

EXHIBIT A

Volume Weighted Effective Spreads - penny mpv												
Issue	MPV	Mar-09	Apr-09	May-09	Jun-09	Jul-09	Aug-09	Sep-09	Oct-09	9 month Average	Oct 2009 vs average	
A	penny	0.0198	0.0194	0.0204	0.0195	0.0205	0.0189	0.0213	0.0239	0.0205	17%	
AA	penny	0.0203	0.0186	0.0179	0.0179	0.0165	0.0175	0.0177	0.0180	0.0181	0%	
AAPL	penny	0.0183	0.0204	0.0205	0.0244	0.0206	0.0193	0.0207	0.0241	0.0210	15%	
AIG	penny	0.0291	0.0258	0.0206	0.0223	0.0343	0.0363	0.0340	0.0325	0.0294	11%	
AMD	penny	0.0229	0.0211	0.0209	0.0189	0.0162	0.0176	0.0180	0.0187	0.0193	-3%	
AMGN	penny	0.0297	0.0248	0.0220	0.0218	0.0232	0.0270	0.0223	0.0250	0.0245	2%	
AMZN	penny	0.0204	0.0202	0.0210	0.0256	0.0197	0.0196	0.0202	0.0337	0.0226	49%	
BAC	penny	0.0179	0.0180	0.0184	0.0147	0.0141	0.0151	0.0142	0.0143	0.0158	-10%	
BMY	penny	0.0184	0.0178	0.0176	0.0174	0.0159	0.0168	0.0165	0.0194	0.0175	11%	
C	penny	0.0249	0.0193	0.0179	0.0180	0.0139	0.0144	0.0119	0.0121	0.0165	-27%	
CAT	penny	0.0215	0.0207	0.0214	0.0192	0.0185	0.0214	0.0221	0.0224	0.0209	7%	
COP	penny	0.0168	0.0184	0.0193	0.0175	0.0173	0.0164	0.0166	0.0357	0.0197	81%	
CSCO	penny	0.0156	0.0165	0.0148	0.0237	0.0153	0.0146	0.0154	0.0168	0.0166	1%	
DELL	penny	0.0156	0.0167	0.0169	0.0159	0.0158	0.0147	0.0162	0.0146	0.0158	-7%	
DIA	penny	0.0213	0.0183	0.0180	0.0170	0.0149	0.0158	0.0168	0.0176	0.0175	1%	
DNDN	penny	0.0714	0.0607	0.0471	0.0553	0.0434	0.0377	0.0610	0.0626	0.0549	14%	
EBAY	penny	0.0172	0.0182	0.0175	0.0168	0.0192	0.0163	0.0180	0.0176	0.0176	0%	
EEM	penny	0.0249	0.0229	0.0246	0.0222	0.0190	0.0194	0.0170	0.0175	0.0209	-17%	
EMC	penny	0.0190	0.0178	0.0160	0.0169	0.0165	0.0163	0.0176	0.0172	0.0172	0%	
F	penny	0.0313	0.0292	0.0265	0.0195	0.0174	0.0177	0.0167	0.0158	0.0218	-27%	
FCX	penny	0.0208	0.0186	0.0207	0.0182	0.0182	0.0179	0.0189	0.0205	0.0192	7%	
FLEX	penny	0.0415	0.0455	0.0340	0.0282	0.0258	0.0252	0.0234	0.0215	0.0307	-30%	
GE	penny	0.0198	0.0171	0.0179	0.0159	0.0176	0.0172	0.0172	0.0172	0.0175	-2%	
GM	penny	0.0281	0.0198	0.0185	NA	NA	NA	NA	NA	0.0221		
GS	penny	0.0345	0.0298	0.0244	0.0238	0.0243	0.0249	0.0259	0.0290	0.0271	7%	
HAL	penny	0.0172	0.0197	0.0199	0.0166	0.0165	0.0182	0.0183	0.0177	0.0180	-2%	
HD	penny	0.0177	0.0216	0.0181	0.0169	0.0163	0.0168	0.0154	0.0165	0.0174	-5%	
INTC	penny	0.0160	0.0141	0.0147	0.0151	0.0176	0.0137	0.0135	0.0137	0.0148	-8%	
IWM	penny	0.0204	0.0235	0.0193	0.0314	0.0165	0.0178	0.0171	0.0164	0.0203	-19%	
JAVA	penny	0.0290	0.0271	0.0240	0.0303	0.0248	0.0225	0.0290	0.0308	0.0272	13%	
JPM	penny	0.0186	0.0197	0.0176	0.0157	0.0157	0.0162	0.0172	0.0190	0.0174	9%	
MO	penny	0.0191	0.0185	0.0197	0.0187	0.0170	0.0183	0.0167	0.0212	0.0186	14%	
MOT	penny	0.0193	0.0189	0.0192	0.0179	0.0163	0.0173	0.0166	0.0173	0.0179	-3%	
MSFT	penny	0.0169	0.0169	0.0173	0.0163	0.0168	0.0160	0.0157	0.0160	0.0165	-3%	
NEM	penny	0.0214	0.0193	0.0228	0.0176	0.0174	0.0170	0.0200	0.0217	0.0197	10%	
NYX	penny	0.0215	0.0219	0.0202	0.0180	0.0181	0.0190	0.0201	0.0231	0.0203	14%	
OIH	penny	0.0423	0.0339	0.0374	0.0295	0.0446	0.0353	0.0347	0.0362	0.0367	-1%	
PFE	penny	0.0157	0.0185	0.0186	0.0183	0.0150	0.0168	0.0173	0.0183	0.0173	6%	
QCOM	penny	0.0187	0.0189	0.0178	0.0165	0.0165	0.0155	0.0163	0.0182	0.0173	5%	
QQQ	penny	0.0169	0.0156	0.0156	0.0158	0.0133	0.0202	0.0156	0.0140	0.0159	-12%	
RIMM	penny	0.0196	0.0206	0.0202	0.0221	0.0164	0.0169	0.0198	0.0190	0.0193	-1%	
SBUX	penny	0.0165	0.0173	0.0179	0.0199	0.0165	0.0172	0.0160	0.0166	0.0172	-3%	
SMH	penny	0.0185	0.0172	0.0172	0.0155	0.0143	0.0157	0.0172	0.0164	0.0165	-1%	
SNDK	penny	0.0287	0.0292	0.0199	0.0175	0.0178	0.0171	0.0189	0.0194	0.0210	-8%	
SPY	penny	0.0242	0.0177	0.0176	0.0172	0.0176	0.0150	0.0158	0.0161	0.0176	-9%	
T	penny	0.0167	0.0184	0.0192	0.0168	0.0160	0.0162	0.0157	0.0159	0.0169	-6%	
TGT	penny	0.0168	0.0210	0.0194	0.0178	0.0178	0.0181	0.0190	0.0210	0.0189	11%	
TXN	penny	0.0174	0.0187	0.0188	0.0172	0.0165	0.0168	0.0168	0.0176	0.0175	1%	
VALE	penny	0.0198	0.0222	NA	NA	NA	NA	NA	0.0248	0.0222	11%	
VLO	penny	0.0155	0.0169	0.0161	0.0184	0.0154	0.0171	0.0176	0.0182	0.0169	8%	
VZ	penny	0.0176	0.0182	0.0172	0.0165	0.0161	0.0173	0.0171	0.0180	0.0173	4%	
WFMI	penny	0.0242	0.0248	0.0272	0.0240	0.0191	0.0204	0.0222	0.0234	0.0232	1%	
WMT	penny	0.0155	0.0169	0.0177	0.0154	0.0152	0.0159	0.0156	0.0161	0.0160	0%	
XLE	penny	0.0251	0.0197	0.0213	0.0193	0.0219	0.0179	0.0190	0.0191	0.0204	-6%	
XLF	penny	0.0173	0.0172	0.0176	0.0144	0.0144	0.0147	0.0137	0.0137	0.0154	-11%	
XOM	penny	0.0203	0.0197	0.0188	0.0176	0.0169	0.0175	0.0154	0.0180	0.0180	0%	
YHOO	penny	0.0161	0.0166	0.0145	0.0156	0.0193	0.0140	0.0159	0.0157	0.0160	-2%	
averages	penny	0.0221	0.0213	0.0203	0.0198	0.0188	0.0187	0.0193	0.0207	0.0201	2.69%	

