

Q1 2023

Asset Class	Base Product	Sub-Product	Transaction Type	Region	Stock Portfolio - G15		Stock Portfolio - Non G15		Stock Portfolio - CCP		Monthly Volume - G15		Monthly Volume - Non G15		Same Day Monthly Volume - CCP		Execution Venue			Eligibility vs. Execution		Clearing Eligible					
					Trade Count		Notional		Trade Count		Notional		Trade Count		Gross Notional		Trade Count		Gross Notional		Electronic Platform		Voice		Electronic Confirmation Eligible		
					D	G15	D1	D1	D2	D2	E	G15	E1	E1	E	G15	E1	F1	F2	F3	F4		F5	F6	F7	F8	F9
CREDIT	Index	CDX	CDX IG	Americas	8,917	1,496,738,499,403	6,442	459,321,670,058	4,693	1,448,281,780,354	6,790	814,613,321,341	3,649	200,543,290,744	727	62,457,458,002	843	3,627	6,637	5,319	10,802	Yes	Yes				
			CDX HY	Americas	5,245	211,802,126,793	4,488	95,966,313,020	3,168	413,939,004,681	3,940	130,611,124,584	3,592	47,914,237,707	306	9,149,366,668	502	1,968	5,319	7,648	18	16	No	No			
CDX (Loan Index)	CDX	LCOX	CDX EmergingMarkets	Americas	231	9,398,356,497	39	1,727,453,998	0	0	0	0	0	0	1	1	4	7	96	0	0	No	No				
			CDX EmergingMarketsDiversified	Americas	9,614	205,915,092,398	3,158	29,013,516,624	0	0	1,265	18,898,224,340	710	8,308,092,940	0	0	54	445	1,476	0	0	0	No	No			
CDX (Muni Index)	CDX	MCOX	CDX Tranche (IG)	Americas	1,658	103,638,193,545	931	7,932,248,000	0	0	0	0	0	0	0	0	0	1	7	7	0	0	0	0			
			CDX Tranche (IG)	Americas	826	18,425,847,384	132	1,280,163,000	0	0	0	0	0	0	0	0	0	0	3	12	122	0	0	0	0		
IFrax	IFrax	IFrax	IFrax Asia	Asia Ex Japan	11,716	2,503,512,196	1,654	19,927,11,000	0	0	753	12,455,141,961	380	2,696,314,666	87	172	676	0	0	0	0	0	0	0			
			IFrax Europe	Australia-New Zealand	9,493	189,493,247,470	3,127	54,783,395,248	0	0	0	0	0	0	0	0	0	0	1	301	690	0	0	0	0		
IFrax (Sovereign Index)	IFrax	IFrax	IFrax Europe	EMEA	38,079	3,299,026,593,902	20,026	925,366,36,896	7,249	1,364,146,082,387	15,785	882,536,587,943	11,803	345,675,779,851	2,342	101,794,620,662	6,177	10,411	17,312	0	0	0	0	0			
			IFrax Asia	Japan	7,214	135,477,989,283	1,384	94,133,929,684	28	28	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0		
Index Tranche	CDX	CDX	CDX Tranche (IG)	Americas	14,145	1,246,938,929,397	1,392	71,357,842,921	0	0	151	7,223,842,499	87	2,299,502,960	0	0	4	234	4	234	0	0	0	0			
			CDX Tranche (IG)	Americas	2,120	135,549,667,730	236	7,872,633,925	0	0	47	1,009,631,600	2	26,666,667	0	0	0	1	48	0	0	0	0	0	0		
IFrax	IFrax	IFrax	IFrax Asia	Asia Ex Japan	1,331	1,807,200,000	131	175,000,000	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0			
			IFrax Europe	Australia-New Zealand	13,049	1,041,715,995,532	1,038	74,707,281,423	0	0	195	12,747,705,499	111	6,381,133,466	0	0	53	48	205	0	0	0	0	0	0		
Single Name CDS	Corporate	Corporate	Asia Corporate	Asia Ex Japan	37,029	206,463,748,399	3,000	23,642,052,219	0	0	29	208,427,204	55	338,777,468	0	0	11	72	0	0	0	0	0	0			
			Asia Corporate	Asia Ex Japan	29,888	153,206,972,340	2,917	16,231,187,547	0	0	1,142	6,083,049,479	196	1,072,866,465	0	0	82	277	979	0	0	0	0	0			
Sovereign	Sovereign	Sovereign	Asia Sovereign	Asia Ex Japan	19,288	262,962,435,870	2,612	21,286,164,441	0	0	15	97,388,133	98	210,196,791	0	0	11	42	0	0	0	0	0	0			
			Asia Sovereign	Australia-New Zealand	28,512	389,607,179,739	4,900	28,836,980,364	0	0	1,071	28,836,980,364	304	2,192,128,168	137	375	18	375	1,325	0	0	0	0	0			
CDX (Loan Index)	CDX	LCOX	CDX EmergingMarkets	Americas	5,209	46,887,982,852	400	5,727,599,574	0	0	56	64,282,254	11	78,935,788	0	0	19	48	24	0	0	0	0	0			
			CDX EmergingMarketsDiversified	Americas	1,867	13,663,579,297	227	2,813,162,291	0	0	66	495,626,898	11	132,750,000	0	0	1	19	57	0	0	0	0	0	0		
IFrax	IFrax	IFrax	IFrax Asia	Asia Ex Japan	12,064	138,542,658,291	55,159	1,332,729,000,000	0	0	36	13,920,920,000	0	0	0	0	0	0	0	0	0	0	0	0			
