

OTC Knight Capital Markets

TRSD during Dec 2011

ALL-SIZES

Order Type	Covered Shares	Average Effective Spread(C)	Average Speed(Secs)	At or Better	Price Improvement	NetCents/Shr(C)	Effective/Quoted	Average Realized Spread(C)
Market Order	1,170,920	2.32	0.54	95.90%	7.44%	-0.04	103.37%	1.49
Marketable Limits	1,958,526	1.53	3.61	97.98%	7.03%	-0.00	100.38%	0.92
Inside-the-Quote Limits	51,315	-	-	-	-	-	-	-0.34
At-the-Quote Limits	16,366,188	-	-	-	-	-	-	-0.51
Near-the-Quote Limits	904,286	-	-	-	-	-	-	0.77

Market Order

Order Size	Covered Shares	Average Effective Spread(C)	Average Speed(Secs)	At or Better	Price Improvement	NetCents/Shr(C)	Effective/Quoted	Average Realized Spread(C)
100-499	282,989	2.55	0.23	97.88%	7.04%	0.07	94.89%	2.36
500-1999	538,070	1.96	0.48	96.29%	6.38%	-0.06	106.45%	2.60
2000-4999	257,801	3.30	0.86	91.30%	8.22%	-0.16	110.99%	0.81
5000+	92,060	1.03	1.02	100.00%	13.09%	0.10	83.45%	-6.30

Marketable Limits

Order Size	Covered Shares	Average Effective Spread(C)	Average Speed(Secs)	At or Better	Price Improvement	NetCents/Shr(C)	Effective/Quoted	Average Realized Spread(C)
100-499	189,022	1.89	0.41	99.15%	10.94%	0.09	91.66%	0.52
500-1999	1,054,771	1.15	0.76	99.28%	5.39%	0.01	98.71%	0.98
2000-4999	277,045	2.14	2.24	93.76%	8.36%	-0.07	107.12%	-0.59
5000+	437,688	1.94	13.55	96.84%	8.60%	-0.03	102.75%	1.94

Inside-the-Quote Limits

Order Size	Covered Shares	Average Effective Spread(C)	Average Speed(Secs)	At or Better	Price Improvement	NetCents/Shr(C)	Effective/Quoted	Average Realized Spread(C)
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100-499	23,915	-	-	-	-	-	-	6.43
500-1999	23,000	-	-	-	-	-	-	-9.38
2000-4999	4,400	-	-	-	-	-	-	0.00

At-the-Quote Limits

Order Size	Covered Shares	Average Effective Spread(C)	Average Speed(Secs)	At or Better	Price Improvement	NetCents/Shr(C)	Effective/Quoted	Average Realized Spread(C)
100-499	306,946	-	-	-	-	-	-	1.47
500-1999	15,431,949	-	-	-	-	-	-	-0.57
2000-4999	462,593	-	-	-	-	-	-	-1.93
5000+	164,700	-	-	-	-	-	-	3.99

Near-the-Quote Limits

Order Size	Covered Shares	Average Effective Spread(C)	Average Speed(Secs)	At or Better	Price Improvement	NetCents/Shr(C)	Effective/Quoted	Average Realized Spread(C)
100-499	38,940	-	-	-	-	-	-	8.80
500-1999	797,546	-	-	-	-	-	-	-0.19
2000-4999	39,800	-	-	-	-	-	-	0.62
5000+	28,000	-	-	-	-	-	-	-13.00

TRSD during Nov 2011

ALL-SIZES

Order Type	Covered Shares	Average Effective Spread(C)	Average Speed(Secs)	At or Better	Price Improvement	NetCents/Shr(C)	Effective/Quoted	Average Realized Spread(C)
Market Order	1,401,798	2.90	0.61	92.25%	9.84%	-0.11	108.13%	5.04
Marketable Limits	2,147,109	1.38	2.06	98.08%	7.57%	0.06	92.10%	1.50
Inside-the-Quote Limits	107,365	-	-	-	-	-	-	3.07
At-the-Quote Limits	26,210,895	-	-	-	-	-	-	-0.27
Near-the-Quote Limits	1,340,447	-	-	-	-	-	-	4.98

