

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	2Q11	CHANGE % YEAR/YEAR
Tape A		
Non-professional subscribers (quarter-end)	2,226,995	-11%
Quote usage (quarter total)	613,937,178	-12%
Professional subscribers (quarter-end)	381,824	-2%
Number of households (quarter-end)	230,338,538	2%
Tape B		
Non-professional subscribers (quarter-end)	938,821	12%
Quote usage (quarter total)	123,924,506	47%
Professional subscribers- Last Sale (quarter-end)	286,431	0%
Number of households (quarter-end)	60,706,676	4%
Tape C		
Non-professional subscribers (quarter-end)	2,209,787	-1%
Quote usage (quarter total)	598,366,941	2%
Professional subscribers (quarter-end)	369,985	-1%
Number of households (quarter-end)	125,410,554	-14%

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	2Q11
QUOTE METRICS	
Tape A/B	
Peak Quotes Per Second (historical)	453,226
Avg. Daily Peak Quotes Per Second (quarter-end)	339,855
Avg. Quotes Per Day (quarter-end)	586,776,230
Avg. Quote Latency (quarter-end)	< 1 ms
Tape C	
Peak Quotes Per Second (historical)	143,058
Avg. Daily Peak Quotes Per Second (quarter-end)	97,370
Avg. Quotes Per Day (quarter-end)	135,386,945
Avg. Quote Latency (quarter-end)	5.1ms
TRADE METRICS	
Tape A/B	
Peak Trades Per Second (historical)	78,240
Avg. Daily Peak Trades Per Second (quarter-end)	39,502
Avg. Trades Per Day (quarter-end)	25,603,042
Avg. Trade Latency (quarter-end)	< 2ms
Tape C	
Peak Trades Per Second (historical)	49,754
Avg. Daily Peak Trades Per Second (quarter-end)	21,956
Avg. Trades Per Day (quarter-end)	7,932,947
Avg. Trade Latency (quarter-end)	< 4.1ms

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. 011-0922