

ICE CLEAR CREDIT LLC
EXHIBIT E: OPEN INTEREST AND TRANSACTION ACTIVITY FOR INDEX CDS AND
SINGLE-NAME CDS CLEARED BY ICE CLEAR CREDIT BASED ON DTCC PUBLICLY
AVAILABLE DATA

Notes in Connection with Exhibit E

1. Scope of Transactions

The transactions covered in this analysis include only transactions where market participants were engaging in market risk transfer activity. Risk transfer activity is defined as transactions that change the risk position between two parties. These transaction types include new trades between two parties, a termination of an existing transaction, or the assignment of an existing transaction to a third party.

2. Total Number of Clearing Dealers

As part of the analysis, the DTCC Trade Information Warehouse (“TIW”) considers clearing dealers to include the 17 dealer families which were involved in an active clearinghouse as of March 2011. The 17 families are:

Bank of America Merrill Lynch
Barclays
BNP Paribas
Calyon
Citibank
Credit Suisse
Deutsche Bank
Goldman Sachs
HSBC
JPMorgan
Morgan Stanley
Natixis
Nomura
Royal Bank of Scotland
Societe Generale
UBS
UniCredit

The fourth column shows the total number of the 17 dealer families that executed at least one transaction during the three month period.

All Indices, and Index Tranches 10 contracts or greater (Gross and Net Notional)
 Week Ending: 2011-09-23

Index/Sub-Index/Index Tranche	Gross Notional (USD EQ)	Net Notional (USD EQ)	Contracts
CDX.NA.HY.10	\$65,719,101,502	\$9,485,484,400	745
CDX.NA.HY.11	\$74,110,889,328	\$14,503,069,533	298
CDX.NA.HY.12	\$29,960,355,668	\$1,804,366,772	307
CDX.NA.HY.13	\$33,023,713,231	\$1,796,631,000	371
CDX.NA.HY.14	\$64,714,067,446	\$11,957,582,023	572
CDX.NA.HY.15	\$80,803,452,339	\$9,565,871,397	1475
CDX.NA.HY.16	\$144,308,236,653	\$26,619,287,500	6237
CDX.NA.HY.8	\$83,666,115,550	\$21,489,236,439	374
CDX.NA.HY.9	\$70,752,282,542	\$24,439,112,843	337
CDX.NA.IG.HVOL.10	\$5,262,390,219	\$821,547,658	65
CDX.NA.IG.HVOL.11	\$4,269,345,076	\$804,933,334	45
CDX.NA.IG.HVOL.12	\$2,360,600,000	\$607,700,000	21
CDX.NA.IG.HVOL.13	\$855,920,000	\$149,910,000	18
CDX.NA.IG.HVOL.14	\$712,796,664	\$188,680,000	19
CDX.NA.IG.HVOL.8	\$24,090,403,803	\$3,612,356,267	198
CDX.NA.IG.HVOL.9	\$10,433,900,954	\$2,821,102,666	92
CDX.NA.IG.10	\$138,917,789,705	\$9,579,987,836	665
CDX.NA.IG.11	\$101,801,748,848	\$4,040,129,384	490
CDX.NA.IG.12	\$118,142,996,510	\$6,618,559,292	684
CDX.NA.IG.13	\$105,748,428,924	\$9,469,408,119	816
CDX.NA.IG.14	\$155,991,604,366	\$11,483,178,312	1164
CDX.NA.IG.15	\$213,455,228,162	\$27,583,651,002	1416
CDX.NA.IG.16	\$632,340,779,555	\$65,931,217,999	7105
CDX.NA.IG.8	\$207,336,246,547	\$32,025,027,965	657
CDX.NA.IG.9	\$804,217,673,033	\$86,036,613,703	3702