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## Volume Weighted Effective Spreads - nickel mpv

Issue	MPV	Mar-09	Apr-09	May-09	Jun-09	Jul-09	Aug-09	Sep-09	Oct-09	9 month Average	Oct 2009 vs average
A	nickel	0.0651	0.0670	0.0629	0.0721	0.0588	0.0721	0.0670	0.1056	0.0713	48%
AA	nickel	0.0716	0.0705	0.0731	0.0705	0.0605	0.0706	0.0755	0.0970	0.0737	32%
AAPL	nickel	0.0660	0.0808	0.0682	0.0747	0.0775	0.0778	0.0753	0.0803	0.0751	7%
AIG	nickel	0.0982	0.0990	0.0961	0.0750	0.0887	0.1110	0.0937	0.1052	0.0959	10%
AMD	nickel	0.0863	0.0545	0.0848	0.0693	0.0667	0.0660	0.0905	0.1092	0.0784	39%
AMGN	nickel	0.0845	0.0841	0.0827	0.0810	0.0887	0.0884	0.0863	0.1058	0.0877	21%
AMZN	nickel	0.0737	0.0726	0.0796	0.0710	0.0721	0.0708	0.0781	0.0878	0.0757	16%
BAC	nickel	0.0698	0.0618	0.0714	0.0680	0.0617	0.0573	0.0633	0.0648	0.0648	0%
BMY	nickel	0.0648	0.0686	0.0623	0.0731	0.0754	0.0750	0.0730	0.0911	0.0729	25%
C	nickel	0.0759	0.0691	0.0639	0.0567	0.0606	0.0664	0.0642	0.0655	0.0653	0%
CAT	nickel	0.1003	0.0832	0.0725	0.0683	0.0713	0.0820	0.0974	0.1027	0.0847	21%
COP	nickel	0.0735	0.0698	0.0744	0.0721	0.0771	0.0751	0.0744	0.0902	0.0758	19%
CSCO	nickel	0.0687	0.0750	0.0577	0.0563	0.0588	0.0571	0.0576	0.0665	0.0622	7%
DELL	nickel	0.0899	0.0736	0.0658	0.0593	0.0690	0.0583	0.0592	0.0774	0.0691	12%
DIA	nickel	0.0797	0.0647	0.0746	0.0718	0.0643	0.0619	0.0684	0.0650	0.0688	-6%
DNDN	nickel	0.1624	0.1622	0.2110	0.1695	0.1691	0.1390	0.1894	0.2249	0.1784	26%
EBAY	nickel	0.0878	0.0675	0.0741	0.0658	0.0644	0.0601	0.0609	0.0722	0.0691	5%
EEM	nickel	0.0871	0.0797	0.0880	0.0739	0.0722	0.0737	0.0706	0.0636	0.0761	-16%
EMC	nickel	0.0650	0.0664	0.0534	0.0609	0.0581	0.0661	0.0670	0.0786	0.0644	22%
F	nickel	0.1161	0.1102	0.0978	0.0772	0.0701	0.0726	0.0742	0.0846	0.0879	-4%
FCX	nickel	0.0746	0.0641	0.0724	0.0693	0.0669	0.0713	0.0832	0.1039	0.0757	37%
FLEX	nickel	0.1807	0.0667	0.0862	0.0794	0.1180	0.1033	0.0875	0.0944	0.1020	-7%
GE	nickel	0.0727	0.0687	0.0766	0.0667	0.0670	0.0753	0.0736	0.0714	0.0715	0%
MTLQQ	nickel	0.0757	0.0641	0.0578	NA	NA	NA	NA	NA		
GS	nickel	0.0922	0.0905	0.0826	0.0734	0.0786	0.0835	0.0924	0.1054	0.0873	21%
HAL	nickel	0.0780	0.0801	0.0777	0.0811	0.0708	0.0845	0.0764	0.0923	0.0801	15%
HD	nickel	0.0644	0.0603	0.0622	0.0532	0.0654	0.0590	0.0609	0.0862	0.0640	35%
INTC	nickel	0.0670	0.0614	0.0593	0.0583	0.0617	0.0576	0.0591	0.0673	0.0615	10%
IWM	nickel	0.0731	0.0683	0.0765	0.0708	0.0704	0.0675	0.0763	0.0650	0.0710	-8%
JAVA	nickel	0.1577	0.1209	0.1163	0.1074	0.0763	0.0955	0.1255	0.0900	0.1112	-19%
JPM	nickel	0.0723	0.0714	0.0745	0.0653	0.0660	0.0669	0.0675	0.0791	0.0704	12%
MO	nickel	0.1076	0.1111	0.1136	0.0937	0.0945	0.0903	0.1032	0.1443	0.1073	34%
MOT	nickel	0.0968	0.0730	0.1061	0.0960	0.0686	0.0700	0.0675	0.1109	0.0861	29%
MSFT	nickel	0.0680	0.0648	0.0675	0.0591	0.0587	0.0582	0.0567	0.0706	0.0630	12%
NEM	nickel	0.0649	0.0707	0.0847	0.0685	0.0651	0.0668	0.0802	0.0949	0.0745	27%
NYX	nickel	0.0727	0.0744	0.0814	0.0658	0.0689	0.0729	0.0682	0.0801	0.0731	10%
OIH	nickel	0.1023	0.1034	0.1091	0.0962	0.1053	0.0998	0.0945	0.0910	0.1002	-9%
PFE	nickel	0.0654	0.0711	0.0696	0.0723	0.0906	0.0717	0.0801	0.1131	0.0793	43%
QCOM	nickel	0.0642	0.0658	0.0655	0.0607	0.0554	0.0590	0.0629	0.0819	0.0644	27%
RIMM	nickel	0.0752	0.0723	0.0693	0.0627	0.0661	0.0717	0.0682	0.0665	0.0690	-4%
VALE	nickel	0.0710	0.0863	NA	NA	NA	NA	NA	0.0982	0.0852	15%
SBUX	nickel	0.0750	0.0735	0.0748	0.0756	0.0694	0.0588	0.0594	0.0809	0.0709	14%
SMH	nickel	0.0715	0.0621	0.0629	0.0658	0.0601	0.0669	0.0604	0.0839	0.0667	26%
SNDK	nickel	0.0945	0.0879	0.0851	0.0669	0.0654	0.0730	0.0724	0.0932	0.0798	17%
SPY	nickel	0.0766	0.0641	0.0666	0.0690	0.0574	0.0645	0.0666	0.0574	0.0653	-12%
T	nickel	0.0722	0.0761	0.0723	0.0728	0.0793	0.0702	0.0730	0.1099	0.0782	40%
TGT	nickel	0.0683	0.0682	0.0683	0.0715	0.0593	0.0683	0.0695	0.0788	0.0690	14%
TXN	nickel	0.0661	0.0658	0.0652	0.0570	0.0568	0.0737	0.0639	0.0706	0.0649	9%
VLO	nickel	0.0609	0.0644	0.0733	0.0638	0.0586	0.0647	0.0829	0.0829	0.0689	20%
VZ	nickel	0.0653	0.0704	0.0775	0.0633	0.0725	0.0718	0.0658	0.0964	0.0729	32%
WFMI	nickel	0.1160	0.0867	0.0948	0.0950	0.0658	0.0830	0.0842	0.1144	0.0925	24%
WMT	nickel	0.0689	0.0622	0.0647	0.0636	0.0615	0.0628	0.0649	0.0905	0.0674	34%
XLE	nickel	0.0744	0.0646	0.0628	0.0600	0.0599	0.0665	0.0693	0.0700	0.0659	6%
XLF	nickel	0.0668	0.0573	0.0583	0.0582	0.0563	0.0627	0.0680	0.0621	0.0612	1%
XOM	nickel	0.0791	0.0793	0.0789	0.0692	0.0701	0.0704	0.0765	0.0729	0.0745	-2%
YHOO	nickel	0.0653	0.0674	0.0583	0.0687	0.0623	0.0589	0.0608	0.0647	0.0633	2%
averages	nickel	0.0822	0.0757	0.0779	0.0724	0.0714	0.0730	0.0761	0.0886	0.0772	14.83%





