

EQUITY CONSOLIDATED

No. of Firms = **14**

Asset Class	Base Product	Sub-Product	Region	Monthly Volume - G14				Monthly Volume - Non G14				Stock Portfolio - G14				Stock Portfolio - Non G14				Execution Venue				Product and Legal					Process and STP				Clearing Eligible
				Trade Count	Notional	Trade Count	Notional	Trade Count	Gross Notional	Trade Count	Gross Notional	Bilateral Trade Execution Venue		MTF		Execution on Exchange Equivalent Available	Electronic Confirmation Available	Electronic Confirmation	Industry Standard Short Form Confirmation	Long Form Confirmation	Bilateral Short Form Confirmation	Repository	Cashflow Settlement Process	Central Settlement % (if available)	Event Processing								
												Voice	Single Dealer Electronic Execution	Voice	Electronic																		
				12	12	12	12	12	12	12	12	14	14	14	14																		
EQUITY	Equity Swaps - Portfolio	Index	US	0	0	2,612	11,401,427,951	0	0	764	26,635,347,325	10-20%	0-10%	0-10%	79%	No		90-100%	0-10%	0-10%	0-10%	Equity Derivatives Reporting Repository (EDRR) Due 31 2010	Not Available	Not Available	Bi-laterally agreed and unilaterally processed	Not Currently							
			Europe	0	0	565	1,142,365,822	5	17,986,087	283	1,476,042,133	10-20%	0-10%	0-10%	60-70%	No		90-100%	0-10%	0-10%	0-10%	Equity Derivatives Reporting Repository (EDRR) Due 31 2011	Not Available	Not Available	Bi-laterally agreed and unilaterally processed	Not Currently							
			Japan	0	0	5	34,962,534	0	0	22	36,538,714	10-20%	0-10%	0-10%	0-10%	No		90-100%	0-10%	0-10%	0-10%	Equity Derivatives Reporting Repository (EDRR) Due 31 2012	Not Available	Not Available	Bi-laterally agreed and unilaterally processed	Not Currently							
			AEJ	0	0	37	201,272,341	0	0	28	179,689,131	0-10%	0-10%	0-10%	70-80%	No		90-100%	0-10%	0-10%	0-10%	Equity Derivatives Reporting Repository (EDRR) Due 31 2013	Not Available	Not Available	Bi-laterally agreed and unilaterally processed	Not Currently							
			Share	US	0	0	46,765	10,470,330,112	0	0	4,567	33,549,480,615	10-20%	0-10%	0-10%	80-90%	No		10-20%	0-10%	0-10%	50-60%	Equity Derivatives Reporting Repository (EDRR) Due 31 2014	Not Available	Not Available	Bi-laterally agreed and unilaterally processed	Not Currently						
				Europe	0	0	662,627	72,386,791,051	0	0	24,777	34,909,243,433	0-10%	0-10%	0-10%	90-100%	No		90-100%	0-10%	0-10%	0-10%	Equity Derivatives Reporting Repository (EDRR) Due 31 2015	Not Available	Not Available	Bi-laterally agreed and unilaterally processed	Not Currently						
			Japan	0	0	187,546	7,891,298,280	0	0	6,034	3,848,138,891	10-20%	0-10%	0-10%	80-90%	No		90-100%	0-10%	0-10%	0-10%	Equity Derivatives Reporting Repository (EDRR) Due 31 2016	Not Available	Not Available	Bi-laterally agreed and unilaterally processed	Not Currently							
			AEJ	0	0	115,652	8,702,772,125	0	0	9,599	19,102,140,059	0-10%	0-10%	0-10%	90-100%	No		0-10%	0-10%	0-10%	95%	Equity Derivatives Reporting Repository (EDRR) Due 31 2017	Not Available	Not Available	Bi-laterally agreed and unilaterally processed	Not Currently							
			EM	Multi	0	0	5,046	16,366,137,745	0	0	1,840	4,524,961,740	90-100%	0-10%	0-10%	0-10%	No		0-10%	0-10%	10-20%	50-60%	Equity Derivatives Reporting Repository (EDRR) Due 31 2018	Not Available	Not Available	Bi-laterally agreed and unilaterally processed	Not Currently						
