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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)

<b>Class Of Instrument</b>	<b>Commodities derivatives and emission allowances Derivatives: Options and Futures admitted to trading on a trading venue</b>	
<b>Notification if &lt;1 average trade per business day in the previous year</b>	<b>N</b>	
<b>Top five execution venues ranked in terms of trading volumes (descending order)</b>	<b>Proportion of volume traded as a percentage of total in that class</b>	<b>Proportion of orders executed as percentage of total in that class</b>
Goldman Sachs International (W22LR0W P2IHZNBB6K528)	100.00	100.00

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

<b>Class Of Instrument</b>	<b>Commodities derivatives and emission allowances Derivatives: Other commodities derivatives and emission allowances derivatives</b>	
<b>Notification if &lt;1 average trade per business day in the previous year</b>	<b>Y</b>	
<b>Top five execution venues ranked in terms of trading volumes (descending order)</b>	<b>Proportion of volume traded as a percentage of total in that class</b>	<b>Proportion of orders executed as percentage of total in that class</b>

## 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 1PS1L10 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)<sup>1</sup>

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. (MBNUM2BPBDO7JBLYG310)	8.10	7.89
JP Morgan Securities PLC (K6Q0W1PS1L104IQL9C32)	6.64	4.29
Goldman Sachs International (W22LROWP2IHZNBB6K528)	5.33	2.99
Barclays Bank PLC (G5GSEF7VJP5I7OUK5573)	4.48	3.59
Deutsche Bank AG (7LTFWZYICNSX8D621K86)	4.20	3.37

<sup>1</sup> Due to some out-of-scope trades getting accounted inadvertently into the earlier reports, Category 6 results have been revised since earlier publication

4.2 Money Market Instruments (Category 7)<sup>2</sup>

<b>Class Of Instrument</b>	<b>Debt Instruments: Money Market Instruments</b>	
<b>Notification if &lt;1 average trade per business day in the previous year</b>	<b>N</b>	
<b>Top five execution venues ranked in terms of trading volumes (descending order)</b>	<b>Proportion of volume traded as a percentage of total in that class</b>	<b>Proportion of orders executed as percentage of total in that class</b>
BNP Paribas SA (R0MUWSFPU8MPRO8K5P83)	21.93	4.72
BRED BANQUE POPULAIRE (NICH5Q04ADUV9SN3Q390)	12.68	8.03
ING Bank NV (3TK20IVIUJ8J3ZU0QE75)	11.21	14.80
Credit Agricole CIB SA (1VUV7VQFKUOQSJ21A208)	7.39	4.80
Bank of Montreal (NQQ6HPCNCCU6TUTQYE16)	6.36	26.99

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<sup>2</sup> Due to some out-of-scope trades getting accounted inadvertently into the earlier reports, Category 7 results have been revised since earlier publication

## 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 (W22LROW P2IHZNBB6K528)	29.09	17.99
Merrill Lynch International (GGDZP1UYG U9STUHRDP48)	19.25	25.36
JP Morgan Securities LLC (ZBUT11V806EZRVWT807)	12.82	8.64
Credit Suisse Securities (USA) LLC (1V8Y6QCX6YMJ2OELI46)	12.53	6.09
Citigroup Global Markets Inc. (MNUM2BPBD07JBLYG310)	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
Barclays Capital, Inc. (AC28XWWI3WIBK2824319)	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)

<b>Class Of Instrument</b>	<b>Interest rates derivatives: Swaps, forwards, and other interest rates derivatives</b>	
<b>Notification if &lt;1 average trade per business day in the previous year</b>	N	
<b>Top five execution venues ranked in terms of trading volumes (descending order)</b>	<b>Proportion of volume traded as a percentage of total in that class</b>	<b>Proportion of orders executed as percentage of total in that class</b>
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
Barclays Bank PLC (G5GSEF7VJP5I7OUK5573)	9.98	17.79

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

<b>Class Of Instrument</b>	<b>Interest rates derivatives: Futures and options admitted to trading on a trading venue</b>	
<b>Notification if &lt;1 average trade per business day in the previous year</b>	N	
<b>Top five execution venues ranked in terms of trading volumes (descending order)</b>	<b>Proportion of volume traded as a percentage of total in that class</b>	<b>Proportion of orders executed as percentage of total in that class</b>
Goldman Sachs International (W22LROWP2IHZNBB6K528)	70.97	51.52
Goldman Sachs & Co. LLC (FOR8UP27PHTHYVLBNG30)	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 (K6Q0W1PS1L1O4IQL9C32)	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 (VYVVCKR63DVZZN70PB21)	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 (1V8Y6QCX6YMJ2OELI46)	8.98	8.83