**EXHIBIT B-1 TOTAL INDUSTRY VOLUME**

Under	November 2006 to January 2007	February 2007 to April 2007	May 2007 to September 2007	October 2007 to January 2008	February 2008 to July 2008	August 2008 to November 2008	March 2009 to October 2009	
<b>Industry ADV</b>								
SubTotal 13 Pilot Securities	9,053,935	9,959,864	11,446,644	14,091,255	13,826,618	14,902,882	12,998,052	
SubTotal 13 Pilot Securities	1,181,719	1,54,627	1,895,972	2,269,721	1,890,669	2,116,903	1,407,942	
SubTotal 22 Pilot Securities	1,646,372	1,871,086	2,318,857	3,230,892	3,248,859	3,674,634	3,376,966	
SubTotal 38 Pilot Securities	1,012,391	899,714	1,143,419	1,538,125	1,541,773	1,745,053	1,501,555	
SubTotal All Pilot Securities	3,840,481	4,320,427	5,358,248	7,038,739	6,681,301	7,536,590	6,286,463	
SubTotal ETF Pilot Securities	1,175,118	1,707,686	2,454,546	3,332,438	3,384,486	4,154,843	2,650,170	
SubTotal Pilot Securities Ex ETFs	2,665,364	2,612,741	2,903,702	3,706,301	3,296,815	3,381,746	3,636,293	
Industry ADV Ex Pilot Securities	5,213,454	5,639,437	6,088,396	7,052,516	7,145,317	7,366,292	6,711,589	
<b>Under</b>								
A	3,315	4,401	3,377	2,479	3,250	2,690	3,250	
AMD	53,402	85,003	60,847	54,725	25,318	20,513	19,118	
CAT	30,733	27,116	26,028	28,402	25,228	34,252	73,653	
FLEX	2,913	2,550	2,643	5,379	4,344	2,914	1,607	
GE	71,268	69,938	104,304	94,203	119,702	101,203	20,433	
INTC	97,353	96,659	79,977	101,716	80,346	81,500	76,176	
IMM	382,447	494,173	720,815	730,536	595,263	699,496	246,331	
JAVA	15,413	16,531	22,237	11,599	12,412	12,513	24,536	
MSFT	101,228	89,051	67,676	150,404	148,637	152,182	108,167	
OQQQ	429,623	584,290	735,984	1,017,817	814,634	961,475	534,898	
SMH	35,443	44,703	39,332	27,431	32,302	29,350	24,448	
TXN	32,567	29,737	21,739	25,463	25,003	16,297	17,846	
WFM	21,500	16,014	14,714	11,361	8,400	9,274	9,147	
Pennies SubTotal	1,181,719	1,54,627	1,895,972	2,269,721	1,890,669	2,116,903	1,407,942	
Pennies Ex ETFs	SubTotal	430,196	436,462	399,841	493,938	448,470	526,579	602,265
<b>Under</b>								
AAPL	218,883	153,529	294,967	384,707	276,400	278,996	177,755	
AMGN	30,053	121,207	49,236	30,716	26,594	28,970	28,645	
AMZN	35,293	51,490	65,998	59,772	47,547	50,951	48,652	
BMY	36,873	38,821	72,160	40,045	11,932	12,159	17,813	
CO	61,989	49,950	76,103	30,303	261,633	30,001	9,001	
COP	44,401	41,225	31,635	31,683	30,845	30,376	42,376	
CSCO	72,126	66,956	63,616	69,658	67,873	61,159	58,864	
DIA	58,661	69,711	81,357	122,204	124,690	178,227	74,038	
DNDN	2,371	93,910	91,014	32,097	17,774	27,446	30,364	
FCX	39,981	58,232	55,616	72,581	45,852	59,372	66,764	
MTLOQ	91,768	78,843	94,768	80,377	85,519	92,375	1,721	
MO	142,033	116,015	89,397	90,639	11,311	18,199	25,930	
MOT	36,598	59,069	34,940	33,599	23,844	17,867	16,339	
NYX	53,255	70,767	70,407	20,043	14,423	15,345	13,347	
OH	64,845	70,451	64,919	48,973	40,414	53,769	42,599	
OCCM	74,364	96,028	71,526	58,578	63,957	62,811	43,741	
RIMM	56,838	44,557	70,222	158,422	110,498	121,328	88,431	
SPY	241,225	362,221	594,880	364,477	1,049,292	1,571,594	1,223,567	
T	77,507	35,347	30,845	75,111	36,759	31,567	55,020	
XLE	82,672	59,739	72,839	86,021	158,444	135,862	59,153	
XLFX	28,145	65,821	165,692	324,961	515,208	453,481	309,578	
YHOO	94,469	70,118	84,123	120,107	202,733	63,403	53,995	
Pennies SubTotal	1,646,372	1,871,086	2,318,857	3,230,892	3,248,859	3,674,634	3,376,966	
Pennies Ex ETFs	SubTotal	1,235,668	1,313,494	1,404,089	1,761,229	1,401,225	1,335,470	1,668,032
<b>Under</b>								
AA	26,450	62,929	32,295	40,112	30,193	53,728		
AIG	22,242	17,984	26,576	61,896	78,189	123,735	89,203	
BAC	44,500	34,655	51,454	91,349	132,044	205,680	451,976	
BSC	14,162	14,942	34,199	42,496	53,889			
CFC	11,468	3,075	10,625	10,673	23,660	-	-	
DELL	66,098	52,237	33,578	45,933	35,058	47,090	33,057	
EBAY	61,197	37,722	29,860	36,869	23,671	21,843	25,059	
EEM	12,891	36,928	43,646	86,992	94,653	225,356	135,559	
EMC	24,867	20,741	46,433	76,493	48,482	48,170	24,676	
F	49,121	30,737	34,921	31,395	42,417	31,279	60,764	
GS	40,554	51,671	62,094	63,498	77,323	117,286	90,447	
HAL	41,071	59,342	29,730	25,812	23,458	27,512	18,227	
HD	41,483	25,289	30,727	34,174	26,103	40,419	27,516	
JPM	70,226	23,365	36,925	66,472	101,659	133,320		
LHMQ	8,982	22,737	42,521	54,664	149,595	91,602	22	
MER	16,592	27,553	35,270	114,187	120,036	100,070	-	
MNX	32,612	41,444	29,159	35,921	33,137	33,302	12,629	
NEM	30,402	31,460	32,805	33,607	22,844	21,799	23,775	
PFE	77,074	39,598	38,356	44,576	39,766	54,277	54,820	
VALE	16,528	29,950	46,419	74,487	70,276	81,924	42,140	
SBUX	17,460	24,837	32,404	35,001	15,879	13,968	11,016	
SNDK	55,674	42,220	35,720	40,501	26,834	26,140	18,533	
TEF	6,030	11,533	30,625	57,599	58,524	57,794	36,573	
VLO	55,011	45,977	45,134	40,048	38,887	31,364	24,593	
VZ	64,949	15,607	22,109	40,069	15,782	14,758	32,968	
WM	7,464	23,271	22,281	84,213	72,394	43,267	-	
WMT	45,483	43,772	51,489	47,123	47,424	67,037	47,170	
XOM	56,856	43,357	47,675	44,453	44,409	66,781	53,739	
Pennies SubTotal	1,012,391	899,714	1,143,419	1,538,125	1,541,773	1,745,053	1,501,555	
Pennies Ex ETFs	SubTotal	999,500	862,785	1,099,773	1,451,134	1,447,121	1,519,697	1,365,996

