

TCM  
 TRUSICORE INVESTMENTS, INC.  
 105 WESTWOOD PLACE  
 SUITE 400  
 BRENTWOOD, IN 37027

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

SEC RULE 606, QUARTERLY REPORT FOR THE QUARTER ENDING DECEMBER 31, 2011

SECURITIES LISTED ON THE 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	76.00%
LIMIT ORDERS AS PERCENTAGE OF TOTAL NON-DIRECTED ORDERS	20.00%
OTHER ORDERS AS PERCENTAGE OF TOTAL NON-DIRECTED ORDERS	4.00%

VENUES RECEIVING SIGNIFICANT PERCENTAGE OF TOTAL NON-DIRECTED ORDERS :

1. KNIGHT CAPITAL MARKETS, L.L.C.	35.20%
2. UBS SECURITIES, L.L.C.	16.80%
3. CITADEL DERIVATIVES GROUP, L.L.C.	13.60%
4. NATIONAL FINANCIAL SERVICES L.L.C.	12.80%
5. CITIGROUP GLOBAL MARKETS, INC.	7.20%
6. ARCHIPELAGO TRADING SERVICES, INC.	4.00%
7. DIRECT EDGE ECN L.L.C.	3.20%
8. BATS, INC.	2.40%
9. GOLDMAN, SACHS & CO.	2.40%
10. ALTERNEI SECURITIES INC.	0.80%

INFORMATION CONCERNING SIGNIFICANT VENUES :

1. KNIGHT CAPITAL MARKETS, L.L.C.	
TYPES OF ORDERS ROUTED TO VENUE :	
MARKET ORDERS AS PERCENTAGE OF TOTAL MARKET ORDERS	36.84%
LIMIT ORDERS AS PERCENTAGE OF TOTAL LIMIT ORDERS	28.00%
OTHER ORDERS AS PERCENTAGE OF TOTAL OTHER ORDERS	40.00%
2. UBS SECURITIES, L.L.C.	
TYPES OF ORDERS ROUTED TO VENUE :	
MARKET ORDERS AS PERCENTAGE OF TOTAL MARKET ORDERS	20.00%
LIMIT ORDERS AS PERCENTAGE OF TOTAL LIMIT ORDERS	0.00%
OTHER ORDERS AS PERCENTAGE OF TOTAL OTHER ORDERS	40.00%
3. CITADEL DERIVATIVES GROUP, L.L.C.	
TYPES OF ORDERS ROUTED TO VENUE :	
MARKET ORDERS AS PERCENTAGE OF TOTAL MARKET ORDERS	12.63%
LIMIT ORDERS AS PERCENTAGE OF TOTAL LIMIT ORDERS	16.00%
OTHER ORDERS AS PERCENTAGE OF TOTAL OTHER ORDERS	20.00%

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4. NATIONAL FINANCIAL SERVICES L.L.C.			
TYPES OF ORDERS ROUTED TO VENUE :			
MARKET ORDERS AS PERCENTAGE OF TOTAL MARKET ORDERS		16.84%	
LIMIT ORDERS AS PERCENTAGE OF TOTAL LIMIT ORDERS		0.00%	
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		7.37%	
LIMIT ORDERS AS PERCENTAGE OF TOTAL LIMIT ORDERS		8.00%	
OTHER ORDERS AS PERCENTAGE OF TOTAL OTHER ORDERS		0.00%	
6. ARCHIPELAGO TRADING SERVICES, 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		20.00%	
OTHER ORDERS AS PERCENTAGE OF TOTAL OTHER ORDERS		0.00%	
7. DIRECT EDGE ECN I.L.C.			
TYPES OF ORDERS ROUTED TO VENUE :			
MARKET ORDERS AS PERCENTAGE OF TOTAL MARKET ORDERS		0.00%	
LIMIT ORDERS AS PERCENTAGE OF TOTAL LIMIT ORDERS		16.00%	
OTHER ORDERS AS PERCENTAGE OF TOTAL OTHER ORDERS		0.00%	
8. BATS, 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		12.00%	
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		3.16%	
LIMIT ORDERS AS PERCENTAGE OF TOTAL LIMIT ORDERS		0.00%	
OTHER ORDERS AS PERCENTAGE OF TOTAL OTHER ORDERS		0.00%	
10. ALTERNEI SECURITIES INC.			
TYPES OF ORDERS ROUTED TO VENUE :			
MARKET ORDERS AS PERCENTAGE OF TOTAL MARKET ORDERS		1.05%	
LIMIT ORDERS AS PERCENTAGE OF TOTAL LIMIT ORDERS		0.00%	
OTHER ORDERS AS PERCENTAGE OF TOTAL OTHER ORDERS		0.00%	

