



## Institutional Trade Matching - ITM - June 2011

<u>Rates based on Volume</u>							<u>Rates based on Value</u>					
<div style="border: 1px dashed red; padding: 2px; display: inline-block;"> <b>Target - 90% by Noon on T+1</b> </div>							<div style="border: 1px dashed red; padding: 2px; display: inline-block;"> <b>Target - 90% by Noon on T+1</b> </div>					
<b>CDS Avg. For June 2011</b>												
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
<b>COMBINED EQUITY &amp; DEBT -</b>	77.81%	47.09%	92.37%	86.86%	95.35%	91.96%	82.36%	54.11%	92.53%	83.82%	94.48%	89.18%
EQUITY Only	77.25%	44.12%	92.33%	87.10%	95.43%	92.12%	67.80%	39.58%	86.75%	78.99%	91.32%	86.85%
DEBT Only	80.61%	60.98%	92.57%	85.71%	94.95%	91.20%	84.01%	55.81%	93.24%	84.38%	94.86%	89.44%
<b>CDS Accumulated Avg. For April 1 '11 thru June 30 '11 - CUID's with Highest Volume of Entries - Comparison Purposes Only</b>												
EQUITY - CUID with most trades Submitted (I.E. Bkr./Dir.)	81.52%		95.92%		98.35%		68.42%		94.38%		96.52%	
EQUITY - CUID with most trades to be Accepted (I.E. Custodian)	82.24%		94.77%		96.77%		67.89%		87.25%		90.74%	
EQUITY CUID with most matches on Trades Submitted (I.E. Bkr./Dir.)		46.69%		91.52%		96.22%		42.97%		89.96%		93.97%
EQUITY - CUID with most Accepted Matches (I.E. Custodial)		42.06%		88.74%		92.52%		31.85%		79.54%		85.01%
DEBT - CUID with most entries Submitted (I.E. Bkr./Dir.)	80.55%		94.52%		96.67%		92.88%		96.70%		98.18%	
DEBT - CUID with most entries to be Accepted (I.E. Bkr./Dir.)	97.94%		98.74%		98.91%		97.72%		98.81%		99.01%	
DEBT - CUID with most matches for Trades Submitted (I.E. Bkr./Dir.)		70.31%		89.93%		94.29%		60.46%		82.10%		89.47%
DEBT - CUID with most Accepted Matches (I.E. Bkr./Dir.)		97.59%		98.96%		99.11%		96.21%		98.70%		98.92%