



# Institutional Trade Matching - ITM - January 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 January 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 on<br>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>72.58%</b>                                 | <b>47.83%</b>                                 | <b>90.65%</b>                                   | <b>85.80%</b>                                   | <b>93.87%</b>                                   | <b>90.91%</b>                                   | <b>83.04%</b>  | <b>53.03%</b>                                 | <b>92.43%</b>                                   | <b>82.59%</b>                                   | <b>94.59%</b>                                   | <b>89.06%</b>                                   |
| EQUITY Only  | 71.20%  | 45.97%  | 90.48%  | 86.05%  | 93.79%  | 90.99%  | 62.12%   | 37.17%  | 86.19%  | 77.79%  | 91.06%  | 86.03%  |
| DEBT Only  | 79.48%  | 57.24%  | 91.53%  | 84.51%  | 94.32%  | 90.50%  | 85.97%   | 55.24%  | 93.31%  | 83.26%  | 95.09%  | 89.48%  |
| CDS Accumulated Avg. for November 1 '09 thru January 31 '10 - CUID's with Highest Volume of Entries - Comparison Purposes Only |   |   |   |   |   |   |  |   |   |   |   |   |
| EQUITY - CUID with most<br>trades Submitted<br>(I.E. Bkr./Dir.)  | 83.46%  |   | 95.43%  |   | 98.03%  |   | 67.91%   |   | 91.60%  |   | 96.60%  |   |
| EQUITY - CUID with most<br>trades to be Accepted (I.E.<br>Custodian)   | 78.27%  |   | 93.54%  |   | 95.42%  |   | 61.62%   |   | 85.24%  |   | 89.05%  |   |
| EQUITY CUID with most<br>matches on Trades Submitted<br>(I.E. Bkr./Dir.)   |   | 52.15%  |   | 92.00%  |   | 96.49%  |  | 43.02%  |   | 85.74%  |   | 94.01%  |
| EQUITY - CUID with most<br>Accepted Matches<br>(I.E. Custodial)  |   | 51.36%  |   | 89.04%  |   | 92.29%  |  | 36.78%  |   | 77.58%  |   | 82.92%  |
| DEBT - CUID with most entries<br>Submitted<br>(I.E. Bkr./Dir.)   | 80.48%  |   | 92.60%  |   | 95.10%  |   | 90.81%   |   | 94.92%  |   | 96.62%  |   |
| DEBT - CUID with most entries<br>to be Accepted<br>(I.E. Bkr./Dir.)  | 96.95%  |   | 99.37%  |   | 99.56%  |   | 97.33%   |   | 99.42%  |   | 99.56%  |   |
| DEBT - CUID with most<br>matches for Trades Submitted<br>(I.E. Bkr./Dir.)  |   | 54.97%  |   | 85.07%  |   | 90.78%  |  | 41.23%  |   | 85.82%  |   | 90.94%  |
| DEBT - CUID with most<br>Accepted Matches<br>(I.E. Bkr./Dir.)  |   | 95.81%  |   | 99.26%  |   | 99.46%  |  | 95.96%  |   | 99.28%  |   | 99.45%  |