December 20, 2010 through March 19, 2011

Reference Entity	Total Number of Clearing Dealers	Average Monthly Clearing Dealers	Average Daily Notional (USD EQ)	Average Number Trades/Day
CDX.NA.HY.10	13	12	\$375,000,000	5
CDX.NA.HY.11	10	10	\$475,000,000	3
CDX.NA.HY.12	12	8	\$50,000,000	1
CDX.NA.HY.13	13	11	\$50,000,000	1
CDX.NA.HY.14	14	12	\$150,000,000	6
CDX.NA.HY.15	17	15	\$3,325,000,000	190
CDX.NA.HY.8	11	8	\$75,000,000	1
CDX.NA.HY.9	12	11	\$275,000,000	4
CDX.NA.IG.10	14	11	\$300,000,000	2
CDX.NA.IG.11	12	8	\$150,000,000	1
CDX.NA.IG.12	11	8	\$75,000,000	1
CDX.NA.IG.13	13	12	\$250,000,000	2
CDX.NA.IG.14	14	13	\$250,000,000	9
CDX.NA.IG.15	17	17	\$14,700,000,000	201
CDX.NA.IG.8	13	11	\$175,000,000	1
CDX.NA.IG.9	17	16	\$5,450,000,000	57
CDX.NA.IG.HVOL.8	6	2	\$25,000,000	0
CDX.NA.IG.HVOL.9	9	4	\$25,000,000	2

Top 1000 Reference Entities (Gross and Net Notional)
 Week Ending: 2011-09-23

Reference Entity	Gross Notional (USD EQ)	Net Notional (USD EQ)	Contracts
ACE LIMITED	\$16,480,159,442	\$1,476,403,955	2,416
AETNA INC.	\$13,140,085,938	\$870,748,375	2,034
ALCOA INC.	\$31,514,920,792	\$2,278,680,863	4,333
ALTRIA GROUP, INC.	\$26,024,757,766	\$1,538,865,311	3,311
AMERICAN ELECTRIC POWER COMPANY, INC.	\$13,840,649,750	\$806,977,496	2,031
AMERICAN EXPRESS COMPANY	\$24,820,286,369	\$1,454,876,319	2,997
AMERICAN INTERNATIONAL GROUP, INC.	\$44,200,798,428	\$2,367,424,200	4,110
AMGEN INC.	\$14,796,175,033	\$1,186,102,806	2,089
ANADARKO PETROLEUM CORPORATION	\$23,782,829,965	\$1,578,659,759	3,025
ARROW ELECTRONICS, INC.	\$21,332,145,087	\$978,217,776	2,976
AT&T INC.	\$25,891,455,493	\$2,511,673,392	3,426
AUTOZONE, INC.	\$22,762,658,609	\$1,824,593,223	3,398
AVNET, INC.	\$8,462,664,238	\$622,931,152	1,820
BARRICK GOLD CORPORATION	\$11,194,525,632	\$966,358,062	1,778
BAXTER INTERNATIONAL INC.	\$12,743,515,261	\$947,893,735	1,742
BERKSHIRE HATHAWAY INC.	\$28,341,749,230	\$5,218,294,990	3,036
BOEING CAPITAL CORPORATION	\$13,337,196,398	\$951,149,294	1,902
BOSTON PROPERTIES LIMITED PARTNERSHIP	\$6,522,252,324	\$683,333,624	1,233
BRISTOL-MYERS SQUIBB COMPANY	\$14,139,247,717	\$680,715,167	1,995
BURLINGTON NORTHERN SANTA FE, LLC	\$13,607,273,949	\$997,438,905	2,090
