

Equity No Band

Class of Instrument	Equities: Shares and Depositary Receipts - Tick size liquidity band not available				
Client Type	Professional				
Notification if < 1 average trade per business day in the previous year	No				
Top 5 Venues ranked in terms of volume (descending order)	Proportion of volume executed 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
CLSA (213800VZMAGVIU2IJA72)	31.3%	12.7%	na	na	0%
Banco Santander (5493006QMFDDMYWIAM13)	12.2%	15.0%	na	na	0%
Sanford C Bernstein Ltd (54930049G8WQ5OOUSD19)	8.4%	22.4%	na	na	0%
Royal Bank of Canada (TXDSU46SXBWIGJ8G8E98)	7.5%	1.5%	na	na	0%
Liquidnet (213800ZIRB79BE5XQM68)	6.4%	1.5%	na	na	0%

Class of Instrument	Equities: Shares and Depositary Receipts - Tick size liquidity band not available				
Client Type	Retail				
Notification if < 1 average trade per business day in the previous year	No				
Top 5 Venues ranked in terms of volume (descending order)	Proportion of volume executed 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
CLSA (213800VZMAGVIU2IJA72)	39.5%	35.6%	na	na	0%
Banco Santander (5493006QMFDDMYWIAM13)	28.1%	40.5%	na	na	0%
Sanford C Bernstein Ltd (54930049G8WQ5OOUSD19)	11.5%	10.8%	na	na	0%
Royal Bank of Canada (TXDSU46SXBWIGJ8G8E98)	9.0%	3.2%	na	na	0%
Liquidnet (213800ZIRB79BE5XQM68)	5.4%	3.7%	na	na	0%

Equity Band 1 and 2

Equities: Shares and Depositary Receipts - Tick size liquidity bands 1 and 2					
Class of Instrument					
Client Type	Professional				
Notification if < 1 average trade per business day in the previous year	No				
Top 5 Venues ranked in terms of volume (descending order)	Proportion of volume executed 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
Sanford C Bernstein Ltd (54930049G8WQ5OOUSD19)	10.3%	14.9%	na	na	0%
Liquidnet (213800ZIRB79BE5XQM68)	9.0%	10.3%	na	na	0%
Morgan Stanley (4PQUHN3JPFGFNF3BB653)	8.3%	7.4%	na	na	0%
Citigroup (XKZZ2JZF41MRHTR1V493)	7.8%	7.6%	na	na	0%
INSTINET (213800MXAKR2LA1VBM44)	7.5%	7.5%	na	na	0%

Equities: Shares and Depositary Receipts - Tick size liquidity bands 1 and 2					
Class of Instrument					
Client Type	Retail				
Notification if < 1 average trade per business day in the previous year	No				
Top 5 Venues ranked in terms of volume (descending order)	Proportion of volume executed 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
Sanford C Bernstein Ltd (54930049G8WQ5OOUSD19)	22.5%	25.5%	na	na	0%
Liquidnet (213800ZIRB79BE5XQM68)	18.6%	16.8%	na	na	0%
Morgan Stanley (4PQUHN3JPFGFNF3BB653)	7.3%	10.1%	na	na	0%
Citigroup (XKZZ2JZF41MRHTR1V493)	6.8%	7.3%	na	na	0%
INSTINET (213800MXAKR2LA1VBM44)	6.1%	4.8%	na	na	0%

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Equity Band 3 and 4

Equities: Shares and Depositary Receipts - Tick size liquidity bands 3 and 4					
Class of Instrument					
Client Type	Professional				
Notification if < 1 average trade per business day in the previous year	No				
Top 5 Venues ranked in terms of volume (descending order)	Proportion of volume executed 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
Sanford C Bernstein Ltd (54930049G8WQ5OOUSD19)	13.9%	14.1%	na	na	0%
Redburn Partners LLP (213800PKEJQZQXQCOJ04)	10.5%	1.6%	na	na	0%
Liquidnet (213800ZIRB79BE5XQM68)	9.4%	11.8%	na	na	0%
Citigroup (XKZZ2JZF41MRHTR1V493)	6.4%	2.4%	na	na	0%
Kempen & Co (2O302V7616D3HTVSXO60)	6.1%	9.9%	na	na	0%

Equities: Shares and Depositary Receipts - Tick size liquidity bands 3 and 4					
Class of Instrument					
Client Type	Retail				
Notification if < 1 average trade per business day in the previous year	No				
Top 5 Venues ranked in terms of volume (descending order)	Proportion of volume executed 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
Sanford C Bernstein Ltd (54930049G8WQ5OOUSD19)	30.7%	34.0%	na	na	0%
Redburn Partners LLP (213800PKEJQZQXQCOJ04)	12.0%	15.6%	na	na	0%
Liquidnet (213800ZIRB79BE5XQM68)	8.9%	10.8%	na	na	0%
Citigroup (XKZZ2JZF41MRHTR1V493)	7.1%	1.5%	na	na	0%
Kempen & Co (2O302V7616D3HTVSXO60)	7.0%	4.9%	na	na	0%