**EXHIBIT B-1 TOTAL INDUSTRY VOLUME**

Under	Phase I vs PrePilot	Phase II vs PrePilot	Phase III vs PrePilot	Phase IV vs PrePilot	Phase V vs PrePilot	Phase VI vs PrePilot
<b>Industry ADV</b>						
SubTotal 13 Pilot Securities	905,930	2,392,709	5,037,320	4,772,683	5,848,947	3,944,117
SubTotal 22 Pilot Securities	367,909	714,254	1,088,003	708,950	935,184	226,224
SubTotal 38 Pilot Securities	224,715	672,485	1,584,520	1,602,487	2,028,263	1,730,594
SubTotal All Pilot Securities	(112,677)	131,028	525,734	529,382	732,662	489,164
SubTotal ETF Pilot Securities	479,946	1,517,767	3,198,257	2,840,820	3,696,109	2,445,982
SubTotal Pilot Securities	532,565	1,279,428	2,157,320	2,209,368	2,979,726	1,475,053
Industry ADV Ex Pilot Securities	(52,623)	238,339	1,040,937	631,451	716,383	970,929
Industry ADV Ex Pilot Securities	425,984	874,943	1,830,063	1,931,863	2,152,839	1,496,136
<b>Under</b>						
A	1,087	63	(836)	(65)	(625)	(64)
AMD	31,601	7,444	1,323	(28,084)	(32,889)	(34,285)
CAT	(3,620)	(7,408)	(2,333)	(5,507)	3,517	42,917
FLEX	(363)	(270)	2,465	1,431	0	(1,306)
GE	(11,160)	29,336	23,556	48,433	116,333	113,644
INTC	(1,193)	(1,193)	24,479	12,254	15,658	13,359
IMM	197,726	242,368	44,086	308,816	313,053	(40,116)
JAVA	1118	6,824	(3,814)	(3,001)	(2,900)	9,123
MSFT	(12,177)	(33,552)	49,176	47,409	50,554	6,939
OQQQ	154,658	306,352	588,184	385,002	513,843	105,266
SMH	9,259	3,889	(6,013)	(6,094)	(10,996)	(12,226)
TXN	(2,830)	(10,828)	(7,194)	(7,564)	(16,270)	(14,721)
WFM	(5,487)	(6,787)	(10,347)	(10,264)	(12,056)	(12,353)
Pennies SubTotal	367,909	714,254	1,088,003	708,950	935,184	226,224
Pennies Ex ETFs	SubTotal	6,266	(30,355)	63,742	18,274	96,383
<b>Under</b>						
AAPL	(65,354)	76,084	165,824	57,517	60,113	(41,128)
AMGN	91,154	19,183	663	(3,459)	(1,084)	(1,408)
AMZN	16,197	30,705	24,479	12,254	15,658	13,359
BMY	1,948	35,287	3,172	(24,941)	(24,714)	(19,060)
COP	(15,401)	14,420	12,251	10,645	219,585	830,830
CSCO	(3,465)	2,045	(10,307)	(17,056)	(4,450)	(4,415)
RIMM	(12,281)	13,384	101,584	53,660	64,491	31,593
SPY	121,091	335,655	695,252	808,067	1,330,369	982,341
T	(42,160)	(46,662)	(2,396)	(40,748)	(45,940)	(22,487)
XLE	(22,933)	9,833	3,349	75,772	53,190	(23,519)
XLF	37,676	13,547	29,816	48,073	425,336	281,432
YHOO	(24,351)	(10,347)	25,638	108,264	(31,066)	(40,474)
Pennies SubTotal	224,715	672,48				

**EXHIBIT B-2 CUSTOMER VOLUME**

Under	November 2006 to January 2007	February 2007 to April 2007	May 2007 to September 2007	October 2007 to January 2008	February 2008 to July 2008	August 2008 to November 2008	March 2009 to October 2009
<b>Customer Industry</b>							
ADV	6,882,889	7,941,496	9,109,588	10,608,761	11,162,709	11,894,039	10,863,559
SubTotal 13 Pilot	996,717	1,234,090	1,436,720	1,706,844	1,537,285	1,693,208	1,127,750
Securities	1,195,388	1,457,462	1,865,294	2,362,479	2,608,261	2,867,944	2,920,230
SubTotal 22 Pilot	670,215	697,672	906,523	1,127,165	1,196,452	1,385,340	1,268,481
Securities	2,862,320	3,389,224	4,208,537	5,196,488	5,341,998	5,946,492	5,316,460
SubTotal All Pilot	958,735	1,355,160	1,833,666	2,452,405	2,680,232	3,163,504	2,009,167
SubTotal Pilot	1,903,585	2,034,064	2,374,871	2,744,082	2,661,766	2,782,988	3,307,294
Securities Ex ETFs	4,020,570	4,552,274	4,901,050	5,412,273	5,820,711	5,947,548	5,547,099
Industry ADV Ex Pilot Securities							

**EXHIBIT B-2 CUSTOMER VOLUME**

Under	Phase I vs PrePilot	Phase II vs PrePilot	Phase III vs PrePilot	Phase IV vs PrePilot	Phase V vs PrePilot	Phase VI vs PrePilot
<b>Cust Industry ADV</b>						
SubTotal 13 Pilot	1,058,609	2,226,699	3,725,872	4,279,820	5,011,150	3,980,670
Securities	237,373	440,004	710,127	540,568	696,491	131,033
SubTotal 22 Pilot	262,074	669,906	1,167,091	1,412,873	1,672,556	1,724,842
Securities	27,457	236,308	456,950	526,237	715,125	598,266
SubTotal All Pilot	526,904	1,346,218	2,334,168	2,479,678	3,084,172	2,454,141
Securities	396,425	874,932	1,493,671	1,721,497	2,204,769	1,050,432
SubTotal Pilot	130,479	471,286	840,497	758,182	879,403	1,403,709
Securities Ex ETFs	531,705	880,481	1,391,704	1,800,141	1,926,978	1,526,529
Industry ADV Ex Pilot Securities						

