration does not imply any level of skill or training. Information contained in MKP MiFID II RTS 28 Report may be based on data from MKP's proprietary portfolio and risk management systems as well as data obtained from external sources, both formally and informally, and in all cases may be based on estimates and assumptions which are not disclosed herein, and accordingly no representations or warranties can be made regarding its accuracy or comprehensiveness. No obligation is being assumed to update the information provided herein, which relates only to the date(s) or period(s) specified.