

### Debt Instruments

Class of Instrument	Debt instruments				
Notification if <1 average trade per business day in the previous year	No				
Top five execution venues ranked in terms of trading volumes	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
Bloomberg Multilateral Trading Facility (BMTF)	95.8%	90.5%	-	-	-
UBS AG (BFM8T61CT2L1QCEMIK50)	1.5%	0.8%	-	-	-
Goldman Sachs International (W22LROWP2IHZNBB6K528)	0.6%	2.7%	-	-	-
Nomura International plc (WGII3666BEDR02O24131)	0.6%	1.5%	-	-	-
Well Fargo Securities International (BWS7DNS2Z4NPKPNYKL75)	0.4%	0.8%	-	-	-

### Interest Rate Derivatives

Class of Instrument	Futures and options admitted to trading on a trading venue				
Notification if <1 average trade per business day in the previous year	No				
Top five execution venues ranked in terms of trading volumes	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
Citibank N.A. (E57ODZW7FF32TWEFA76)	26.5%	22.2%	15.8%	6.4%	-
Morgan Stanley Co International plc (4PQUHN3JPF6GNF3BB653)	22.5%	18.8%	10.5%	8.3%	-
Goldman Sachs International (W22LROWP2IHZNBB6K528)	22.3%	23.6%	11.8%	11.7%	-
UBS AG (BFM8T61CT2L1QCEMIK50)	21.7%	26.0%	8.1%	17.9%	-
JP Morgan Chase Bank N.A. (7H6GLXDRUGQFU57RNE97)	4.5%	7.7%	2.5%	5.1%	-
Class of Instrument	Swaps, forwards, and other interest rates derivatives				
Notification if <1 average trade per business day in the previous year	Yes				
Top five execution venues ranked in terms of trading volumes	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
BNP Paribas S.A. (R0MUWSFPU8MPRO8K5P83)	55.3%	75.0%	-	-	-
Goldman Sachs International (W22LROWP2IHZNBB6K528)	27.8%	15.6%	-	-	-
Barclay's Bank plc (G5GSEF7VJP5I7OUK5573)	8.6%	6.3%	-	-	-
Royal Bank of Canada (E57IP3U3RHIGC71XBU11)	8.3%	3.1%	-	-	-
-	-	-	-	-	-

### Credit Derivatives

Class of Instrument	Other credit derivatives				
Notification if <1 average trade per business day in the previous year	No				
Top five execution venues ranked in terms of trading volumes	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
Bloomberg Multilateral Trading Facility (BSEF)	92.1%	82.0%	-	-	-
Barclay's Bank plc (G5GSEF7VJP5I7OUK5573)	4.6%	9.5%	-	-	-
BNP Paribas S.A. (R0MUWSFPU8MPRO8K5P83)	1.5%	4.1%	-	-	-
Goldman Sachs International (W22LROWP2IHZNBB6K528)	1.3%	2.9%	-	-	-
Deutsche Bank AG (7LTFWFZYICNSX8D621K86)	0.5%	1.5%	-	-	-

### Currency Derivatives

Class of Instrument	Swaps, forwards, and other currency derivatives				
Notification if <1 average trade per business day in the previous year	No				
Top five execution venues ranked in terms of trading volumes	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
Thomson Reuters FXall (TRAL)	72.5%	91.4%	-	-	-
Australia & New Zealand Banking Group Limited (JHE42UYNNWWTJB8)	8.3%	0.3%	-	-	-
Standard Chartered Bank (RILF074KP1CM8P6PCT96)	6.7%	1.6%	-	-	-
UBS AG (BFM8T61CT2L1QCEMIK50)	6.5%	1.5%	-	-	-
Goldman Sachs International (W22LROWP2IHZNBB6K528)	4.0%	3.1%	-	-	-

### Structured Finance Instruments

Class of Instrument	Structured Finance Instruments
Notification if <1 average trade per business day in the previous year	Yes

Top five execution venues ranked in terms of trading volumes	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
JP Morgan Chase Bank N.A. (7H6GLXDRUGQFU57RNE97)	71.0%	80.0%	-	-	-
BNP Paribas S.A. (R0MUWSFPU8MPRO8K5P83)	29.0%	20.0%	-	-	-
-	-	-	-	-	-
-	-	-	-	-	-
-	-	-	-	-	-

#### Equity Derivatives

Class of Instrument	Futures and options admitted to trading on a trading venue				
Notification if <1 average trade per business day in the previous year	No				
Top five execution venues ranked in terms of trading volumes	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
Morgan Stanley Co International plc (4PQUHN3JPFGFNF3BB653)	32.5%	20.7%	-	20.7%	-
Merrill Lynch International (GGDZP1UYGU9STUHRDP48)	20.6%	21.7%	-	21.7%	-
Citibank N.A. (E57ODZWZ7FF32TWEFA76)	15.6%	28.0%	-	28.0%	-
Bank of America (B4TYDEB6GKMZO031MB27)	14.0%	9.6%	-	9.6%	-
UBS AG (BFM8T61CT2L1QCEMIK50)	9.4%	4.6%	-	4.6%	-

#### Commodity Derivatives

Class of Instrument	Futures and options admitted to trading on a trading venue				
Notification if <1 average trade per business day in the previous year	Yes				
Top five execution venues ranked in terms of trading volumes	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
Morgan Stanley Co International plc (4PQUHN3JPFGFNF3BB653)	100.0%	100.0%	-	100%	-
-	-	-	-	-	-
-	-	-	-	-	-
-	-	-	-	-	-
-	-	-	-	-	-

#### Other instruments

Class of Instrument	Other instruments (Inflation Swaps)				
Notification if <1 average trade per business day in the previous year	Yes				
Top five execution venues ranked in terms of trading volumes	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
Goldman Sachs International (W22LROWP2IHZNBB6K528)	50.0%	59.1%	-	-	-
Royal Bank of Scotland plc (2138005O9XJJN4JPN90)	18.6%	3.5%	-	-	-
Barclay's Bank plc (G5GSEF7VJP5I7OUK5573)	12.9%	8.7%	-	-	-
BNP Paribas S.A. (R0MUWSFPU8MPRO8K5P83)	7.0%	8.7%	-	-	-
UBS AG (BFM8T61CT2L1QCEMIK50)	5.7%	16.5%	-	-	-