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Management
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Owner

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1 Commodities derivatives and emission allowances derivatives

1.1 Options and futures admitted to trading on a trading venue (Category 1)

Class Of Instrument	Commodities derivatives and emission allowances Derivatives:Options and Futures admitted to trading on a trading venue	
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
Goldman Sachs International (W22LROW P2IHZNBB6K528)	100.00	100.00

1.2 Other commodities derivatives and emission allowances derivatives (Category 2)

Class Of Instrument	Commodities derivatives and emission allowances Derivatives:Other commodities derivatives and emission allowances derivatives	
Notification if <1 average trade per business day in the previous year	Y	
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

2 Credit Derivatives

2.1 Other credit derivatives (Category 3)

Class Of Instrument	Credit derivatives:Other credit 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
Barclays Bank PLC (G5GSEF7VJP5I7OUK5573)	60.26	78.55
Goldman Sachs International (W22LROW P2IHZNBB6K528)	14.51	10.46
Societe Generale SA (O2RNE8IBXP 4R0TD8PU41)	12.29	2.13
JP Morgan Securities PLC (K6Q0W 1PS1L1O 4IQL9C32)	10.46	6.74
Citibank NA (E57ODZWZ7FF32TWEFA76)	0.89	0.53

3 Currency Derivatives

3.1 Futures and options admitted to trading on a trading venue (Category 4)

Class Of Instrument	Currency derivatives:Futures and options admitted to trading on a trading venue	
Notification if <1 average trade per business day in the previous year	Y	
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

3.2 Swaps, forwards and other currency derivatives (Category 5)

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
JPMorgan Chase Bank, N.A. (7H6GLXDRUGQFU57RNE97)	48.99	25.32
State Street Bank & Trust Co. (571474TGEMMWANRLN572)	11.17	14.37
HSBC Bank PLC (MP6I5ZYZBEU3UXPYFY54)	8.47	9.56
Commonwealth Bank of Australia (MSFSBD3QN1GSN7Q6C537)	7.20	7.40
UBS AG (BFM8T61CT2L1QCEMIK50)	5.87	12.88

4 Debt Instruments

4.1 Bonds (Category 6)

Class Of Instrument	Debt Instruments: 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
Citigroup Global Markets Inc. (MBNUM2BPPBDO7JBLYG310)	8.24	7.90
JP Morgan Securities PLC (K6Q0W1PS1L104IQL9C32)	7.28	4.37
Goldman Sachs International (W22LROWP2IHZNBB6K528)	5.03	2.97
HSBC Bank PLC (MP6I5ZYZBEU3UXPYFY54)	4.37	3.20
Barclays Bank PLC (G5GSEF7VJP5I7OUK5573)	4.28	3.58

4.2 Money Market Instruments (Category 7)

Class Of Instrument	Debt Instruments: Money Market Instruments	
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
BNP Paribas SA (R0MUWSFPU8MPRO8K5P83)	16.67	4.38
BRED BANQUE POPULAIRE (NICH5Q04ADUV9SN3Q390)	12.20	9.22
Cooperatieve Rabobank UA (DG3RU1DBUFHT4ZF9WN62)	10.02	6.18
ING Bank NV (3TK20IVIUIJ8J3ZU0QE75)	9.36	13.39
SUMITOMO MITSUI TRUST BANK LTD (LONDON BRANCH) (5493006GGLR4BTEL8061)	8.84	4.03

5 Equities – Shares and Depository Receipts

5.1 Equities (Category 8)

Class Of Instrument	Equities - Shares & Depository Receipts: N/A	
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
JP Morgan Securities PLC (K6Q0W1PS1L104IQL9C32)	9.68	7.60
UBS Securities LLC (T6FIZBDPKLYJKFCRVK44)	8.02	3.96
Credit Suisse Securities (USA) LLC (1V8Y6QCX6YMJ2OELI46)	7.60	2.94
Citigroup Global Markets Ltd. (XKZZ2JZF41MRHTR1V493)	6.27	6.10
Merrill Lynch International (GGDZP1UYG U9STUHRDP48)	5.85	5.72

6 Equity Derivatives

6.1 Options and Futures admitted to trading on a trading venue (Category 9)

Class Of Instrument	Equity derivatives: Options and Futures admitted to trading on a trading venue	
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
Goldman Sachs International (W22LROWP2IHZNBB6K528)	29.09	17.99
Merrill Lynch International (GGDZP1UYGU9STUHRDP48)	19.25	25.36
JP Morgan Securities LLC (ZBUT11V806EZRVTWT807)	12.82	8.64
Credit Suisse Securities (USA) LLC (1V8Y6QCX6YMJ2OELI46)	12.53	6.09
Citigroup Global Markets Inc. (MNUM2BPBDO7JBLYG310)	10.42	6.76

