

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	18.5%	14.2%	n/a	n/a	0%
JP Morgan 549300EJYMJS22ND8Y17	14.2%	11.7%	n/a	n/a	0%
Goldman Sachs W22LROWP2IHZNBB6K528	10.9%	10.6%	n/a	n/a	0%
Morgan Stanley 4PQUHN3JPFQFNF3BB653	9.6%	6.3%	n/a	n/a	0%
BARCAP K9WDOH4D2PYBSLSOB484	8.8%	7.6%	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	99.2%	99.8%	n/a	n/a	0%
JP Morgan 549300EJYMJS22ND8Y17	0.8%	0.2%	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
Credit Suisse 549300GUAMON5OX20O54	67.4%	46.6%	n/a	n/a	0%
Societe Generale O2RNE8IBXP4R0TD8PU41	16.4%	27.6%	n/a	n/a	0%
Goldman Sachs W22LROWP2IHZNBB6K528	9.5%	12.1%	n/a	n/a	0%
BNP Paribas ROMUWSFPU8MPRO8K5P83	6.0%	12.1%	n/a	n/a	0%
BoA Merrill Lynch GGDZP1UYGU9STUHRDP48	0.7%	1.7%	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
State Street	76.32%	93.46%	n/a	n/a	0%
State Street Gmbh	23.06%	2.98%	n/a	n/a	0%
Northern Trust	0.31%	2.52%	n/a	n/a	0%
CACEIS Luxembourg	0.3%	1.01%	n/a	n/a	0%
BBH	0%	0.0%	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	67.1%	67.7%	n/a	n/a	0%
JP Morgan 549300EJYMJS22ND8Y17	32.9%	32.3%	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
Morgan Stanley 4PQUHN3JPF GFNF3BB653	26.3%	24.1%	n/a	n/a	0%
UBS International REYPIEJN7XZHSUION355	25.5%	23.6%	n/a	n/a	0%
BoA Merrill Lynch GGDZP1UYGU9STUHRDP48	25.5%	25.1%	n/a	n/a	0%
Credit Suisse 549300GUAMON5OX20O54	10.9%	14.1%	n/a	n/a	0%
JP Morgan 549300EJYMJS22ND8Y17	9.9%	10.1%	n/a	n/a	0%