CONSOLIDATED

Asset Class	Base Product	Sub-Product	Region	Stock Portfolio - G14		Stock Portfolio - Non G14		Monthly Volume - G14		Monthly Volume - Non G14		Execution Venue			Product and Legal					Process and STP	Clearing Eligible (Yes/No)
				Trade Count	Gross Notional	Trade Count	Gross Notional	Trade Count	Gross Notional	Trade Count	Gross Notional	Voice	Electronic		Electronic Confirmation Available	Electronic Confirmation	ISDA Standard Short Form Confimation	Long Form Confirmation	Bilateral Short Form Confirmation	Cashflow Matching Process	
												Voice	Single	Multiple							
		No of data point submissions:		G14		NON G14		G14		NON G14											
				D	D1	D	D1	E	E1	E	E1	F	G1	G2	H	I	J1	J2	J3	K	L
		A	B	C																	
EQUITY	Equity Swaps - Portfolio	Index	US	0	0	1,181	19,350,185,513	0	0	1,906	1,506,859,796	94%	6%	0%	No	0%	0%	0%	100%	No	No
			Europe	3	93,464,037	1,707	43,181,545,052	62	251,302,329	119,662	6,675,207,596	93%	7%	0%	No	0%	0%	0%	100%	No	No
			Japan	0	0	85	72,245,255	0	0	38,023	600,285,416	99%	1%	0%	No	0%	0%	0%	100%	No	No
			AEJ	0	0	320	4,220,349,931	0	0	17,997	103,509,943	97%	3%	0%	No	0%	0%	0%	100%	No	No
			EM	0	0	123	282,229,346	0	0	7,893	49,868,889	98%	2%	0%	No	0%	0%	0%	100%	No	No
			Global	0	0	6	314,479,026	0	0	0	0	N/A	N/A	N/A	No	N/A	N/A	N/A	N/A	No	No
		Share	US	29	3,679,076,662	1,155	21,426,991,330	13	82,546,234	30,192	5,573,078,949	88%	12%	0%	No	0%	0%	0%	100%	No	No
			Europe	20	511,321,164	4,947	33,089,258,221	14	87,620,705	514,186	46,478,114,977	89%	11%	0%	No	0%	0%	0%	100%	No	No
			Japan	0	0	493	1,366,208,740	0	0	30,108	11,013,725,740	86%	14%	0%	No	0%	0%	0%	100%	No	No
			AEJ	3	33,669,487	4,016	5,838,412,186	1	8,832,875	41,750	4,726,662,715	94%	6%	0%	No	0%	0%	0%	100%	No	No
			EM	0	0	532	2,664,820,148	5	1,196,538	4,671	716,744,682	99%	1%	0%	No	0%	0%	0%	100%	No	No
		Basket	Multi	1,762	15,104,790,298	24,258	177,505,387,784	199,673	47,150,181,957	1,038,261	198,995,108,873	25%	75%	0%	No	0%	0%	23%	77%	No	No
	Equity Swaps	Index	US	2,322	99,708,746,795	5,357	153,480,582,598	12,921	17,869,172,724	3,813	187,259,302,984	99%	0%	1%	Yes	22%	28%	49%	1%	Yes	No
			Europe	724	108,652,516,277	3,972	81,041,527,427	5,110	6,901,817,730	4,156	134,794,269,158	99%	0%	1%	Yes	6%	0%	94%	0%	Yes	No
			Japan	258	18,066,751,396	936	14,874,431,977	36	116,604,798,105	133	82,694,869,894	100%	0%	0%	Yes	0%	0%	100%	0%	Yes	No
			AEJ	118	21,648,930,261	1,064	4,705,925,887	323	13,445,876,886	353	16,293,940,895	100%	0%	0%	Yes	6%	35%	59%	0%	Yes	No
			EM	394	6,540,895,282	528	8,869,725,824	96	7,109,174,230	237	2,853,996,222	100%	0%	0%	No	4%	1%	94%	1%	Yes	No
			Global	33	1,428,110,710	198	14,751,571,055	16	363,830,213	69	2,519,222,011	100%	0%	0%	No	1%	27%	72%	0%	Yes	No
