Note: Broker-dealers are required to disclose any material arrangements with the venues listed in each section below, including, but not limited to, any internalization or payment for order flow arrangements.

SEC Rule 606 Quarterly Report for the Quarter Ending December 31, 2011

Securities Listed on New York Stock Exchange

Summary Statistics:
- Non-directed orders as percentage of total customer orders: 100.00%
- Market orders as percentage of total non-directed orders: 87.20%
- Limit orders as percentage of total non-directed orders: 12.15%
- Other orders as percentage of total non-directed orders: 0.65%

Venues Receiving Significant Percentage of Total Non-Directed Orders:
1. Knight Capital Markets, LLC: 30.00%
2. National Financial Services LLC: 23.27%
3. Citadel Securities LLC: 17.29%
4. UBS Securities, LLC: 12.90%
5. Citigroup Global Markets, Inc.: 5.70%
6. Goldman, Sachs & Co.: 2.43%
7. Direct Edge Exchange: 2.24%
8. BATS Exchange, Inc.: 1.68%
9. NYSE Arca: 1.59%
10. Two Sigma Securities, LLC: 1.03%

Information Concerning Significant Venues:
1. Knight Capital Markets, LLC
   Types of Orders Routed to Venue:
   - Market orders as percentage of total market orders: 29.90%
   - Limit orders as percentage of total limit orders: 28.46%
   - Other orders as percentage of total other orders: 71.43%

2. National Financial Services LLC
   Types of Orders Routed to Venue:
   - Market orders as percentage of total market orders: 25.62%
   - Limit orders as percentage of total limit orders: 7.69%
   - Other orders as percentage of total other orders: 0.00%
3. Citadel Securities LLC
   Types of Orders Routed to Venue:
   - Market orders as percentage of total market orders: 18.44%
   - Limit orders as percentage of total limit orders: 8.46%
   - Other orders as percentage of total other orders: 28.57%

4. UBS Securities, LLC
   Types of Orders Routed to Venue:
   - Market orders as percentage of total market orders: 13.61%
   - Limit orders as percentage of total limit orders: 8.46%
   - Other orders as percentage of total other orders: 0.00%

   Types of Orders Routed to Venue:
   - Market orders as percentage of total market orders: 6.43%
   - Limit orders as percentage of total limit orders: 0.77%
   - Other orders as percentage of total other orders: 0.00%

   Types of Orders Routed to Venue:
   - Market orders as percentage of total market orders: 2.79%
   - Limit orders as percentage of total limit orders: 0.00%
   - Other orders as percentage of total other orders: 0.00%

7. Direct Edge Exchange
   Types of Orders Routed to Venue:
   - Market orders as percentage of total market orders: 0.00%
   - Limit orders as percentage of total limit orders: 18.46%
   - Other orders as percentage of total other orders: 0.00%

8. BATS Exchange, Inc.
   Types of Orders Routed to Venue:
   - Market orders as percentage of total market orders: 0.00%
   - Limit orders as percentage of total limit orders: 13.85%
   - Other orders as percentage of total other orders: 0.00%

9. NYSE Arca
   Types of Orders Routed to Venue:
   - Market orders as percentage of total market orders: 0.00%
   - Limit orders as percentage of total limit orders: 13.08%
   - Other orders as percentage of total other orders: 0.00%

10. Two Sigma Securities, LLC
    Types of Orders Routed to Venue:
    - Market orders as percentage of total market orders: 1.18%
    - Limit orders as percentage of total limit orders: 0.00%
    - Other orders as percentage of total other orders: 0.00%
Summary Statistics:

- Non-directed orders as percentage of total customer orders: 100.00%
- Market orders as percentage of total non-directed orders: 82.19%
- Limit orders as percentage of total non-directed orders: 15.78%
- Other orders as percentage of total non-directed orders: 2.04%

Venues Receiving Significant Percentage of Total Non-Directed Orders:

1. Citadel Securities LLC: 23.16%
2. UBS Securities, LLC: 20.61%
3. Knight Equity Markets, L.P.: 20.01%
4. National Financial Services LLC: 19.08%
5. Citigroup Global Markets, Inc.: 5.34%
6. Direct Edge Exchange: 4.58%
7. Goldman, Sachs & Co.: 2.04%
8. NYSE Arca: 1.27%
9. Two Sigma Securities, LLC: 1.27%
10. AlterNet Securities Inc.: 0.76%

Information Concerning Significant Venues:

1. Citadel Securities LLC
   Types of Orders Routed to Venue:
   - Market orders as percentage of total market orders: 25.70%
   - Limit orders as percentage of total limit orders: 12.90%
   - Other orders as percentage of total other orders: 0.00%

2. UBS Securities, LLC
   Types of Orders Routed to Venue:
   - Market orders as percentage of total market orders: 21.05%
   - Limit orders as percentage of total limit orders: 16.13%
   - Other orders as percentage of total other orders: 37.50%

3. Knight Equity Markets, L.P.
   Types of Orders Routed to Venue:
   - Market orders as percentage of total market orders: 19.20%
   - Limit orders as percentage of total limit orders: 24.19%
   - Other orders as percentage of total other orders: 25.00%

4. National Financial Services LLC
   Types of Orders Routed to Venue:
   - Market orders as percentage of total market orders: 22.29%
   - Limit orders as percentage of total limit orders: 4.84%
   - Other orders as percentage of total other orders: 0.00%

   Types of Orders Routed to Venue:
   - Market orders as percentage of total market orders: 5.57%
   - Limit orders as percentage of total limit orders: 0.00%
   - Other orders as percentage of total other orders: 37.50%
6. Direct Edge Exchange

Types of Orders Routed to Venue:

- Market orders as percentage of total market orders: 0.00%
- Limit orders as percentage of total limit orders: 29.03%
- Other orders as percentage of total other orders: 0.00%


Types of Orders Routed to Venue:

- Market orders as percentage of total market orders: 2.48%
- Limit orders as percentage of total limit orders: 0.00%
- Other orders as percentage of total other orders: 0.00%

8. NYSE Arca

Types of Orders Routed to Venue:

- Market orders as percentage of total market orders: 0.00%
- Limit orders as percentage of total limit orders: 8.06%
- Other orders as percentage of total other orders: 0.00%

9. Two Sigma Securities, LLC

Types of Orders Routed to Venue:

- Market orders as percentage of total market orders: 1.55%
- Limit orders as percentage of total limit orders: 0.00%
- Other orders as percentage of total other orders: 0.00%

10. AlterNet Securities Inc.

Types of Orders Routed to Venue:

- Market orders as percentage of total market orders: 0.93%
- Limit orders as percentage of total limit orders: 0.00%
- Other orders as percentage of total other orders: 0.00%
Securities Listed on NYSE Amex or Regional Exchanges

Summary Statistics:
- Non-directed orders as percentage of total customer orders: 100.00%
- Market orders as percentage of total non-directed orders: 84.07%
- Limit orders as percentage of total non-directed orders: 15.34%
- Other orders as percentage of total non-directed orders: 0.59%

Venues Receiving Significant Percentage of Total Non-Directed Orders:
1. Knight Capital Markets, LLC 36.58%
2. National Financial Services LLC 20.94%
3. Citadel Securities LLC 18.58%
4. UBS Securities, LLC 9.73%
5. BATS Exchange, Inc. 4.72%
6. Direct Edge Exchange 3.24%
7. NYSE Arca 2.06%
8. Goldman, Sachs & Co. 1.47%
9. Citigroup Global Markets, Inc. 1.47%
10. Two Sigma Securities, LLC 0.59%

Information Concerning Significant Venues:

1. Knight Capital Markets, LLC
   Types of Orders Routed to Venue:
   - Market orders as percentage of total market orders: 40.00%
   - Limit orders as percentage of total limit orders: 15.38%
   - Other orders as percentage of total other orders: 100.00%

2. National Financial Services LLC
   Types of Orders Routed to Venue:
   - Market orders as percentage of total market orders: 23.51%
   - Limit orders as percentage of total limit orders: 7.69%
   - Other orders as percentage of total other orders: 0.00%

3. Citadel Securities LLC
   Types of Orders Routed to Venue:
   - Market orders as percentage of total market orders: 21.75%
   - Limit orders as percentage of total limit orders: 1.92%
   - Other orders as percentage of total other orders: 0.00%

4. UBS Securities, LLC
   Types of Orders Routed to Venue:
   - Market orders as percentage of total market orders: 10.18%
   - Limit orders as percentage of total limit orders: 7.69%
   - Other orders as percentage of total other orders: 0.00%

5. BATS Exchange, Inc.
   Types of Orders Routed to Venue:
   - Market orders as percentage of total market orders: 0.00%
   - Limit orders as percentage of total limit orders: 30.77%
   - Other orders as percentage of total other orders: 0.00%

Page 5 of 7
6. Direct Edge Exchange

<table>
<thead>
<tr>
<th>Types of Orders Routed to Venue</th>
<th>Market orders as percentage of total market orders</th>
<th>Limit orders as percentage of total limit orders</th>
<th>Other orders as percentage of total other orders</th>
</tr>
</thead>
<tbody>
<tr>
<td></td>
<td>0.00%</td>
<td>21.15%</td>
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</tbody>
</table>

7. NYSE Arca

<table>
<thead>
<tr>
<th>Types of Orders Routed to Venue</th>
<th>Market orders as percentage of total market orders</th>
<th>Limit orders as percentage of total limit orders</th>
<th>Other orders as percentage of total other orders</th>
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<tbody>
<tr>
<td></td>
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<td>13.46%</td>
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</tr>
</tbody>
</table>


<table>
<thead>
<tr>
<th>Types of Orders Routed to Venue</th>
<th>Market orders as percentage of total market orders</th>
<th>Limit orders as percentage of total limit orders</th>
<th>Other orders as percentage of total other orders</th>
</tr>
</thead>
<tbody>
<tr>
<td></td>
<td>1.75%</td>
<td>0.00%</td>
<td>0.00%</td>
</tr>
</tbody>
</table>


<table>
<thead>
<tr>
<th>Types of Orders Routed to Venue</th>
<th>Market orders as percentage of total market orders</th>
<th>Limit orders as percentage of total limit orders</th>
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</tr>
</thead>
<tbody>
<tr>
<td></td>
<td>1.75%</td>
<td>0.00%</td>
<td>0.00%</td>
</tr>
</tbody>
</table>

10. Two Sigma Securities, LLC

<table>
<thead>
<tr>
<th>Types of Orders Routed to Venue</th>
<th>Market orders as percentage of total market orders</th>
<th>Limit orders as percentage of total limit orders</th>
<th>Other orders as percentage of total other orders</th>
</tr>
</thead>
<tbody>
<tr>
<td></td>
<td>0.70%</td>
<td>0.00%</td>
<td>0.00%</td>
</tr>
</tbody>
</table>
Summary Statistics:

<table>
<thead>
<tr>
<th>Description</th>
<th>Percentage</th>
</tr>
</thead>
<tbody>
<tr>
<td>Non-directed orders as percentage of total customer orders</td>
<td>0.00%</td>
</tr>
<tr>
<td>Market orders as percentage of total non-directed orders</td>
<td>0.00%</td>
</tr>
<tr>
<td>Limit orders as percentage of total non-directed orders</td>
<td>0.00%</td>
</tr>
<tr>
<td>Other orders as percentage of total non-directed orders</td>
<td>0.00%</td>
</tr>
</tbody>
</table>