CA, INC.	\$9,048,492,140	\$573,275,734	1,855
CAMPBELL SOUP COMPANY	\$14,898,193,773	\$874,412,819	2,073
CANADIAN NATURAL RESOURCES LIMITED	\$10,352,590,146	\$1,168,488,316	1,966
CAPITAL ONE BANK (USA), NATIONAL ASSOCIATION	\$17,385,172,740	\$1,004,168,825	2,492
CAPITAL ONE FINANCIAL CORPORATION	\$15,535,127,643	\$892,566,594	2,219
CARDINAL HEALTH, INC.	\$14,717,624,269	\$885,388,850	2,167
CARNIVAL CORPORATION	\$20,604,752,994	\$1,501,674,780	3,153
CATERPILLAR INC.	\$18,475,604,975	\$1,648,031,003	2,623
CBS CORPORATION	\$26,840,143,174	\$1,690,642,879	3,886
CENTURYLINK, INC.	\$26,733,997,932	\$1,585,752,546	3,726
CIGNA CORPORATION	\$11,808,847,160	\$660,947,389	1,877
CISCO SYSTEMS, INC.	\$5,131,069,947	\$726,579,549	593
COMCAST CORPORATION	\$8,721,395,043	\$1,031,697,937	1,095
COMPUTER SCIENCES CORPORATION	\$27,609,758,252	\$1,960,466,203	3,958
CONAGRA FOODS, INC.	\$16,169,403,305	\$971,440,369	2,515
CONOCOPHILLIPS	\$18,102,570,862	\$1,338,535,826	2,467
CONSTELLATION ENERGY GROUP, INC.	\$20,905,291,012	\$1,895,010,428	2,641
COX COMMUNICATIONS, INC.	\$18,166,737,069	\$836,276,020	2,744
CSX CORPORATION	\$16,184,492,972	\$1,011,820,956	2,673
CVS CAREMARK CORPORATION	\$15,224,129,878	\$900,676,121	2,207
DARDEN RESTAURANTS, INC.	\$19,689,473,680	\$1,262,561,589	2,950
DEERE & COMPANY	\$15,453,850,402	\$932,226,344	1,912
DELL INC.	\$8,663,606,576	\$1,017,402,666	1,372
DEVON ENERGY CORPORATION	\$13,174,727,294	\$615,157,172	2,079
DIRECTV HOLDINGS LLC	\$6,380,548,397	\$631,517,747	1,113
DOMINION RESOURCES, INC.	\$15,707,458,256	\$817,734,824	2,322
DUKE ENERGY CAROLINAS, LLC	\$12,006,118,512	\$733,440,368	1,809
E. I. DU PONT DE NEMOURS AND COMPANY	\$16,096,124,328	\$1,277,110,539	2,100
EASTMAN CHEMICAL COMPANY	\$22,776,707,826	\$1,204,103,781	3,096
ERP OPERATING LIMITED PARTNERSHIP	\$8,763,391,202	\$541,543,246	1,428
EXPEDIA, INC.	\$14,740,402,672	\$940,778,151	2,066
FIRSTENERGY CORP.	\$15,356,102,975	\$977,187,167	2,242
FORTUNE BRANDS, INC.	\$17,384,405,267	\$1,171,005,156	2,485
FREEMPORT-MCMORAN COPPER & GOLD INC.	\$7,589,597,216	\$899,990,306	1,235
GATX CORPORATION	\$9,633,525,742	\$776,782,433	1,678
GENERAL ELECTRIC CAPITAL CORPORATION	\$94,777,446,596	\$10,846,329,731	7,218