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SEC RULE 606, QUARTERLY REPORT FOR THE QUARTER ENDING DECEMBER 31, 2011

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	72.00%
LIMIT ORDERS AS PERCENTAGE OF TOTAL NON-DIRECTED ORDERS	22.00%
OTHER ORDERS AS PERCENTAGE OF TOTAL NON-DIRECTED ORDERS	6.00%

VENUES RECEIVING SIGNIFICANT PERCENTAGE OF TOTAL NON-DIRECTED ORDERS :

1. KNIGHT EQUITY MARKETS, L.P.	24.00%
2. CITADEL DERIVATIVES GROUP, L.L.C.	18.00%
3. NATIONAL FINANCIAL SERVICES L.L.C.	18.00%
4. UBS SECURITIES, L.L.C.	12.00%
5. CITIGROUP GLOBAL MARKETS, INC.	6.00%
6. BAI, INC.	4.00%
7. DIRECT EDGE ECN L.L.C.	4.00%
8. GOLDMAN, SACHS & CO.	4.00%
9. ARCHIPELAGO TRADING SERVICES, INC.	2.00%
10. MORGAN STANLEY & CO. INCORPORATED	2.00%

INFORMATION CONCERNING SIGNIFICANT VENUES :

1. KNIGHT EQUITY MARKETS, L.P.

TYPES OF ORDERS ROUTED TO VENUE :

MARKET ORDERS AS PERCENTAGE OF TOTAL MARKET ORDERS	27.78%
LIMIT ORDERS AS PERCENTAGE OF TOTAL LIMIT ORDERS	0.00%
OTHER ORDERS AS PERCENTAGE OF TOTAL OTHER ORDERS	66.67%

2. CITADEL DERIVATIVES GROUP, L.L.C.

TYPES OF ORDERS ROUTED TO VENUE :

MARKET ORDERS AS PERCENTAGE OF TOTAL MARKET ORDERS	19.44%
LIMIT ORDERS AS PERCENTAGE OF TOTAL LIMIT ORDERS	18.18%
OTHER ORDERS AS PERCENTAGE OF TOTAL OTHER ORDERS	0.00%

3. NATIONAL FINANCIAL SERVICES L.L.C.

TYPES OF ORDERS ROUTED TO VENUE :

MARKET ORDERS AS PERCENTAGE OF TOTAL MARKET ORDERS	22.22%
LIMIT ORDERS AS PERCENTAGE OF TOTAL LIMIT ORDERS	9.09%
OTHER ORDERS AS PERCENTAGE OF TOTAL OTHER ORDERS	0.00%

4. UBS SECURITIES, L.L.C.

TYPES OF ORDERS ROUTED TO VENUE :

MARKET ORDERS AS PERCENTAGE OF TOTAL MARKET ORDERS	8.33%
LIMIT ORDERS AS PERCENTAGE OF TOTAL LIMIT ORDERS	18.18%
OTHER ORDERS AS PERCENTAGE OF TOTAL OTHER ORDERS	33.33%

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5. CITIGROUP GLOBAL MARKETS, INC.

