

Q4 2012

| 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 | Notional | Trade Count | Gross Notional | Trade Count | Gross Notional | Trade Count | Gross Notional | Trade Count | Gross Notional | Trade Count | Gross Notional | | Electronic Platform | Voice | Electronic Confirmation Eligible | Electronicly Confirmed | | |
| | | | | | D | D1 | D1 | D2 | E | E1 | E | E1 | E | E1 | E | E1 | F | F1 | F | F1 | | F | F1 | F | F1 | | |
| | | | | | G15 | D1 | D1 | Non G15 | G15 | Non G15 | | | | | | | | | | | | | | | | | |
| CREDIT | Index | CDX | CDX | CDX | Americas | 2,272 | 1,102,812,645.891 | 6,474 | 301,173,679.217 | 6,814 | 1,549,188,115.870 | 3,403 | 454,892,496.483 | 4,150 | 1,714,048,226.709 | 1,770 | 335,578,813.130 | 301 | 4,231 | 1,870 | Y | 1,870 | Yes | | | | |
| | | | | | Americas | 5,002 | 22,868,851.485 | 5,820 | 104,053,884.386 | 6,811 | 288,693,685.268 | 1,623 | 85,845,093.804 | 4,150 | 51,871,427.636 | 1,638 | 36,887,873.131 | 301 | 3,402 | 1,870 | Y | 1,870 | Yes | | | | |
| | | | | | Americas | 1 | 121,388.218 | 1 | 121,388.218 | 1 | 121,388.218 | 1 | 121,388.218 | 1 | 121,388.218 | 1 | 121,388.218 | 1 | 121,388.218 | 1 | 121,388.218 | 1 | 121,388.218 | 1 | 121,388.218 | Yes | |
| | | | | | Americas | 7,354 | 135,365,447.864 | 2,110 | 23,420,031.097 | 697 | 20,803,056.690 | 527 | 5,962,815.974 | 444 | 4,051,398.427 | 107 | 1,218,227.777 | 25 | 199 | 853 | Y | 853 | Yes | | | | |
| | | | | | Americas | 200 | 1,154,450.000 | 50 | 329,425.000 | 0 | 0 | 41 | 248,929.999 | 34 | 189,988.667 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | Yes | |
| | | | | | Americas | 999 | 65,196,793.158 | 179 | 9,044,513.802 | 0 | 0 | 14 | 2,065,438.334 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | Yes | |
| | | | | | Americas | 486 | 17,200,313.760 | 115 | 1,254,515.020 | 0 | 0 | 11 | 53,038.331 | 87 | 721,525.000 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | Yes | |
| | | | | | Americas | 1 | 100,000.000 | 1 | 100,000.000 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | Yes |
| | | | | | Americas | 9,319 | 17,028,038.100 | 1,212 | 16,479,686.600 | 0 | 0 | 276 | 5,137,184.166 | 95 | 1,252,488.384 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | Yes | |
| | | | | | Americas | 7,874 | 161,058,422.670 | 2,375 | 39,821,166.870 | 0 | 0 | 324 | 5,688,981.474 | 210 | 2,989,624.250 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | Yes | |
| Americas | 45,262 | 3,397,887,098.556 | 19,901 | 835,947,967.661 | 3,803 | 1,064,235,179.213 | 10,812 | 475,968,510.960 | 9,144 | 241,388,627.073 | 3,711 | 129,254,282.371 | 1,079 | 9,739 | 12,849 | Y | 12,849 | Yes | | | | | | | | | |
| Americas | 8,627 | 15,294,183.851 | 2,260 | 35,178,336.633 | 0 | 0 | 560 | 7,880,227.766 | 250 | 3,033,782.332 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | Yes | | | | | | |
| Americas | 9,981 | 8,232,208.952 | 1,066 | 1,012,800.880 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | Yes | | | | | | |
| Americas | 18,842 | 478,215,476.308 | 2,395 | 45,321,529.740 | 0 | 0 | 842 | 13,165,330.571 | 381 | 6,791,417.496 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | Yes | | | | | | |
| Americas | 9,271 | 858,011,988.022 | 878 | 11,383,993.717 | 0 | 0 | 161 | 5,555,513.019 | 15 | 5,554,504.818 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | Yes | | | | | | |
| Americas | 1,076 | 57,288,086.330 | 57 | 1,619,369.300 | 0 | 0 | 4 | 170,336.733 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | Yes | | | | | | |
| Americas | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | Yes | | | | | | |
| Americas | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | Yes | | | | | | |
| Americas | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | Yes | | | | | | |
| Americas | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | Yes | | | | | | |
| Americas | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | Yes | | | | | | |
| Americas | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | Yes | | | | | | |
| Americas | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | Yes | | | | | | |
| Americas | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | Yes | | | | | | |
| Americas | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | Yes | | | | | | |
| Americas | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | Yes | | | | | | |
| Americas | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | Yes | | | | | | |
| Americas | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | Yes | | | | | | |
| Americas | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | Yes | | | | | | |
| Americas | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | Yes | | | | | | |
| Americas | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | Yes | | | | | | |
| Americas | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | Yes | | | | | | |
| Americas | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | Yes | | | | | | |
| Americas | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | Yes | | | | | | |
| Americas | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | Yes | | | | | | |
| Americas | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | Yes | | | | | | |
| Americas | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | Yes | | | | | | |
| Americas | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | Yes | | | | | | |
| Americas | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | Yes | | | | | | |
| Americas | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | Yes | | | | | | |
| Americas | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | Yes | | | | | | |
| Americas | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | Yes | | | | | | |
| Americas | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | Yes | | | | | | |
| Americas | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | Yes | | | | | | |
| Americas | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | Yes | | | | | | |
| Americas | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | Yes | | | | | | |
| Americas | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | Yes | | | | | | |
| Americas | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | Yes | | | | | | |
| Americas | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | Yes | | | | | | |
| Americas | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | Yes | | | | | | |
| Americas | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | Yes | | | | | | |
| Americas | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | Yes | | | | | | |
| Americas | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | Yes | | | | | | |
| Americas | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | Yes | | | | | | |
| Americas | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | Yes | | | | | | |
| Americas | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | Yes | | | | | | |
| Americas | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | Yes | | | | | | |
| Americas | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | Yes | | | | | | |
| Americas | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | Yes | | | | | | |
| Americas | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | Yes | | | | | | |
| Americas | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | Yes | | | | | | |
| Americas | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | Yes | | | | | | |
| Americas | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | Yes | | | | | | |
| Americas | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | Yes | | | | | | |
| Americas | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | Yes | | | | | | |
| Americas | 0 | 0 | 0 | | | | | | | | | | | | | | | | | | | | | | | | |