

**Note: Broker-dealers are required to disclose any material arrangements with the venues listed in each section below, including, but not limited to, any internalization or payment for order flow arrangements.**

**SSG**  
**SIGNATURE SECURITIES**  
**29 WEST 38TH STREET**  
**9TH FLOOR**  
**NEW YORK, NY 10018**

**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	77.53%
Limit orders as percentage of total non-directed orders	18.41%
Other orders as percentage of total non-directed orders	4.05%

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

1. Knight Capital Markets, LLC	33.78%
2. National Financial Services LLC	18.75%
3. Citadel Securities LLC	13.34%
4. UBS Securities, LLC	11.99%
5. Citigroup Global Markets, Inc.	6.08%
6. Goldman, Sachs & Co.	4.22%
7. Direct Edge Exchange	3.04%
8. Two Sigma Securities, LLC	2.20%
9. AlterNet Securities Inc.	1.69%
10. NYSE Arca	1.69%

**Information Concerning Significant Venues :**

1. Knight Capital Markets, LLC

Types of Orders Routed to Venue :

Market orders as percentage of total market orders	33.55%
Limit orders as percentage of total limit orders	24.77%
Other orders as percentage of total other orders	79.17%

2. National Financial Services LLC

Types of Orders Routed to Venue :

Market orders as percentage of total market orders	21.57%
Limit orders as percentage of total limit orders	11.01%
Other orders as percentage of total other orders	0.00%

3. Citadel Securities LLC

Types of Orders Routed to Venue :

Market orders as percentage of total market orders	15.03%
Limit orders as percentage of total limit orders	8.26%
Other orders as percentage of total other orders	4.17%

4. UBS Securities, LLC

Types of Orders Routed to Venue :

Market orders as percentage of total market orders	12.20%
Limit orders as percentage of total limit orders	10.09%
Other orders as percentage of total other orders	16.67%

5. Citigroup Global Markets, Inc.

Types of Orders Routed to Venue :

Market orders as percentage of total market orders	5.88%
Limit orders as percentage of total limit orders	8.26%
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	4.79%
Limit orders as percentage of total limit orders	2.75%
Other orders as percentage of total other orders	0.00%

7. 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	16.51%
Other orders as percentage of total other orders	0.00%

8. Two Sigma Securities, LLC

Types of Orders Routed to Venue :

Market orders as percentage of total market orders	2.83%
Limit orders as percentage of total limit orders	0.00%
Other orders as percentage of total other orders	0.00%

9. AlterNet Securities Inc.

Types of Orders Routed to Venue :

Market orders as percentage of total market orders	2.18%
Limit orders as percentage of total limit orders	0.00%
Other orders as percentage of total other orders	0.00%

10. 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	9.17%
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	53.45%
Limit orders as percentage of total non-directed orders	41.14%
Other orders as percentage of total non-directed orders	5.41%

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

1. Knight Equity Markets, L.P.	33.33%
2. UBS Securities, LLC	15.32%
3. National Financial Services LLC	14.71%
4. Citadel Securities LLC	9.91%
5. BATS Exchange, Inc.	7.81%
6. Direct Edge Exchange	7.51%
7. NYSE Arca	5.71%
8. Citigroup Global Markets, Inc.	2.40%
9. Goldman, Sachs & Co.	1.50%
10. AlterNet Securities Inc.	0.60%

### Information Concerning Significant Venues :

#### 1. Knight Equity Markets, L.P.

##### Types of Orders Routed to Venue :

Market orders as percentage of total market orders	29.21%
Limit orders as percentage of total limit orders	32.85%
Other orders as percentage of total other orders	77.78%

#### 2. UBS Securities, LLC

##### Types of Orders Routed to Venue :

Market orders as percentage of total market orders	23.60%
Limit orders as percentage of total limit orders	3.65%
Other orders as percentage of total other orders	22.22%

#### 3. National Financial Services LLC

##### Types of Orders Routed to Venue :

Market orders as percentage of total market orders	24.16%
Limit orders as percentage of total limit orders	4.38%
Other orders as percentage of total other orders	0.00%

#### 4. Citadel Securities LLC

##### Types of Orders Routed to Venue :

Market orders as percentage of total market orders	14.61%
Limit orders as percentage of total limit orders	5.11%
Other orders as percentage of total other orders	0.00%

#### 5. 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	18.98%
Other orders as percentage of total other orders	0.00%

6. 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	18.25%
Other orders as percentage of total other orders	0.00%

7. 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	13.87%
Other orders as percentage of total other orders	0.00%

8. Citigroup Global Markets, Inc.

Types of Orders Routed to Venue :

