

Q3 2012

Q3 2012				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	
																Single Dealer	Multi party	Voice G			
D	D1	D	D1	E	E1	E	E1	H	J	O											
G15	NON G15	G15	NON G15	G15	NON G15	G15	NON G15														
Asset Class	Base Product	Sub-Product	Region																Y/N	# of trades	Y/N
A	B	C																			
RATES	Single Currency Swap		G4 CCY	375,306	38,783,688,611,495	782,068	52,295,617,268,693	1,467,292	178,409,475,504,955	29,752	4,561,936,196,484	47,414	4,691,848,476,796	70,971	10,417,834,775,881	4,981	8,236	134,921	Y	128,273	Y
			Non-G4 CCY	356,085	9,948,668,163,957	311,267	10,002,136,296,622	241,217	12,013,588,105,180	13,889	560,405,762,315	21,089	831,883,848,344	9,700	560,677,217,092	1,090	1,228	42,361	Y	34,915	Y
	Single Currency Basis Swap		G4 CCY	72,018	12,823,715,552,165	48,303	6,584,781,423,471	27,749	11,434,388,632,478	2,031	787,293,076,385	1,702	715,471,179,453	1,793	912,440,706,214	144	144	5,237	Y	4,276	Y
			Non-G4 CCY	4,313	483,530,617,769	5,586	691,816,982,375	2,236	334,032,359,118	111	9,608,104,632	121	19,460,044,319	94	13,359,778,280	14	15	296	Y	252	Y
	OIS		G4 CCY	20,309	7,380,780,824,253	20,522	6,295,437,226,245	32,151	29,028,503,632,332	2,506	2,251,268,975,524	3,304	2,423,399,246,261	3,296	4,990,059,051,086	146	178	8,782	Y	7,481	Y
			Non-G4 CCY	37,842	2,662,126,824,041	20,993	2,438,671,788,350	171	86,159,090,976	2,345	560,291,269,790	3,199	816,853,248,763	18	7,368,803,608	128	132	5,302	Y	2,699	Y
	Cross Currency Swap	fixed vs float fixed vs fixed float vs float		47,547	1,326,366,377,178	35,398	1,882,080,497,831	-	-	1,102	1,260,409,154,071	1,004	574,247,595,475	0	0	24	23	2,059	Y	383	N
				8,540	833,995,581,197	18,908	2,222,926,362,113	-	-	157	5,047,649,968	475	24,998,393,724	0	0	5	5	621	N	56	N
				102,106	16,846,246,324,357	61,419	8,766,232,924,739	-	-	2,995	445,272,203,089	1,806	355,836,572,985	0	0	24	27	4,751	Y	3,354	N
	Cross Currency Swap Exotic			1,700	43,668,646,410	5,596	151,166,923,091	-	-	83	1,391,892,509	166	6,371,962,905	0	0	7	-	243	N	0	N
	Single Currency Swap Exotic			18,237	2,165,722,895,992	50,624	2,743,966,761,942	41	24	661	53,912,197,423	1,822	207,131,260,720	-	-	61	-	2,422	Y	23	N
	Callable			2,266	163,765,557,506	8,468	288,012,014,060	-	-	44	2,422,956,529	269	19,835,404,787	0	0	3	0	309	Y	7	N
	Debt Option			891	260,057,685,418	2,271	188,713,765,791	-	-	56	16,693,923,621	677	27,353,793,002	0	0	56	-	678	Y	78	N
	Inflation Swaps			72,197	2,974,219,450,542	40,093	1,071,218,014,097	-	-	1,914	75,858,496,926	1,623	37,507,883,506	-	-	93	32	3,412	Y	2,045	N
FRA			83,196	25,580,058,246,297	66,092	16,401,758,579,381	149,667	49,431,437,226,829	22,325	7,062,263,367,636	11,377	3,345,665,486,793	34,503	12,127,237,121,279	1,470	5,845	60,889	Y	58,316	Y	
Cap / Floor			27,316	7,288,397,240,312	50,882	5,628,448,673,083	-	-	497	179,091,541,693	884	231,557,645,326	0	0	43	0	1,337	Y	322	N	
Option Exotic			5,178	1,128,710,767,463	11,824	843,128,349,451	-	-	180	32,921,892,907	459	69,924,330,731	0	0	95	-	544	Y	15	N	
Swaption			182,467	31,430,094,327,050	124,165	13,017,784,153,711	-	-	8,646	1,869,897,760,487	13,807	2,216,028,488,314	0	0	397	1	22,056	Y	15,908	N	

