



**Ballista ATS**  
**Monthly Statistics Report**  
**March, 2010**

<b>Ballista Auction Statistics</b>		
<b>Underlying Symbols</b>	Number of underlying symbols available for trading on Ballista ATS	<b>1953</b>
<b>Average Order Size</b>	Average size of initiated orders, expressed in contracts	<b>2169</b>
<b>Volatility Auctions</b>	Percentage of Orders initiated for auction containing an Underlying Stock Component	<b>47%</b>
<b>Directional Auctions</b>	Percentage of Orders initiated for auction without an Underlying Stock Component	<b>53%</b>
<b>Auction Responses</b>	Percentage of Orders initiated for auction receiving at least a single liquidity response within the auction limit book	<b>80%</b>
<b>System Reliability</b>	Percentage of trading session time with no reported technical issues	<b>100%</b>

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.

<b>Ballista Execution Statistics</b>		
<b>Most Active Symbols</b>	Top 10 Symbols by executed volume on Ballista ATS	<b>QQQQ, C, S, AMLN, CI, ARIA, NG, HGSI, EOG, FRX</b>
<b>Volatility Executions</b>	Percentage of executions containing an Underlying Stock Component	<b>51%</b>
<b>Directional Executions</b>	Percentage of executions occurring without an Underlying Stock Component	<b>49%</b>



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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.