

(a) Equities - Shares and Depository Receipts (i) Tick size liquidity bands 5 and 6		BROKER REPORT
Notification if <1 average trade per business day in the previous year		N
Top 5 brokers 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 a percentage of total in that class
JPMORGAN - 7H6GLXDRUGQFU57RNE97	20.63%	22.83%
UBS - BFM8T61CT2L1QCCEMIK50	14.00%	14.35%
GOLDMAN SACHS - W22LROWP2IHZNBB6K528	11.43%	12.24%
RBC Europe - TXDSU465XBWIGJ8G8E98	7.61%	13.20%
CITIGROUP - XKZZ2JZF41MRHTR1V493	6.93%	5.88%

(a) Equities - Shares and Depository Receipts (ii) Tick size liquidity bands 3 and 4		BROKER REPORT
Notification if <1 average trade per business day in the previous year		N
Top 5 brokers 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 a percentage of total in that class
GOLDMAN SACHS - W22LROWP2IHZNBB6K528	36.04%	23.08%
JPMORGAN - 7H6GLXDRUGQFU57RNE97	25.63%	30.26%
CITIGROUP - XKZZ2JZF41MRHTR1V493	15.92%	14.36%
DEUTSCHE BANK - 529900AZS6GG6BDMN90	3.95%	4.62%
RBC Europe - TXDSU465XBWIGJ8G8E98	3.21%	6.15%

(a) Equities - Shares and Depository Receipts (iii) Tick size liquidity bands 1 and 2		BROKER REPORT
Notification if <1 average trade per business day in the previous year		N
Top 5 brokers 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 a percentage of total in that class
JPMORGAN - 7H6GLXDRUGQFU57RNE97	15.51%	18.00%
CITIGROUP - XKZZ2JZF41MRHTR1V493	13.39%	8.90%
UBS - BFM8T61CT2L1QCCEMIK50	12.79%	10.76%
GOLDMAN SACHS - W22LROWP2IHZNBB6K528	10.51%	8.81%
RBC Europe - TXDSU465XBWIGJ8G8E98	6.93%	8.71%

(b) Debt Instruments (i) Bonds		EXECUTION VENUE REPORT
Notification if <1 average trade per business day in the previous year		N
Top 5 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 a percentage of total in that class
BMTF - 549300ROEJDDAXM6LU05	65.74%	33.65%
JPMORGAN - 7H6GLXDRUGQFU57RNE97	6.17%	7.47%
CITIGROUP - XKZZ2JZF41MRHTR1V493	4.12%	7.57%
BNP PARIBAS - ROMUWSPUBMPRO8K5P83	3.19%	3.89%
MORGAN STANLEY - 4PQUHN3JPFQFN3B8653	3.17%	4.21%

(c) Interest Rate Derivatives (i) Futures and Options Admitted to Trading on a Trading Venue		BROKER REPORT
Notification if <1 average trade per business day in the previous year		N
Top 5 brokers 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 a percentage of total in that class
CREDIT SUISSE - ANGGYXN0JLX3X63JN86	64.32%	58.24%
BNP PARIBAS - ROMUWSPUBMPRO8K5P83	21.00%	25.09%
RBC Europe - TXDSU465XBWIGJ8G8E98	12.24%	19.18%
HSBC - MP6ISZYBEU3UXPFY54	1.53%	0.72%
UBS - BFM8T61CT2L1QCCEMIK50	0.30%	0.90%

(c) Interest Rate Derivatives (ii) Swaps, Forwards and other Interest Rate Derivatives		EXECUTION VENUE REPORT
Notification if <1 average trade per business day in the previous year		Y
Top 5 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 a percentage of total in that class
BMTF - 549300ROEJDDAXM6LU05	35.66%	45.57%
UBS - BFM8T61CT2L1QCCEMIK50	14.56%	11.39%
SOCGEN - O2RNE8IBXP4R0T8PU41	11.93%	3.80%
DEUTSCHE BANK - 529900AZS6GG6BDMN90	10.26%	7.59%
JPMORGAN - 7H6GLXDRUGQFU57RNE97	8.77%	2.53%

(d) Credit Derivatives (ii) Other Credit Derivatives		EXECUTION VENUE REPORT
Notification if <1 average trade per business day in the previous year		N
Top 5 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 a percentage of total in that class
BMTF - 549300ROEJDDAXM6LU05	20.93%	6.58%
CITIGROUP - XKZZ2JZF41MRHTR1V493	16.02%	21.90%
JPMORGAN - 7H6GLXDRUGQFU57RNE97	13.85%	13.02%
GOLDMAN SACHS - W22LROWP2IHZNBB6K528	11.88%	14.55%
CREDIT SUISSE - ANGGYXN0JLX3X63JN86	10.90%	17.15%

(e) Currency Derivatives (i) Futures and Options Admitted to Trading on a Trading Venue		BROKER REPORT
Notification if <1 average trade per business day in the previous year		Y
Top 5 brokers 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 a percentage of total in that class
CREDIT SUISSE - ANGGYXN0JLX3X63JN86	36.73%	45.09%
RBC Europe - TXDSU465XBWIGJ8G8E98	38.02%	28.66%
BNP PARIBAS - ROMUWSPUBMPRO8K5P83	24.95%	17.27%
UBS - BFM8T61CT2L1QCCEMIK50	0.29%	2.26%
DEUTSCHE BANK - 529900AZS6GG6BDMN90	0.01%	6.72%