**EXHIBIT B-2 CUSTOMER VOLUME**

Under	Phase I vs Pre Pilot % Change	Phase II vs Pre Pilot % Change	Phase III vs Pre Pilot % Change	Phase IV vs Pre Pilot % Change	Phase V vs Pre Pilot % Change	Phase VI vs Pre Pilot % Change
<b>Customer Industry</b>						
ADV	15%	32%	54%	62%	73%	58%
SubTotal 13 Pilot						
Securities	24%	44%	71%	54%	70%	13%
SubTotal 22 Pilot						
Securities	22%	56%	98%	118%	140%	144%
SubTotal All Pilot						
Securities	4%	35%	68%	79%	107%	89%
SubTotal Pilot						
Securities	18%	47%	82%	87%	108%	86%
SubTotal Ex ETFs						
Securities	41%	91%	156%	180%	230%	110%
SubTotal						
Pennies Ex ETFs	7%	25%	44%	40%	46%	74%
Industry ADV Ex Pilot Securities						
Pennies SubTotal	13%	22%	35%	45%	48%	38%

Under	2,748	3,282	2,340	1,412	2,416	2,267	2,415
AMD	45,238	48,084	45,342	44,079	21,974	18,110	18,809
CAT	24,602	23,484	22,174	20,311	20,099	26,504	47,386
FLEX	2,434	1,950	1,917	3,615	3,231	2,281	1,481
GE	41,554	50,394	57,129	58,922	101,670	166,554	239,564
INTC	86,849	82,025	67,080	92,197	59,575	76,203	68,521
IWM	216,305	335,686	514,119	528,170	471,283	439,301	169,533
JAVA	15,787	16,139	21,998	10,310	8,017	8,614	28,076
MSFT	89,864	70,212	51,108	120,075	122,498	122,731	91,519
QQQ	414,625	530,571	593,738	782,597	676,911	788,122	421,039
SMH	23,960	36,103	31,906	21,166	24,372	23,109	18,476
TXN	21,930	23,104	16,553	17,251	19,231	12,208	14,119
WFMI	10,821	13,055	11,315	6,738	6,006	7,202	5,812
Pennies SubTotal	996,717	1,234,090	1,436,720	1,706,844	1,537,285	1,693,208	1,127,750
Pennies Ex ETFs							
SubTotal	341,827	331,730	296,957	374,910	364,718	442,675	518,701

Under	AAPL	153,315	303,240	340,481	241,370	228,178	160,245
AMGN	23,673	59,136	31,618	21,807	22,918	24,841	24,496
AMZN	26,280	45,628	59,556	49,004	36,882	40,350	40,909
BMY	21,002	29,011	58,980	26,513	9,307	9,320	12,753
C	44,587	38,359	56,149	206,524	199,000	256,735	999,703
COP	34,704	17,839	27,739	22,879	19,591	21,168	24,516
CSCO	72,101	64,585	61,484	79,069	74,817	75,726	51,146
DIA	48,287	57,597	63,790	87,153	89,169	113,519	57,885
DNDN	2,749	107,625	100,768	41,924	24,055	32,088	22,553
FOX	16,782	40,431	45,136	42,047	33,667	47,690	58,579
MFLQO	56,547	52,442	51,161	61,028	80,316	41,416	42,023
MO	65,644	64,077	59,253	23,667	11,022	11,616	11,348
MOT	33,808	50,290	31,040	25,166	17,598	14,213	13,894
NYX	41,616	56,371	32,311	17,198	12,748	11,216	10,048
OIH	54,642	56,402	58,779	42,034	32,309	45,102	35,691
QCOM	52,679	82,933	55,890	41,979	55,424	54,330	34,965
RIMM	53,247	42,157	67,619	135,660	98,994	100,682	80,871
SPY	158,458	266,694	404,945	609,353	728,885	1,108,717	875,281
T	13,477	12,229	20,197	25,953	22,724	23,494	26,373
XLE	67,661	41,404	52,793	65,981	137,134	97,266	38,448
XLF	19,224	51,969	134,128	291,897	468,910	412,578	284,951
YHOO	62,288	61,093	76,360	104,651	201,420	52,331	44,153
Pennies SubTotal	1,195,388	1,457,462	1,865,294	2,362,479	2,608,261	2,867,944	2,920,230
Pennies Ex ETFs							
SubTotal	901,758	1,039,794	1,209,638	1,308,095	1,184,163	1,135,865	1,627,774

Under	AA	12,512	20,434	23,248	23,641	33,620	23,379	52,364
AIG	18,076	11,457	13,843	12,708	50,586	113,889	81,066	
BAC	23,352	25,758	29,398	26,782	99,282	157,663	418,057	
BSC	5,378	8,249	11,600	12,153	46,173	-	-	
DELL	38,640	28,303	32,297	32,718	28,292	36,914	28,037	
EBA	41,647	40,409	39,692	29,883	19,247	17,084	21,056	
EEM	10,216	18,125	29,339	35,131	83,567	180,891	107,662	
EMC	22,341	18,643	19,576	18,745	40,457	39,843	19,258	
F	50,460	54,064	40,186	34,816	37,798	31,648	63,986	
GS	30,888	36,504	45,000	44,383	67,394	79,894		
HAL	33,952	32,083	46,959	45,690	17,719	19,835	15,467	
HD	32,040	24,671	18,986	14,014	17,444	21,380		
JPM	21,677	24,627	21,151	19,436	63,201	92,446	98,825	
LEHMQ	6,405	9,167	15,257	16,916	113,836	86,573	16	
MER	11,922	13,149	17,052	17,930	91,228	75,020		
MNX	17,335	17,610	20,498	18,539	12,817	16,077	5,859	
NEM	20,670	22,008	25,501	25,111	20,229	18,021	17,889	
PFE	66,493	57,931	34,456	31,661	31,422	39,961	47,829	
VALE	14,130	17,983	23,545	23,845	53,553	56,800	30,938	
SBUX	14,004	12,258	16,054	16,256	11,831	11,822	8,716	
SNDK	38,670	36,073	37,986	30,515	21,338	22,815	15,831	
TGT	5,402	5,003	5,807	6,089	34,682	41,911	25,483	
VLO	38,380	38,116	40,366	43,388	32,021	24,872	19,891	
VZ	10,071	9,271	8,599	6,889	9,881	10,833	16,833	
WM	5,777	8,719	14,030	19,016	68,645	46,849	-	
WMT	28,741	24,455	25,782	34,606	30,193	50,470	35,938	
XOM	39,998	35,493	33,283	27,131	30,900	47,458	36,208	
Pennies SubTotal	670,215	697,672	905,523	1,127,165	1,196,452	1,385,378	1,266,481	
Pennies Ex ETFs								
SubTotal	659,999	662,541	868,276	1,061,076	1,112,885	1,204,487	1,160,819	

Under	AA	7,922	2,814	393	21,107	10,829	39,851

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**EXHIBIT B-3 FIRM VOLUME**

Under	November 2006 to January 2007	February 2007 to April 2007	May 2007 to September 2007	October 2007 to January 2008	February 2008 to July 2008	August 2008 to November 2008	March 2009 to October 2009
FIRM Industry ADV	3,116,871	3,161,803	3,723,087	4,702,467	3,762,612	3,495,487	3,534,632
SubTotal 13 Pilot Securities	402,794	457,182	560,787	506,346	358,842	350,871	354,263
SubTotal 22 Pilot Securities	562,057	600,151	685,146	913,475	828,372	659,782	820,124
SubTotal 38 Pilot Securities	410,747	342,755	403,488	607,098	524,749	521,714	402,958
SubTotal All Pilot Securities	1,375,598	1,400,089	1,643,421	2,026,919	1,711,963	1,532,366	1,577,344
SubTotal ETF Pilot Securities	360,588	458,062	697,922	804,877	718,825	702,959	660,165
SubTotal Pilot Securities Ex ETFs	1,015,010	942,027	951,499	1,222,042	993,338	829,408	917,179
Industry ADV Ex Pilot Securities	1,741,273	1,761,714	2,073,665	2,675,548	2,050,649	1,963,121	1,957,288

