

REF ENTITY

CDX.EM.36
CDX.EM.37
CDX.EM.38
CDX.EM.39
CDX.EM.40
CDX.EM.41
CDX.NA.HY.33
CDX.NA.HY.33
CDX.NA.HY.34
CDX.NA.HY.35
CDX.NA.HY.36
CDX.NA.HY.37
CDX.NA.HY.37
CDX.NA.HY.38
CDX.NA.HY.39
CDX.NA.HY.39
CDX.NA.HY.40
CDX.NA.HY.41
CDX.NA.HY.42
CDX.NA.IG.33
CDX.NA.IG.33
CDX.NA.IG.34
CDX.NA.IG.35
CDX.NA.IG.35
CDX.NA.IG.36
CDX.NA.IG.37
CDX.NA.IG.37
CDX.NA.IG.38
CDX.NA.IG.39
CDX.NA.IG.39
CDX.NA.IG.40
CDX.NA.IG.41
CDX.NA.IG.41
CDX.NA.IG.42
CMBX.NA.BBB-.6

PRODUCT TYPE

Untranchd
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IBOXX USD LIQUID HIGH YIELD INDEX SERIES 1	Untranchd
ITRAXX ASIA EX-JAPAN IG SERIES 32	Untranchd
ITRAXX ASIA EX-JAPAN IG SERIES 41	Untranchd
ITRAXX AUSTRALIA SERIES 32	Untranchd
ITRAXX EUROPE CROSSOVER SERIES 32	Untranchd
ITRAXX EUROPE CROSSOVER SERIES 33	Untranchd
ITRAXX EUROPE CROSSOVER SERIES 34	Untranchd
ITRAXX EUROPE CROSSOVER SERIES 35	Untranchd
ITRAXX EUROPE CROSSOVER SERIES 36	Untranchd
ITRAXX EUROPE CROSSOVER SERIES 37	Untranchd
ITRAXX EUROPE CROSSOVER SERIES 38	Untranchd
ITRAXX EUROPE CROSSOVER SERIES 39	Untranchd
ITRAXX EUROPE CROSSOVER SERIES 40	Tranchd
ITRAXX EUROPE CROSSOVER SERIES 40	Untranchd
ITRAXX EUROPE CROSSOVER SERIES 41	Untranchd
ITRAXX EUROPE SENIOR FINANCIALS SERIES 32	Untranchd
ITRAXX EUROPE SENIOR FINANCIALS SERIES 33	Untranchd
ITRAXX EUROPE SENIOR FINANCIALS SERIES 34	Untranchd
ITRAXX EUROPE SENIOR FINANCIALS SERIES 35	Untranchd
ITRAXX EUROPE SENIOR FINANCIALS SERIES 36	Untranchd
ITRAXX EUROPE SENIOR FINANCIALS SERIES 37	Untranchd
ITRAXX EUROPE SENIOR FINANCIALS SERIES 38	Untranchd
ITRAXX EUROPE SENIOR FINANCIALS SERIES 39	Untranchd
ITRAXX EUROPE SENIOR FINANCIALS SERIES 40	Untranchd
ITRAXX EUROPE SENIOR FINANCIALS SERIES 41	Untranchd
ITRAXX EUROPE SERIES 32	Tranchd
ITRAXX EUROPE SERIES 32	Untranchd
ITRAXX EUROPE SERIES 33	Untranchd
ITRAXX EUROPE SERIES 34	Tranchd
ITRAXX EUROPE SERIES 34	Untranchd
ITRAXX EUROPE SERIES 35	Untranchd
ITRAXX EUROPE SERIES 36	Tranchd
ITRAXX EUROPE SERIES 36	Untranchd
ITRAXX EUROPE SERIES 37	Untranchd
ITRAXX EUROPE SERIES 38	Tranchd
ITRAXX EUROPE SERIES 38	Untranchd
ITRAXX EUROPE SERIES 39	Untranchd

