

Q1 2012

Asset Class	Base Product	Sub-Product	Region	Stock Portfolio - G15		Stock Portfolio - Non G15		Stock Portfolio - CCP		Monthly Volume - G15		Monthly Volume - Non G15		Monthly Volumes - CCP		Execution Venue			Eligibility vs Execution		Clearing Eligible				
				Trade Count	Notional	Trade Count	Notional	Trade Count	Notional	Trade Count	Gross Notional	Trade Count	Gross Notional	Trade Count	Gross Notional	Electronic platform		Voice	Electronic Confirmation Eligible	Electronically confirmed					
				D	D1	D	D1			E	E1	E	E1			Single Dealer F1	Multi party F2	Voice G	H	J					
				G15		NON G15				G15		NON G15													
A	B	C																							
				Y/N																			# of trades	Y/N	
RATES	Single Currency Swap		G4 CCY	397,486	42,657,266,276,695	799,164	58,632,749,887,772	1,446,302	185,097,425,283,031	29,052	4,665,118,272,493	53,218	6,501,272,637,322	72,831	11,977,919,721,689	5,648	8,191	141,262	Y	127,937	Y				
			Non-G4 CCY	326,654	10,024,127,766,092	291,043	10,001,329,132,732	220,514	11,496,208,494,497	16,055	676,417,445,546	21,175	891,346,879,403	10,416	632,046,736,407	1,411	1,570	44,664	Y	35,315	Y				
	Single Currency Basis Swap		G4 CCY	67,223	13,334,024,822,608	43,559	6,856,986,167,745	20,613	9,598,056,154,298	2,215	931,109,324,428	1,517	522,848,176,654	1,807	1,150,651,935,246	119	118	5,302	Y	3,933	Y				
			Non-G4 CCY	3,821	499,539,643,867	5,149	673,560,637,900	1,902	292,838,762,046	133	18,509,758,388	197	29,303,414,245	134	22,048,616,907	19	25	420	Y	269	Y				
	OIS		G4 CCY	16,073	7,487,845,288,677	23,333	7,242,764,447,108	31,000	31,643,445,682,344	3,101	3,345,735,708,658	3,954	2,842,886,741,017	3,780	5,105,133,752,195	252	249	10,314	Y	8,601	Y				
			Non-G4 CCY	36,652	2,173,963,946,839	26,283	2,049,037,097,805	156	80,986,091,863	2,507	397,656,630,550	2,732	533,396,050,787	12	12,994,421,016	142	145	4,966	Y	2,088	Y				
	Cross Currency Swap	fixed vs float		49,980	1,138,198,132,135	37,354	1,522,057,049,134	-	-	1,897	45,388,474,029	1,617	49,526,628,357	-	-	109	106	3,299	Y	196	N				
		fixed vs fixed		1,197	106,215,785,734	15,753	545,248,831,050	-	-	44	3,222,773,379	331	22,741,361,187	-	-	6	8	360	N	-	N				
		float vs float		84,757	10,199,387,754,952	51,670	5,512,408,985,863	-	-	3,401	456,435,263,938	2,355	372,746,643,465	-	-	87	116	5,553	Y	3,619	N				
	Cross Currency Swap Exotic			1,508	36,353,852,700	6,597	151,268,899,951	-	-	90	1,029,605,549	142	5,879,948,175	-	-	-	-	232	N	-	N				
	Single Currency Swap Exotic			16,607	1,890,163,983,123	42,372	2,513,629,459,190	-	-	682	66,437,842,345	2,391	187,234,641,634	-	-	106	105	2,862	Y	23	N				
	Callable			2,544	189,969,210,644	8,215	266,067,587,893	-	-	56	2,875,097,815	335	14,032,733,612	-	-	3	2	386	Y	7	N				
	Debt Option			851	247,921,445,549	2,140	202,282,994,641	-	-	35	7,900,685,165	349	28,947,840,872	-	-	6	5	373	Y	3	N				
	Inflation Swaps			66,108	2,859,711,609,063	37,630	1,092,249,693,020	-	-	2,093	83,428,787,320	1,856	55,303,897,395	-	-	161	194	3,594	Y	2,300	N				
	FRA			135,799	48,546,593,767,642	83,141	22,261,148,365,637	56,978	19,678,053,166,680	24,775	8,142,296,676,489	14,555	4,358,146,380,500	22,223	7,891,331,804,572	2,014	7,400	52,139	Y	58,728	Y				
	Cap / Floor			26,429	7,694,196,122,290	51,935	6,302,901,480,162	-	-	415	149,920,981,230	919	168,756,765,800	-	-	29	25	1,281	Y	439	N				
	Option Exotic			5,726	1,284,857,153,800	11,071	921,034,007,573	-	-	213	30,537,870,152	404	49,624,504,389	-	-	13	13	591	Y	22	N				
	Swaption			198,904	31,314,055,515,542	125,292	15,436,032,413,720	-	-	10,942	2,080,200,678,808	13,667	2,507,474,635,553	-	-	1,114	1,123	22,372	Y	19,369	N				