			IFrax Europe	Australia-New Zealand	5,770	95,596,385,744	1,298	9,897,319,428	0	0	230	2,653,900,167	68	598,257,358	0	0	32	68	234	0	0	0	0	0	0		
IFrax (Sovereign Index)	IFrax	IFrax	IFrax Europe	EMEA	228,778	1,462,763,228,130	55,159	497,397,897,419	0	0	2,740	14,477,379,228	1,607	20,603,196,021	0	0	172	1,039	2,736	0	0	0	0	0			
			IFrax Asia	Japan	732,848	1,100,282,812,217	103,659	620,400,260,259	93,347	1,219,703,504,759	2,370	16,302,400,521	7,792	41,630,210,922	2,319	11,742	15,639	233,161	0	0	0	0	0	0	0		
IFrax	IFrax	IFrax	IFrax Asia	Asia Ex Japan	32,640	304,217,427,513	6,887	17,109,734,402	0	0	17	292,300,344	0	0	2	5	31	0	0	0	0	0	0	0			
			IFrax Europe	Japan	44,216	214,938,599,129	10,889	10,792,748,760	0	0	2,570	11,704,700,000	1,092	5,997,788,078	0	0	55	86	2,761	0	0	0	0	0	0		
IFrax	IFrax	IFrax	IFrax Asia	Asia Ex Japan	710	7,918,465,480	81	1,546,991,681	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0			
			IFrax Europe	Americas	5,183	43,127,636,301	389	3,288,160,752	0	0	5	6,486,138	3	2,531,333	0	0	0	0	8	8	0	0	0	0	0		
IFrax	IFrax	IFrax	IFrax Asia	Americas	1,748	18,837,708,444	189	2,124,746,540	0	0	57	995,454,100	7	70,066,667	0	0	9	55	0	0	0	0	0	0	0		
			IFrax Europe	Americas	5,047	33,888,163,169	253	2,924,009,461	0	0	5	6,038,465,461	5	213,334	0	0	0	1	5	0	0	0	0	0	0		
IFrax	IFrax	IFrax	IFrax Asia	Americas	1,902	14,473,789,752	98	6,663,504,270	0	0	70	61,812,151	24	187,330,224	0	0	19	75	0	0	0	0	0	0	0		
			IFrax Europe	Australia-New Zealand	1,961	12,317,426,698	157	1,066,303,790	0	0	0	0	1	3,333,333	0	0	0	0	1	0	0	0	0	0	0		
IFrax	IFrax	IFrax	IFrax Asia	Australia-New Zealand	1,394	7,374,206,662	140	646,316,662	0	0	37	202,516,899	0	0	0	0	0	0	0	0	0	0	0	0	0		
			IFrax Europe	Americas	29,415	1,566,583,928,692	91,237	510,346,743,953	64,108	91,885,140,101	4,069	11,600,059,614	1,553	6,038,141,777	4,509	19,025,285,778	4,034	11,026	47,326	0	0	0	0	0	0		
IFrax	IFrax	IFrax	IFrax Asia	Asia Ex Japan	1,099,353	5,871,156,610,918	74,530	599,627,166,199	0	0	38,672	250,861,266,675	11,809	53,333,333	0	0	11	329	4,148	0	0	0	0	0			
			IFrax Europe	Asia Ex Japan	5,078	29,157,108,438	440	2,632,100,438	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0		
IFrax	IFrax	IFrax	IFrax Asia	Australia-New Zealand	3,520	14,493,983,495	227	1,038,523,351	0	0	124	545,299,755	15	86,026,485	0	0	39	100	0	0	0	0	0	0			
			IFrax Europe	Australia-New Zealand	905	6,536,734,342	94	7,021,788,544	0	0	0	0	1	3,333,333	0	0	0	0	1	0	0	0	0	0	0		
IFrax	IFrax	IFrax	IFrax Asia	Asia Ex Japan	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0			
			IFrax Europe	EMEA	9,877	58,923,404,367	1,395	13,548,121,983	0	0	15	72,138,974	7	35,595,822	0	0	0	0	21	0	0	0	0	0	0		
IFrax	IFrax	IFrax	IFrax Asia	EMEA	30,512	158,837,120,452	2,524	15,879,804,693	0	0	687	3,961,625,179	112	755,930,321	0	0	26	284	489	0	0	0	0	0			
			IFrax Europe	Suika Corporate	1	7,000,000	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0		
IFrax	IFrax	IFrax	IFrax Asia	EMEA	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0			
			IFrax Europe	Asia Ex Japan	14,039	122,804,308,399	3,115	24,990,497,494	0	0	0	0	41	616,881,004	0	0	14	44	69	0	0	0	0	0			
IFrax	IFrax	IFrax	IFrax Asia	Asia Ex Japan	28,621	256,266,14,571	7,345	48,836,307,024	0	0	1,888	18,638,703,234	685	5,457,631,551	0	0	103	453	2,027	0	0	0	0	0			
			IFrax Europe	Australia-New Zealand	229	2,420,701,600	40	364,076,845	0	0	0	0	0	0	0	0	1	1	0	0	0	0	0	0	0		
IFrax	IFrax	IFrax	IFrax Asia	Australia-New Zealand	2,805	28,129,348,888	1,885	12,183,879,799	0	0	145	2,785,138,669	102	1,081,569,666	0	0	23	23	0	0	0	0	0	0	0		
			IFrax Europe	EMEA	38,920	545,598,862,469	5,787	63,045,424,812	0	0	80	4,768,255,012	80	874,458,087	0	0	133	205	0	0	0	0	0	0	0		
IFrax	IFrax	IFrax	IFrax Asia	EMEA	48,168	471,495,380,961	8,543	61,849,724,877	0	0	2,894	25,459,394,396	1,220														

