



Institutional Trade Matching - ITM - February 2014

| <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 February 2014 | | | | | | | | | | | | |
| 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 | 82.25% | 56.43% | 94.57% | 89.97% | 96.22% | 93.41% | 82.51% | 55.71% | 91.71% | 82.55% | 93.74% | 87.32% |
| EQUITY Only | 82.59% | 54.59% | 95.15% | 89.51% | 96.67% | 93.97% | 73.61% | 44.85% | 90.05% | 84.92% | 92.53% | 89.97% |
| DEBT Only | 80.55% | 65.08% | 91.66% | 86.39% | 93.99% | 90.72% | 83.67% | 57.06% | 91.92% | 82.25% | 93.89% | 87.00% |
| CDS Accumulated Avg. For December 1 2013 thru February 31 2014 - CUID's with Highest Volume of Entries - Comparison Purposes Only | | | | | | | | | | | | |
| EQUITY - CUID with most trades Submitted (I.E. Bkr./Dir.) | 88.99% | | 95.73% | | 98.22% | | 81.55% | | 92.74% | | 96.66% | |
| EQUITY - CUID with most trades to be Accepted (I.E. Custodian) | 82.63% | | 95.83% | | 97.36% | | 70.18% | | 90.53% | | 92.89% | |
| EQUITY CUID with most matches on Trades Submitted (I.E. Bkr./Dir.) | | 56.62% | | 88.00% | | 95.99% | | 43.54% | | 84.25% | | 92.99% |
| EQUITY - CUID with most Accepted Matches (I.E. Custodial) | | 57.31% | | 87.17% | | 93.11% | | 39.00% | | 81.33% | | 87.30% |
| DEBT - CUID with most entries Submitted (I.E. Bkr./Dir.) | 79.53% | | 94.18% | | 95.95% | | 85.41% | | 95.05% | | 96.33% | |
| DEBT - CUID with most entries to be Accepted (I.E. Bkr./Dir.) | 98.34% | | 98.61% | | 98.70% | | 97.44% | | 97.76% | | 97.96% | |
| DEBT - CUID with most matches for Trades Submitted (I.E. Bkr./Dir.) | | 73.83% | | 88.65% | | 93.04% | | 69.50% | | 82.84% | | 88.55% |
| DEBT - CUID with most Accepted Matches (I.E. Bkr./Dir.) | | 96.56% | | 97.66% | | 98.38% | | 94.12% | | 96.29% | | 97.40% |