

For the period 01 January 2017 to 31 December 2017

| Class of Instrument = SWAPS, FORWARDS AND OTHER CURRENCY DERIVATIVES | | | | | |
|---|--|--|------------------------------|---------------------------------|-------------------------------|
| Notification if <1 average trade per business day in the previous year | | = NO | | | |
| 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 |
| The Northern Trust Company (LEI: 6PTKHDJ8HDUF78PFWH30) | 100.00% | 100.00% | 100% | N/A | 0% |

