



Ballista ATS

Monthly Statistics Report

October, 2009

Ballista Auction Statistics		
Underlying Symbols	Number of underlying symbols available for trading on Ballista ATS	3227
Average Order Size	Average size of initiated orders, expressed in contracts	1753
Volatility Auctions	Percentage of Orders initiated for auction containing an Underlying Stock Component	78%
Directional Auctions	Percentage of Orders initiated for auction without an Underlying Stock Component	22%
Auction Responses	Percentage of Orders initiated for auction receiving at least a single liquidity response within the auction limit book	59%
System Reliability	Percentage of trading session time with no reported technical issues	99.78%

The Ballista ATS is a fully integrated electronic platform designed to improve the execution of block-sized and complex equity option trades. Whether a trader's focus is on delta-neutral transactions, directional block trades or complex multi-leg strategies, the Ballista ATS offers a highly efficient, rules-based and electronic alternative to the traditional process of phone calls and instant messages.

Please visit <http://www.BallistaSecurities.com> for more information.

Ballista Execution Statistics		
Most Active Symbols	Top 10 Symbols by executed volume on Ballista ATS	FXI, TIBX, YRCW , EWC, XLB, GLD, GNW , CMCSA, PALM, UUP
Volatility Executions	Percentage of executions containing an Underlying Stock Component	60.70%
Directional Executions	Percentage of executions occurring without an Underlying Stock Component	39.30%
Initiator Participation	Percentage of Ballista initiated trades executed without exchange participation (step-in)	100%
Liquidity Provider Participation	Percentage of Ballista liquidity provider trades executed without exchange participation (step-in)	81%



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System response and access times may vary due to market conditions, system performance, and other factors. All investments involve risk, losses may exceed the principal invested, and the past performance of a security, industry, sector, market, or financial product does not guarantee future results or returns. Options involve risk and are not suitable for all investors.