



## Institutional Trade Matching - ITM - October 2010

<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					
<b>CDS Avg. For October 2010</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 - (For Indication Purposes only)</b>	72.41%	45.72%	91.59%	85.51%	94.82%	90.98%	67.52%	51.48%	92.61%	81.37%	94.70%	87.07%
EQUITY Only	71.74%	44.14%	91.69%	85.91%	94.98%	91.31%	25.80%	38.13%	94.23%	80.86%	96.29%	87.54%
DEBT Only	76.37%	54.69%	91.03%	83.18%	93.92%	89.06%	82.36%	53.45%	92.04%	81.44%	94.16%	81.44%
<b>CDS Accumulated Avg. for August 1 '10 thru October 31 '10 - CUID's with Highest Volume of Entries - Comparison Purposes Only</b>												
EQUITY - CUID with most trades Submitted (I.E. Bkr./Dir.)	80.11%		94.50%		97.51%		65.62%		92.68%		95.36%	
EQUITY - CUID with most trades to be Accepted (I.E. Custodian)	73.11%		89.43%		93.68%		64.65%		86.07%		92.80%	
EQUITY CUID with most matches on Trades Submitted (I.E. Bkr./Dir.)		76.79%		90.44%		94.01%		49.51%		66.66%		72.71%
EQUITY - CUID with most Accepted Matches (I.E. Custodial)		47.15%		88.52%		91.88%		34.28%		78.15%		82.30%
DEBT - CUID with most entries Submitted (I.E. Bkr./Dir.)	78.49%		92.46%		95.17%		89.40%		95.61%		96.88%	
DEBT - CUID with most entries to be Accepted (I.E. Bkr./Dir.)	98.49%		99.45%		99.56%		97.68%		99.31%		99.41%	
DEBT - CUID with most matches for Trades Submitted (I.E. Bkr./Dir.)		52.43%		83.85%		89.70%		35.87%		89.70%		89.27%
DEBT - CUID with most Accepted Matches (I.E. Bkr./Dir.)		98.12%		99.39%		99.57%		97.30%		99.14%		99.37%