			Equity Swaps - Portfolio - Multi-Region Aggregated						330,000	8,800,000,000			2,203	8,656,047,084																			
EQUITY	Equity Swaps - TRS	Index	US	155	14,838,062,671	2,638	172,134,756,643	8,606	13,682,137,446	1,916	102,535,756,078	90-100%	0-10%	0-10%	0-10%	No		10-20%	0-10%	70-80%	0-10%	Equity Derivatives Reporting Repository (EDRR) Due 31 2020	Not Available	Not Available	Bi-laterally agreed and unilaterally processed	Not Currently							
			Europe	214	8,020,680,375	862	8,264,915,191	690	21,374,979,104	1,657	33,551,002,449	80-90%	0-10%	10-20%	0-10%	No		10-20%	0-10%	60-70%	0-10%	Equity Derivatives Reporting Repository (EDRR) Due 31 2021	Not Available	Not Available	Bi-laterally agreed and unilaterally processed	Not Currently							
			Japan	17	699,520,612	25	832,843,829	97	8,495,633,742	204	4,837,126,745	70-80%	0-10%	10-20%	0-10%	No		0-10%	0-10%	70-80%	20-30%	Equity Derivatives Reporting Repository (EDRR) Due 31 2022	Not Available	Not Available	Bi-laterally agreed and unilaterally processed	Not Currently							
			AEJ	32	3,518,958,698	135	5,387,337,544	67	2,657,654,116	602	6,063,615,674	30-40%	0-10%	0-10%	50-60%	No		30-40%	0-10%	30-40%	20-30%	Equity Derivatives Reporting Repository (EDRR) Due 31 2023	Not Available	Not Available	Bi-laterally agreed and unilaterally processed	Not Currently							
			Share	US	1,121	35,286,546,724	4,054	1,155,844,955,906	1,241	37,780,195,662	3,442	51,315,180,090	90-100%	0-10%	0-10%	0-10%	No		30-40%	0-10%	50-60%	0-10%	Equity Derivatives Reporting Repository (EDRR) Due 31 2024	Not Available	Not Available	Bi-laterally agreed and unilaterally processed	Not Currently						
				Europe	992	40,075,885,913	3,773	30,579,789,526	1,329	67,151,290,745	2,952	77,124,028,612	50-60%	0-10%	10-20%	20-30%	No		30-40%	10-20%	30-40%	10-20%	Equity Derivatives Reporting Repository (EDRR) Due 31 2025	Not Available	Not Available	Bi-laterally agreed and unilaterally processed	Not Currently						
			Japan	54	482,388,598	275	427,652,308	91	1,980,564,430	438	2,077,566,838	30-40%	0-10%	0-10%	50-60%	No		0-10%	0-10%	40-50%	30-40%	Equity Derivatives Reporting Repository (EDRR) Due 31 2026	Not Available	Not Available	Bi-laterally agreed and unilaterally processed	Not Currently							
			AEJ	128	1,453,007,586	2,241	5,770,001,773	295	1,909,072,384	2,445	13,905,171,559	80-90%	0-10%	10-20%	0-10%	No		10-20%	10-20%	40-50%	10-20%	Equity Derivatives Reporting Repository (EDRR) Due 31 2027	Not Available	Not Available	Bi-laterally agreed and unilaterally processed	Not Currently							
			EM	Multi	241	13,635,465,830	2,255	7,738,662,122	354	19,817,526,303	1,950	20,845,686,907	50-60%	0-10%	40-50%	0-10%	No		0-10%	0-10%	40-50%	40-50%	Equity Derivatives Reporting Repository (EDRR) Due 31 2028	Not Available	Not Available	Bi-laterally agreed and unilaterally processed	Not Currently						
			Equity Swaps - TRS - Multi-Region Aggregated							348	17,504,791,279	8,058	23,199,725,864																				
EQUITY	Variance Swaps	Index	US	490	212,996,776	265	224,717,491	9,875	2,357,595,871	2,739	552,197,956	70-80%	0-10%	20-30%	0-10%	No		70-80%	0-10%	10-20%	0-10%	Equity Derivatives Reporting Repository (EDRR) Due 31 2030	Not Available	Not Available	Bi-laterally agreed and unilaterally processed	Not Currently							
