

CONSOLIDATED			Stock Portfolio		Monthly Volume		Monthly Volume		Execution Venue								Product and Legal			Clearing Eligible			
			Trade Count	Notional	Trade Count	Gross Notional	Trade Count	Gross Notional	Bilateral Voice		Multi Party		Single Dealer Electronic Platform		Multiparty Electronic		Form of Confirmation Available						
			D	D1	E	E1	E	E1	Yes / No	Percentage	Voice Yes / No	Voice Percentage	SDEE Yes / No	SDEE Percentage	Electronic Yes / No	Electronic Percentage	Electronic Confirmation	Short Form Paper	Long Form Paper				
			G14						NON G14						F1	F1a	F2	F2a	G1		G1a	G2	G2a
Asset Class	Base Product	Sub-Product	Transaction Type	Region																			
CREDIT	Index	CDX	CDX.IG	Americas	26,122	3,587,207,457,085	8,706	960,860,231,889	4,557	509,404,761,464	Yes	56%	Yes	23%	Yes	8%	Yes	13%	99%	1%	0%	Yes	
			CDX.HY	Americas	14,615	780,757,943,392	5,096	194,850,884,441	4,176	100,170,025,313	Yes	71%	Yes	17%	Yes	6%	Yes	6%	99%	1%	0%	Yes	
			CDX.XO	Americas	481	25,805,079,337	26	1,227,867,775	5	763,438,720	Yes	59%	Yes	38%	No	0%	Yes	3%	100%	0%	0%	No	
			CDXEmergingMarkets	Americas	9,214	173,686,821,380	1,282	26,244,613,609	635	10,100,449,777	Yes	64%	Yes	31%	Yes	2%	Yes	2%	100%	0%	0%	No	
			CDXEmergingMarketsDiversified	Americas	4	55,000,000	0	0	0	0	NA	NA	NA	NA	NA	NA	NA	NA	NA	NA	NA	NA	No
		CDX (Loan index)	LCDX	Americas	3,199	148,405,515,017	319	32,869,708,491	49	2,126,999,999	Yes	65%	Yes	19%	Yes	12%	Yes	4%	100%	0%	0%	No	
			StandardLCDXBullet	Americas	530	13,000,807,364	133	4,317,951,564	109	1,962,231,139	Yes	86%	Yes	13%	No	0%	Yes	1%	100%	0%	0%	No	
		CDX (Muni index)	MCDX	Americas	3,518	40,456,825,067	168	3,721,346,127	460	2,257,569,973	Yes	88%	Yes	11%	No	0%	Yes	1%	100%	0%	0%	No	
		iTraxx	iTraxxAsiaExJapan	Asia Ex-Japan	7,393	111,299,982,233	384	5,248,917,857	184	3,062,363,674	Yes	56%	Yes	33%	Yes	2%	Yes	9%	100%	0%	0%	No	
			iTraxxAustralia	Australia-New Zealand	7,344	135,379,315,757	604	12,366,543,508	319	5,724,191,888	Yes	53%	Yes	38%	Yes	0%	Yes	8%	99%	1%	0%	No	
			iTraxxEurope	EMEA	65,757	5,962,217,360,940	17,482	1,228,650,221,547	10,290	430,859,195,295	Yes	48%	Yes	22%	Yes	17%	Yes	14%	99%	1%	0%	Yes	
			iTraxxJapan	Japan	4,228	82,484,507,848	549	10,923,112,081	325	4,832,973,640	Yes	65%	Yes	28%	Yes	0%	Yes	7%	99%	0%	0%	Yes	
		iTraxx (Loan index)	iTraxxLevX	EMEA	1,578	23,651,470,803	11	250,939,429	3	24,789,497	Yes	62%	Yes	37%	No	0%	Yes	1%	64%	36%	0%	No	
		iTraxx (Sovereign index)	iTraxxSovX	EMEA	20,232	481,729,062,256	2,467	77,421,261,772	1,464	41,247,882,066	Yes	55%	Yes	26%	Yes	10%	Yes	9%	99%	1%	0%	No	
		Index Tranche	CDX	CDXTranche (IG)	Americas	20,545	1,598,028,530,666	991	72,665,024,683	113	5,134,520,572	Yes	62%	Yes	28%	Yes	3%	Yes	7%	98%	1%	0%	No