TYPES OF ORDERS ROUTED TO VENUE :

MARKET ORDERS AS PERCENTAGE OF TOTAL MARKET ORDERS	8.33%
LIMIT ORDERS AS PERCENTAGE OF TOTAL LIMIT ORDERS	0.00%
OTHER ORDERS AS PERCENTAGE OF TOTAL OTHER ORDERS	0.00%

6. BATS, 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	18.18%
OTHER ORDERS AS PERCENTAGE OF TOTAL OTHER ORDERS	0.00%

7. DIRECT EDGE ECN I.L.C.

TYPES OF ORDERS ROUTED TO VENUE :

MARKET ORDERS AS PERCENTAGE OF TOTAL MARKET ORDERS	0.00%
LIMIT ORDERS AS PERCENTAGE OF TOTAL LIMIT ORDERS	18.18%
OTHER ORDERS AS PERCENTAGE OF TOTAL OTHER ORDERS	0.00%

8. GOLDMAN, SACHS & CO.

TYPES OF ORDERS ROUTED TO VENUE :

MARKET ORDERS AS PERCENTAGE OF TOTAL MARKET ORDERS	5.56%
LIMIT ORDERS AS PERCENTAGE OF TOTAL LIMIT ORDERS	0.00%
OTHER ORDERS AS PERCENTAGE OF TOTAL OTHER ORDERS	0.00%

9. ARCHIPELAGO TRADING SERVICES, 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	9.09%
OTHER ORDERS AS PERCENTAGE OF TOTAL OTHER ORDERS	0.00%

10. MORGAN STANLEY & CO. INCORPORATED

TYPES OF ORDERS ROUTED TO VENUE :

MARKET ORDERS AS PERCENTAGE OF TOTAL MARKET ORDERS	2.78%
LIMIT ORDERS AS PERCENTAGE OF TOTAL LIMIT ORDERS	0.00%
OTHER ORDERS AS PERCENTAGE OF TOTAL OTHER ORDERS	0.00%

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SECURITIES LISTED ON THE AMERICAN STOCK EXCHANGE 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	77.17%
LIMIT ORDERS AS PERCENTAGE OF TOTAL NON-DIRECTED ORDERS	21.74%
OTHER ORDERS AS PERCENTAGE OF TOTAL NON-DIRECTED ORDERS	1.09%

VENUES RECEIVING SIGNIFICANT PERCENTAGE OF TOTAL NON-DIRECTED ORDERS :

1. NATIONAL FINANCIAL SERVICES L.L.C.	20.65%
2. CITADEL DERIVATIVES GROUP, L.L.C.	18.48%
3. CITIGROUP GLOBAL MARKETS, INC.	17.39%
4. KNIGHT CAPITAL MARKETS, L.L.C.	17.39%
5. UBS SECURITIES, L.L.C.	13.04%
6. ARCHIPELAGO TRADING SERVICES, INC.	4.35%
7. BATS, INC.	3.26%
8. DIRECT EDGE ECN L.L.C.	3.26%
9. INSTINET CORP.	1.09%
10. NASDAQ EXECUTION SERVICES, L.L.C.	1.09%

INFORMATION CONCERNING SIGNIFICANT VENUES :

1. NATIONAL FINANCIAL SERVICES L.L.C.	
TYPES OF ORDERS ROUTED TO VENUE :	
MARKET ORDERS AS PERCENTAGE OF TOTAL MARKET ORDERS	23.94%
LIMIT ORDERS AS PERCENTAGE OF TOTAL LIMIT ORDERS	10.00%
OTHER ORDERS AS PERCENTAGE OF TOTAL OTHER ORDERS	0.00%
2. CITADEL DERIVATIVES GROUP, L.L.C.	
TYPES OF ORDERS ROUTED TO VENUE :	
MARKET ORDERS AS PERCENTAGE OF TOTAL MARKET ORDERS	19.72%
LIMIT ORDERS AS PERCENTAGE OF TOTAL LIMIT ORDERS	10.00%
OTHER ORDERS AS PERCENTAGE OF TOTAL OTHER ORDERS	100.00%
3. CITIGROUP GLOBAL MARKETS, INC.	
TYPES OF ORDERS ROUTED TO VENUE :	
MARKET ORDERS AS PERCENTAGE OF TOTAL MARKET ORDERS	15.49%
LIMIT ORDERS AS PERCENTAGE OF TOTAL LIMIT ORDERS	25.00%
OTHER ORDERS AS PERCENTAGE OF TOTAL OTHER ORDERS	0.00%
4. KNIGHT CAPITAL MARKETS, L.L.C.	
TYPES OF ORDERS ROUTED TO VENUE :	
MARKET ORDERS AS PERCENTAGE OF TOTAL MARKET ORDERS	22.54%
LIMIT ORDERS AS PERCENTAGE OF TOTAL LIMIT ORDERS	0.00%
OTHER ORDERS AS PERCENTAGE OF TOTAL OTHER ORDERS	0.00%

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5. UBS SECURITIES, L.L.C.