Under	837	1,087	888	505	714	402	849	
AMD	17,414	49,378	27,115	16,298	4,062	3,634	3,284	
CAT	9,735	6,641	4,884	5,903	7,502	8,719	25,065	
FLEX	476	877	715	1,000	1,164	445	172	
GE	23,173	22,543	42,162	36,628	35,612	46,374	65,319	
INTC	35,110	30,835	25,240	26,895	20,417	18,185	20,698	
IWM	114,993	172,357	215,412	169,588	113,124	87,559	61,305	
JAVA	5,297	3,002	4,072	1,106	5,235	3,565	8,155	
MSFT	38,331	29,710	24,222	40,280	42,972	52,156	40,008	
QQQ	113,005	113,381	193,140	186,933	108,593	114,352	115,326	
SMH	17,529	15,927	12,693	8,207	10,593	9,226	7,444	
TXN	16,552	6,686	7,319	8,018	6,770	3,884	4,386	
WFM	11,241	2,759	3,124	3,103	1,725	2,171	2,253	
Pennies SubTotal	402,794	457,182	560,787	506,346	358,842	350,871	354,263	
Pennies Ex ETFs	SubTotal	158,167	155,517	139,541	141,626	126,172	139,733	170,188

Under	42,552	29,753	40,742	55,804	32,958	35,586	24,241	
AMGN	11,106	71,585	24,740	13,362	11,983	9,235		
AMZN	13,280	13,940	11,500	9,508	8,501	8,317	8,015	
BMY	16,267	18,091	35,815	21,444	5,144	3,933	4,231	
C	23,001	13,314	29,575	130,569	89,503	65,863	239,588	
COP	16,107	22,445	24,297	9,540	8,327	8,052	10,510	
CSCO	20,085	20,157	16,984	20,269	24,970	24,195	14,767	
DIA	6,490	4,297	7,966	14,494	19,419	15,359	12,546	
DNDN	165	11,571	11,879	7,983	4,621	5,550	6,171	
FCX	15,148	15,977	15,601	31,367	15,528	14,298	11,389	
MTLQQ	55,299	35,039	35,667	29,563	24,991	18,422	392	
MNC	65,024	66,071	35,570	36,942	4,447	5,299	10,460	
MOT	11,368	27,991	13,068	9,567	10,560	5,510	6,610	
NYX	2,577	5,889	22,165	4,594	2,696	2,231	3,520	
OIH	17,158	19,735	13,140	8,303	5,706	7,345	5,996	
QCOM	35,982	39,304	34,488	21,868	17,973	15,166	12,881	
RIMM	5,591	6,728	2,696	20,794	9,800	11,200	14,668	
SPY	45,988	72,025	129,595	216,344	193,262	208,270	257,359	
T	49,240	15,824	19,441	22,700	13,552	9,932	24,012	
XLE	39,727	27,237	28,401	34,160	54,784	31,638	16,974	
XLF	18,823	41,276	96,598	144,825	176,527	126,664	107,928	
YHOO	46,454	24,794	32,137	36,084	90,448	24,123	18,614	
Pennies SubTotal	562,057	600,151	685,146	913,475	828,372	659,782	820,124	
Pennies Ex ETFs	SubTotal	451,028	455,316	422,597	503,652	384,380	277,850	419,322

Under	5,392	7,359	8,283	8,325	14,722	7,168	12,114	
AIG	8,181	7,202	10,126	9,496	41,105	33,465	10,204	
BAC	11,748	9,452	9,953	9,783	35,361	41,854	95,839	
BSC	9,584	10,185	11,175	3,026	19,789			
CFC	4,260	7,549	11,291	12,117	8,859	-	-	
DELL	34,325	28,076	28,400	26,617	9,917	11,804	8,433	
EBAY	26,273	23,017	17,073	12,924	6,628	5,172	6,829	
EEM	4,932	7,152	10,987	11,561	41,964	109,889	75,288	
EMC	14,783	8,586	6,682	8,201	15,289	14,446	9,263	
F	21,173	21,607	17,447	11,587	13,156	5,902	10,355	
GS	11,034	12,010	13,087	10,009	10,709	15,543	14,849	
HAL	12,631	13,361	28,492	29,576	7,963	7,318	4,059	
HD	15,021	11,411	13,377	12,150	10,020	13,732	8,398	
JPM	22,448	23,899	7,357	7,418	27,732	32,692	40,201	
LEHMQ	4,421	5,506	10,043	4,433	30,622	-	25	
MER	1,766	2,101	5,693	10,399	4,493	3,444		
MNX	18,298	15,523	16,155	18,153	12,557	14,174	5,014	
NEM	11,596	13,095	12,281	8,622	4,939	4,156	4,152	
PFE	32,165	26,473	17,757	16,859	16,366	17,753	21,440	
VALE	7,397	8,132	9,713	12,877	33,137	34,609	11,966	
SBUX	4,538	6,228	11,798	11,674	4,355	3,172	2,661	
SNDK	21,592	21,684	20,960	17,584	6,013	7,091	4,197	
TGT	3,104	2,683	3,865	4,453	33,528	23,046	10,778	
VLO	21,337	18,169	15,122	9,520	8,439	7,421	3,822	
VZ	43,085	42,759	42,525	7,650	5,037	4,319	14,000	
WM	2,192	2,721	4,222	7,143	19,016	7,648	-	
WMT	21,122	21,111	15,615	18,359	19,335	18,053	11,021	
XOM	18,316	14,561	20,602	16,841	13,559	16,499	17,350	
Pennies SubTotal	410,747	342,755	403,488	607,098	524,749	521,714	402,958	
Pennies Ex ETFs	SubTotal	405,815	331,194	389,361	576,764	482,785	411,824	327,670

Under	Phase I vs Pre Pilot	Phase II vs Pre Pilot	Phase III vs Pre Pilot	Phase IV vs Pre Pilot	Phase V vs Pre Pilot	Phase VI vs Pre Pilot
FIRM Industry ADV	44,931	606,215	1,585,596	645,741	378,616	417,761
SubTotal 13 Pilot Securities	54,388	157,993	103,552	(43,952)	(51,923)	(48,532)
SubTotal 22 Pilot Securities	38,094	123,090	351,418	266,315	97,725	258,067
SubTotal 38 Pilot Securities	(67,992)	(7,259)	196,351	114,002	110,966	(7,789)
SubTotal All Pilot Securities	24,490	273,823	651,321	336,365	156,768	201,746
SubTotal ETF Pilot Securities	97,473	337,334	444,288	358,037	342,370	299,576
SubTotal Pilot Securities Ex ETFs	(72,983)	(63,511)	207,032	(21,672)	(185,602)	(97,831)
Industry ADV Ex Pilot Securities	20,441	332,392	934,275	309,376	221,848	216,015