GENERAL MILLS, INC.	\$13,678,188,875	\$716,665,600	1,864
GOODRICH CORPORATION	\$13,997,706,822	\$733,616,465	1,989
HALLIBURTON COMPANY	\$14,766,516,542	\$716,807,345	2,217
HEWLETT-PACKARD COMPANY	\$17,389,117,430	\$1,188,700,153	2,276
HONEYWELL INTERNATIONAL INC.	\$13,860,160,984	\$760,368,837	1,864
INGERSOLL-RAND COMPANY	\$17,165,698,830	\$1,839,936,491	2,718
INTERNATIONAL BUSINESS MACHINES CORPORATION	\$17,246,600,694	\$1,410,279,120	2,334
INTERNATIONAL PAPER COMPANY	\$26,051,265,311	\$1,826,190,316	3,637
JOHNSON CONTROLS, INC.	\$11,213,436,636	\$938,989,292	1,857
KINDER MORGAN ENERGY PARTNERS, L.P.	\$9,711,998,277	\$670,655,011	1,742
KOHL'S CORPORATION	\$13,497,755,808	\$750,355,650	2,186
KRAFT FOODS INC.	\$20,358,443,465	\$1,659,202,086	2,804
LOCKHEED MARTIN CORPORATION	\$13,517,868,157	\$1,109,135,227	1,816
LOEWS CORPORATION	\$14,823,542,265	\$641,798,897	1,970
M.D.C. HOLDINGS, INC.	\$11,388,318,884	\$942,112,403	2,070
MARRIOTT INTERNATIONAL, INC.	\$20,267,912,884	\$1,456,493,447	2,831
MARSH & MCLENNAN COMPANIES, INC.	\$19,015,880,356	\$1,041,361,014	2,722
MCDONALD'S CORPORATION	\$15,082,172,041	\$976,773,667	2,126
MCKESSON CORPORATION	\$14,245,408,294	\$861,751,080	2,249
METLIFE, INC.	\$31,876,613,499	\$4,855,145,794	4,051
NATIONAL RURAL UTILITIES COOPERATIVE FINANCE CORPORATION	\$14,196,162,322	\$976,302,025	2,001
NEWELL RUBBERMAID INC.	\$20,347,041,377	\$1,287,087,054	2,826
NEWS AMERICA INCORPORATED	\$18,236,793,027	\$899,726,421	2,644
NORDSTROM, INC.	\$26,117,629,010	\$1,873,950,343	3,304
NORFOLK SOUTHERN CORPORATION	\$15,550,984,683	\$1,528,197,643	2,391
NORTHROP GRUMMAN CORPORATION	\$11,886,352,325	\$1,144,549,152	1,842
OMNICOM GROUP INC.	\$16,522,603,212	\$871,923,057	2,459
PFIZER INC.	\$11,953,380,878	\$1,047,698,222	1,685
PITNEY BOWES INC.	\$19,230,628,916	\$1,564,947,142	2,574
PROGRESS ENERGY, INC.	\$13,448,511,685	\$755,668,086	1,994
QUEST DIAGNOSTICS INCORPORATED	\$10,467,441,003	\$733,501,305	1,556
R.R. DONNELLEY & SONS COMPANY	\$24,748,788,856	\$1,436,768,178	3,614
RAYTHEON COMPANY	\$12,338,872,320	\$868,676,519	1,746
REYNOLDS AMERICAN INC.	\$8,755,401,015	\$712,067,558	1,610
RYDER SYSTEM, INC.	\$16,714,516,927	\$1,566,141,741	2,522
SAFEWAY INC.	\$24,215,891,595	\$1,641,607,368	3,695
SARA LEE CORPORATION	\$26,660,713,608	\$1,805,612,909	3,504
SEMPRA ENERGY	\$14,828,287,254	\$936,630,490	2,155
SIMON PROPERTY GROUP, L.P.	\$19,176,282,657	\$1,078,094,989	2,634
SLM CORPORATION	\$26,609,673,559	\$1,658,374,682	3,286
SOUTHWEST AIRLINES CO.	\$26,978,016,671	\$1,786,077,067	3,779
STAPLES, INC.	\$6,738,316,304	\$572,349,055	1,239
TARGET CORPORATION	\$19,539,838,191	\$1,115,771,632	2,479
THE ALLSTATE CORPORATION	\$14,891,387,314	\$876,639,365	2,146
THE BLACK & DECKER CORPORATION	\$13,272,553,778	\$876,439,758	2,227
THE CHUBB CORPORATION	\$11,804,015,139	\$792,094,363	1,758
THE DOW CHEMICAL COMPANY	\$27,240,620,795	\$1,888,728,318	3,338
THE HARTFORD FINANCIAL SERVICES GROUP, INC.	\$20,033,252,586	\$891,429,629	2,499
THE HOME DEPOT, INC.	\$21,784,422,189	\$1,537,458,082	3,043
THE KROGER CO.	\$24,388,767,030	\$1,503,535,765	3,233
THE SHERWIN-WILLIAMS COMPANY	\$22,031,707,773	\$1,720,235,369	2,728
THE TJX COMPANIES, INC.	\$8,706,461,718	\$840,862,247	1,593
THE WALT DISNEY COMPANY	\$19,413,161,112	\$758,723,390	2,436
TIME WARNER CABLE INC.	\$6,947,545,989	\$723,579,278	997
TIME WARNER INC.	\$24,182,315,101	\$1,513,423,949	3,468
TOLL BROTHERS, INC.	\$22,682,428,666	\$1,513,619,056	3,221
TRANSOCEAN INC.	\$23,247,827,379	\$1,751,802,697	3,391
TYSON FOODS, INC.	\$21,743,597,658	\$1,306,911,623	3,255
UNION PACIFIC CORPORATION	\$13,216,069,495	\$1,279,053,722	2,152
UNITED PARCEL SERVICE, INC.	\$9,700,949,050	\$756,571,717	1,468

