

Q2 2012

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				Clearing Eligible (Yes/No)					
				Trade Count		Gross Notional		Trade Count		Gross Notional		Trade Count		Gross Notional		Trade Count		Gross Notional		Voice	Single	Electronic	Electronic Confirmation	Electronic Confirmation		ISDA Standard Short Form Confirmation		2011 EDD Matrix Confirmation	Long Form Confirmation	Bilateral Short Form Confirmation	Process and STP	
				D	G14	D1		D	G14	D1		D	G14	D1		D	G14	D1		F	G1	G2	H	I1	I2	I3		J1	J2	J3	J4	K
				No of days post submission				NON G14				NON G14				NON G14							Available	MCA	EDD Matrix							
EQUITY	Equity Swaps - Portfolio	Index	US	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	No	0	0	0	0	0	0	0	0	No			
			Europe	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	No	0	0	0	0	0	0	0	0	No		
			Japan	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	No	0	0	0	0	0	0	0	0	No		
			AJ	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	No	0	0	0	0	0	0	0	0	No		
			EM	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	No	0	0	0	0	0	0	0	0	No		
			Global	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	No	0	0	0	0	0	0	0	0	No		
			US	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	No	0	0	0	0	0	0	0	0	No		
			Europe	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	No	0	0	0	0	0	0	0	0	No	
			Japan	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	No	0	0	0	0	0	0	0	0	No	
			AJ	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	No	0	0	0	0	0	0	0	0	No	
EM	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	No	0	0	0	0	0	0	0	0	No				
Global	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	No	0	0	0	0	0	0	0	0	No				
Basket	Multi	2,474	48,939,806,536	35,851	277,413,793,854	4,853	33,214,284,339	3,270,219	2,325,377,720,696	1,628,319	1,655,753	0	0	0	0	0	0	0	No	0	0	0	0	128	0	0	3,283,943	No				
Equity Swaps	Index	US	1,290	57,052,834,363	3,025	153,932,782,616	432	15,560,961,262	2,723	25,321,128,928	3,143	11	2	Yes	207	0	0	0	Yes	448	0	0	0	0	0	0	0	1,273	533	Yes		
		Europe	894	96,614,536,328	2,240	76,152,944,952	95	7,072,327,728	1,510	13,399,401,905	1,592	5	7	Yes	291	0	0	0	Yes	60	0	0	0	0	0	0	0	771	483	Yes		
		Japan	381	23,092,061,301	623	19,411,816,029	44	1,435,226,183	119	1,408,235,263	154	0	9	Yes	59	0	0	0	Yes	9	0	0	0	0	0	0	0	90	4	Yes		
		AJ	70	1,973,954,868	187	1,948,240,188	36	503,923,209	312	1,684,020,119	337	0	11	Yes	64	0	0	0	Yes	30	0	0	0	0	0	0	0	183	81	Yes		
		EM	5	139,513,032	130	1,227,919,184	498	1,749,704,196	498	2,731,010,446	618	0	10	Yes	40	0	0	0	Yes	41	0	0	0	0	0	0	0	387	80	Yes		
		Global	247	4,963,148,022	236	12,202,010,695	75	1,449,163,942	125	5,091,705,642	192	0	9	Yes	12	0	0	0	Yes	16	0	0	0	0	0	0	0	140	7	Yes		
		US	1,850	59,984,900,056	8,690	125,797,393,760	1,618	22,813,288,451	5,336	24,332,816,952	6,693	229	31	Yes	324	0	0	0	Yes	204	0	0	0	0	0	0	0	2,765	639	Yes		
		Europe	738	34,529,822,785	17,511	54,636,680,325	1,565	79,302,000,170	13,636	51,291,229,904	15,099	88	14	Yes	10	0	0	0	Yes	14	0	0	0	0	0	0	0	581	1,824	Yes		
