

Class of Instrument		Bonds			
Notification if <1 average trade per business day in the previous year		N			
Top five 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 order
BoA Merrill Lynch GGDZP1UYGU9STUHRDP48	24.5%	16.4%	n/a	n/a	0%
JP Morgan 549300EJYMJS22ND8Y17	20.6%	15.8%	n/a	n/a	0%
Goldman Sachs W22LROWP2IHZNBB6K528	9.5%	9.2%	n/a	n/a	0%
Citi E57ODZWZ7FF32TWEFA76	9.3%	8.3%	n/a	n/a	0%
Barcap K9WDOH4D2PYBSLSOB484	8.0%	8.4%	n/a	n/a	0%

Class of Instrument		Bond Futures			
Notification if <1 average trade per business day in the previous year		N			
Top five 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 order
Morgan Stanley 4PQUHN3JPFQFNF3BB653	98.6%	93.5%	n/a	n/a	0%
JP Morgan 549300EJYMJS22ND8Y17	1.4%	6.5%	n/a	n/a	0%

Class of Instrument		Other Credit Derivatives – CDX			
Notification if <1 average trade per business day in the previous year		N			
Top five 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 order
Societe Generale O2RNE8IBXP4R0TD8PU41	87.1%	84.6%	n/a	n/a	0%
BoA Merrill Lynch GGDZP1UYGU9STUHRDP48	7.2%	5.1%	n/a	n/a	0%
Goldman Sachs W22LROWP2IHZNBB6K528	3.3%	5.1%	n/a	n/a	0%
BNP Paribas ROMUWSFPU8MPRO8K5P83	1.3%	2.6%	n/a	n/a	0%
Credit Suisse 549300GUAMON5OX2O054	1.2%	2.6%	n/a	n/a	0%

Class of Instrument		Currency Derivatives - Swaps, forwards, and other currency derivatives			
Notification if <1 average trade per business day in the previous year		N			
Top five 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 order
Societe Generale O2RNE8IBXP4R0TD8PU41	81.8%	94.3%	n/a	n/a	0%
BoA Merrill Lynch GGDZP1UYGU9STUHRDP48	17.1%	1.6%	n/a	n/a	0%
Goldman Sachs W22LROWP2IHZNBB6K528	1%	0.6%	n/a	n/a	0%
BNP Paribas ROMUWSFPU8MPRO8K5P83	0.03%	1.6%	n/a	n/a	0%
Credit Suisse 549300GUAMON5OX2O054	0.03%	1.6%	n/a	n/a	0%

Class of Instrument		Index Futures			
Notification if <1 average trade per business day in the previous year		N			
Top five 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 order
Morgan Stanley 4PQUHN3JPF GFNF3BB653	83.2%	91.1%	n/a	n/a	0%
JP Morgan 549300EJYMJS22ND8Y17	16.4%	8.1%	n/a	n/a	0%
CACEIS 96950023SCR9X9F3L662	0.4%	0.9%	n/a	n/a	0%

Class of Instrument		Equities			
Notification if <1 average trade per business day in the previous year		N			
Top five 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 order
BoA Merrill Lynch GGDZP1UYGU9STUHRDP48	30.8%	27.6%	n/a	n/a	0%
Morgan Stanley 4PQUHN3JPF GFNF3BB653	26.4%	25.6%	n/a	n/a	0%
UBS International REYPIEJN7XZHSUI0N355	20.8%	22.0%	n/a	n/a	0%
Credit Suisse 549300GUAMON5OX20O54	12.6%	14.8%	n/a	n/a	0%
JP Morgan 549300EJYMJS22ND8Y17	9.2%	8.8%	n/a	n/a	0%