		Share	US	1,108	37,851,841,500	6,940	62,073,029,267	1,073	26,138,275,506	5,131	20,047,551,187	99%	1%	0%	Yes	48%	6%	38%	8%	Yes	No
			Europe	729	35,831,837,412	15,500	82,752,983,074	1,521	39,833,216,448	17,596	88,691,239,583	99%	1%	0%	Yes	43%	6%	34%	17%	Yes	No
			Japan	224	1,255,941,771	1,219	6,763,485,714	76	1,371,600,840	833	7,685,377,419	100%	0%	0%	Yes	28%	0%	70%	3%	Yes	No
			AEJ	352	38,208,095,129	7,111	42,413,382,537	202	12,892,847,754	4,715	18,009,474,108	100%	0%	0%	Yes	36%	5%	49%	11%	Yes	No
			EM	765	5,230,435,042	5,130	28,175,371,228	1,708	1,363,223,848	3,197	10,095,395,288	99%	1%	0%	No	25%	1%	64%	10%	Yes	No
		Basket	Multi	972	104,886,319,149	1,772	82,037,508,113	25,220	39,787,119,376	22,907	79,184,590,353	100%	0%	0%	No	0%	0%	98%	1%	Yes	No
	Variance Swaps	Index	US	16,242	2,924,785,878	4,718	800,781,144	828	207,808,434	396	260,601,665	100%	0%	0%	Yes	83%	8%	9%	0%	Yes	No
			Europe	2,740	804,998,288	1,528	336,482,669	165	445,172,910	186	183,230,047	100%	0%	0%	Yes	92%	4%	4%	0%	Yes	No
			Japan	2,290	392,789,194	615	107,437,419	78	8,252,616	68	9,020,349	100%	0%	0%	Yes	77%	7%	16%	0%	Yes	No
			AEJ	2,266	183,542,172	606	53,425,650	177	11,213,712	77	682,487,748	100%	0%	0%	Yes	100%	0%	0%	0%	Yes	No
			EM	363	36,044,576	120	8,955,439	18	1,948,890	11	16,604,516	100%	0%	0%	No	3%	0%	97%	0%	Yes	No
			Global	0	0	2	1,492,000	0	0	0	4,833	100%	0%	0%	No	0%	0%	100%	0%	Yes	No
		Share	US	747	33,376,845	4,457	74,931,189	21	1,793,579	396	17,471,318	100%	0%	0%	Yes	38%	15%	47%	0%	Yes	No
			Europe	426	7,823,731	1,421	15,069,947	4	957,832	13	3,648,418	100%	0%	0%	Yes	48%	24%	28%	0%	Yes	No
			Japan	150	24,816,262	49	1,862,058	12	1,847,405	11	25,843,974	100%	0%	0%	Yes	71%	0%	29%	0%	Yes	No
			AEJ	272	24,040,579	580	13,766,966	36	1,434,928	108	102,358,936	100%	0%	0%	Yes	91%	8%	1%	0%	Yes	No
			EM	30	1,016,233	3	1,506	2	78,955	6	64,305	100%	0%	0%	No	8%	0%	92%	0%	Yes	No
		Basket	Multi	102	19,208,656	48	4,928,040	187	1,773,053	109	6,057,553	100%	0%	0%	No	5%	0%	95%	0%	Yes	No
	Dividend Swaps	Index	US	1,488	3,685,106,749	192	549,591,823	82	171,229,822	9	25,492,424	100%	0%	0%	No	5%	0%	92%	4%	Yes	No
			Europe	1,513	10,785,399,144	948	7,855,326,290	6	31,478,929	28	296,251,068	100%	0%	0%	No	13%	0%	71%	16%	Yes	No
			Japan	693	1,555,235,232	348	1,221,729,098	11	7,935,977	23	71,919,065	100%	0%	0%	Yes	15%	18%	66%	1%	Yes	No
			AEJ	127	125,136,622	17	73,948,310	8	4,346,939	2	6,002,189	100%	0%	0%	No	6%	0%	94%	0%	Yes	No
			EM	0	0	0	0	0	0	0	1,398,283	100%	0%	0%	No	0%	0%	100%	0%	Yes	No
			Global	0	0	0	0	0	0	0	0	N/A	N/A	N/A	No	N/A	N/A	N/A	N/A	Yes	No
		Share	US	407	271,444,805	72	74,942,696	6	3,595,000	7	18,008,064	100%	0%	0%	No	31%	0%	69%	0%	Yes	No
			Europe	4,931	5,500,847,167	2,342	2,703,410,444	220	139,291,517	104	70,269,379	100%	0%	0%	No	49%	2%	33%	16%	Yes	No
