

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	49.43%
Limit orders as percentage of total non-directed orders	49.75%
Other orders as percentage of total non-directed orders	0.81%

Venues Receiving Significant Percentage of Total Non-Directed Orders:

1. UBS Securities, LLC	45.04%
2. Direct Edge Exchange	22.77%
3. National Financial Services LLC	14.74%
4. Knight Capital Markets, LLC	13.78%
5. NYSE Arca	1.51%
6. Goldman, Sachs & Co.	0.87%
7. Citadel Securities LLC	0.79%
8. BATS Exchange, Inc.	0.23%
9. Citigroup Global Markets, Inc.	0.17%
10. AlterNet Securities Inc.	0.03%

Information Concerning Significant Venues:

1. UBS Securities, LLC

Types of Orders Routed to Venue:

Market orders as percentage of total market orders	54.88%
Limit orders as percentage of total limit orders	36.00%
Other orders as percentage of total other orders	0.00%

2. 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	45.76%
Other orders as percentage of total other orders	0.00%

3. National Financial Services LLC

Types of Orders Routed to Venue:

Market orders as percentage of total market orders	25.76%
Limit orders as percentage of total limit orders	4.03%
Other orders as percentage of total other orders	0.00%

4. Knight Capital Markets, LLC		
	Types of Orders Routed to Venue:	
	Market orders as percentage of total market orders	16.18%
	Limit orders as percentage of total limit orders	9.99%
	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	0.00%
	Limit orders as percentage of total limit orders	3.04%
	Other orders as percentage of total other orders	0.00%
6. Goldman, Sachs & Co.		
	Types of Orders Routed to Venue:	
	Market orders as percentage of total market orders	1.65%
	Limit orders as percentage of total limit orders	0.12%
	Other orders as percentage of total other orders	0.00%
7. Citadel Securities LLC		
	Types of Orders Routed to Venue:	
	Market orders as percentage of total market orders	1.29%
	Limit orders as percentage of total limit orders	0.29%
	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	0.47%
	Other orders as percentage of total other orders	0.00%
9. Citigroup Global Markets, Inc.		
	Types of Orders Routed to Venue:	
	Market orders as percentage of total market orders	0.18%
	Limit orders as percentage of total limit orders	0.18%
	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	0.06%
	Limit orders as percentage of total limit orders	0.00%
	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	20.03%
Limit orders as percentage of total non-directed orders	79.59%
Other orders as percentage of total non-directed orders	0.38%

Venues Receiving Significant Percentage of Total Non-Directed Orders:

1. UBS Securities, LLC	48.32%
2. Knight Equity Markets, L.P.	26.98%
3. Direct Edge Exchange	14.49%
4. National Financial Services LLC	6.88%
5. NYSE Arca	1.55%
6. BATS Exchange, Inc.	0.61%
7. Citadel Securities LLC	0.46%
8. Goldman, Sachs & Co.	0.30%
9. Citigroup Global Markets, Inc.	0.20%
10. Collins Stewart Inc.	0.10%

Information Concerning Significant Venues:

1. UBS Securities, LLC	
Types of Orders Routed to Venue:	
Market orders as percentage of total market orders	69.07%
Limit orders as percentage of total limit orders	43.34%
Other orders as percentage of total other orders	0.00%
2. Knight Equity Markets, L.P.	
Types of Orders Routed to Venue:	
Market orders as percentage of total market orders	8.37%
Limit orders as percentage of total limit orders	31.31%
Other orders as percentage of total other orders	100.00%
3. 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	18.21%
Other orders as percentage of total other orders	0.00%
4. National Financial Services LLC	
Types of Orders Routed to Venue:	
Market orders as percentage of total market orders	19.65%
Limit orders as percentage of total limit orders	3.70%
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	1.95%
Other orders as percentage of total other orders	0.00%

6. 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	0.77%
Other orders as percentage of total other orders	0.00%

7. Citadel Securities LLC

Types of Orders Routed to Venue:

Market orders as percentage of total market orders	0.89%
Limit orders as percentage of total limit orders	0.35%
Other orders as percentage of total other orders	0.00%

8. Goldman, Sachs & Co.

Types of Orders Routed to Venue:

Market orders as percentage of total market orders	1.52%
Limit orders as percentage of total limit orders	0.00%
Other orders as percentage of total other orders	0.00%

9. Citigroup Global Markets, Inc.

Types of Orders Routed to Venue:

Market orders as percentage of total market orders	0.51%
Limit orders as percentage of total limit orders	0.13%
Other orders as percentage of total other orders	0.00%