Equity Band 5 and 6

Equities: Shares and Depositary Receipts - Tick size liquidity bands 5 and 6					
Class of Instrument	Professional				
Client Type	Professional				
Notification if < 1 average trade per business day in the previous year	No				
Top 5 Venues ranked in terms of volume (descending order)	Proportion of volume executed 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
Liquidnet (213800ZIRB79BE5XQM68)	32.7%	33.0%	na	na	0%
Sanford C Bernstein Ltd (54930049G8WQ5OOUSD19)	9.9%	11.6%	na	na	0%
UBS (REYPIEJN7XZHSUI0N355)	9.1%	6.4%	na	na	0%
Goldman Sachs (W22LROWP2IHZNBB6K528)	8.1%	7.5%	na	na	0%
JP Morgan (K6Q0W1PS1L1O4IQL9C32)	6.8%	6.1%	na	na	0%

Equities: Shares and Depositary Receipts - Tick size liquidity bands 5 and 6					
Class of Instrument	Retail				
Client Type	Retail				
Notification if < 1 average trade per business day in the previous year	No				
Top 5 Venues ranked in terms of volume (descending order)	Proportion of volume executed 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
Liquidnet (213800ZIRB79BE5XQM68)	30.9%	30.9%	na	na	0%
Sanford C Bernstein Ltd (54930049G8WQ5OOUSD19)	21.6%	23.7%	na	na	0%
UBS (REYPIEJN7XZHSUI0N355)	8.5%	5.6%	na	na	0%
Goldman Sachs (W22LROWP2IHZNBB6K528)	8.4%	7.5%	na	na	0%
JP Morgan (K6Q0W1PS1L1O4IQL9C32)	6.5%	6.6%	na	na	0%

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Bonds

Class of Instrument	Debt Instruments: Bonds				
Client Type	Professional				
Notification if < 1 average trade per business day in the previous year	No				
Top 5 Venues ranked in terms of volume (descending order)	Proportion of volume executed 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 (4PQUHN3JPFGFNF3BB653)	13.2%	11.4%	na	na	0%
HSBC (MP6I5ZYZBEU3UXPYFY54)	11.5%	8.9%	na	na	0%
JP Morgan (K6Q0W1PS1L1O4IQL9C32)	9.8%	11.3%	na	na	0%
Nomura (DGQCSV2PHVF7I2743539)	9.7%	6.1%	na	na	0%
Merrill Lynch International (B4TYDEB6GKMZO031MB27)	8.0%	12.5%	na	na	0%

Class of Instrument	Debt Instruments: Bonds				
Client Type	Retail				
Notification if < 1 average trade per business day in the previous year	No				
Top 5 Venues ranked in terms of volume (descending order)	Proportion of volume executed 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 (4PQUHN3JPFGFNF3BB653)	15.9%	12.7%	na	na	0%
HSBC (MP6I5ZYZBEU3UXPYFY54)	13.2%	13.5%	na	na	0%
JP Morgan (K6Q0W1PS1L1O4IQL9C32)	10.4%	11.7%	na	na	0%
Nomura (DGQCSV2PHVF7I2743539)	8.6%	6.6%	na	na	0%
Merrill Lynch International (B4TYDEB6GKMZO031MB27)	8.1%	7.6%	na	na	0%

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Money markets

Class of Instrument	Debt Instruments: Money Markets				
Client Type	Professional				
Notification if < 1 average trade per business day in the previous year	No				
	Proportion of volume executed 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
Top 5 Venues ranked in terms of volume (descending order)					
HSBC (MP6I5ZYZBEU3UXPYFY54)	90.2%	80.0%	na	na	0%
TD Securities (PT3QB789TSUIDF371261)	4.4%	5.9%	na	na	0%
Barclays Capital (G5GSEF7VJP5I7OUK5573)	3.0%	6.4%	na	na	0%
Jefferies & Co (S5THZMDUJCTQZBTRVI98)	2.2%	7.1%	na	na	0%
Royal Bank Of Canada (ES7IP3U3RHIGC71XBU11)	0.2%	0.6%	na	na	0%