UNITEDHEALTH GROUP INCORPORATED	\$10,011,759,034	\$1,186,035,315	1,510
VALERO ENERGY CORPORATION	\$16,643,688,863	\$765,631,810	2,599
VERIZON COMMUNICATIONS INC.	\$24,947,886,256	\$1,425,576,704	4,024
VIACOM INC.	\$11,523,548,277	\$769,153,857	1,901
VORNADO REALTY L.P.	\$10,826,904,587	\$875,374,549	1,910
WAL-MART STORES, INC.	\$19,360,329,572	\$2,019,886,249	2,467
WHIRLPOOL CORPORATION	\$31,766,765,903	\$2,001,690,096	4,414
XEROX CORPORATION	\$14,169,788,681	\$1,465,521,463	1,848
XL GROUP LTD.	\$23,859,125,858	\$1,259,821,539	3,226
YUM! BRANDS, INC.	\$8,460,585,225	\$599,049,412	1,663

Reference Entity	Total Number of Clearing Dealers	Average Monthly Clearing Dealers	Average Daily Notional (USD EQ)	Average Number Trades/Day
ACE LIMITED	16	14	\$50,000,000	4
AETNA INC.	16	15	\$22,500,000	4
ALCOA INC.	16	15	\$100,000,000	19
ALTRIA GROUP, INC.	16	15	\$75,000,000	9
AMERICAN ELECTRIC POWER COMPANY, INC.	16	15	\$22,500,000	4
AMERICAN EXPRESS COMPANY	16	15	\$50,000,000	5
AMERICAN INTERNATIONAL GROUP, INC.	16	15	\$100,000,000	11
AMGEN INC.	16	14	\$20,000,000	3
ANADARKO PETROLEUM CORPORATION	16	15	\$50,000,000	8
ARROW ELECTRONICS, INC.	16	16	\$75,000,000	10
AT&T INC.	16	15	\$75,000,000	8
AUTOZONE, INC.	16	15	\$50,000,000	5
AVNET, INC.	16	15	\$20,000,000	3
BARRICK GOLD CORPORATION	16	14	\$20,000,000	4
BAXTER INTERNATIONAL INC.	15	13	\$15,000,000	3
BERKSHIRE HATHAWAY INC.	15	13	\$50,000,000	8
BOEING CAPITAL CORPORATION	15	12	\$12,500,000	2
BOSTON PROPERTIES LIMITED PARTNERSHIP	15	12	\$10,000,000	2
BRISTOL-MYERS SQUIBB COMPANY	15	13	\$20,000,000	3
CA, INC.	16	13	\$17,500,000	3
CAMPBELL SOUP COMPANY	16	14	\$50,000,000	6
CANADIAN NATURAL RESOURCES LIMITED	16	14	\$15,000,000	3
CAPITAL ONE BANK (USA), NATIONAL ASSOCIATION	16	14	\$50,000,000	5
CAPITAL ONE FINANCIAL CORPORATION	15	14	\$50,000,000	7
CARDINAL HEALTH, INC.	16	14	\$20,000,000	4
CARNIVAL CORPORATION	16	15	\$75,000,000	8
CATERPILLAR INC.	16	14	\$25,000,000	8
CBS CORPORATION	16	15	\$75,000,000	11
CIGNA CORPORATION	16	13	\$12,500,000	3
CISCO SYSTEMS, INC.	15	12	\$12,500,000	2
COMCAST CORPORATION	15	12	\$15,000,000	3
COMPUTER SCIENCES CORPORATION	16	16	\$75,000,000	11
CONAGRA FOODS, INC.	16	14	\$50,000,000	6
CONOCOPHILLIPS	16	14	\$22,500,000	4
CONSTELLATION ENERGY GROUP, INC.	16	16	\$50,000,000	6
COX COMMUNICATIONS, INC.	16	15	\$50,000,000	5
CSX CORPORATION	16	13	\$12,500,000	3
CVS CAREMARK CORPORATION	16	14	\$22,500,000	4
DARDEN RESTAURANTS, INC.	16	14	\$50,000,000	5
DEERE & COMPANY	16	13	\$15,000,000	3
DELL INC.	16	14	\$50,000,000	4
DEVON ENERGY CORPORATION	16	14	\$15,000,000	3
DIRECTV HOLDINGS LLC	15	13	\$25,000,000	4
DOMINION RESOURCES, INC.	16	16	\$50,000,000	4

