

**CONSOLIDATED**

No of data point submissions

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 (Yes/No)
				Trade Count	Gross Notional	Trade Count	Gross Notional	Trade Count	Gross Notional	Trade Count	Gross Notional	Electronic		Voice	Electronic Confirmation Available	Electronic Confirmation	ISDA Standard Short Form Confirmation	Long Form Confirmation	Bilateral Short Form Confirmation	Cashflow Matching Process	
				G14		NON G14		G14		NON G14		Single	Multiple	Voice							
				D	D1	E	E1	F	F1	G	G1	H	H	H	I	J	J1	J2	J3	K	
EQUITY	Equity Swaps - Portfolio	AE	All	3,502	50,012,204,335	2,899,850	1,256,605,616,520	1,956	29,070,000,000	31,517	251,615,000,000	32%	0%	68%	No	67%	0%	7%	26%	No	No
	Equity Swaps	AE	All	6,906	118,109,545,885	35,160	419,072,249,040	8,161	367,795,000,000	50,064	567,470,000,000	0%	1%	96%	Yes	26%	2%	67%	5%	Yes	No
	Variance Swaps	AE	All	2,143	475,151,416	4,775	2,010,827,740	29,349	4,874,000,000	17,340	1,943,000,000	0%	1%	99%	Yes	72%	4%	22%	2%	Yes	No
	Dividend Swaps	AE	All	645	610,943,126	374	1,000,849,293	10,362	19,881,000,000	5,686	14,120,000,000	0%	2%	98%	Yes	39%	2%	45%	13%	Yes	No
	Equity Options	AE	All	14,337	494,032,036,556	26,743	342,500,880,297	116,528	3,048,449,000,000	124,754	1,927,433,000,000	0%	12%	88%	Yes	61%	13%	25%	1%	Yes	No
	Accumulators	AE	All	589	754,306,518	2,058	3,353,155,982	2,199	2,733,000,000	8,486	17,204,000,000	2%	1%	98%	No	0%	0%	78%	22%	Yes	No
	Banks / Other	AE	All	977	21,306,223,176	10,157	137,773,290,332	13,048	376,983,000,000	81,897	1,115,777,000,000	1%	0%	99%	No	2%	3%	91%	3%	Yes	No
	CFD	AE	All	0	0	1,299,263	95,186,061,875	0	0	128,923	27,466,000,000	85%	0%	15%	No	0%	0%	0%	100%	No	No