

**SEC Rule 606 Quarterly Report for the Quarter Ending June 30, 2010**

**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	42.00%
Limit orders as percentage of total non-directed orders	57.29%
Other orders as percentage of total non-directed orders	0.72%

**Venues Receiving Significant Percentage of Total Non-Directed Orders:**

1. National Financial Services, L.L.C.	43.27%
2. UBS Securities, L.L.C.	35.58%
3. Direct Edge ECN L.L.C.	10.56%
4. Knight Capital Markets, L.L.C.	5.84%
5. NYSE Arca	2.99%
6. Citadel Derivatives Group LLC	1.02%
7. Citigroup Global Markets, Inc.	0.30%
8. New York Stock Exchange	0.14%
9. The Chicago Board Options Exchange	0.12%
10. BATS Exchange, Inc.	0.09%

**Information Concerning Significant Venues :**

1. National Financial Services, L.L.C.

Types of Orders Routed to Venue:

Market orders as percentage of total market orders	31.77%
Limit orders as percentage of total limit orders	52.24%
Other orders as percentage of total other orders	0.00%

2. UBS Securities, L.L.C.

Types of Orders Routed to Venue:

Market orders as percentage of total market orders	57.75%
Limit orders as percentage of total limit orders	19.77%
Other orders as percentage of total other orders	0.00%

3. Direct Edge ECN L.L.C.

Types of Orders Routed to Venue:

Market orders as percentage of total market orders	0.00%
Limit orders as percentage of total limit orders	18.44%
Other orders as percentage of total other orders	0.00%

4. Knight Capital Markets, L.L.C.

Types of Orders Routed to Venue:

Market orders as percentage of total market orders	5.90%
Limit orders as percentage of total limit orders	4.61%
Other orders as percentage of total other orders	100.00%

5. NYSE Arca

Types of Orders Routed to Venue:

Market orders as percentage of total market orders	1.82%
Limit orders as percentage of total limit orders	3.88%
Other orders as percentage of total other orders	0.00%

6. Citadel Derivatives Group LLC

Types of Orders Routed to Venue:

Market orders as percentage of total market orders	1.43%
Limit orders as percentage of total limit orders	0.73%
Other orders as percentage of total other orders	0.00%

7. Citigroup Global Markets, Inc.

Types of Orders Routed to Venue:

Market orders as percentage of total market orders	0.55%
Limit orders as percentage of total limit orders	0.12%
Other orders as percentage of total other orders	0.00%

8. New York Stock Exchange

Types of Orders Routed to Venue:

Market orders as percentage of total market orders	0.33%
Limit orders as percentage of total limit orders	0.00%
Other orders as percentage of total other orders	0.00%

9. The Chicago Board Options Exchange

Types of Orders Routed to Venue:

Market orders as percentage of total market orders	0.28%
Limit orders as percentage of total limit orders	0.00%
Other orders as percentage of total other orders	0.00%

10. 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	0.16%
Other orders as percentage of total other orders	0.00%

## Securities Listed on The Nasdaq Stock Market

### Summary Statistics:

Non-directed orders as percentage of total customer orders	100.00%
Market orders as percentage of total non-directed orders	32.56%
Limit orders as percentage of total non-directed orders	66.80%
Other orders as percentage of total non-directed orders	0.63%

### Venues Receiving Significant Percentage of Total Non-Directed Orders :

1. UBS Securities, L.L.C.	44.18%
2. National Financial Services, L.L.C.	34.91%
3. Direct Edge ECN L.L.C.	10.72%
4. Knight Equity Markets, L.P.	5.99%
5. NYSE Arca	2.98%
6. Citadel Derivatives Group LLC	0.71%
7. Citigroup Global Markets, Inc.	0.19%
8. Bishop, Rosen & Co	0.11%
9. BATS Exchange, Inc.	0.07%
10. The Chicago Board Options Exchange	0.07%

### Information Concerning Significant Venues :

1. UBS Securities, L.L.C.

Types of Orders Routed to Venue:

Market orders as percentage of total market orders	63.09%
Limit orders as percentage of total limit orders	35.15%
Other orders as percentage of total other orders	23.53%

2. National Financial Services, L.L.C.

Types of Orders Routed to Venue:

Market orders as percentage of total market orders	25.49%
Limit orders as percentage of total limit orders	39.83%
Other orders as percentage of total other orders	0.00%

3. Direct Edge ECN L.L.C.

Types of Orders Routed to Venue:

Market orders as percentage of total market orders	0.00%
Limit orders as percentage of total limit orders	16.04%
Other orders as percentage of total other orders	0.00%

4. Knight Equity Markets, L.P.

Types of Orders Routed to Venue:

Market orders as percentage of total market orders	5.03%
Limit orders as percentage of total limit orders	5.79%
Other orders as percentage of total other orders	76.47%

5. NYSE Arca

Types of Orders Routed to Venue:

Market orders as percentage of total market orders	4.46%
Limit orders as percentage of total limit orders	2.28%
Other orders as percentage of total other orders	0.00%

6. Citadel Derivatives Group LLC

Types of Orders Routed to Venue:

Market orders as percentage of total market orders	1.14%
Limit orders as percentage of total limit orders	0.50%
Other orders as percentage of total other orders	0.00%

7. Citigroup Global Markets, Inc.

Types of Orders Routed to Venue:

Market orders as percentage of total market orders	0.46%
Limit orders as percentage of total limit orders	0.06%
Other orders as percentage of total other orders	0.00%

8. Bishop, Rosen & Co

Types of Orders Routed to Venue:

Market orders as percentage of total market orders	0.11%
Limit orders as percentage of total limit orders	0.11%
Other orders as percentage of total other orders	0.00%

9. 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	0.11%
Other orders as percentage of total other orders	0.00%

10. The Chicago Board Options Exchange

Types of Orders Routed to Venue:

Market orders as percentage of total market orders	0.23%
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	43.83%
Limit orders as percentage of total non-directed orders	55.23%
Other orders as percentage of total non-directed orders	0.94%

### Venues Receiving Significant Percentage of Total Non-Directed Orders:

1. UBS Securities, L.L.C.	45.43%
2. National Financial Services, L.L.C.	34.40%
3. Knight Capital Markets, L.L.C.	8.86%
4. Direct Edge ECN L.L.C.	6.79%
5. NYSE Arca	3.58%
6. Citadel Derivatives Group LLC	0.47%
7. Citigroup Global Markets, Inc.	0.28%
8. The Chicago Board Options Exchange	0.19%

### Information Concerning Significant Venues:

1. UBS Securities, L.L.C.

Types of Orders Routed to Venue:

Market orders as percentage of total market orders	65.59%
Limit orders as percentage of total limit orders	30.20%
Other orders as percentage of total other orders	0.00%

2. National Financial Services, L.L.C.

Types of Orders Routed to Venue:

Market orders as percentage of total market orders	22.80%
Limit orders as percentage of total limit orders	44.20%
Other orders as percentage of total other orders	0.00%

3. Knight Capital Markets, L.L.C.

Types of Orders Routed to Venue:

Market orders as percentage of total market orders	9.68%
Limit orders as percentage of total limit orders	6.66%
Other orders as percentage of total other orders	100.00%

4. Direct Edge ECN L.L.C.

Types of Orders Routed to Venue:

Market orders as percentage of total market orders	0.00%
Limit orders as percentage of total limit orders	12.29%
Other orders as percentage of total other orders	0.00%

5. 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	6.48%
Other orders as percentage of total other orders	0.00%

6. Citadel Derivatives Group LLC

Types of Orders Routed to Venue:

Market orders as percentage of total market orders	1.08%
Limit orders as percentage of total limit orders	0.00%
Other orders as percentage of total other orders	0.00%

7. Citigroup Global Markets, Inc.

Types of Orders Routed to Venue:

Market orders as percentage of total market orders	0.43%
Limit orders as percentage of total limit orders	0.17%
Other orders as percentage of total other orders	0.00%

8. The Chicago Board Options Exchange

Types of Orders Routed to Venue:

Market orders as percentage of total market orders	0.43%
Limit orders as percentage of total limit orders	0.00%
Other orders as percentage of total other orders	0.00%

## Exchange - Listed Options

### Summary Statistics:

Non-directed orders as percentage of total customer orders	100.00%
Market orders as percentage of total non-directed orders	11.03%
Limit orders as percentage of total non-directed orders	88.97%
Other orders as percentage of total non-directed orders	0.00%

### Venues Receiving Significant Percentage of Total Non-Directed Orders:

1. The Chicago Board Options Stock Exchange	68.23%
2. NYSE Arca Options	12.18%
3. NASDAQ OMX PHLX	6.09%
4. NYSE Amex Options	4.51%
5. The International Securities Exchange	3.28%
6. Other	2.49%
7. The Boston Option Exchange	2.15%
8. National Financial Services, L.L.C.	0.68%
9. Nasdaq Execution Services, L.L.C.	0.38%

### Information Concerning Significant Venues:

1. The Chicago Board Options Stock Exchange	
Types of Orders Routed to Venue:	
Market orders as percentage of total market orders	75.15%
Limit orders as percentage of total limit orders	67.37%
Other orders as percentage of total other orders	0.00%
2. NYSE Arca Options	
Types of Orders Routed to Venue:	
Market orders as percentage of total market orders	5.34%
Limit orders as percentage of total limit orders	13.03%
Other orders as percentage of total other orders	0.00%
3. NASDAQ OMX PHLX	
Types of Orders Routed to Venue:	
Market orders as percentage of total market orders	4.52%
Limit orders as percentage of total limit orders	6.29%
Other orders as percentage of total other orders	0.00%
4. NYSE Amex Options	
Types of Orders Routed to Venue:	
Market orders as percentage of total market orders	4.72%
Limit orders as percentage of total limit orders	4.48%
Other orders as percentage of total other orders	0.00%
5. The International Securities Exchange	
Types of Orders Routed to Venue:	
Market orders as percentage of total market orders	5.34%
Limit orders as percentage of total limit orders	3.03%
Other orders as percentage of total other orders	0.00%

6. Other

Types of Orders Routed to Venue:

Market orders as percentage of total market orders	0.00%
Limit orders as percentage of total limit orders	2.80%
Other orders as percentage of total other orders	0.00%

7. The Boston Option Exchange

Types of Orders Routed to Venue:

Market orders as percentage of total market orders	4.11%
Limit orders as percentage of total limit orders	1.91%
Other orders as percentage of total other orders	0.00%

8. National Financial Services, L.L.C.

Types of Orders Routed to Venue:

Market orders as percentage of total market orders	0.00%
Limit orders as percentage of total limit orders	0.76%
Other orders as percentage of total other orders	0.00%

9. Nasdaq Execution Services, L.L.C.

Types of Orders Routed to Venue:

Market orders as percentage of total market orders	0.82%
Limit orders as percentage of total limit orders	0.33%
Other orders as percentage of total other orders	0.00%