Market Order

Order	Covered	Average	Average	At or	Price	NetCents/Shr(C)	Effective/Quoted	Average
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500-1999	18,300	-	-	-	-	-	-	-28.94
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At-the-Quote Limits

Order Size	Covered Shares	Average Effective Spread(C)	Average Speed(Secs)	At or Better	Price Improvement	NetCents/Shr(C)	Effective/Quoted	Average Realized Spread(C)
100-499	3,684,571	-	-	-	-	-	-	-0.97
500-1999	25,832,429	-	-	-	-	-	-	-0.51
2000-4999	426,525	-	-	-	-	-	-	0.10
5000+	5,000	-	-	-	-	-	-	0.00

Near-the-Quote Limits

Order Size	Covered Shares	Average Effective Spread(C)	Average Speed(Secs)	At or Better	Price Improvement	NetCents/Shr(C)	Effective/Quoted	Average Realized Spread(C)
100-499	170,156	-	-	-	-	-	-	-0.85
500-1999	930,910	-	-	-	-	-	-	4.19
2000-4999	24,850	-	-	-	-	-	-	3.00
5000+	14,900	-	-	-	-	-	-	0.00

Listed Knight Capital Markets

TRSD during Dec 2011

ALL-SIZES

Order Type	Covered Shares	Average Effective Spread(C)	Average Speed(Secs)	At or Better	Price Improvement	NetCents/Shr(C)	Effective/Quoted	Average Realized Spread(C)
Market Order	5,935,624	1.60	0.28	94.16%	5.80%	-0.06	108.54%	1.39
Marketable Limits	5,415,185	1.08	3.77	99.04%	2.99%	0.00	99.30%	0.38
Inside-the-Quote Limits	92,753	-	-	-	-	-	-	0.77
At-the-Quote Limits	111,752,768	-	-	-	-	-	-	-0.59
Near-the-Quote Limits	14,321,114	-	-	-	-	-	-	0.20

Market Order

Order	Covered	Average	Average	At or	Price	NetCents/Shr(C)	Effective/Quoted	Average
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500-1999	70,000	-	-	-	-	-	-	-7.60
2000-4999	17,136	-	-	-	-	-	-	-15.28

At-the-Quote Limits

Order Size	Covered Shares	Average Effective Spread(C)	Average Speed(Secs)	At or Better	Price Improvement	NetCents/Shr(C)	Effective/Quoted	Average Realized Spread(C)
100-499	46,415,946	-	-	-	-	-	-	-0.15
500-1999	238,094,080	-	-	-	-	-	-	-0.36
2000-4999	1,410,438	-	-	-	-	-	-	0.59
5000+	100,900	-	-	-	-	-	-	-0.48

Near-the-Quote Limits

Order Size	Covered Shares	Average Effective Spread(C)	Average Speed(Secs)	At or Better	Price Improvement	NetCents/Shr(C)	Effective/Quoted	Average Realized Spread(C)
100-499	1,731,453	-	-	-	-	-	-	-0.25
500-1999	10,942,863	-	-	-	-	-	-	0.65
2000-4999	641,716	-	-	-	-	-	-	1.55
5000+	128,200	-	-	-	-	-	-	0.49

TRSD during Oct 2011

ALL-SIZES

Order Type	Covered Shares	Average Effective Spread(C)	Average Speed(Secs)	At or Better	Price Improvement	NetCents/Shr(C)	Effective/Quoted	Average Realized Spread(C)
Market Order	4,961,693	2.08	0.22	89.61%	6.25%	-0.17	119.74%	0.01
Marketable Limits	10,894,607	1.05	1.11	99.32%	2.76%	0.00	99.70%	-0.06
Inside-the-Quote Limits	115,269	-	-	-	-	-	-	2.85
At-the-Quote Limits	550,769,735	-	-	-	-	-	-	-0.60
Near-the-Quote Limits	18,004,307	-	-	-	-	-	-	-0.75

Market Order

Order Size	Covered Shares	Average Effective Spread(C)	Average Speed(Secs)	At or Better	Price Improvement	NetCents/Shr(C)	Effective/Quoted	Average Realized Spread(C)
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5000+	24,500	-	-	-	-	-	-	0.00
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