Under	50	51	(241)	(123)	(435)	11	
AMD	31,964	9,701	(11,116)	(13,353)	(13,580)	(14,130)	
CAT	(3,095)	(4,851)	(3,832)	(2,234)	(1,017)	(15,329)	
FLEX	400	239	524	688	(31)	(304)	
GE	(630)	18,989	13,455	12,439	23,201	42,146	
INTC	(4,275)	(9,870)	(8,215)	(14,693)	(16,925)	(14,412)	
IWM	58,264	101,318	55,487	970	(26,534)	(52,789)	
JAVA	(2,295)	(1,225)	(4,191)	(62)	(1,732)	2,858	
MSFT	(6,621)	(14,309)	3,749	4,641	13,824	1,677	
QQQ	375	80,135	73,928	(4,052)	1,347		
SMH	(1,601)	(4,835)	(9,322)	(6,935)	(8,302)	(10,084)	
TXN	(7,866)	(9,233)	(8,534)	(9,782)	(12,666)	(12,166)	
WFM	(6,482)	(8,117)	(8,137)	(9,516)	(9,070)	(8,988)	
Pennies SubTotal	354,263	54,388	157,993	103,552	(43,952)	(51,923)	
Pennies Ex ETFs	SubTotal	(2,650)	(18,626)	(16,540)	(31,994)	(18,434)	12,021

Under	AA	1,967	924	42	9,330	1,777	6,722
AMGN	60,479	13,634	2,256	277	697	(1,471)	
AMZN	659	(1,780)	(3,772)	(4,779)	(4,963)	(5,266)	
BMY	1,824	19,547	5,171	(11,123)	(12,335)	(12,036)	
C	(9,687)	6,574	107,567	66,502	42,861	216,587	
COP	6,338	3,140	(6,567)	(7,780)	(8,055)	(5,597)	
CSCO	72	(3,100)	184	4,886	4,110	(5,	

**EXHIBIT B-4 MARKET MAKER VOLUME**

Under	November 2006 to January 2007	February 2007 to April 2007	May 2007 to September 2007	October 2007 to January 2008	February 2008 to July 2008	August 2008 to November 2008	March 2009 to October 2009
MM Industry ADV	8,287,538	8,816,428	10,262,510	13,287,531	12,727,915	14,416,238	11,597,912
SubTotal 13 Pilot Securities	963,926	1,407,982	1,794,437	2,326,252	1,885,211	2,189,727	1,333,872
SubTotal 22 Pilot Securities	1,535,298	1,684,559	2,087,273	3,185,831	3,061,084	3,821,543	3,013,578
SubTotal 38 Pilot Securities	943,820	759,001	976,827	1,341,988	1,362,346	1,583,052	1,331,671
SubTotal All Pilot Securities	3,443,045	3,851,542	4,858,537	6,854,071	6,308,641	7,594,322	5,679,122
SubTotal ETF Pilot Securities	1,030,912	1,602,151	2,377,503	3,407,594	3,370,115	4,443,225	2,631,009
SubTotal Pilot Securities Ex ETFs	2,412,133	2,249,391	2,481,035	3,446,477	2,938,527	3,151,097	3,048,112
Industry ADV Ex Pilot Securities	4,844,493	4,964,886	5,403,973	6,433,460	6,419,274	6,821,916	5,918,791
Under							
A	3,045	4,433	3,527	2,950	3,970	2,711	3,239
AMD	72,546	49,237	49,073	24,600	19,682	16,143	
CAT	27,134	24,106	24,998	30,590	22,856	33,382	74,854
FLEX	2,916	2,274	2,653	6,142	4,293	3,101	1,562
GE	77,809	65,859	101,917	93,098	102,122	162,265	221,982
INTC	73,747	80,461	67,633	100,513	72,360	82,308	73,797
IWM	242,496	460,302	712,099	763,320	606,120	672,137	261,824
JAVA	9,742	13,922	18,404	11,782	11,571	12,847	12,841
MSFT	74,261	78,179	60,221	138,655	131,804	129,477	84,808
QCOM	331,634	524,628	685,090	1,066,105	643,404	1,020,475	533,431
SMH	29,399	37,374	34,065	25,488	29,637	26,364	22,975
TXN	26,652	27,684	19,600	25,657	24,005	16,502	17,187
WFM	20,939	16,213	14,988	12,880	9,068	9,175	9,230
Pennies SubTotal	963,926	1,407,982	1,794,437	2,326,252	1,885,211	2,189,727	1,333,872
Pennies Ex ETFs							
SubTotal	360,398	385,677	363,184	471,340	406,049	470,751	515,642
Under							
AAPL	171,274	118,990	245,951	373,129	278,473	294,228	171,025
AMGN	25,327	111,693	42,113	26,264	18,888	21,295	23,560
AMZN	31,026	43,413	60,940	61,032	49,711	53,234	48,380
BMY	36,477	30,539	49,526	32,133	9,412	11,066	18,641
C	56,390	42,227	67,058	329,378	234,755	238,433	560,876
COP	39,171	42,766	47,087	30,948	27,585	32,470	45,725
CSCO	54,068	49,170	48,762	79,798	75,958	82,396	51,815
DIA	62,545	77,529	90,958	142,761	140,792	227,575	77,645
DNDN	1,830	68,623	69,384	14,287	6,872	11,112	22,005
FCX	46,033	60,055	46,491	71,747	42,508	56,755	63,561
MTLOQ	71,698	68,795	67,058	69,652	75,948	86,017	1,827
MSO	152,886	107,771	100,168	126,769	20,712	13,521	30,053
MOT	22,600	35,657	44,631	33,445	19,113	15,624	12,144
NYX	50,239	75,602	40,818	20,063	14,021	13,440	3,497
OIH	57,319	64,705	57,918	47,603	42,812	55,092	43,311
QCOM	60,068	70,358	52,674	53,310	54,516	56,125	39,636
RIMM	54,838	40,228	66,229	168,380	112,203	130,775	81,323
SPY	278,005	385,920	655,221	1,047,257	1,176,438	1,826,201	1,314,494
T	92,298	42,641	29,552	82,009	37,242	29,710	59,656
XLE	57,956	50,837	64,485	71,990	124,970	142,820	62,884
XLF	18,243	38,393	100,668	213,201	384,979	367,721	266,276
YHOO	80,196	54,349	59,748	99,480	113,597	50,351	45,223
Pennies SubTotal	1,535,298	1,684,559	2,087,273	3,185,831	3,061,084	3,821,543	3,013,578
Pennies Ex ETFs							
SubTotal	1,118,550	1,131,878	1,175,943	1,710,710	1,233,906	1,257,226	1,288,968
Under							
AA	18,969	20,019	22,185	20,934	31,883	29,877	42,980
AIG	18,226	12,940	15,765	13,765	64,688	100,106	86,437
BAC	53,900	29,855	32,925	32,746	120,445	211,843	390,056
BSC	13,363	15,348	19,392	14,704	41,798		
CFC	7,972	12,307	20,084	22,831	15,379	-	-
DELL	59,215	44,092	47,885	45,140	35,707	45,462	29,643
EBAY	54,474	49,360	43,607	33,267	21,467	21,429	22,215
EEM	10,635	15,088	21,174	27,165	63,775	159,932	88,169
EMC	12,611	12,362	14,923	14,536	41,217	42,051	20,831
F	26,610	24,798	17,349	15,070	33,889	25,008	47,188
GS	39,185	43,598	51,071	48,949	76,542	121,668	86,152
HAL	35,559	33,965	46,185	43,419	21,236	27,671	16,929
HD	35,327	26,878	25,844	23,555	24,802	41,463	25,254
JPM	95,840	98,288	23,546	24,320	81,060	120,235	127,543
LEHMQ	4,140	11,969	16,300	18,108	13,000	6,000	2
MER	19,496	16,165	23,956	26,171	107,351	90,561	
MNX	22,592	26,695	22,249	26,196	40,900	36,353	14,386
NEM	28,537	29,120	30,923	29,187	20,520	21,412	25,508
PFE	55,490	45,046	30,936	30,676	31,744	50,841	40,372
VALE	11,530	15,711	21,798	23,177	53,861	72,438	41,377
SBUX	16,378	14,354	21,158	21,744	15,571	12,942	10,655
SNDK	51,087	45,666	44,745	37,341	26,317	22,531	17,238
TGT	10,212	9,562	11,446	12,533	48,838	50,630	36,882
VLO	50,303	45,651	42,970	39,046	37,314	30,436	25,472
VZ	76,742	74,949	75,065	16,675	16,646	14,364	35,102
WM	6,958	9,256	13,154	20,383	57,126	32,036	-
WMT	41,103	34,858	33,581	34,579	45,321	65,552	47,381
XOM	55,399	44,405	47,067	42,178	44,358	69,005	53,902
Pennies SubTotal	943,820	759,001	976,827	1,341,988	1,362,346	1,583,052	1,331,671
Pennies Ex ETFs							
SubTotal	933,185	731,835	941,909	1,264,427	1,298,571	1,423,121	1,243,503