			Europe	234	170,902,908	182	105,205,873	2,036	638,307,685	1,457	339,323,557	80-90%	0-10%	10-20%	0-10%	No		70-80%	0-10%	10-20%	0-10%	Equity Derivatives Reporting Repository (EDRR) Due 31 2031	Not Available	Not Available	Bi-laterally agreed and unilaterally processed	Not Currently							
			Japan	54	10,443,717	85	7,149,152	1,656	249,773,194	942	135,499,061	80-90%	0-10%	10-20%	0-10%	No		70-80%	0-10%	10-20%	0-10%	Equity Derivatives Reporting Repository (EDRR) Due 31 2032	Not Available	Not Available	Bi-laterally agreed and unilaterally processed	Not Currently							
			AEJ	116	10,862,178	95	4,848,163	1,338	106,656,751	864	68,893,951	70-80%	0-10%	10-20%	0-10%	No		70-80%	0-10%	20-30%	0-10%	Equity Derivatives Reporting Repository (EDRR) Due 31 2033	Not Available	Not Available	Bi-laterally agreed and unilaterally processed	Not Currently							
			Share	US	55	2,929,850	476	9,047,459	1,640	134,340,271	3,369	189,817,381	80-90%	0-10%	10-20%	0-10%	No		70-80%	0-10%	10-20%	0-10%	Equity Derivatives Reporting Repository (EDRR) Due 31 2034	Not Available	Not Available	Bi-laterally agreed and unilaterally processed	Not Currently						
				Europe	42	1,206,273	89	1,103,394	414	25,432,251	2,191	79,821,939	90-100%	0-10%	0-10%	0-10%	No		90-100%	0-10%	0-10%	0-10%	Equity Derivatives Reporting Repository (EDRR) Due 31 2035	Not Available	Not Available	Bi-laterally agreed and unilaterally processed	Not Currently						
			Japan	1	252,296	3	116,541	91	3,302,141	80	2,329,436	60-70%	0-10%	0-10%	0-10%	No		50-60%	0-10%	0-10%	0-10%	Equity Derivatives Reporting Repository (EDRR) Due 31 2036	Not Available	Not Available	Bi-laterally agreed and unilaterally processed	Not Currently							
			AEJ	1	116,394	16	251,454	42	791,739	18	1,089,061	80-90%	0-10%	0-10%	0-10%	No		0-10%	80-90%	0-10%	0-10%	Equity Derivatives Reporting Repository (EDRR) Due 31 2037	Not Available	Not Available	Bi-laterally agreed and unilaterally processed	Not Currently							
			EM	Multi	39	2,383,685	158	1,269,204	536	50,887,086	516	9,989,081	90-100%	0-10%	0-10%	0-10%	No		0-10%	0-10%	80-90%	0-10%	Equity Derivatives Reporting Repository (EDRR) Due 31 2038	Not Available	Not Available	Bi-laterally agreed and unilaterally processed	Not Currently						
			Variance Swaps - Multi-Region Aggregated							1,369	301,816,768	346	66,693,159																				
EQUITY	Dividend Swaps	Index	US	47	1,440,278,594	16	148,929,853	1,165	11,805,596,175	104	2,533,772,078	90-100%	0-10%	0-10%	0-10%	No		0-10%	0-10%	90-100%	0-10%	Equity Derivatives Reporting Repository (EDRR) Due 31 2040	Not Available	Not Available	Bi-laterally agreed and unilaterally processed	Not Currently							
			Europe	21	1,156,049,188	68	4,356,386,992	751	47,474,351,145	789	20,322,305,020	90-100%	0-10%	0-10%	0-10%	No		10-20%	0-10%	70-80%	0-10%	Equity Derivatives Reporting Repository (EDRR) Due 31 2041	Not Available	Not Available	Bi-laterally agreed and unilaterally processed	Not Currently							

			Japan	62	3,157,329,220	37	3,098,354,447	570	31,435,247,839	386	31,754,474,024	90-100%	0-10%	0-10%	0-10%	No		20-30%	50%	20-30%	0-10%	Equity Derivatives Reporting Repository (EDRR) Due 31 2042	Not Available	Not Available	Bi-laterally agreed and unilaterally processed	Not Currently