(e) Currency Derivatives (ii) Swaps, Forwards and Other Currency Derivatives		EXECUTION VENUE REPORT
Notification if <1 average trade per business day in the previous year		N
Top 5 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 a percentage of total in that class
FXGO - 549300ROEJDDAXM6LU05	98.37%	97.55%
NOMURA - DGQCSV2PHVF7I2743539	0.58%	0.76%
CREDIT SUISSE - ANGGYXN0JLX3X63JN86	0.50%	0.93%
JPMORGAN - 9DJT3UXIJZJ4W0774	0.33%	0.42%
BANK OF AMERICA - 9DJT3UXIJZJ4W0774	0.11%	0.17%

Structured Finance Instruments		EXECUTION VENUE REPORT	
Notification if <1 Trade executed		Y	
Top 5 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 a percentage of total in that class	
SEAPORT - 54930028D6D0G5RZJ888	100.00%	100.00%	

Equity Derivatives (i) Futures and Options Admitted to Trading on a Trading Venue		BROKER REPORT	
Notification if <1 average trade per business day in the previous year		N	
Top 5 brokers 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 a percentage of total in that class	
CREDIT SUISSE - ANGGYXN0JLX3X63JN86	36.17%	58.55%	
BNP PARIBAS - R0MUW5FPU8MPRO8K5P83	19.10%	25.60%	
MORGAN STANLEY - 4PQUHN3JPFQFN3BB653	17.01%	10.51%	
RBC Europe - TXDSU465XBWIGJ8G8E98	9.45%	11.17%	
HSBC - MP6ISZYZBEU3UXPYF54	8.65%	3.25%	

Equity Derivatives (ii) Swaps and Other Equity Derivatives		EXECUTION VENUE REPORT	
Notification if <1 average trade per business day in the previous year		Y	
Top 5 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 a percentage of total in that class	
MACQUARIE - 549300GX4FPMFF91R37	70.19%	26.32%	
JPMORGAN - 7H6GLXDRUGQFU57RNE97	29.77%	26.32%	
BNP PARIBAS - R0MUW5FPU8MPRO8K5P83	0.02%	15.79%	
DEUTSCHE BANK - 529900AZS6GG6BDMN90	0.01%	15.79%	
SOCGEN - O2RNE8IBXP4R0TD8PU41	0.01%	15.79%	

Securitized Derivatives (i) Warrants and Certificate Derivatives		EXECUTION VENUE REPORT	
Notification if <1 average trade per business day in the previous year		Y	
Top 5 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 a percentage of total in that class	
CREDIT SUISSE - ANGGYXN0JLX3X63JN86	78.00%	62.20%	
UBS - BFM8T61CT2L1QCCEMIK50	22.00%	37.80%	

Commodities Derivatives and Emission Allowances Derivatives (i) Options and Futures Admitted to Trading on a Trading Venue		BROKER REPORT	
Notification if <1 average trade per business day in the previous year		N	
Top 5 brokers 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 a percentage of total in that class	
CREDIT SUISSE - ANGGYXN0JLX3X63JN86	59.68%	67.47%	
BNP PARIBAS - R0MUW5FPU8MPRO8K5P83	20.63%	25.70%	
RBC Europe - TXDSU465XBWIGJ8G8E98	9.51%	15.66%	
UBS - BFM8T61CT2L1QCCEMIK50	7.85%	7.23%	
DEUTSCHE BANK - 529900AZS6GG6BDMN90	2.32%	2.41%	

Exchange Traded Products (Exchange Traded Funds, Exchange Traded Notes and Exchange Traded Commodities)		BROKER REPORT	
Notification if <1 average trade per business day in the previous year		N	
Top 5 brokers 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 a percentage of total in that class	
MORGAN STANLEY - 4PQUHN3JPFQFN3BB653	24.59%	27.27%	
CITIGROUP - XKZ2ZJZF41MRHTR1V493	17.38%	15.91%	
GOLDMAN SACHS - W22LROWP2IHZNBB6K528	14.95%	15.91%	
UBS - BFM8T61CT2L1QCCEMIK50	10.76%	4.55%	
CLSA - 213800VMAGV1U2IA72	10.28%	6.82%	

Other Instruments		BROKER REPORT	
Notification if <1 average trade per business day in the previous year		N	
Top 5 brokers 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 a percentage of total in that class	
CLSA - 213800VMAGV1U2IA72	14.56%	11.05%	
CREDIT SUISSE - ANGGYXN0JLX3X63JN86	12.30%	15.30%	
MACQUARIE - 549300GX4FPMFF91R37	11.49%	7.93%	
CFGLOBAL - 213800FZY2ZRFXI6H814	9.33%	6.52%	
KOTAK SECURITIES - 335800UUDPJ7XGOFU74	7.36%	5.95%	

Additional Comments

For equities which do not have a corresponding tick size liquidity band, USSIM has included these orders in the (m) Other Instruments table. The distinction between 'passive' and 'aggressive' orders was not relevant to any orders executed during the period under review. This column has therefore been removed. During the period under review, there were no 'directed orders'. This column has therefore been removed.

Securities Financing Transactions		BROKER REPORT	
Notification if <1 average trade per business day in the previous year		N	
Top 5 brokers 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 a percentage of total in that class	
RBC Europe - TXDSU465XBWIGJ8G8E98	35.17%	27.03%	
BNP PARIBAS - R0MUW5FPU8MPRO8K5P83	34.76%	40.54%	
ROYAL BANK OF SCOTLAND - RR3QWICWIPCS8A4S074	17.03%	16.22%	
LLOYDS - 213800MBWEIJD5CU638	13.04%	16.22%	