DUKE ENERGY CAROLINAS, LLC	16	14	\$17,500,000	4
E. I. DU PONT DE NEMOURS AND COMPANY	15	14	\$50,000,000	4
EASTMAN CHEMICAL COMPANY	16	16	\$50,000,000	6
ERP OPERATING LIMITED PARTNERSHIP	14	11	\$10,000,000	2
EXPEDIA, INC.	15	13	\$50,000,000	7
FIRSTENERGY CORP.	16	15	\$50,000,000	4
FORTUNE BRANDS, INC.	16	15	\$50,000,000	4
FREEMPORT-MCMORAN COPPER & GOLD INC.	16	13	\$20,000,000	4
GATX CORPORATION	16	14	\$12,500,000	3
GENERAL ELECTRIC CAPITAL CORPORATION	16	16	\$175,000,000	19
GENERAL MILLS, INC.	16	14	\$17,500,000	3
GOODRICH CORPORATION	16	13	\$15,000,000	2
HALLIBURTON COMPANY	16	14	\$25,000,000	4
HEWLETT-PACKARD COMPANY	16	16	\$50,000,000	5
HONEYWELL INTERNATIONAL INC.	16	13	\$17,500,000	3
INGERSOLL-RAND COMPANY	16	15	\$20,000,000	5
INTERNATIONAL BUSINESS MACHINES CORPORATION	16	14	\$20,000,000	4
INTERNATIONAL PAPER COMPANY	16	15	\$50,000,000	7
JOHNSON CONTROLS, INC.	16	15	\$22,500,000	4
KINDER MORGAN ENERGY PARTNERS, L.P.	15	12	\$10,000,000	2
KRAFT FOODS INC.	16	15	\$50,000,000	5
LOCKHEED MARTIN CORPORATION	16	14	\$20,000,000	3
LOEWS CORPORATION	16	14	\$50,000,000	4
M.D.C. HOLDINGS, INC.	15	13	\$20,000,000	3
MARRIOTT INTERNATIONAL, INC.	16	15	\$50,000,000	6
MARSH & MCLENNAN COMPANIES, INC.	16	14	\$20,000,000	4
MCKESSON CORPORATION	16	14	\$20,000,000	4
METLIFE, INC.	16	15	\$75,000,000	17
NATIONAL RURAL UTILITIES COOPERATIVE FINANCE CORPORATION	16	13	\$20,000,000	3
NEWELL RUBBERMAID INC.	16	15	\$50,000,000	6
NEWS AMERICA INCORPORATED	16	15	\$22,500,000	4
NORDSTROM, INC.	16	15	\$50,000,000	5
NORFOLK SOUTHERN CORPORATION	16	14	\$22,500,000	4
NORTHROP GRUMMAN CORPORATION	16	12	\$10,000,000	2
OMNICOM GROUP INC.	16	15	\$50,000,000	5
PFIZER INC.	15	13	\$15,000,000	2
PITNEY BOWES INC.	15	14	\$50,000,000	6
PROGRESS ENERGY, INC.	16	14	\$22,500,000	4
QUEST DIAGNOSTICS INCORPORATED	15	13	\$25,000,000	4
R.R. DONNELLEY & SONS COMPANY	16	15	\$50,000,000	6
RAYTHEON COMPANY	14	11	\$10,000,000	2
REYNOLDS AMERICAN INC.	16	13	\$25,000,000	4
RYDER SYSTEM, INC.	16	15	\$50,000,000	4
SAFEWAY INC.	16	16	\$75,000,000	10

SARA LEE CORPORATION	16	16	\$125,000,000	21
SEMPRA ENERGY	16	14	\$17,500,000	3
SIMON PROPERTY GROUP, L.P.	16	13	\$50,000,000	6
SLM CORPORATION	16	15	\$75,000,000	12
SOUTHWEST AIRLINES CO.	16	15	\$50,000,000	8
STAPLES, INC.	15	12	\$10,000,000	2
TARGET CORPORATION	15	14	\$25,000,000	4
THE ALLSTATE CORPORATION	15	13	\$25,000,000	4
THE BLACK & DECKER CORPORATION	15	13	\$10,000,000	2
THE CHUBB CORPORATION	15	14	\$20,000,000	3
THE DOW CHEMICAL COMPANY	16	15	\$50,000,000	6
THE HARTFORD FINANCIAL SERVICES GROUP, INC.	16	15	\$50,000,000	5
THE HOME DEPOT, INC.	16	14	\$25,000,000	4
THE KROGER CO.	16	15	\$50,000,000	6
THE SHERWIN-WILLIAMS COMPANY	16	15	\$50,000,000	6
THE TJX COMPANIES, INC.	16	14	\$12,500,000	2
THE WALT DISNEY COMPANY	16	14	\$50,000,000	5
TIME WARNER CABLE INC.	15	12	\$17,500,000	2
TIME WARNER INC.	16	14	\$50,000,000	6
TOLL BROTHERS, INC.	16	15	\$50,000,000	6
TRANSOCEAN INC.	16	16	\$75,000,000	8
TYSON FOODS, INC.	15	14	\$50,000,000	8
UNION PACIFIC CORPORATION	16	14	\$15,000,000	3
UNITED PARCEL SERVICE, INC.	15	12	\$12,500,000	2
UNITEDHEALTH GROUP INCORPORATED	15	12	\$20,000,000	3
VALERO ENERGY CORPORATION	16	14	\$50,000,000	8
VERIZON COMMUNICATIONS INC.	16	14	\$50,000,000	7
VIACOM INC.	16	14	\$20,000,000	4
VORNADO REALTY L.P.	15	14	\$15,000,000	3
WAL-MART STORES, INC.	16	14	\$50,000,000	3
WHIRLPOOL CORPORATION	16	16	\$75,000,000	9
XEROX CORPORATION	15	15	\$50,000,000	5
YUM! BRANDS, INC.	15	12	\$15,000,000	2

