

**CONSOLIDATED**

**October - December 2011**

			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				
Asset Class	Base Product	Sub-Product	Region	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	Clearing Eligible	
				D	D1	D	D1	E	E1	E	E1	F1	F2	G	H	J	O					
				G15		NON G15		G15		NON G15												
A	B	C																				
RATES	Single Currency Swap		G4 CCY	436,107	46,292,509,140,867	918,087	70,661,559,936,716	1,612,668	210,411,516,093,537	30,578	5,339,918,126,775	50,321	5,612,957,176,386	60,475	9,660,449,566,789	5,700	8,271	127,403	Y		121,048	Y
			Non-G4 CCY	332,833	10,241,664,652,149	323,557	11,314,595,022,525	204,947	10,795,166,915,834	12,931	495,690,324,329	15,793	663,661,913,987	7,256	346,446,281,510	1,040	1,094	33,846	Y		27,913	Y
	Single Currency Basis Swap		G4 CCY	53,338	12,677,482,716,237	38,063	6,830,430,838,794	16,827	7,976,363,943,913	1,591	898,827,255,528	1,277	515,918,307,432	1,323	881,267,803,604	58	62	4,080	Y		3,171	Y
			Non-G4 CCY	2,051	356,677,725,392	3,363	524,285,218,061	1,758	282,949,683,604	66	7,321,551,558	109	15,758,260,143	102	12,729,877,362	6	6	266	Y		203	Y
	OIS		G4 CCY	12,744	8,240,335,054,796	26,026	10,359,636,093,401	31,879	40,038,809,752,246	2,545	3,136,544,105,584	3,773	3,210,646,619,016	4,028	6,174,156,811,662	292	298	9,755	Y		8,527	Y
			Non-G4 CCY	36,146	2,632,513,739,708	37,792	2,404,883,769,151	378	327,869,026,622	1,631	325,017,509,618	2,079	464,390,976,334	4	2,091,991,310	107	108	3,500	Y		1,623	Y
	Cross Currency Swap	fixed vs float		44,638	1,067,194,888,315	35,435	12,245,805,967,232	-	-	1,210	139,847,386,921	1,103	208,895,102,429	-	-	46	44	2,222	Y		133	N
		fixed vs fixed		1,102	99,055,326,161	15,302	821,726,085,318	-	-	229	7,818,729,231	394	22,965,066,786	-	-	4	4	614	N		-	N
		float vs float		85,023	11,322,324,050,962	61,846	7,922,429,841,779	-	-	2,533	291,106,334,855	1,795	260,639,693,286	-	-	59	60	4,209	Y		2,533	N
	Cross Currency Swap Exotic			1,569	99,133,458,029	6,650	192,744,486,220	-	-	134	179,857,990,376	153	213,131,792,680	-	-	0	-	286	N		-	N
	Single Currency Swap Exotic			16,859	1,816,509,560,674	46,611	2,532,202,765,027	-	-	749	65,582,137,725	2,557	182,634,546,954	-	-	108	1	3,197	Y		18	N
	Callable			2,017	155,196,111,362	8,429	269,003,373,185	-	-	74	5,196,813,648	229	10,087,809,440	-	-	3	1	299	Y		7	N
	Debt Option			695	211,039,413,793	2,160	291,650,741,825	-	-	104	7,367,171,629	247	21,586,604,649	-	-	7	-	344	Y		23	N
	Inflation Swaps			58,710	2,484,346,209,843	40,377	1,208,928,760,942	-	-	1,593	60,578,146,373	1,803	35,175,273,172	-	-	97	33	3,266	Y		2,187	N
	FRA			142,593	52,303,697,791,035	86,571	26,836,035,790,782	8,132	3,734,402,437,697	25,570	9,540,694,094,872	13,111	4,155,376,671,494	2,720	1,106,369,990,290	1,169	4,642	35,600	Y		38,621	Y
	Cap / Floor			25,593	7,270,308,476,902	54,273	6,789,167,459,632	-	-	432	147,989,069,194	937	282,353,681,064	-	-	57	0	1,312	Y		362	N
	Option Exotic			5,103	1,238,484,784,165	12,900	795,018,891,591	-	-	218	39,860,267,233	323	28,320,431,888	-	-	16	-	525	Y		63	N
	Swaption			180,803	33,611,388,680,382	150,219	19,027,197,496,924	-	-	8,924	2,340,894,046,507	11,580	1,624,754,633,586	-	-	554	-	19,950	Y		16,054	N
				1,437,834	192,170,241,780,824	1,867,661	181,027,302,539,104	1,876,589	273,567,077,853,453	91,121	23,000,111,061,954	107,585	17,529,254,560,716	75,918	18,183,512,322,527							