10. Collins Stewart 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	0.13%
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	57.12%
Limit orders as percentage of total non-directed orders	42.07%
Other orders as percentage of total non-directed orders	0.81%

Venues Receiving Significant Percentage of Total Non-Directed Orders:

1. UBS Securities, LLC	48.25%
2. Knight Capital Markets, LLC	16.53%
3. National Financial Services LLC	14.11%
4. Direct Edge Exchange	13.31%
5. NYSE Arca	7.26%
6. Nasdaq Execution Services, LLC	0.27%
7. Citadel Securities LLC	0.13%
8. New York Stock Exchange	0.13%

Information Concerning Significant Venues:

1. UBS Securities, LLC

Types of Orders Routed to Venue:

Market orders as percentage of total market orders	55.06%
Limit orders as percentage of total limit orders	39.94%
Other orders as percentage of total other orders	0.00%

2. Knight Capital Markets, LLC

Types of Orders Routed to Venue:

Market orders as percentage of total market orders	22.35%
Limit orders as percentage of total limit orders	7.03%
Other orders as percentage of total other orders	100.00%

3. National Financial Services LLC

Types of Orders Routed to Venue:

Market orders as percentage of total market orders	22.12%
Limit orders as percentage of total limit orders	3.51%
Other orders as percentage of total other orders	0.00%

4. 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	31.63%
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	17.25%
Other orders as percentage of total other orders	0.00%

6. Nasdaq Execution Services, LLC

Types of Orders Routed to Venue:

Market orders as percentage of total market orders	0.00%
Limit orders as percentage of total limit orders	0.64%
Other orders as percentage of total other orders	0.00%

7. Citadel Securities LLC

Types of Orders Routed to Venue:

Market orders as percentage of total market orders	0.24%
Limit orders as percentage of total limit orders	0.00%
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	0.24%
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	6.22%
Limit orders as percentage of total non-directed orders	93.78%
Other orders as percentage of total non-directed orders	0.00%

Venues Receiving Significant Percentage of Total Non-Directed Orders:

1. NASDAQ OMX PHLX	22.49%
2. NYSE Amex Options	20.19%
3. The Chicago Board Options Stock Exchange	18.29%
4. The International Securities Exchange	12.21%
5. NYSE Arca Options	11.87%
6. Nasdaq Execution Services, LLC	6.93%
7. BATS Options Exchange, Inc.	3.61%
8. The Boston Option Exchange	2.90%
9. National Financial Services LLC	1.39%
10. C2 Options Exchange	0.09%

Information Concerning Significant Venues:

1. NASDAQ OMX PHLX	
Types of Orders Routed to Venue:	
Market orders as percentage of total market orders	11.87%
Limit orders as percentage of total limit orders	23.20%
Other orders as percentage of total other orders	0.00%
2. NYSE Amex Options	
Types of Orders Routed to Venue:	
Market orders as percentage of total market orders	23.29%
Limit orders as percentage of total limit orders	19.99%
Other orders as percentage of total other orders	0.00%
3. The Chicago Board Options Stock Exchange	
Types of Orders Routed to Venue:	
Market orders as percentage of total market orders	17.81%
Limit orders as percentage of total limit orders	18.32%
Other orders as percentage of total other orders	0.00%
4. The International Securities Exchange	
Types of Orders Routed to Venue:	
Market orders as percentage of total market orders	7.31%
Limit orders as percentage of total limit orders	12.54%
Other orders as percentage of total other orders	0.00%
5. NYSE Arca Options	
Types of Orders Routed to Venue:	
Market orders as percentage of total market orders	6.39%
Limit orders as percentage of total limit orders	12.24%
Other orders as percentage of total other orders	0.00%

6. Nasdaq Execution Services, LLC		
Types of Orders Routed to Venue:		
Market orders as percentage of total market orders		0.00%
Limit orders as percentage of total limit orders		7.39%
Other orders as percentage of total other orders		0.00%
7. BATS Options Exchange, Inc.		
Types of Orders Routed to Venue:		
Market orders as percentage of total market orders		2.28%
Limit orders as percentage of total limit orders		3.69%
Other orders as percentage of total other orders		0.00%
8. The Boston Option Exchange		
Types of Orders Routed to Venue:		
Market orders as percentage of total market orders		30.59%
Limit orders as percentage of total limit orders		1.06%
Other orders as percentage of total other orders		0.00%
9. National Financial Services LLC		
Types of Orders Routed to Venue:		
Market orders as percentage of total market orders		0.00%
Limit orders as percentage of total limit orders		1.48%
Other orders as percentage of total other orders		0.00%
10. C2 Options Exchange		
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%