Reference Entity	Total Number of Clearing Dealers	Average Monthly Clearing Dealers	Average Daily Notional (USD EQ)	Average Number Trades/Day
ACE LIMITED	16	14	\$50,000,000	4
AETNA INC.	16	15	\$22,500,000	4
ALCOA INC.	16	15	\$100,000,000	19
ALTRIA GROUP, INC.	16	15	\$75,000,000	9
AMERICAN ELECTRIC POWER COMPANY, INC.	16	15	\$22,500,000	4
AMERICAN EXPRESS COMPANY	16	15	\$50,000,000	5
AMERICAN INTERNATIONAL GROUP, INC.	16	15	\$100,000,000	11
AMGEN INC.	16	14	\$20,000,000	3
ANADARKO PETROLEUM CORPORATION	16	15	\$50,000,000	8
ARROW ELECTRONICS, INC.	16	16	\$75,000,000	10
AT&T INC.	16	15	\$75,000,000	8
AUTOZONE, INC.	16	15	\$50,000,000	5
AVNET, INC.	16	15	\$20,000,000	3
BARRICK GOLD CORPORATION	16	14	\$20,000,000	4
BAXTER INTERNATIONAL INC.	15	13	\$15,000,000	3
BERKSHIRE HATHAWAY INC.	15	13	\$50,000,000	8
BOEING CAPITAL CORPORATION	15	12	\$12,500,000	2
BOSTON PROPERTIES LIMITED PARTNERSHIP	15	12	\$10,000,000	2
BRISTOL-MYERS SQUIBB COMPANY	15	13	\$20,000,000	3
CA, INC.	16	13	\$17,500,000	3
CAMPBELL SOUP COMPANY	16	14	\$50,000,000	6
CANADIAN NATURAL RESOURCES LIMITED	16	14	\$15,000,000	3
CAPITAL ONE BANK (USA), NATIONAL ASSOCIATION	16	14	\$50,000,000	5
CAPITAL ONE FINANCIAL CORPORATION	15	14	\$50,000,000	7
CARDINAL HEALTH, INC.	16	14	\$20,000,000	4
CARNIVAL CORPORATION	16	15	\$75,000,000	8
CATERPILLAR INC.	16	14	\$25,000,000	8
CBS CORPORATION	16	15	\$75,000,000	11
CIGNA CORPORATION	16	13	\$12,500,000	3
CISCO SYSTEMS, INC.	15	12	\$12,500,000	2
COMCAST CORPORATION	15	12	\$15,000,000	3
COMPUTER SCIENCES CORPORATION	16	16	\$75,000,000	11
CONAGRA FOODS, INC.	16	14	\$50,000,000	6
CONOCOPHILLIPS	16	14	\$22,500,000	4
CONSTELLATION ENERGY GROUP, INC.	16	16	\$50,000,000	6
COX COMMUNICATIONS, INC.	16	15	\$50,000,000	5
CSX CORPORATION	16	13	\$12,500,000	3
CVS CAREMARK CORPORATION	16	14	\$22,500,000	4
DARDEN RESTAURANTS, INC.	16	14	\$50,000,000	5
DEERE & COMPANY	16	13	\$15,000,000	3
DELL INC.	16	14	\$50,000,000	4
DEVON ENERGY CORPORATION	16	14	\$15,000,000	3
DIRECTV HOLDINGS LLC	15	13	\$25,000,000	4
DOMINION RESOURCES, INC.	16	16	\$50,000,000	4

