

Calendar Year 2017

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	Percentage of passive orders	Percentage of aggressive orders	Percentage of directed orders
JP MORGAN CHASE BANK NA (7H6GLXDRUGQFU57RNE97)	12.63%	11.26%	0.0%	0.0%	0.0%
MORGAN STANLEY AND CO LLC (9R7GPTSO7KV3UQJZQ078)	11.78%	10.30%	0.0%	0.0%	0.0%
BANK OF AMERICA MERRILL L (B4TYDEB6GKMZO031MB27)	9.48%	10.71%	0.0%	0.0%	0.0%
CITIBANK NA (E57ODZWZ7FF32TWEFA76)	9.20%	9.92%	0.0%	0.0%	0.0%
UBS AG STAMFORD BRANCH (BFM8T61CT2L1QCCEMIK50)	8.84%	7.99%	0.0%	0.0%	0.0%

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