

SEC Rule 11Ac1-6

Quarterly Report Ending September 30, 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	92.91%
Limit orders as percentage of total non-directed orders	6.67%
Other orders as percentage of total non-directed orders	0.41%

Information Concerning Significant Venues

	Non-directed orders	Types of Orders Routed to Venue:		
		Market orders as Percentage of total market orders	Limit orders as Percentage of total limit orders	Other orders as Percentage of total other orders
1. Knight Capital Markets, LLC	29.54%	28.53%	42.07%	55.56%
2. National Financial Services LLC	26.09%	27.79%	4.14%	0.00%
3. UBS Securities, L.L.C.	15.37%	15.90%	8.97%	0.00%
4. Citadel Derivatives Group LLC	14.77%	15.06%	11.03%	11.11%
5. Citigroup Global Markets, Inc	7.36%	7.73%	0.69%	33.33%
6. Goldman, Sachs & Co.	2.90%	3.12%	0.00%	0.00%
7. AlterNet Securities Inc.	1.06%	1.14%	0.00%	0.00%
8. Direct Edge Exchange	0.92%	0.00%	13.79%	0.00%
9. BATS Exchange, Inc	0.69%	0.00%	10.34%	0.00%
10. NYSE Arca	0.60%	0.00%	8.97%	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	88.46%
Limit orders as percentage of total non-directed orders	9.66%
Other orders as percentage of total non-directed orders	1.88%

Information Concerning Significant Venues :

	Non-directed orders	Types of Orders Routed to Venue:		
		Market orders as Percentage of total market orders	Limit orders as Percentage of total limit orders	Other orders as Percentage of total other orders
1. UBS Securities, L.L.C.	25.77%	26.10%	18.06%	50.00%
2. National Financial Services LLC	22.42%	24.28%	9.72%	0.00%
3. Citadel Derivatives Group LLC	19.73%	21.09%	11.11%	0.00%
4. Knight Equity Markets, L.P.	18.39%	17.60%	20.83%	42.86%
5. Citigroup Global Markets, Inc.	7.38%	8.19%	0.00%	7.14%
6. Direct Edge Exchange.	1.61%	0.00%	16.67%	0.00%
7. BATS Exchange, Inc.	1.21%	0.00%	12.50%	0.00%
8. Goldman, Sachs & Co	1.21%	1.37%	0.00%	0.00%
9. AlterNet Securities Inc.	0.81%	0.91%	0.00%	0.00%
10. NYSE Arca	0.81%	0.00%	8.33%	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	92.87%
Limit orders as percentage of total non-directed orders	2.82%
Other orders as percentage of total non-directed orders	4.31%

Information Concerning Significant Venues :

	Non-directed orders	Types of Orders Routed to Venue:		
		Market orders as Percentage of total market orders	Limit orders as Percentage of total limit orders	Other orders as Percentage of total other orders
1. Knight Equity Markets, L.P.	32.69%	32.00%	47.37%	37.93%
2. Citadel Derivatives Group LLC	31.20%	31.36%	21.05%	34.48%
3. National Financial Services LLC	17.24%	18.56%	0.00%	0.00%
4. UBS Securities, LLC	13.97%	13.92%	5.26%	20.69%
5. Citigroup Global Markets, Inc.	3.27%	3.20%	0.00%	6.90%
6. AlterNet Securities Inc.	0.45%	0.48%	0.00%	0.00%
7. NYSE Arca	0.30%	0.00%	10.53%	0.00%
8. BATS Exchange, Inc.	0.30%	0.00%	10.53%	0.00%
9. Instinet L.L.C.	0.30%	0.32%	0.00%	0.00%
10. Direct Edge Exchange	0.15%	0.00%	5.26%	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	33.33%
Limit orders as percentage of total non-directed orders	66.67%
Other orders as percentage of total non-directed orders	0.00%

Information Concerning Significant Venues :

	Non-directed orders	Types of Orders Routed to Venue:		
		Market orders as Percentage of total market orders	Limit orders as Percentage of total limit orders	Other orders as Percentage of total other orders
1. The Chicago Board Options Stock Exchange	41.67%	50.00%	37.50%	0.00%
2. NASDAQ OMX PHLX	37.50%	25.00%	43.75%	0.00%
3. NYSE Amex Options	8.33%	12.50%	6.25%	0.00%
4. BATS Options Exchange, Inc.	8.33%	0.00%	12.50%	0.00%
5. The Boston Option Exchange	4.17%	12.50%	0.00%	0.00%