



Institutional Trade Matching - ITM - August 2015

<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 					
CDS Avg. For August 2015												
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
Combined Overall	81.88%	55.95%	94.80%	90.96%	96.48%	94.15%	82.39%	51.95%	92.51%	85.06%	94.36%	88.82%
EQUITY Only	82.17%	55.02%	95.09%	91.44%	96.71%	94.52%	75.35%	45.50%	91.02%	86.32%	92.97%	90.77%
DEBT Only	80.02%	61.82%	93.01%	87.90%	95.06%	91.79%	83.46%	52.88%	92.73%	84.87%	94.56%	88.53%
CDS Accumulated Avg. For June 1, 2015 thru August 31, 2015 - CUID's with Highest Volume of Entries - Comparison Purposes Only												
EQUITY - CUID with most trades Submitted (I.E. Bkr./Dir.)	90.51%		97.41%		98.74%		81.40%		94.58%		96.36%	
EQUITY - CUID with most trades to be Accepted (I.E. Custodian)	83.22%		95.61%		97.39%		74.36%		92.52%		96.22%	
EQUITY CUID with most matches on Trades Submitted (I.E. Bkr./Dir.)		52.23%		92.21%		96.34%		43.57%		89.70%		94.60%
EQUITY - CUID with most Accepted Matches (I.E. Custodial)		56.51%		90.52%		94.03%		43.24%		86.23%		91.45%
DEBT - CUID with most entries Submitted (I.E. Bkr./Dir.)	84.10%		95.45%		96.74%		89.12%		96.69%		97.51%	
DEBT - CUID with most entries to be Accepted (I.E. Bkr./Dir.)	73.85%		91.31%		93.98%		79.02%		91.32%		93.59%	
DEBT - CUID with most matches for Trades Submitted (I.E. Bkr./Dir.)		73.13%		91.06%		94.78%		67.57%		85.76%		90.93%
DEBT - CUID with most Accepted Matches (I.E. Bkr./Dir.)		97.08%		98.83%		98.92%		96.25%		98.07%		98.25%