CDXTranche (HY)	Americas			4,078	192,935,471,831	184	5,156,308,710	90	1,628,063,430	Yes	76%	Yes	18%	Yes	3%	Yes	2%	96%	4%	1%	No		
CDXTranche (XO)	Americas			0	0	0	0	0	0	NA	NA	NA	NA	NA	NA	NA	NA	NA	NA	NA	No		
CDXEmergingMarketsDiversifiedTranche	Americas			7	105,000,000	0	0	0	0	NA	NA	NA	NA	NA	NA	NA	NA	NA	NA	NA	No		
StandardCDXTranche (IG)	Americas			11,643	619,704,728,722	2,009	110,947,347,080	443	10,046,410,447	Yes	65%	Yes	26%	Yes	5%	Yes	4%	100%	0%	0%	No		
StandardCDXTranche (HY)	Americas			4,694	161,192,182,085	689	20,090,131,736	223	4,290,525,070	Yes	81%	Yes	17%	Yes	0%	Yes	2%	100%	0%	0%	No		
CDX (Loan index)	LCDXTranche			Americas	2,029	65,510,104,586	80	3,781,139,570	5	95,230,392	Yes	88%	Yes	8%	No	0%	Yes	4%	100%	0%	0%	No	
	StandardLCDXBulletTranche			Americas	12	279,227,679	0	0	0	0	NA	NA	NA	NA	NA	NA	NA	NA	NA	NA	NA	No	
iTraxx	iTraxxAsiaExJapanTranche			Asia Ex-Japan	216	2,671,500,000	5	85,000,000	0	0	Yes	80%	No	0%	No	0%	Yes	20%	100%	0%	0%	No	
	iTraxxAustraliaTranche			Australia-New Zealand	5	45,000,000	0	0	0	0	NA	NA	NA	NA	NA	NA	NA	NA	NA	NA	NA	No	
	iTraxxEuropeTranche			EMEA	16,620	1,320,596,535,216	533	48,085,294,732	57	5,617,878,108	Yes	68%	Yes	22%	Yes	7%	Yes	2%	96%	3%	1%	No	
	iTraxxJapanTranche			Japan	108	1,459,666,577	0	0	0	0	NA	NA	NA	NA	NA	NA	NA	NA	NA	NA	NA	No	
StandardiTraxxEuropeTranche	EMEA			8,274	740,391,978,358	1,016	53,242,235,501	168	6,620,187,560	Yes	70%	Yes	22%	Yes	3%	Yes	5%	100%	0%	0%	No		
Single Name CDS	Corporate			AsiaCorporate	Asia Ex-Japan	41,417	216,960,390,801	321	1,421,544,506	54	430,468,775	Yes	90%	Yes	7%	No	0%	Yes	2%	97%	2%	2%	No
				StandardAsiaCorporate	Asia Ex-Japan	17,362	91,660,861,060	984	6,583,584,313	585	3,112,956,097	Yes	64%	Yes	29%	Yes	2%	Yes	5%	95%	5%	0%	No
		AustraliaCorporate	Australia-New Zealand	37,965	221,089,750,246	263	1,303,892,371	52	391,980,880	Yes	80%	Yes	17%	No	0%	Yes	2%	99%	1%	0%	No		
		StandardAustraliaCorporate	Australia-New Zealand	23,480	154,456,037,440	1,193	11,936,352,521	654	5,164,317,923	Yes	72%	Yes	20%	Yes	2%	Yes	6%	97%	3%	0%	No		
		EmergingEuropeanCorporate	EMEA	5,857	48,548,804,852	240	1,250,062,242	22	345,431,875	Yes	95%	Yes	3%	Yes	0%	Yes	2%	94%	5%	2%	No		
		StandardEmergingEuropeanCorporate	EMEA	5,204	38,301,135,696	2,709	21,578,165,535	1,249	9,138,388,164	Yes	99%	Yes	1%	Yes	0%	Yes	0%	93%	6%	1%	No		
		EmergingEuropeanCorporateLPN	EMEA	13,186	138,011,812,626	6	66,216,603	15	415,096,079	Yes	70%	Yes	23%	Yes	0%	Yes	6%	81%	0%	19%	No		
		StandardEmergingEuropeanCorporateLPN	EMEA	4,669	40,941,795,370	150	1,692,194,913	67	989,184,232	Yes	54%	Yes	36%	No	0%	Yes	10%	100%	0%	0%	No		
