

Best Execution – RTS 28 - Top 5 Reporting – annual report for calendar year 2020



Class of Instrument	Equity (Top 5 Broker)				
Notification if < 1 average trade per business day in the year 2020	YES				
Top five Brokers 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
VTB Capital Plc LEI: 74OG4PIVJ3TT4O5NSN12	100%	100%	100%	0,00%	0,00%
n/a	-	-	-	-	-
n/a	-	-	-	-	-
n/a	-	-	-	-	-
n/a	-	-	-	-	-

Class of Instrument	Debt instruments				
Notification if < 1 average trade per business day in the year 2020	YES				
Top five Brokers 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
No Top 5 broker or execution venue report is required for this category of financial instrument, as VTB Bank (Europe) SE did not execute any customer related business in this financial instrument via brokers or execution venues in the calendar year 2020.					

Class of Instrument	Interested rates derivatives				
Notification if < 1 average trade per business day in the year 2020	YES				
Top five Brokers 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
No Top 5 broker or execution venue report is required for this category of financial instrument, as VTB Bank (Europe) SE did not execute any customer related business in this financial instrument via brokers or execution venues in the calendar year 2020.					

Class of Instrument	Credit derivatives				
Notification if < 1 average trade per business day in the year 2020	YES				
Top five Brokers 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
No Top 5 broker or execution venue report is required for this category of financial instrument, as VTB Bank (Europe) SE did not execute any customer related business in this financial instrument via brokers or execution venues in the calendar year 2020.					

Class of Instrument	Currency derivatives				
Notification if < 1 average trade per business day in the year 2020	YES				
Top five Brokers 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
No Top 5 broker or execution venue report is required for this category of financial instrument, as VTB Bank (Europe) SE did not execute any customer related business in this financial instrument via brokers or execution venues in the calendar year 2020.					

Class of Instrument	Structured finance instruments				
Notification if < 1 average trade per business day in the year 2020	YES				
Top five Brokers 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
No Top 5 broker or execution venue report is required for this category of financial instrument, as VTB Bank (Europe) SE did not execute any customer related business in this financial instrument via brokers or execution venues in the calendar year 2020.					

Class of Instrument	Equity derivatives
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Class of Instrument	Securitized derivatives				
Notification if < 1 average trade per business day in the year 2020	YES				
Top five Brokers 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
No Top 5 broker or execution venue report is required for this category of financial instrument, as VTB Bank (Europe) SE did not execute any customer related business in this financial instrument via brokers or execution venues in the calendar year 2020.					

Class of Instrument	Securitized derivatives				
Notification if < 1 average trade per business day in the year 2020	YES				
Top five Brokers 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
No Top 5 broker or execution venue report is required for this category of financial instrument, as VTB Bank (Europe) SE did not execute any customer related business in this financial instrument via brokers or execution venues in the calendar year 2020.					

Class of Instrument	Commodities derivatives and emission allowances Derivatives				
Notification if < 1 average trade per business day in the year 2020	YES				
Top five Brokers 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
No Top 5 broker or execution venue report is required for this category of financial instrument, as VTB Bank (Europe) SE did not execute any customer related business in this financial instrument via brokers or execution venues in the calendar year 2020.					

Class of Instrument	Contracts of difference				
Notification if < 1 average trade per business day in the year 2020	YES				

Top five Brokers 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
No Top 5 broker or execution venue report is required for this category of financial instrument, as VTB Bank (Europe) SE did not execute any customer related business in this financial instrument via brokers or execution venues in the calendar year 2020.					

Class of Instrument	Exchange traded products (Exchange traded funds, exchange traded notes and exchange traded commodities)				
Notification if < 1 average trade per business day in the year 2020	YES				
Top five Brokers 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
No Top 5 broker or execution venue report is required for this category of financial instrument, as VTB Bank (Europe) SE did not execute any customer related business in this financial instrument via brokers or execution venues in the calendar year 2020.					

Class of Instrument	Emission allowances				
Notification if < 1 average trade per business day in the year 2020	YES				
Top five Brokers 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
No Top 5 broker or execution venue report is required for this category of financial instrument, as VTB Bank (Europe) SE did not execute any customer related business in this financial instrument via brokers or execution venues in the calendar year 2020.					

Class of Instrument	Other instruments				
Notification if < 1 average trade per business day in the year 2020	YES				
Top five Brokers 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

No Top 5 broker or execution venue report is required for this category of financial instrument, as VTB Bank (Europe) SE did not execute any customer related business in this financial instrument via brokers or execution venues in the calendar year 2020.