			AEJ	7	168,848,769	2	7,878,672	86	1,667,091,675	25	632,220,978	90-100%	0-10%	0-10%	0-10%	No		0-10%	0-10%	90-100%	0-10%	Equity Derivatives Reporting Repository (EDRR) Due 31 2043	Not Available	Not Available	Bi-laterally agreed and unilaterally processed	Not Currently
		Share	US	0	0	7	4,618,572	20	1,271,504,915	5	272,509,375	70-80%	0-10%	0-10%	0-10%	No		0-10%	0-10%	90-100%	0-10%	Equity Derivatives Reporting Repository (EDRR) Due 31 2044	Not Available	Not Available	Bi-laterally agreed and unilaterally processed	Not Currently
			Europe	252	1,400,847,416	130	504,441,080	1,347	61,588,101,169	1,151	29,349,545,972	90-100%	0-10%	0-10%	0-10%	No		50-60%	10-20%	20-30%	0-10%	Equity Derivatives Reporting Repository (EDRR) Due 31 2045	Not Available	Not Available	Bi-laterally agreed and unilaterally processed	Not Currently
			Japan	1	3,369,085	4	25,273,832	32	3,091,589,082	26	3,468,595,033	90-100%	0-10%	0-10%	0-10%	No		0-10%	0-10%	100%	0-10%	Equity Derivatives Reporting Repository (EDRR) Due 31 2046	Not Available	Not Available	Bi-laterally agreed and unilaterally processed	Not Currently
			AEJ	5	37,097,945	1	4,462,217	30	1,094,569,252	5	82,281,881	90-100%	0-10%	0-10%	0-10%	No		0-10%	0-10%	90-100%	0-10%	Equity Derivatives Reporting Repository (EDRR) Due 31 2047	Not Available	Not Available	Bi-laterally agreed and unilaterally processed	Not Currently
		EM	Multi	0	0	0	338,266	0	0	1	1,001,525	90-100%	0-10%	0-10%	0-10%	No		na	na	na	na	Equity Derivatives Reporting Repository (EDRR) Due 31 2048	Not Available	Not Available	Bi-laterally agreed and unilaterally processed	Not Currently
	Equity Options	Index	US	623	16,582,463,544	1,600	32,131,137,142	21,435	372,266,291,723	15,984	260,722,003,914	70-80%	0-10%	10-20%	0-10%	No		60-70%	0-10%	20-30%	0-10%	Equity Derivatives Reporting Repository (EDRR) Due 31 2050	Not Available	Not Available	Bi-laterally agreed and unilaterally processed	Not Currently
			Europe	405	14,954,211,348	859	34,168,329,102	4,958	270,725,336,300	6,732	231,133,159,229	80-90%	0-10%	10-20%	0-10%	No		70-80%	0-10%	10-20%	0-10%	Equity Derivatives Reporting Repository (EDRR) Due 31 2051	Not Available	Not Available	Bi-laterally agreed and unilaterally processed	Not Currently
			Japan	1,768	30,070,575,246	626	15,707,818,362	10,677	305,354,528,908	6,387	163,800,243,604	60-70%	0-10%	30-40%	0-10%	No		80-90%	0-10%	10-20%	0-10%	Equity Derivatives Reporting Repository (EDRR) Due 31 2052	Not Available	Not Available	Bi-laterally agreed and unilaterally processed	Not Currently
			AEJ	2,275	27,698,746,350	1,340	18,296,505,021	13,846	189,165,670,449	9,430	153,997,191,527	60-70%	0-10%	20-30%	0-10%	No		70-80%	0-10%	10-20%	0-10%	Equity Derivatives Reporting Repository (EDRR) Due 31 2053	Not Available	Not Available	Bi-laterally agreed and unilaterally processed	Not Currently
		Share	US	208	863,928,107	944	12,100,327,597	2,571	19,352,192,556	9,636	79,954,414,531	90-100%	0-10%	0-10%	0-10%	No		70-80%	0-10%	20-30%	0-10%	Equity Derivatives Reporting Repository (EDRR) Due 31 2054	Not Available	Not Available	Bi-laterally agreed and unilaterally processed	Not Currently
			Europe	1,376	19,630,324,561	2,440	33,325,010,049	10,611	126,415,697,394	15,899	215,011,039,338	70-80%	0-10%	20-30%	0-10%	No		70-80%	0-10%	10-20%	0-10%	Equity Derivatives Reporting Repository (EDRR) Due 31 2055	Not Available	Not Available	Bi-laterally agreed and unilaterally processed	Not Currently