		EuropeanCorporate	EMEA	359,037	3,884,639,254,265	6,374	35,317,091,054	750	8,653,581,880	Yes	52%	Yes	19%	Yes	22%	Yes	7%	99%	1%	0%	No		
		StandardEuropeanCorporate	EMEA	762,037	4,746,986,830,976	73,899	416,727,621,877	16,705	120,904,679,869	Yes	47%	Yes	32%	Yes	11%	Yes	11%	99%	1%	0%	Yes		
		JapanCorporate	Japan	39,803	6,342,390,549,606	850	4,321,567,636	212	1,413,628,658	Yes	71%	Yes	28%	No	0%	Yes	1%	94%	5%	1%	No		
		StandardJapanCorporate	Japan	29,092	1,621,241,034,988	2,747	145,082,636,947	1,019	5,035,944,291	Yes	54%	Yes	40%	Yes	0%	Yes	6%	99%	1%	0%	No		
		LatinAmericaCorporate	Americas	595	6,419,099,439	0	0	4	60,537,037	Yes	58%	Yes	37%	No	0%	Yes	5%	100%	0%	0%	No		
		LatinAmericaCorporateBond	Americas	4,754	36,484,398,881	132	1,110,778,158	3	25,217,149	Yes	65%	Yes	27%	No	0%	Yes	7%	100%	0%	0%	No		
		StandardLatinAmericaCorporateBond	Americas	1,485	13,475,758,237	185	2,217,459,827	21	395,754,394	Yes	30%	Yes	66%	No	0%	Yes	4%	98%	1%	0%	No		
		LatinAmericaCorporateBondOrLoan	Americas	4,392	29,257,358,253	44	367,692,386	5	97,807,038	Yes	82%	Yes	18%	No	0%	Yes	0%	98%	2%	0%	No		
		StandardLatinAmericaCorporateBondOrLoan	Americas	2,092	12,548,995,040	111	822,111,575	69	966,005,187	Yes	74%	Yes	24%	Yes	1%	Yes	1%	91%	5%	4%	No		
		NewZealandCorporate	Australia-New Zealand	2,443	14,406,838,448	10	53,333,333	0	0	Yes	97%	No	0%	No	0%	Yes	3%	100%	0%	0%	No		
		StandardNewZealandCorporate	Australia-New Zealand	1,117	6,029,569,236	35	181,150,724	18	149,618,065	Yes	69%	Yes	25%	Yes	4%	Yes	5%	97%	2%	1%	No		
		NorthAmericanCorporate	Americas	428,953	2,681,273,801,801	6,481	30,309,262,900	2,449	21,091,719,822	Yes	93%	Yes	6%	No	0%	Yes	2%	98%	2%	0%	No		
		StandardNorthAmericanCorporate	Americas	1,136,003	6,715,524,818,305	92,406	523,940,042,501	26,091	173,726,224,353	Yes	73%	Yes	20%	Yes	1%	Yes	6%	98%	2%	0%	Yes		
		SingaporeCorporate	Asia Ex-Japan	5,417	28,574,687,302	23	105,430,817	6	56,088,791	Yes	95%	Yes	2%	No	0%	Yes	2%	100%	0%	0%	No		
		StandardSingaporeCorporate	Asia Ex-Japan	1,662	7,625,677,410	56	305,741,843	52	189,004,680	Yes	89%	Yes	9%	No	0%	Yes	2%	97%	3%	0%	No		
		SubordinatedEuropeanInsuranceCorporate	EMEA	12,749	77,040,890,864	192	1,161,049,889	28	339,270,202	Yes	75%	Yes	15%	Yes	7%	Yes	3%	99%	1%	0%	No		
		StandardSubordinatedEuropeanInsuranceCorporate	EMEA	26,132	141,821,099,160	2,320	12,760,252,570	366	2,287,508,351	Yes	46%	Yes	28%	Yes	13%	Yes	12%	99%	1%	0%	No		
		SukukCorporate	EMEA	2	8,666,667	0	0	1	1,666,667	Yes	100%	No	0%	No	0%	No	0%	100%	0%	0%	0%	No	
		StandardSukukCorporate	EMEA	16	142,591,559	12	96,408,226	4	46,183,333	Yes	100%	No	0%	No	0%	No	0%	83%	14%	3%	0%	No	

