

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
Goldman Sachs W22LROWP2IHZNBB6K528	22.19%	17.56%	n/a	n/a	0%
JP Morgan 549300EJYMJS22ND8Y17	11.09%	14.11%	n/a	n/a	0%
BoA Merrill Lynch GGDZP1UYGU9STUHRDP48	9.43%	11.65%	n/a	n/a	0%
Citi	8.65%	9.87%	n/a	n/a	0%
BARCAP K9WDOH4D2PYBSLSOB484	7.61%	6.6%	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 4PQUHN3JPFGEFNF3BB653	100%	100%	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 549300GUAMON5OX20054	52.25%	48.84%	n/a	n/a	0%
BNP Paribas ROMUWSFPU8MPRO8K5P83	22.07%	18.6%	n/a	n/a	0%
Goldman Sachs W22LROWP2IHZNBB6K528	15.87%	18.6%	n/a	n/a	0%
BoA Merrill Lynch GGDZP1UYGU9STUHRDP48	7.44%	9.3%	n/a	n/a	0%
Societe Generale O2RNE8IBXP4R0TD8PU41	2.38%	4.65%	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	89.7%	84.1%	n/a	n/a	0%
Northern Trust	4.99%	12.76%	n/a	n/a	0%
State Street Gmbh	4.93%	0.49%	n/a	n/a	0%
CACEIS Luxembourg	0.38%	2.55%	n/a	n/a	0%
BoNY	0%	0.09%	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 4PQUHN3JPFQFNF3BB653	85.39%	82.31%	n/a	n/a	0%
JP Morgan 549300EJYMJS22ND8Y17	14.61%	17.69%	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
UBS International REYPIEJN7XZHSUION355	24.51%	21.62%	n/a	n/a	0%
Morgan Stanley 4PQUHN3JPFQFNF3BB653	22.16%	19.43%	n/a	n/a	0%
BoA Merrill Lynch GGDZP1UYGU9STUHRDP48	21.48%	22.72%	n/a	n/a	0%
JP Morgan 549300EJYMJS22ND8Y17	14.48%	10.97%	n/a	n/a	0%
BARCAP	7.28%	7.52%	n/a	n/a	0%