



## Institutional Trade Matching - ITM - September 2009

<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>					
CDS Avg. For September 2009												
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> <small>(For Indication Purposes only)</small>	73.45%	45.47%	91.44%	86.27%	94.63%	91.65%	79.99%	56.26%	91.48%	81.70%	94.02%	87.77%
EQUITY Only	72.99%	43.47%	91.58%	86.82%	94.79%	92.04%	60.69%	36.61%	84.81%	79.20%	90.08%	87.10%
DEBT Only	75.85%	56.31%	90.77%	83.23%	93.84%	89.46%	83.63%	59.99%	92.74%	82.18%	94.76%	87.90%
CDS Accumulated Avg. for July 1 '09 thru September 30 '09 - CUID's with Highest Volume of Entries - Comparison Purposes Only												
EQUITY - CUID with most trades Submitted (I.E. Bkr./Dir.)	85.75%		96.05%		97.95%		66.59%		92.75%		96.42%	
EQUITY - CUID with most trades to be Accepted (I.E. Custodian)	80.92%		94.39%		96.21%		63.96%		85.55%		88.91%	
EQUITY CUID with most matches on Trades Submitted (I.E. Bkr./Dir.)		57.82%		92.92%		96.66%		47.47%		88.12%		94.18%
EQUITY - CUID with most Accepted Matches (I.E. Custodial)		51.40%		89.66%		93.11%		38.32%		79.49%		84.86%
DEBT - CUID with most entries Submitted (I.E. Bkr./Dir.)	80.64%		93.61%		95.49%		86.68%		93.47%		95.08%	
DEBT - CUID with most entries to be Accepted (I.E. Bkr./Dir.)	95.10%		99.14%		99.50%		95.99%		98.96%		99.36%	
DEBT - CUID with most matches for Trades Submitted (I.E. Bkr./Dir.)		59.69%		84.71%		90.79%		54.06%		82.04%		88.82%
DEBT - CUID with most Accepted Matches (I.E. Bkr./Dir.)		94.00%		98.08%		98.09%		95.23%		98.46%		98.60%