		Japan	135	1,360,375,032	3,677	11,779,702,205	59	203,379,423	1,413	932,881,496	1,472	0	0	Yes	88	0	0	0	Yes	30	0	0	0	0	0	0	0	488	231	Yes		
		AJ	481	1,938,749,500	11,658	10,714,096,070	152	875,025,399	6,613	10,714,096,070	6,469	15	62	Yes	62	0	0	0	Yes	89	0	0	0	0	0	0	0	2,779	1,379	Yes		
EM	1,224	6,435,183,505	7,702	13,780,818,979	841	2,489,934,584	6,269	6,826,845,760	7,030	76	5	No	2	0	0	0	No	578	0	0	0	0	0	0	0	2,078	1,813	Yes				
Global	1,178	10,128,977,387	4,449	124,963,560,908	4,612	70,803,867,907	1,444	56,151,071,934	6,036	0	60	No	0	0	0	0	No	517	0	0	0	0	0	0	0	4,095	501	Yes				
Variance Swaps	Index	US	17,713	3,141,928,646	5,367	1,162,259,894	1,349	283,156,166	738	150,841,811	1,945	0	182	Yes	145	0	0	0	Yes	1275	0	0	0	0	0	0	0	779	14	Yes		
		Europe	2,500	975,470,505	1,447	271,040,654	277	48,181,272	323	50,187,679	378	0	22	Yes	20	0	0	0	Yes	15	0	0	0	0	0	0	0	290	2	Yes		
		Japan	2,631	383,917,970	1,001	175,554,359	193	36,768,004	147	21,354,945	319	0	21	Yes	147	0	0	0	Yes	171	0	0	0	0	0	0	0	151	1	Yes		
		AJ	2,221	165,856,437	866	301,795,246	221	14,653,566	208	15,194,084	358	0	71	Yes	247	0	0	0	Yes	29	0	0	0	0	0	0	0	122	4	Yes		
		EM	167	8,243,317	80	4,109,750	29	2,791,576	26	1,591,764	55	0	0	No	2	0	0	0	No	24	0	0	0	0	0	0	0	13	0	Yes		
		Global	7	1,029,047	2	225,000	0	0	1	79,000	1	0	0	No	0	0	0	0	No	1	0	0	0	0	0	0	0	1	0	Yes		
		US	447	18,314,359	445	43,372,130	43	1,318,890	197	10,542,297	240	0	0	Yes	53	0	0	0	Yes	15	0	0	0	0	0	0	0	89	83	Yes		
		Europe	106	25,751,400	1,156	30,890,937	7	1,795,359	108	6,818,094	75	0	0	Yes	51	0	0	0	Yes	23	0	0	0	0	0	0	0	23	1	Yes		
		Japan	168	30,204,803	48	38,932,444	0	6,623	4	115,076	5	0	0	Yes	0	0	0	0	Yes	4	0	0	0	0	0	0	0	4	0	Yes		
		AJ	247	100,949,983	137	7,317,561	9	5,556,935	63	25,060,713	72	0	0	Yes	62	0	0	0	Yes	6	0	0	0	0	0	0	0	7	2	Yes		
EM	19	182,617	170	3,864,976	1	24,578	0	30,568	5	0	1	No	0	0	0	0	No	0	0	0	0	0	0	0	0	4	0	Yes				
Global	14	2,577,811	74	41,319,255	0	0	1	4,899,254	1	0	0	No	0	0	0	0	No	0	0	0	0	0	0	0	0	0	1	0	Yes			
Dividend Swaps	Index	US	2,249	6,354,972,051	438	1,493,705,479	205	516,560,913	33	101,403,738	237	0	2	No	43	0	0	0	No	0	0	0	0	0	0	0	0	172	24	Yes		
		Europe	843	7,025,657,329	662	5,120,279,122	87	798,310,009	65	672,808,809	152	0	65	No	15	0	0	0	No	0	0	0	0	0	0	0	0	64	71	Yes		
		Japan	815	1,925,249,475	374	1,196,496,114	13	20,757,851	46	84,221,227	58	0	1	Yes	12	0	0	0	Yes	4	0	0	0	0	0	0	0	42	1	Yes		
		AJ	58	67,077,357	20	70,516,025	1	3,588,057	3	3,015,536	6	0	0	No	0	0	0	0	No	0	0	0	0	0	0	0	0	3	0	Yes		
		EM	0	0	0	0	0	0	0	0	0	0	0	No	0	0	0	0	No	0	0	0	0	0	0	0	0	0	0	Yes		
		Global	0	0	0	0	0	0	0	0	0	0	0	No	0	0	0	0	No	0	0	0	0	0	0	0	0	0	0	Yes		
		US	0	0	1	150,500	1	13,385	2	282,001	3	0	0	No	1	0	0	0	No	0	0	0	0	0	0	0	0	1	1	Yes		
		Europe	5,228	2,382,374,532	3,003	1,712,168,690	409	209,454,812	350	87,400,255	556	2	1	No	15	0	0	0	No	0	0	0	0	0	0	0	0	15	19	Yes		
		Japan	102	38,103,271	43	21,406,219	1	83,464	0	1	0	0	0	No	0	0	0	0	No	0	0	0	0	0	0	0	0	1	0	Yes		
		AJ	14	22,456,802	5	1,641,526	0	0	4	614,204	3	0	1																			