Market orders as percentage of total market orders	3.93%
Limit orders as percentage of total limit orders	0.73%
Other orders as percentage of total other orders	0.00%

9. Goldman, Sachs & Co.

Types of Orders Routed to Venue :

Market orders as percentage of total market orders	2.25%
Limit orders as percentage of total limit orders	0.73%
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	1.12%
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	95.44%
Limit orders as percentage of total non-directed orders	3.64%
Other orders as percentage of total non-directed orders	0.91%

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

1. Knight Capital Markets, LLC	38.27%
2. Citadel Securities LLC	28.47%
3. National Financial Services LLC	18.00%
4. UBS Securities, LLC	9.79%
5. Citigroup Global Markets, Inc.	2.28%
6. Direct Edge Exchange	0.91%
7. Two Sigma Securities, LLC	0.68%
8. AlterNet Securities Inc.	0.46%
9. BATS Exchange, Inc.	0.46%
10. Goldman, Sachs & Co.	0.46%

### Information Concerning Significant Venues :

#### 1. Knight Capital Markets, LLC

##### Types of Orders Routed to Venue :

Market orders as percentage of total market orders	37.95%
Limit orders as percentage of total limit orders	31.25%
Other orders as percentage of total other orders	100.00%

#### 2. Citadel Securities LLC

##### Types of Orders Routed to Venue :

Market orders as percentage of total market orders	29.83%
Limit orders as percentage of total limit orders	0.00%
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	18.85%
Limit orders as percentage of total limit orders	0.00%
Other orders as percentage of total other orders	0.00%

#### 4. UBS Securities, LLC

##### Types of Orders Routed to Venue :

Market orders as percentage of total market orders	9.31%
Limit orders as percentage of total limit orders	25.00%
Other orders as percentage of total other orders	0.00%

#### 5. Citigroup Global Markets, Inc.

##### Types of Orders Routed to Venue :

Market orders as percentage of total market orders	2.39%
Limit orders as percentage of total limit orders	0.00%
Other orders as percentage of total other orders	0.00%

6. 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	25.00%
Other orders as percentage of total other orders	0.00%

7. Two Sigma Securities, LLC

Types of Orders Routed to Venue :

Market orders as percentage of total market orders	0.72%
Limit orders as percentage of total limit orders	0.00%
Other orders as percentage of total other orders	0.00%

8. AlterNet Securities Inc.

Types of Orders Routed to Venue :

Market orders as percentage of total market orders	0.48%
Limit orders as percentage of total limit orders	0.00%
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	12.50%
Other orders as percentage of total other orders	0.00%

10. Goldman, Sachs & Co.

Types of Orders Routed to Venue :

Market orders as percentage of total market orders	0.48%
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	40.13%
Limit orders as percentage of total non-directed orders	59.87%
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	40.13%
2. NYSE Amex Options	15.92%
3. NYSE Arca Options	12.74%
4. Nasdaq Execution Services, LLC	12.74%
5. BATS Options Exchange, Inc.	8.92%
6. NASDAQ OMX PHLX	4.46%
7. The International Securities Exchange	2.55%
8. The Boston Option Exchange	1.91%
9. C2 Options Exchange	0.64%

### 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	60.32%
Limit orders as percentage of total limit orders	26.60%
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	25.40%
Limit orders as percentage of total limit orders	9.57%
Other orders as percentage of total other orders	0.00%

#### 3. NYSE Arca Options

##### Types of Orders Routed to Venue :

Market orders as percentage of total market orders	3.17%
Limit orders as percentage of total limit orders	19.15%
Other orders as percentage of total other orders	0.00%

#### 4. 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	21.28%
Other orders as percentage of total other orders	0.00%

#### 5. BATS Options Exchange, Inc.

##### Types of Orders Routed to Venue :

Market orders as percentage of total market orders	4.76%
Limit orders as percentage of total limit orders	11.70%
Other orders as percentage of total other orders	0.00%

6. NASDAQ OMX PHLX

Types of Orders Routed to Venue :

Market orders as percentage of total market orders	0.00%
Limit orders as percentage of total limit orders	7.45%
Other orders as percentage of total other orders	0.00%

7. The International Securities Exchange

Types of Orders Routed to Venue :

Market orders as percentage of total market orders	1.59%
Limit orders as percentage of total limit orders	3.19%
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	3.17%
Limit orders as percentage of total limit orders	1.06%
Other orders as percentage of total other orders	0.00%

9. C2 Options Exchange

Types of Orders Routed to Venue :

Market orders as percentage of total market orders	1.59%
Limit orders as percentage of total limit orders	0.00%
Other orders as percentage of total other orders	0.00%