Q4 2012

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			F1	Multi party F2	Voice G	H	J		
	G15		NON G15				G15		NON G15									
																Y/N	# of trades	Y/N
363,122	36,195,560,771,059	791,166	50,633,049,905,699	1,454,157	175,300,977,010,699	33,821	4,446,358,342,101	64,332	7,256,861,008,222	74,566	9,748,913,852,538	6,758	10,413	155,547	Y	142,041	Y	
357,721	9,812,065,357,744	325,243	10,131,836,395,927	263,105	13,362,226,102,839	14,086	589,515,293,449	23,871	962,991,611,167	11,195	556,425,417,398	1,979	2,176	44,997	Y	40,970	Y	
73,658	12,220,077,888,393	50,380	6,714,826,197,890	30,567	11,291,560,196,527	2,503	844,149,220,800	1,881	606,435,355,318	1,798	854,994,454,358	175	164	5,842	Y	4,861	Y	
4,378	481,006,570,153	5,940	717,717,289,810	2,673	401,262,816,413	125	11,402,717,680	152	25,661,154,385	103	18,446,253,699	24	24	333	Y	306	Y	
22,335	7,715,652,578,683	20,580	5,874,919,804,687	31,675	28,018,910,515,014	2,633	2,717,541,843,702	4,118	3,802,676,587,811	3,037	5,121,059,819,662	167	184	9,437	Y	7,860	Y	
38,537	2,419,589,903,406	22,945	2,336,999,012,675	283	220,412,130,993	1,630	448,563,539,019	2,526	868,213,705,609	80	93,455,058,552	106	120	4,011	Y	2,471	Y	
47,965	1,331,995,169,014	33,972	1,554,199,154,850	-	-	1,013	1,254,527,239,649	1,460	600,328,481,750	-	-	40	39	2,394	Y	414	N	
7,833	378,863,409,514	17,476	750,243,508,223	-	-	173	8,184,997,707	693	31,836,289,944	-	-	10	10	846	N	72	N	
101,825	11,910,651,905,458	58,782	5,991,502,605,387	-	-	2,822	445,718,446,172	2,627	708,916,334,200	-	-	33	33	5,384	Y	3,343	N	
2,177	41,651,929,322	5,349	132,813,048,905	-	-	59	702,053,868	174	6,583,263,151	-	-	4	-	229	N	-	N	
18,294	2,067,882,841,485	46,881	2,747,243,590,991	-	-	511	54,284,358,127	2,224	264,343,998,636	-	-	77	0	2,657	Y	111	N	
1,950	150,454,866,865	6,735	227,215,038,051	-	-	39	5,512,973,684	375	32,628,129,885	-	-	2	-	412	Y	6	N	
868	261,991,925,245	2,017	180,599,479,570	-	-	63	30,848,815,396	447	30,035,256,874	-	-	31	-	479	Y	2	N	
75,196	3,156,409,036,501	43,043	1,170,393,798,585	-	-	1,998	84,363,032,289	1,818	43,081,011,647	-	-	139	21	3,655	Y	2,543	N	
60,127	19,402,439,404,009	54,036	14,383,267,875,154	178,345	56,891,553,185,125	20,255	6,461,490,871,726	9,321	3,339,609,105,728	36,803	11,519,940,263,913	1,807	6,263	58,310	Y	62,598	Y	
26,827	7,074,123,129,519	50,614	5,052,909,571,276	-	-	441	140,703,170,204	1,297	327,072,755,319	-	-	41	-	1,697	Y	306	N	
4,950	1,074,599,907,326	10,288	631,391,890,343	-	-	148	39,026,387,601	365	83,990,034,023	-	-	66	-	446	Y	12	N	
199,074	32,885,492,302,948	121,847	12,971,066,208,253	-	-	11,064	2,141,680,490,883	14,195	2,979,792,509,516	-	-	633	-	24,626	Y	19,973	N	