



Institutional Trade Matching - ITM - August 2011

<u>Rates based on Volume</u>							<u>Rates based on Value</u>					
 Target - 90% by Noon on T+1 							 Target - 90% by Noon on T+1 					
CDS Avg. For August 2011												
INDUSTRY AVERAGES	% of Trades Entered on T by 11:59 PM	% of Trades Matched on T by 11:59 PM	% of Trades Entered on T+1 by 11:59 AM	% of Trades Matched on T+1 by 11:59 AM	% of Trades Entered on T+1 by 11:59 PM	% of Trades Matched on T+1 by 11:59 PM	% of Trades Entered on T by 11:59 PM	% of Trades Matched on T by 11:59 PM	% of Trades Entered on T+1 by 11:59 AM	% of Trades Matched on T+1 by 11:59 AM	% of Trades Entered on T+1 by 11:59 PM	% of Trades Matched on T+1 by 11:59 PM
COMBINED EQUITY & DEBT -	77.40%	48.16%	91.64%	85.79%	94.75%	90.96%	80.48%	54.58%	89.65%	81.02%	92.46%	86.91%
EQUITY Only	71.15%	45.69%	91.76%	85.95%	94.95%	91.10%	67.31%	42.43%	82.97%	80.27%	86.50%	86.56%
DEBT Only	78.76%	60.97%	90.97%	84.93%	93.65%	90.20%	82.27%	56.12%	90.56%	81.11%	93.28%	86.95%
CDS Accumulated Avg. For June 1 '11 thru August 31 '11 - CUID's with Highest Volume of Entries - Comparison Purposes Only												
EQUITY - CUID with most trades Submitted (I.E. Bkr./Dir.)	81.76%		95.91%		98.05%		69.24%		92.85%		95.35%	
EQUITY - CUID with most trades to be Accepted (I.E. Custodian)	81.55%		93.89%		96.13%		66.14%		87.69%		89.91%	
EQUITY CUID with most matches on Trades Submitted (I.E. Bkr./Dir.)		53.40%		89.05%		93.63%		56.52%		89.26%		94.13%
EQUITY - CUID with most Accepted Matches (I.E. Custodial)		42.66%		87.79%		91.74%		31.31%		76.68%		81.78%
DEBT - CUID with most entries Submitted (I.E. Bkr./Dir.)	77.75%		93.07%		95.28%		90.88%		95.84%		97.23%	
DEBT - CUID with most entries to be Accepted (I.E. Bkr./Dir.)	98.22%		98.89%		99.02%		98.20%		99.09%		99.12%	
DEBT - CUID with most matches for Trades Submitted (I.E. Bkr./Dir.)		49.54%		84.94%		90.77%		32.76%		87.50%		91.98%
DEBT - CUID with most Accepted Matches (I.E. Bkr./Dir.)		97.68%		98.83%		99.02%		96.34%		98.55%		98.71%