

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
JP Morgan 549300EJYMJS22ND8Y17	13.23%	14.15%	n/a	n/a	0%
Marketaxess 549300TTHIODYMGND828	11.74%	16.84%			
Goldman Sachs W22LROWP2IHZNBB6K528	11.29%	10.72%	n/a	n/a	0%
BoA Merrill Lynch GGDZP1UYGU9STUHRDP48	10.44%	12.21%	n/a	n/a	0%
Citi N1FBEDJ5J41VKZLO2475	9.1%	9.64%	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 4PQUHN3JPFQFN3BB653	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
BNP Paribas ROMUWSFPU8MPRO8K5P83	68.4%	29.58%	n/a	n/a	0%
Credit Suisse 549300GUAMON5OX20O54	16.72%	33.8%	n/a	n/a	0%
Goldman Sachs W22LROWP2IHZNBB6K528	12.02%	21.13%	n/a	n/a	0%
BoA Merrill Lynch GGDZP1UYGU9STUHRDP48	1.64%	8.45%	n/a	n/a	0%
Wells Fargo 549300AQWOOF7S8JFF80	1.2%	5.63%	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	94.9%	82.81%	n/a	n/a	0%
Northern Trust	4.4%	12.75%	n/a	n/a	0%
JP Morgan	0.39%	2.71%	n/a	n/a	0%
CACEIS Luxembourg	0.31%	1.73%	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	77.45%	72.87%	n/a	n/a	0%
JP Morgan 549300EJYMJS22ND8Y17	22.55%	27.13%	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	22.65%	16.11%	n/a	n/a	0%
Morgan Stanley 4PQUHN3JPFQFNF3BB653	21.57%	17.1%	n/a	n/a	0%
BoA Merrill Lynch GGDZP1UYGU9STUHRDP48	20%	21.64%	n/a	n/a	0%
BARCAP 2G5BKIC2CB69PRJH1W31	16%	11.78%	n/a	n/a	0%
JP Morgan 549300EJYMJS22ND8Y17	15.48%	18.13%	n/a	n/a	0%