Q2 2012

Asset Class	Base Product	Sub-Product	Region	Stock Portfolio - G15		Stock Portfolio - Non G15		Stock Portfolio - CCP		Monthly Volume - G15		Monthly Volume - Non G15		Monthly Volumes - CCP		Execution Venue			Eligibility vs Execution		Clearing Eligible	
				Trade Count	Notional	Trade Count	Notional	Trade Count	Notional	Trade Count	Gross Notional	Trade Count	Gross Notional	Trade Count	Gross Notional	Electronic platform		Voice	Electronic Confirmation Eligible	Electronically confirmed		
				D	D1	D	D1			E	E1	E	E1			Single Dealer	Multi party	Voice	H	J		O
				G15		NON G15				G15		NON G15				F1	F2	G				
				G15		NON G15				G15		NON G15										
A	B	C																				
RATES	Single Currency Swap		G4 CCY	379,238	39,451,253,869,792	802,174	55,907,117,892,238	1,447,079	176,578,875,655,089	33,906	4,554,075,326,194	54,255	7,577,960,801,855	75,271	12,141,966,065,226	7,066	10,391	145,975	Y	136,837	Y	
			Non-G4 CCY	349,211	9,916,316,714,583	311,487	10,208,138,602,352	232,724	11,671,992,772,390	16,106	714,389,451,175	23,040	1,124,552,978,658	10,238	792,733,194,343	1,274	1,465	46,645	Y	37,761	Y	
	Single Currency Basis Swap		G4 CCY	69,742	12,941,673,845,577	44,983	6,963,807,966,980	23,925	10,203,645,008,342	1,945	817,086,986,012	1,595	646,218,964,994	1,739	908,551,710,735	100	86	5,093	Y	3,930	Y	
			Non-G4 CCY	4,142	485,697,134,586	5,452	691,891,386,140	2,112	321,795,001,459	67	12,515,527,938	128	24,525,672,792	103	21,959,743,877	5	5	288	Y	204	Y	
	OIS		G4 CCY	17,709	6,579,901,960,348	22,427	6,450,377,802,990	32,393	28,191,396,235,528	3,125	3,257,118,446,152	3,857	3,171,683,017,005	3,366	4,995,147,139,540	218	255	9,875	Y	7,226	Y	
			Non-G4 CCY	39,160	2,801,550,666,537	24,138	2,622,865,948,295	179	92,554,889,896	3,461	1,071,860,926,921	3,791	1,299,538,343,350	13	255,777,230,113	197	207	6,862	Y	2,692	Y	
	Cross Currency Swap	fixed vs float		48,086	1,388,492,162,895	34,220	1,623,315,173,865	-	-	1,365	1,720,135,525,893	1,453	990,740,994,809	-	-	47	45	2,726	Y	367	N	
		fixed vs fixed		6,468	228,312,466,680	16,507	679,422,691,724	-	-	254	15,952,872,247	498	19,241,541,979	-	-	17	17	718	N	-	N	
		float vs float		80,154	10,990,831,935,610	59,912	5,520,604,970,711	-	-	2,850	414,687,136,093	1,957	370,856,599,848	-	-	33	34	4,740	Y	3,110	N	
	Cross Currency Swap Exotic			1,641	42,585,877,067	5,589	144,141,816,670	-	-	90	1,301,755,852	120	4,560,837,124	-	-	4	-	206	N	-	N	
	Single Currency Swap Exotic			16,361	1,860,396,306,969	45,657	2,453,266,569,118	-	-	515	36,124,496,737	2,022	144,085,430,332	-	-	42	-	2,495	Y	4	N	
	Callable			2,483	175,616,826,940	8,270	264,147,643,448	-	-	36	2,634,938,211	285	58,851,783,030	-	-	3	-	318	Y	4	N	
	Debt Option			779	228,944,892,209	1,641	165,277,681,040	-	-	32	8,705,328,562	362	23,671,799,532	-	-	20	-	373	Y	6	N	
	Inflation Swaps			68,431	2,777,873,863,681	38,878	1,048,203,495,812	-	-	1,942	66,212,708,077	1,635	32,624,885,260	-	-	85	9	3,484	Y	2,067	N	
	FRA			112,327	36,312,410,425,302	76,096	19,402,803,769,365	89,866	31,368,996,299,758	21,784	5,828,231,011,308	11,898	3,190,090,135,097	25,504	9,344,845,280,685	1,731	5,089	52,365	Y	55,326	Y	
	Cap / Floor			25,866	6,975,429,018,978	51,303	5,880,265,355,406	-	-	336	115,597,710,669	983	158,255,033,650	-	-	43	0	1,275	Y	411	N	
	Option Exotic			4,913	1,171,839,085,679	10,635	896,437,027,986	-	-	128	19,831,901,617	371	39,659,667,007	-	-	56	-	442	Y	16	N	
	Swaption			186,361	30,453,439,573,351	122,390	13,543,694,339,615	-	-	9,114	1,851,605,671,634	10,557	2,360,458,452,487	-	-	560	-	19,110	Y	15,167	N	