**EXHIBIT B-4 MARKET MAKER VOLUME**

Under	Phase I vs PrePilot	Phase II vs PrePilot	Phase III vs PrePilot	Phase IV vs PrePilot	Phase V vs PrePilot	Phase VI vs PrePilot
MM Industry ADV	528,890	1,974,972	4,999,993	4,440,377	6,128,700	3,310,374
SubTotal 13 Pilot Securities	444,056	830,511	1,362,326	921,285	1,225,801	369,946
SubTotal 22 Pilot Securities	149,261	551,975	1,650,532	1,525,786	2,286,244	1,478,279
SubTotal 28 Pilot Securities	(184,820)	33,006	398,168	418,526	639,232	387,851
SubTotal All Pilot Securities	408,497	1,415,492	3,411,026	2,865,596	4,151,277	2,236,077
SubTotal ETF Pilot Securities	571,239	1,346,591	2,376,682	2,339,203	3,412,313	1,600,097
SubTotal Pilot Securities Ex ETFs	(162,742)	68,902	1,034,344	526,394	738,964	635,079
Industry ADV Ex Pilot Securities	120,393	559,479	1,588,967	1,574,781	1,977,423	1,074,298

**EXHIBIT B-4 MARKET MAKER VOLUME**

Under	Phase I vs Pre Pilot % Change	Phase II vs Pre Pilot % Change	Phase III vs Pre Pilot % Change	Phase IV vs Pre Pilot % Change	Phase V vs Pre Pilot % Change	Phase VI vs Pre Pilot % Change
MM Industry ADV	6%	24%	60%	54%	74%	40%
SubTotal 13 Pilot Securities	46%	86%	141%	96%	127%	38%
SubTotal 22 Pilot Securities	10%	36%	108%	99%	149%	96%
SubTotal 28 Pilot Securities	-20%	3%	42%	44%	68%	41%
SubTotal All Pilot Securities	12%	41%	99%	83%	121%	65%
SubTotal ETF Pilot Securities	55%	131%	231%	227%	331%	155%
SubTotal Pilot Securities Ex ETFs	-7%	3%	43%	22%	31%	26%
Industry ADV Ex Pilot Securities	2%	12%	33%	33%	41%	22%
Under						
A	1,388	482	(35)	325	(344)	103
AMD	26,393	5,094	4,020	(19,653)	(25,671)	(28,010)
CAT	(3,027)	(2,136)	3,457	(4,278)	6,149	47,720
FLEX	(642)	(263)	3,226	1,377	185	(1,355)
GE	(11,950)	24,108	15,289	24,312	84,456	144,173
INTC	6,714	(6,114)	26,765	(1,387)	8,561	50
IWM	217,806	469,603	520,824	363,624	429,641	19,329
JAVA	4,180	8,662	2,040	1,830	3,105	3,099
MSFT	3,918	(14,040)	64,393	57,543	55,216	10,547
QQQ	192,995	353,456	734,471	511,771	688,841	201,798
SMH	7,797	4,667	(3,910)	239	(3,035)	(6,424)
TXN	1,032	(7,046)	6,241	(10,150)	(11,764)	(11,708)
WFM	(4,726)	(5,951)	(9,716)	(14,507)	(12,228)	(14,009)
Pennies SubTotal	1,333,872	444,056	830,511	1,362,326	921,285	369,946
Pennies Ex ETFs						
SubTotal	25,279	2,785	110,941	45,651	110,353	155,244
Under						
AAPL	(52,284)	74,677	201,854	107,199	122,954	(249)
AMGN	86,366	16,786	937	(6,440)	(4,032)	(1,761)
AMZN	12,387	29,914	30,006	18,685	22,208	17,354
BMY	(5,938)	13,049	(4,343)	(27,065)	(25,411)	

Average Daily Volume from OCC - March 2, 2009 through October 30, 2009.

Industry_ADV	Cust_ADV	Firm_ADV	MM_ADV
12,998,052	10,863,559	3,534,632	11,597,912

Under	Industry	Cust	Firm	MM
A		3,250	2,415	848
AA		53,728	52,364	12,114
AAPL		177,755	160,245	24,241
AIG		89,203	81,066	10,904
AMD		19,118	18,809	3,284
AMGN		28,645	24,496	9,235
AMZN		48,652	40,909	8,015
BAC		451,976	418,057	95,839
BMY		17,813	12,753	4,231
C		900,084	999,703	239,588
CAT		73,653	47,386	25,065
COP		40,376	24,516	10,510
CSCO		58,864	51,146	14,767
DELL		33,057	28,037	8,433
DIA		74,038	57,885	12,546
DNDN		30,364	32,553	6,171
EBAY		25,050	21,056	6,829
EEM		135,559	107,662	75,288
EMC		24,676	19,258	9,263
F		60,764	63,986	10,355
FCX		66,764	58,579	11,389
FLEX		1,607	1,481	172
GE		263,433	239,564	65,319
GS		90,447	79,894	14,849
HAL		18,227	15,467	4,059
HD		27,516	21,380	8,398
INTC		81,508	68,521	20,698
IWM		246,331	169,533	61,305
JAVA		24,536	28,076	8,155
JPM		133,285	98,825	40,201
LEHMQ		22	16	25
MNX		12,629	5,859	5,014
MO		25,930	11,348	10,460
MOT		16,339	13,894	6,619
MSFT		108,167	91,519	40,008
MTLQQ		1,721	1,223	392
NEM		23,775	17,889	4,152
NYX		13,537	10,048	3,529
OIH		42,599	35,891	5,996
PFE		54,820	47,829	21,440
QCOM		43,741	34,965	12,881
QQQQ		534,898	421,039	115,326
RIMM		88,431	80,871	14,668
SBUX		11,016	8,716	2,661
				10,655

SMH	24,448	18,476	7,444	22,975
SNDK	18,633	15,831	4,197	17,238
SPY	1,223,567	875,281	257,359	1,314,494
T	55,020	26,373	24,012	59,656
TGT	36,572	25,483	10,778	36,882
TXN	17,846	14,119	4,386	17,187
VALE	42,140	30,938	11,966	41,377
VLO	24,593	19,891	3,822	25,472
VZ	32,968	16,833	14,000	35,102
WFMI	9,147	6,812	2,253	9,230
WMT	47,170	35,938	11,021	47,381
XLE	59,153	38,448	16,974	62,884
XLF	309,578	284,951	107,928	226,276
XOM	53,730	36,208	17,350	53,902
YHOO	53,995	44,153	18,614	45,223