			Japan	546	2,576,557,239	434	2,689,095,770	4,070	38,987,522,769	3,195	32,079,533,515	70-80%	0-10%	20-30%	0-10%	No		80-90%	0-10%	10-20%	0-10%	Equity Derivatives Reporting Repository (EDRR) Due 31 2056	Not Available	Not Available	Bi-laterally agreed and unilaterally processed	Not Currently
			AEJ	791	2,422,356,119	1,086	3,003,650,304	3,493	18,153,717,464	14,538	41,526,754,726	70-80%	0-10%	10-20%	0-10%	No		70-80%	0-10%	20-20%	0-10%	Equity Derivatives Reporting Repository (EDRR) Due 31 2057	Not Available	Not Available	Bi-laterally agreed and unilaterally processed	Not Currently
		EM	Multi	539	11,184,258,972	719	5,621,771,812	3,542	47,508,226,766	3,975	34,250,682,176	90-100%	0-10%	0-10%	0-10%	No		20-30%	0-10%	40-50%	30-40%	Equity Derivatives Reporting Repository (EDRR) Due 31 2058	Not Available	Not Available	Bi-laterally agreed and unilaterally processed	Not Currently
	Equity Options - Multi-Region Aggregated						6,653	246,178,806,515	3,917	131,194,802,258																
	Accumulators	Shares	US	115	117,233,014	100	240,555,214	700	934,742,301	310	418,795,560	30-40%	0-10%	50-60%	0-10%	No		0-10%	0-10%	90-100%	0-10%	Equity Derivatives Reporting Repository (EDRR) Due 31 2060	Not Available	Not Available	Bi-laterally agreed and unilaterally processed	Not Currently
			Europe	19	765,095,409	7	87,824,654	172	5,873,681,535	47	490,568,979	10-20%	0-10%	80-90%	0-10%	No		0-10%	0-10%	90-100%	0-10%	Equity Derivatives Reporting Repository (EDRR) Due 31 2061	Not Available	Not Available	Bi-laterally agreed and unilaterally processed	Not Currently
			Japan	8	9,073,497	20	30,798,716	64	145,401,985	65	127,852,605	70-80%	0-10%	20-30%	0-10%	No		0-10%	0-10%	90-100%	0-10%	Equity Derivatives Reporting Repository (EDRR) Due 31 2062	Not Available	Not Available	Bi-laterally agreed and unilaterally processed	Not Currently
			AEJ	568	386,509,404	652	522,131,936	4,359	3,373,166,811	2,280	2,106,686,702	30-40%	0-10%	40-50%	0-10%	No		0-10%	0-10%	80-90%	10-20%	Equity Derivatives Reporting Repository (EDRR) Due 31 2063	Not Available	Not Available	Bi-laterally agreed and unilaterally processed	Not Currently
		EM	Multi	4	2,073,590	11	52,497,005	14	12,717,229	37	238,693,901	60-70%	0-10%	0-10%	0-10%	No		0%	0%	60-70%	30-40%	Equity Derivatives Reporting Repository (EDRR) Due 31 2064	Not Available	Not Available	Bi-laterally agreed and unilaterally processed	Not Currently
	Exotics / Other			1,078	18,035,195,882	6,626	92,937,933,093	30,847	417,911,682,806	71,936	1,261,380,500,861	90-100%	0-10%	0-10%	0-10%	No		0-10%	0-10%	70-80%	0-10%	Equity Derivatives Reporting Repository (EDRR) Due 31 2066	Not Available	Not Available	Bi-laterally agreed and unilaterally processed	Not Currently
	Baskets			449	12,772,622,264	2,995	56,052,618,091	6,017	71,172,091,462	17,137	155,240,524,956	90-100%	0-10%	0-10%	0-10%	No		0-10%	0-10%	80-90%	0-10%	Equity Derivatives Reporting Repository (EDRR) Due 31 2068	Not Available	Not Available	Bi-laterally agreed and unilaterally processed	Not Currently
	CFD			0	0	242,871	194,689,455,631	50,380	0	10,034	1,020,981,528	na	na	na	na	No		0-10%	0-10%	30-40%	0-10%	Equity Derivatives Reporting Repository (EDRR) Due 31 2070	Not Available	Not Available	Bi-laterally agreed and unilaterally processed	Not Currently