			Japan	87	60,809,673	74	26,806,335	10	2,715,656	7	3,041,981	100%	0%	0%	No	0%	0%	100%	0%	Yes	No
			AEJ	73	17,390,311	58	11,686,346	1	389,826	14	1,153,264	100%	0%	0%	No	0%	0%	100%	0%	Yes	No
			EM	1	395,046	1	395,046	0	0	0	0	N/A	N/A	N/A	No	N/A	N/A	N/A	N/A	Yes	No
		Basket	Multi	0	0	5	33,930,913	2	3,150,000	1	24,661	100%	0%	0%	No	0%	0%	100%	0%	Yes	No
	Equity Options	Index	US	22,379	859,898,707,414	25,354	677,418,825,982	884	20,785,756,425	1,953	49,626,935,492	100%	0%	0%	Yes	65%	5%	25%	5%	Yes	No
			Europe	7,574	373,201,308,820	8,601	283,964,739,071	729	38,565,669,067	1,328	51,703,454,382	100%	0%	0%	Yes	52%	10%	37%	1%	Yes	No
			Japan	23,083	854,165,574,728	8,069	234,333,033,680	1,473	43,479,408,617	666	15,529,689,698	100%	0%	0%	Yes	89%	3%	8%	0%	Yes	No
			AEJ	24,392	429,382,090,575	10,194	175,824,467,765	3,633	53,025,213,380	2,523	58,925,010,868	100%	0%	0%	Yes	78%	5%	16%	0%	Yes	No
			EM	2,504	55,212,848,329	1,369	27,815,364,202	419	5,638,107,785	428	62,249,614,669	100%	0%	0%	Yes	62%	8%	29%	1%	Yes	No
			Global	61	4,576,851,441	109	1,760,100,915	8	152,076,614	16	215,412,515	100%	0%	0%	No	0%	12%	88%	0%	Yes	No
		Share	US	5,195	23,133,156,198	28,295	195,248,325,070	240	17,686,749,320	2,734	50,035,039,324	100%	0%	0%	Yes	40%	9%	51%	0%	Yes	No
			Europe	14,715	131,710,149,195	13,874	198,273,451,198	1,603	36,326,501,414	2,454	91,700,806,300	100%	0%	0%	Yes	59%	15%	26%	0%	Yes	No
			Japan	5,971	51,958,983,312	3,401	17,704,467,063	770	4,098,293,742	1,032	8,656,137,566	100%	0%	0%	Yes	79%	5%	15%	1%	Yes	No
			AEJ	2,959	21,726,147,249	9,717	22,784,276,596	599	23,725,703,619	3,061	173,390,142,377	100%	0%	0%	Yes	18%	1%	81%	0%	Yes	No
			EM	135	3,135,200,916	1,217	9,383,399,850	51	634,793,802	389	3,269,864,286	100%	0%	0%	Yes	12%	5%	83%	0%	Yes	No
		Basket	Multi	443	14,783,944,317	2,432	41,245,018,675	179	3,835,488,553	1,294	40,936,363,328	84%	0%	16%	No	0%	49%	51%	0%	Yes	No
	Accumulators	Shares	US	375	723,345,854	934	1,486,790,163	75	130,282,047	250	464,491,239	100%	0%	0%	No	0%	0%	90%	10%	Yes	No
			Europe	43	114,429,681	135	631,072,503	10	159,895,226	64	2,067,855,505	100%	0%	0%	No	0%	0%	7%	93%	Yes	No
			Japan	48	468,337,947	86	262,940,663	10	47,324,804	49	184,485,434	100%	0%	0%	No	0%	0%	99%	1%	Yes	No
			AEJ	2,094	2,308,834,795	6,884	13,185,907,402	393	2,060,696,878	2,451	4,038,748,072	100%	0%	0%	No	0%	0%	96%	4%	Yes	No
			Multi	0	0	0	0	0	0	0	0	N/A	N/A	N/A	No	N/A	N/A	N/A	N/A	Yes	No
			EM	8	1,526,805	24	125,474,696	1	130,690	5	26,639,578	100%	0%	0%	No	0%	0%	100%	0%	Yes	No
	Exotics / Other			13,566	337,068,663,188	72,021	1,031,251,099,674	907	26,339,122,302	8,492	327,541,694,751	100%	0%	0%	No	1%	0%	97%	1%	Yes	No
	CFD			0	0	156,131	33,988,227,042	0	0	812,701	78,245,402,335	59%	41%	0%	No	0%	0%	0%	100%	No	No