ITRAXX EUROPE SERIES 40	Tranched
ITRAXX EUROPE SERIES 40	Untranchd
ITRAXX EUROPE SERIES 41	Untranchd
ITRAXX EUROPE SUB FINANCIALS SERIES 39	Untranchd
ITRAXX EUROPE SUB FINANCIALS SERIES 40	Untranchd
ITRAXX EUROPE SUB FINANCIALS SERIES 41	Untranchd
ITRAXX JAPAN SERIES 32	Untranchd
ITRAXX JAPAN SERIES 33	Untranchd
ITRAXX JAPAN SERIES 37	Untranchd
ITRAXX JAPAN SERIES 38	Untranchd
ITRAXX JAPAN SERIES 39	Untranchd
ITRAXX JAPAN SERIES 40	Untranchd

<u>TOTAL NUMBER OF CLEARING DEALERS</u>	<u>AVERAGE MONTHLY CLEARING DEALERS</u>	<u>AVERAGE DAILY NOTIONAL (USD EQ)</u>
0	0.0	25,000,000
1	0.3	25,000,000
2	0.7	25,000,000
0	0.0	25,000,000
6	3.0	225,000,000
7	6.0	1,250,000,000
3	1.3	25,000,000
0	0.0	50,000,000
0	0.0	25,000,000
0	0.0	75,000,000
0	0.0	50,000,000
5	2.7	50,000,000
2	0.7	75,000,000
1	0.3	25,000,000
6	3.7	75,000,000
1	0.3	125,000,000
0	0.0	75,000,000
10	7.0	3,250,000,000
9	7.7	8,925,000,000
3	1.0	25,000,000
0	0.0	50,000,000
0	0.0	25,000,000
2	1.0	25,000,000
0	0.0	75,000,000
0	0.0	25,000,000
3	1.7	50,000,000
0	0.0	75,000,000
2	0.7	50,000,000
3	1.7	50,000,000
2	1.0	100,000,000
1	0.3	175,000,000
6	4.3	125,000,000
8	3.7	5,600,000,000
8	7.0	26,200,000,000
1	0.3	25,000,000

4	1.7	125,000,000
0	0.0	25,000,000
6	2.7	375,000,000
0	0.0	25,000,000
0	0.0	75,000,000
0	0.0	50,000,000
1	0.3	150,000,000
1	0.3	50,000,000
2	0.7	125,000,000
1	0.7	50,000,000
6	3.0	100,000,000
3	1.0	175,000,000
5	4.7	100,000,000
9	5.7	975,000,000
9	8.3	4,900,000,000
0	0.0	25,000,000
0	0.0	25,000,000
0	0.0	25,000,000
0	0.0	25,000,000
0	0.0	25,000,000
0	0.0	50,000,000
0	0.0	25,000,000
0	0.0	75,000,000
6	2.3	475,000,000
8	5.3	2,600,000,000
3	1.0	25,000,000
0	0.0	75,000,000
0	0.0	50,000,000
3	1.7	75,000,000
0	0.0	125,000,000
0	0.0	75,000,000
5	3.0	100,000,000
0	0.0	225,000,000
1	0.3	125,000,000
4	1.7	100,000,000
1	0.3	325,000,000
0	0.0	350,000,000

5	4.3	150,000,000
7	5.3	4,400,000,000
9	8.7	20,800,000,000
0	0.0	25,000,000
2	1.0	100,000,000
7	4.0	400,000,000
1	0.3	25,000,000
1	0.3	25,000,000
4	1.3	25,000,000
4	1.3	25,000,000
5	2.0	25,000,000
12	6.0	75,000,000

**AVERAGE NUMBER
TRADES/DAY**

0
0
1
1
14
93
1
1
0
2
1
2
2
1
3
4
2
91
553
0
0
0
1
0
0
1
1
1
1
2
2
3
43
509
0

6
0
17
0
1
1
2
1
3
1
4
4
4
35
332
0
0
0
0
0
1
0
1
7
66
1
0
0
1
1
1
1
2
1
1
3
2

3
43
367
1
4
18
1
0
0
0
0
4