Class of Instrument	Debt Instruments: Money Markets				
Client Type	Retail				
Notification if < 1 average trade per business day in the previous year	No				
	Proportion of volume executed 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
Top 5 Venues ranked in terms of volume (descending order)					
HSBC (MP6I5ZYZBEU3UXPYFY54)	88.7%	74.7%	na	na	0%
TD Securities (PT3QB789TSUIDF371261)	4.7%	6.3%	na	na	0%
Barclays Capital (G5GSEF7VJP5I7OUK5573)	3.6%	10.9%	na	na	0%
Jefferies & Co (S5THZMDUJCTQZBTRVI98)	2.2%	7.1%	na	na	0%
Royal Bank Of Canada (ES7IP3U3RHIGC71XBU11)	0.7%	0.8%	na	na	0%

Interest rate derivatives

Class of Instrument	Interest rates derivatives: Swaps, forwards, and other interest rates derivatives				
Client Type	Professional				
Notification if < 1 average trade per business day in the previous year	No				
Top 5 Venues ranked in terms of volume (descending order)	Proportion of volume executed 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
Barclays Capital (G5GSEF7VJP5I7OUK5573)	38.3%	35.6%	na	na	0%
Morgan Stanley (4PQUHN3JPFGFNF3BB653)	17.9%	19.8%	na	na	0%
Nomura (DGQCSV2PHVF7I2743539)	13.1%	12.0%	na	na	0%
Goldman Sachs (W22LROWP2IHZNBB6K528)	13.0%	9.0%	na	na	0%
UBS (BFM8T61CT2L1QCEMIK50)	10.2%	15.7%	na	na	0%

Class of Instrument	Interest rates derivatives: Swaps, forwards, and other interest rates derivatives				
Client Type	Retail				
Notification if < 1 average trade per business day in the previous year	No Trades				
Top 5 Venues ranked in terms of volume (descending order)	Proportion of volume executed 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

Currency derivatives

Class of Instrument		Currency Derivatives: Swaps, forwards, and other currency derivatives				
Client Type		Professional				
Notification if < 1 average trade per business day in the previous year		No				
Top 5 Venues ranked in terms of volume (descending order)		Proportion of volume executed 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
Bank of New York Mellon (HPFHU0OQ28E4N0NFVK49)		70.8%	75.7%	na	na	0%
Pictet (549300GSSPQ1QSKI1376)		13.5%	2.2%	na	na	0%
Northern Trust (6PTKHDJ8HDUF78PFWH30)		6.8%	12.3%	na	na	0%
JP Morgan (K6Q0W1PS1L1O4IQL9C32)		4.2%	3.9%	na	na	0%
State Street (571474TGEMMWANRLN572)		2.6%	3.4%	na	na	0%

Class of Instrument		Currency Derivatives: Swaps, forwards, and other currency derivatives				
Client Type		Retail				
Notification if < 1 average trade per business day in the previous year		No				
Top 5 Venues ranked in terms of volume (descending order)		Proportion of volume executed 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
Bank of New York Mellon (HPFHU0OQ28E4N0NFVK49)		98.2%	99.9%	na	na	0%
Edmond de Rothschild (5493009T9IBHZZKFR082)		1.4%	0.1%	na	na	0%
Northern Trust (6PTKHDJ8HDUF78PFWH30)		0.5%	0.1%	na	na	0%

Equity derivative TOTV

Class of Instrument	Equity Derivatives: Futures and Options Admitted to Trading on a Trading Venue				
Client Type	Professional				
Notification if < 1 average trade per business day in the previous year	No				
Top 5 Venues ranked in terms of volume (descending order)	Proportion of volume executed 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
Barclays Capital (G5GSEF7VJP5I7OUK5573)	25.8%	19.4%	na	na	0%
JP Morgan (K6Q0W1PS1L1O4IQL9C32)	18.8%	19.3%	na	na	0%
Morgan Stanley (4PQUHN3JPFGFNF3BB653)	14.4%	15.3%	na	na	0%
Credit Suisse (E58DKGMJYYYJLN8C3868)	14.0%	12.0%	na	na	0%
Deutsche Bank (7LTWFZYICNSX8D621K86)	12.0%	18.0%	na	na	0%

Class of Instrument	Equity Derivatives: Futures and Options Admitted to Trading on a Trading Venue				
Client Type	Retail				
Notification if < 1 average trade per business day in the previous year	No Trades				
Top 5 Venues ranked in terms of volume (descending order)	Proportion of volume executed 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

Equity derivative other

Class of Instrument	Equity Derivatives: Swaps and other equity derivatives				
Client Type	Professional				
Notification if < 1 average trade per business day in the previous year	Yes				
Top 5 Venues ranked in terms of volume (descending order)	Proportion of volume executed 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
UBS (BFM8T61CT2L1QCEMIK50)	35.6%	23.1%	na	na	0%
Goldman Sachs (W22LROWP2IHZNBB6K528)	26.8%	23.1%	na	na	0%
Barclays Capital (G5GSEF7VJP5I7OUK5573)	22.0%	30.8%	na	na	0%
JP Morgan (K6Q0W1PS1L1O4IQL9C32)	15.0%	15.4%	na	na	0%
Morgan Stanley (4PQUHN3JPF GFNF3BB653)	0.6%	7.7%	na	na	0%

