

CONSOLIDATED

Asset Class	Base Product	Sub-Product	Currency	Stock Portfolio - G14		Stock Portfolio - Non G14		Stock Portfolio - CCP		Monthly Volume - G14		Monthly Volume - Non G14		Monthly Volumes - CCP		Execution Venue			Eligibility vs Execution		
				Trade Count	Notional	Trade Count	Notional	Trade Count	Notional	Trade Count	Gross Notional	Trade Count	Gross Notional	Trade Count	Gross Notional	Electronic platform	Voice	Electronic Confirmation Eligible	Electronically confirmed	Clearing Eligible	
				D	D1	D	D1			E	E1	E	E1			Single Dealer	Multi party	Voice	H	I	L
				G14		NON G14		G14		NON G14		G14		NON G14		F1	F2	G			
A	B	C											%	%	%	Y/N	# of trades	Y/N			
RATES	Single Currency Swap		G4 CCY	392,112	44,674,827,657,194	886,139	73,929,856,524,464	1,472,840	195,112,275,488,137	31,456	4,858,711,316,129	57,323	7,326,441,365,287	52,701	16,568,398,261,364	7.7%	3.7%	88.5%	Y	119,429	Y
			Non-G4 CCY	275,994	9,680,150,152,925	291,928	11,356,111,131,017	173,839	9,996,081,695,724	14,067	647,870,887,399	20,152	899,603,033,453	4,275	333,372,777,769	3.1%	3.1%	93.7%	Y	29,492	Y
	Single Currency Basis Swap		G4 CCY	58,926	13,640,170,561,203	40,481	7,572,796,052,267	15,563	6,038,290,136,967	1,714	661,653,575,158	1,366	395,240,689,777	866	522,040,433,872	2.8%	3.0%	94.2%	Y	2,137	Y
			Non-G4 CCY	3,416	538,134,038,378	4,731	763,470,888,736	1,640	341,547,804,321	117	20,858,178,809	220	32,945,157,382	74	12,112,885,393	7.8%	7.6%	84.5%	Y	162	Y
	OIS		G4 CCY	11,116	8,968,706,641,413	32,720	23,231,073,971,324	35,506	58,109,426,604,107	2,792	6,250,455,805,299	6,257	10,782,491,433,407	5,510	14,356,748,927,089	4.3%	4.3%	91.3%	Y	11,271	Y
			Non-G4 CCY	40,423	3,211,447,620,729	38,283	2,920,503,704,655	955	622,490,435,025	2,264	723,864,664,062	2,932	862,177,342,549	100	284,740,546,072	2.2%	2.1%	95.7%	Y	2,198	Y
	Cross Currency Swap	fixed vs float		36,679	1,015,309,794,413	32,469	1,331,238,570,704	-	-	1,768	48,637,995,793	1,726	61,896,185,775	-	-	3.7%	2.6%	93.8%	Y	347	N
		fixed vs fixed		2,771	165,700,767,445	18,442	827,364,690,262	-	-	1,033	4,277,575,159	1,024	33,853,250,376	-	-	1.5%	1.1%	97.4%	Y	11	N
		float vs float		61,462	8,485,984,749,195	47,828	5,461,411,308,805	-	-	1,944	312,652,533,499	1,553	269,489,708,422	-	-	1.4%	1.5%	97.1%	Y	1,974	N
	Cross Currency Swap Exotic			970	33,742,986,743	4,997	218,232,304,531	-	-	51	758,522,784	143	5,972,112,935	-	-	2.0%	0.0%	98.0%	N	0	N
	Single Currency Swap Exotic			14,715	1,803,324,835,295	46,216	2,568,649,227,585	-	-	674	64,930,040,977	2,735	197,216,520,353	-	-	5.5%	0.0%	94.5%	Y	96	N
	Callable			1,596	124,544,575,499	7,533	255,885,662,974	-	-	23	1,593,537,023	267	11,553,433,180	-	-	0.6%	0.0%	99.4%	Y	23	N
	Debt Option			611	227,847,262,333	1,367	136,433,250,934	-	-	20	3,854,631,500	449	20,599,527,250	-	-	6.7%	0.0%	93.3%	Y	16	N
	Inflation Swaps			45,068	2,101,968,826,790	36,069	1,194,168,780,498	-	-	1,459	64,190,392,736	1,459	43,280,395,931	-	-	5.4%	0.9%	93.7%	Y	1,609	N
	FRA			139,651	55,954,466,366,340	80,028	24,707,775,042,814	-	-	26,468	10,513,019,662,498	13,681	4,719,023,746,983	-	-	3.9%	16.5%	79.6%	Y	38,420	N
	Cap / Floor			26,011	7,921,606,355,585	65,604	8,795,515,074,940	-	-	480	160,247,733,564	1,492	342,761,440,067	-	-	6.8%	0.0%	93.2%	Y	390	N
	Option Exotic			7,694	1,573,966,215,331	21,946	1,813,985,337,848	-	-	208	30,945,108,008	888	32,992,928,184	-	-	6.5%	0.0%	93.5%	Y	19	N
	Swaption			159,225	32,211,769,305,268	126,698	18,373,889,791,384	-	-	9,026	2,195,559,738,716	12,728	1,776,946,299,669	-	-	4.0%	0.1%	95.9%	Y	17,838	N
Total				1,278,440	192,333,668,712,081	1,783,479	185,458,361,315,741	1,701,067	270,319,336,284,837	95,566	26,564,081,899,115	126,396	27,814,484,570,980	63,526	32,077,413,831,560						