6.2 Swaps and other equity derivatives (Category 10)

Class Of Instrument	Equity derivatives: Swaps and other equity 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
Barclays Bank PLC (G5GSEF7VJP5I7OUK5573)	36.87	53.03
JPMorgan Chase Bank, N.A. (7H6GLXDRUGQFU57RNE97)	19.19	7.45
Goldman Sachs International (W22LROWP2IHZNBB6K528)	10.79	8.96
Citigroup Global Markets Ltd. (XKZZ2JZF41MRHTR1V493)	9.71	1.64
BNP Paribas SA (R0MUWSFPU8MPRO8K5P83)	9.17	18.06

7 Exchange Traded Products

7.1 Funds, notes and commodities (Category 11)

Class Of Instrument	Exchange traded products (funds, notes and commodities):N/A	
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
Investment Technology Group Ltd. (213800EEC95PRUCEUP63)	35.03	6.46
Goldman Sachs & Co. LLC (FOR8UP27PHTHYVLBN30)	20.71	7.96
RBC Capital Markets LLC (549300LCO2FLSSVFFR64)	13.19	5.24
Bardays Capital, Inc. (AC28XWW13WIBK2824319)	11.61	3.51
Societe Generale SA (O2RNE8IBXP4R0TD8PU41)	9.46	1.91

8 Interest Rate Derivatives

8.1 Swaps, forwards, and other interest rate derivatives (Category 12)

Class Of Instrument	Interest rates derivatives: Swaps, forwards, and other interest rates 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
Merrill Lynch International (GGDZP1UYGU9STUHRDP48)	24.98	17.00
Goldman Sachs International (W22LROWP2IHZNBB6K528)	21.63	20.95
JPMorgan Chase Bank, N.A. (7H6GLXDRUGQFU57RNE97)	21.32	22.13
Citigroup Global Markets Ltd. (XKZZ2JZF41MRHTR1V493)	11.86	11.86
Bardays Bank PLC (G5GSEF7VJP5I7OUK5573)	9.98	17.79

8.2 Futures and options admitted to trading on a trading venue (Category 13)

Class Of Instrument	Interest rates derivatives:Futures and options admitted to trading on a trading venue	
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
Goldman Sachs International (W22LROW P2IHZNBB6K528)	70.97	51.52
Goldman Sachs & Co. LLC (FOR8UP27PHTHYVLBN30)	10.89	22.94
Merrill Lynch, Pierce Fenner & Smith Inc. (8NAV47T0Y26Q87Y0QP81)	5.41	7.00
JP Morgan Securities LLC (ZBUT11V806EZRVWT807)	4.86	5.44
JP Morgan Securities PLC (K6Q0W1PS1L104IQL9C32)	3.67	3.44

9 Other Instruments

9.1 Other Instruments (Category 15)

Class Of Instrument	Other instruments:N/A	
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
Investment Technology Group Ltd. (213800EEC95PRUCEUP63)	31.54	34.09
Merrill Lynch International (GGDZP1UYGU9STUHRDP48)	25.62	34.09
Sanford C Bernstein & Co., LLC (549300I7JYZHT7D5CO04)	22.43	2.27
Credit Suisse Securities Europe Ltd. (DL6FFRRLF74S01HE2M14)	20.39	27.27
Merrill Lynch, Pierce Fenner & Smith Inc. (8NAV47T0Y26Q87Y0QP81)	0.02	2.27

10 Structured Finance Instruments

10.1 Structured Finance Instruments (Category 16)

Class Of Instrument	Structured finance instruments:N/A	
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
Wells Fargo Securities LLC (VYVVKR63DVZZN70PB21)	25.87	16.86
Citigroup Global Markets Inc. (MBNUM2BPBD07JBLYG310)	19.21	10.91
Goldman Sachs & Co. LLC (FOR8UP27PHTHYVLBN30)	14.03	10.62
Merrill Lynch, Pierce Fenner & Smith Inc. (8NAV47T0Y26Q87Y0QP81)	10.67	10.57
Credit Suisse Securities (USA) LLC (1V8Y6QCX6Y MJ2OELI46)	8.98	8.83