Class of Instrument	Equity Derivatives: Swaps and other equity derivatives				
Client Type	Retail				
Notification if < 1 average trade per business day in the previous year	No Trades				
Top 5 Venues ranked in terms of volume (descending order)	Proportion of volume executed 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

Securitized derivatives warrant

Class of Instrument	Securitized Derivatives: Warrants and Certificate Derivatives				
Client Type	Professional				
Notification if < 1 average trade per business day in the previous year	No				
Top 5 Venues ranked in terms of volume (descending order)	Proportion of volume executed 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
Barclays Capital (G5GSEF7VJP5I7OUK5573)	34.0%	41.7%	na	na	0%
Morgan Stanley (4PQUHN3JPFGFNF3BB653)	31.6%	18.6%	na	na	0%
JP Morgan (K6Q0W1PS1L1O4IQL9C32)	26.0%	28.3%	na	na	0%
Barclays Capital (AC28XWWI3WIBK2824319)	4.1%	4.6%	na	na	0%
UBS (BFM8T61CT2L1QCEMIK50)	4.1%	4.5%	na	na	0%

Class of Instrument	Securitized Derivatives: Warrants and Certificate Derivatives				
Client Type	Retail				
Notification if < 1 average trade per business day in the previous year	No				
Top 5 Venues ranked in terms of volume (descending order)	Proportion of volume executed 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
Barclays Capital (G5GSEF7VJP5I7OUK5573)	97.1%	81.6%	na	na	0%
Morgan Stanley (4PQUHN3JPFGFNF3BB653)	1.1%	2.0%	na	na	0%
JP Morgan (K6Q0W1PS1L1O4IQL9C32)	0.8%	2.0%	na	na	0%
Barclays Capital (AC28XWWI3WIBK2824319)	0.7%	2.0%	na	na	0%
UBS (BFM8T61CT2L1QCEMIK50)	0.1%	4.1%	na	na	0%



Securitized derivatives other

Securitized Derivatives: Other Securitized Derivatives					
Class of Instrument	Derivatives				
Client Type	Professional				
Notification if < 1 average trade per business day in the previous year	Yes				
Top 5 Venues ranked in terms of volume (descending order)	Proportion of volume executed 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
Skandinaviska Enskilda Banken Lndn (F3JS33DEI6XQ4ZBPTN86)	97.7%	50.0%	na	na	0%
BAML (GGDZP1UYGU9STUHRDP48)	2.3%	50.0%	na	na	0%

Securitized Derivatives: Other Securitized Derivatives					
Class of Instrument	Derivatives				
Client Type	Retail				
Notification if < 1 average trade per business day in the previous year	Yes				
Top 5 Venues ranked in terms of volume (descending order)	Proportion of volume executed 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
Skandinaviska Enskilda Banken Lndn (F3JS33DEI6XQ4ZBPTN86)	69.3%	25.0%	na	na	0%
BAML (GGDZP1UYGU9STUHRDP48)	30.7%	75.0%	na	na	0%

Exchange traded products

Class of Instrument		Exchange Traded Products (Exchange Traded Funds, Exchange Traded Notes and Exchange Traded Commodities)				
Client Type		Professional				
Notification if < 1 average trade per business day in the previous year		No				
Top 5 Venues ranked in terms of volume (descending order)		Proportion of volume executed 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
HSBC (MP6I5ZYZBEU3UXPYFY54)		55.3%	70.9%	na	na	0%
Sanford C Bernstein Ltd (54930049G8WQ5OOUSD19)		43.8%	25.6%	na	na	0%
UBS (REYPIEJN7XZHSUI0N355)		0.8%	2.3%	na	na	0%

Class of Instrument		Exchange Traded Products (Exchange Traded Funds, Exchange Traded Notes and Exchange Traded Commodities)				
Client Type		Retail				
Notification if < 1 average trade per business day in the previous year		No				
Top 5 Venues ranked in terms of volume (descending order)		Proportion of volume executed 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
HSBC (MP6I5ZYZBEU3UXPYFY54)		80.2%	69.2%	na	na	0%
Sanford C Bernstein Ltd (54930049G8WQ5OOUSD19)		17.2%	29.0%	na	na	0%
UBS (REYPIEJN7XZHSUI0N355)		2.0%	0.1%	na	na	0%