DUKE ENERGY CAROLINAS, LLC	16	14	\$17,500,000	4
E. I. DU PONT DE NEMOURS AND COMPANY	15	14	\$50,000,000	4
EASTMAN CHEMICAL COMPANY	16	16	\$50,000,000	6
ERP OPERATING LIMITED PARTNERSHIP	14	11	\$10,000,000	2
EXPEDIA, INC.	15	13	\$50,000,000	7
FIRSTENERGY CORP.	16	15	\$50,000,000	4
FORTUNE BRANDS, INC.	16	15	\$50,000,000	4
FREEMPORT-MCMORAN COPPER & GOLD INC.	16	13	\$20,000,000	4
GATX CORPORATION	16	14	\$12,500,000	3
GENERAL ELECTRIC CAPITAL CORPORATION	16	16	\$175,000,000	19
GENERAL MILLS, INC.	16	14	\$17,500,000	3
GOODRICH CORPORATION	16	13	\$15,000,000	2
HALLIBURTON COMPANY	16	14	\$25,000,000	4
HEWLETT-PACKARD COMPANY	16	16	\$50,000,000	5
HONEYWELL INTERNATIONAL INC.	16	13	\$17,500,000	3
INGERSOLL-RAND COMPANY	16	15	\$20,000,000	5
INTERNATIONAL BUSINESS MACHINES CORPORATION	16	14	\$20,000,000	4
INTERNATIONAL PAPER COMPANY	16	15	\$50,000,000	7
JOHNSON CONTROLS, INC.	16	15	\$22,500,000	4
KINDER MORGAN ENERGY PARTNERS, L.P.	15	12	\$10,000,000	2
KRAFT FOODS INC.	16	15	\$50,000,000	5
LOCKHEED MARTIN CORPORATION	16	14	\$20,000,000	3
LOEWS CORPORATION	16	14	\$50,000,000	4
M.D.C. HOLDINGS, INC.	15	13	\$20,000,000	3
MARRIOTT INTERNATIONAL, INC.	16	15	\$50,000,000	6
MARSH & MCLENNAN COMPANIES, INC.	16	14	\$20,000,000	4
MCKESSON CORPORATION	16	14	\$20,000,000	4
METLIFE, INC.	16	15	\$75,000,000	17
NATIONAL RURAL UTILITIES COOPERATIVE FINANCE CORPORATION	16	13	\$20,000,000	3
NEWELL RUBBERMAID INC.	16	15	\$50,000,000	6
NEWS AMERICA INCORPORATED	16	15	\$22,500,000	4
NORDSTROM, INC.	16	15	\$50,000,000	5
NORFOLK SOUTHERN CORPORATION	16	14	\$22,500,000	4
NORTHROP GRUMMAN CORPORATION	16	12	\$10,000,000	2
OMNICOM GROUP INC.	16	15	\$50,000,000	5
PFIZER INC.	15	13	\$15,000,000	2
PITNEY BOWES INC.	15	14	\$50,000,000	6
PROGRESS ENERGY, INC.	16	14	\$22,500,000	4
QUEST DIAGNOSTICS INCORPORATED	15	13	\$25,000,000	4
R.R. DONNELLEY & SONS COMPANY	16	15	\$50,000,000	6
RAYTHEON COMPANY	14	11	\$10,000,000	2
REYNOLDS AMERICAN INC.	16	13	\$25,000,000	4
RYDER SYSTEM, INC.	16	15	\$50,000,000	4
SAFeway INC.	16	16	\$75,000,000	10

SARA LEE CORPORATION	16	16	\$125,000,000	21
SEMPRA ENERGY	16	14	\$17,500,000	3
SIMON PROPERTY GROUP, L.P.	16	13	\$50,000,000	6
SLM CORPORATION	16	15	\$75,000,000	12
SOUTHWEST AIRLINES CO.	16	15	\$50,000,000	8
STAPLES, INC.	15	12	\$10,000,000	2
TARGET CORPORATION	15	14	\$25,000,000	4
THE ALLSTATE CORPORATION	15	13	\$25,000,000	4
THE BLACK & DECKER CORPORATION	15	13	\$10,000,000	2
THE CHUBB CORPORATION	15	14	\$20,000,000	3
THE DOW CHEMICAL COMPANY	16	15	\$50,000,000	6
THE HARTFORD FINANCIAL SERVICES GROUP, INC.	16	15	\$50,000,000	5
THE HOME DEPOT, INC.	16	14	\$25,000,000	4
THE KROGER CO.	16	15	\$50,000,000	6
THE SHERWIN-WILLIAMS COMPANY	16	15	\$50,000,000	6
THE TJX COMPANIES, INC.	16	14	\$12,500,000	2
THE WALT DISNEY COMPANY	16	14	\$50,000,000	5
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