

U.S. CONSOLIDATED TAPE DATA

The statistics below represent Population, Quote and Trade metrics as provided by the Securities Information Processors (SIPs) and the SIP Administrators responsible for disseminating Level 1 trade and quote information in New York Stock Exchange (“Tape A”), NYSE Arca and NYSE Amex (“Tape B”) and NASDAQ (“Tape C”) listed securities traded on participating U.S. exchanges.¹ The Consolidated Tape Association (CTA) (for Tape A and B) and the UTP Plan (for Tape C) have provided this information as a means to increase transparency related to the activities of the U.S. consolidated tape plans.

CONSOLIDATED DATA QUARTERLY OPERATING METRICS REPORT

SUBSCRIBER/ HOUSEHOLD METRICS	3Q11	CHANGE % YEAR/YEAR
Tape A		
Non-professional subscribers (quarter-end)	2,460,474	23%
Quote usage (quarter total)	662,431,674	10%
Professional subscribers (quarter-end)	380,388	-2%
Number of households (quarter-end)	234,008,274	3%
Tape B		
Non-professional subscribers (quarter-end)	1,102,987	27%
Quote usage (quarter total)	123,839,559	45%
Professional subscribers- Last Sale (quarter-end)	285,333	0%
Number of households (quarter-end)	61,186,676	4%
Tape C		
Non-professional subscribers (quarter-end)	2,267,851	21%
Quote usage (quarter total)	576,458,825	12%
Professional subscribers (quarter-end)	382,862	4%
Number of households (quarter-end)	126,970,026	5%

Definitions

- 1) Non-professionals includes data usage by those defined pursuant to the Non-Professional Subscriber policy paying the flat per subscriber rate.
- 2) Quote usage includes data usage for those that choose to report on a per-quote-packet basis where permitted by policy.
- 3) Professional subscribers are deemed to be those that do not meet the criteria defined pursuant to the Non-Professional Subscriber policy paying on a per device basis. Tape B Professional Subscribers reflect those professionals subscribing to Tape B Last Sale data.
- 4) Number of households provides an estimate of households reached based on vendor reporting of television broadcast data.

SIP TECHNOLOGY/MESSAGE RATE METRICS	3Q11
QUOTE METRICS	
Tape A/B	
Peak Quotes Per Second (historical)	567,242
Avg. Daily Peak Quotes Per Second (quarter-end)	405,516
Avg. Quotes Per Day (quarter-end)	937,734,858
Avg. Quote Latency (quarter-end)	< 1ms
Tape C	
Peak Quotes Per Second (historical)	156,185
Avg. Daily Peak Quotes Per Second (quarter-end)	110,114
Avg. Quotes Per Day (quarter-end)	225,666,892
Avg. Quote Latency (quarter-end)	4.8
TRADE METRICS	
Tape A/B	
Peak Trades Per Second (historical)	78,240
Avg. Daily Peak Trades Per Second (quarter-end)	41,701
Avg. Trades Per Day (quarter-end)	30,388,880
Avg. Trade Latency (quarter-end)	< 1ms
Tape C	
Peak Trades Per Second (historical)	51,841
Avg. Daily Peak Trades Per Second (quarter-end)	23,225
Avg. Trades Per Day (quarter-end)	9,145,254
Avg. Trade Latency (quarter-end)	4.2

Definitions

Record Information

Peak Quotes/Trades Per Second = historic 1-second peak

Average for Last Month of the Quarter

Avg. Quotes/Trades Per Second = average daily 1-second peak

Avg. Quotes/Trades Per Day = average daily total

Avg. Quote/Trade Latency = average time from when messages are received from Participants to when results are sent out by the system

¹ Current members of the Tape Plans include: BATS Exchange, Chicago Board Options Exchange, Chicago Stock Exchange, Direct Edge, FINRA, International Securities Exchange, Nasdaq OMX BX, Nasdaq OMX PHLX, National Stock Exchange, NYSE, NYSE Amex, NYSE Arca, and The Nasdaq Stock Market. © Copyright 2011, The NASDAQ OMX Group, Inc. All Rights Reserved. 011-1729