



# Institutional Trade Matching - ITM - May 2010

| <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<br/>Noon on T+1</b> </div> |   |   |   |   |   |   | <div style="border: 1px dashed red; padding: 2px; display: inline-block;"> <b>Target - 90% by<br/>Noon on T+1</b> </div> |   |   |   |   |   |
| CDS Avg. For April 2010  |   |   |   |   |   |   |  |   |   |   |   |   |
| INDUSTRY<br>AVERAGES   | % of Trades<br>Entered on<br>T by<br>11:59 PM | % of Trades<br>Matched<br>on T by<br>11:59 PM | % of Trades<br>Entered on<br>T+1 by<br>11:59 AM | % of Trades<br>Matched on<br>T+1 by<br>11:59 AM | % of Trades<br>Entered on<br>T+1 by<br>11:59 PM | % of Trades<br>Matched on<br>T+1 by<br>11:59 PM | % of Trades<br>Entered on<br>T by<br>11:59 PM  | % of Trades<br>Matched<br>on T by<br>11:59 PM | % of Trades<br>Entered on<br>T+1 by<br>11:59 AM | % of Trades<br>Matched on<br>T+1 by<br>11:59 AM | % of Trades<br>Entered on<br>T+1 by<br>11:59 PM | % of Trades<br>Matched on<br>T+1 by<br>11:59 PM |
| <b>COMBINED<br/>EQUITY &amp; DEBT -<br/>(For Indication Purposes only)</b>   | <b>73.09%</b>                                 | <b>47.37%</b>                                 | <b>90.40%</b>                                   | <b>85.08%</b>                                   | <b>94.29%</b>                                   | <b>90.89%</b>                                   | <b>78.82%</b>  | <b>49.46%</b>                                 | <b>89.34%</b>                                   | <b>81.43%</b>                                   | <b>93.07%</b>                                   | <b>87.11%</b>                                   |
| EQUITY Only  | <b>72.50%</b>                                 | <b>45.58%</b>                                 | <b>90.34%</b>                                   | <b>85.34%</b>                                   | <b>94.37%</b>                                   | <b>91.11%</b>                                   | <b>58.22%</b>  | <b>37.92%</b>                                 | <b>79.20%</b>                                   | <b>78.48%</b>                                   | <b>91.11%</b>                                   | <b>86.73%</b>                                   |
| DEBT Only  | <b>76.18%</b>                                 | <b>82.09%</b>                                 | <b>90.70%</b>                                   | <b>90.95%</b>                                   | <b>93.90%</b>                                   | <b>93.33%</b>                                   | <b>56.82%</b>  | <b>51.21%</b>                                 | <b>83.65%</b>                                   | <b>81.86%</b>                                   | <b>89.63%</b>                                   | <b>87.18%</b>                                   |
| CDS Accumulated Avg. for March 1 '10 thru May 31 '10 - CUID's with Highest Volume of Entries - Comparison Purposes Only  |   |   |   |   |   |   |  |   |   |   |   |   |
| EQUITY - CUID with most<br>trades Submitted<br>(I.E. Bkr./Dir.)  | <b>84.12%</b>                                 |   | <b>95.50%</b>                                   |   | <b>98.00%</b>                                   |   | <b>71.08%</b>  |   | <b>92.93%</b>                                   |   | <b>96.16%</b>                                   |   |
| EQUITY - CUID with most<br>trades to be Accepted (I.E.<br>Custodian)   | <b>78.62%</b>                                 |   | <b>94.19%</b>                                   |   | <b>96.08%</b>                                   |   | <b>65.62%</b>  |   | <b>86.74%</b>                                   |   | <b>90.25%</b>                                   |   |
| EQUITY CUID with most<br>matches on Trades Submitted<br>(I.E. Bkr./Dir.)   |   | <b>53.50%</b>                                 |   | <b>92.59%</b>                                   |   | <b>96.57%</b>                                   |  | <b>43.31%</b>                                 |   | <b>88.42%</b>                                   |   | <b>94.22%</b>                                   |
| EQUITY - CUID with most<br>Accepted Matches<br>(I.E. Custodial)  |   | <b>50.92%</b>                                 |   | <b>85.80%</b>                                   |   | <b>90.99%</b>                                   |  | <b>32.08%</b>                                 |   | <b>88.33%</b>                                   |   | <b>92.61%</b>                                   |
| DEBT - CUID with most entries<br>Submitted<br>(I.E. Bkr./Dir.)   | <b>79.08%</b>                                 |   | <b>95.54%</b>                                   |   | <b>96.08%</b>                                   |   | <b>90.54%</b>  |   | <b>97.13%</b>                                   |   | <b>98.00%</b>                                   |   |
| DEBT - CUID with most entries<br>to be Accepted<br>(I.E. Bkr./Dir.)  | <b>97.45%</b>                                 |   | <b>98.74%</b>                                   |   | <b>98.94%</b>                                   |   | <b>97.71%</b>  |   | <b>99.07%</b>                                   |   | <b>99.20%</b>                                   |   |
| DEBT - CUID with most<br>matches for Trades Submitted<br>(I.E. Bkr./Dir.)  |   | <b>52.85%</b>                                 |   | <b>89.95%</b>                                   |   | <b>92.76%</b>                                   |  | <b>38.16%</b>                                 |   | <b>78.43%</b>                                   |   | <b>83.18%</b>                                   |
| DEBT - CUID with most<br>Accepted Matches<br>(I.E. Bkr./Dir.)  |   | <b>96.73%</b>                                 |   | <b>98.96%</b>                                   |   | <b>99.16%</b>                                   |  | <b>96.69%</b>                                 |   | <b>99.24%</b>                                   |   | <b>99.30%</b>                                   |