TYPES OF ORDERS ROUTED TO VENUE :

MARKET ORDERS AS PERCENTAGE OF TOTAL MARKET ORDERS	15.49%
LIMIT ORDERS AS PERCENTAGE OF TOTAL LIMIT ORDERS	5.00%
OTHER ORDERS AS PERCENTAGE OF TOTAL OTHER ORDERS	0.00%

6. ARCHIPELAGO TRADING SERVICES, 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	20.00%
OTHER ORDERS AS PERCENTAGE OF TOTAL OTHER ORDERS	0.00%

7. BATS, 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	15.00%
OTHER ORDERS AS PERCENTAGE OF TOTAL OTHER ORDERS	0.00%

8. DIRECT EDGE ECN I.L.C.

TYPES OF ORDERS ROUTED TO VENUE :

MARKET ORDERS AS PERCENTAGE OF TOTAL MARKET ORDERS	0.00%
LIMIT ORDERS AS PERCENTAGE OF TOTAL LIMIT ORDERS	15.00%
OTHER ORDERS AS PERCENTAGE OF TOTAL OTHER ORDERS	0.00%

9. INSTITUTE CORP.

TYPES OF ORDERS ROUTED TO VENUE :

MARKET ORDERS AS PERCENTAGE OF TOTAL MARKET ORDERS	1.41%
LIMIT ORDERS AS PERCENTAGE OF TOTAL LIMIT ORDERS	0.00%
OTHER ORDERS AS PERCENTAGE OF TOTAL OTHER ORDERS	0.00%

10. NASDAQ EXECUTION SERVICES, L.L.C.

TYPES OF ORDERS ROUTED TO VENUE :

MARKET ORDERS AS PERCENTAGE OF TOTAL MARKET ORDERS	1.41%
LIMIT ORDERS AS PERCENTAGE OF TOTAL LIMIT ORDERS	0.00%
OTHER ORDERS AS PERCENTAGE OF TOTAL OTHER ORDERS	0.00%

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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	50.00%
LIMIT ORDERS AS PERCENTAGE OF TOTAL NON-DIRECTED ORDERS	50.00%
OTHER ORDERS AS PERCENTAGE OF TOTAL NON-DIRECTED ORDERS	0.00%

VENUES RECEIVING SIGNIFICANT PERCENTAGE OF TOTAL NON-DIRECTED ORDERS :

1. THE BOSTON OPTION EXCHANGE	33.33%
2. THE CHICAGO BOARD OPTIONS EXCHANGE	33.33%
3. ARCHIPELAGO TRADING SERVICES, INC.	16.67%
4. THE PHILADELPHIA STOCK EXCHANGE	16.67%

INFORMATION CONCERNING SIGNIFICANT VENUES :

1. THE BOSTON OPTION EXCHANGE	
TYPES OF ORDERS ROUTED TO VENUE :	
MARKET ORDERS AS PERCENTAGE OF TOTAL MARKET ORDERS	66.67%
LIMIT ORDERS AS PERCENTAGE OF TOTAL LIMIT ORDERS	0.00%
OTHER ORDERS AS PERCENTAGE OF TOTAL OTHER ORDERS	0.00%
2. THE CHICAGO BOARD OPTIONS 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	66.67%
OTHER ORDERS AS PERCENTAGE OF TOTAL OTHER ORDERS	0.00%
3. ARCHIPELAGO TRADING SERVICES, 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	33.33%
OTHER ORDERS AS PERCENTAGE OF TOTAL OTHER ORDERS	0.00%
4. THE PHILADELPHIA STOCK EXCHANGE	
TYPES OF ORDERS ROUTED TO VENUE :	
MARKET ORDERS AS PERCENTAGE OF TOTAL MARKET ORDERS	33.33%
LIMIT ORDERS AS PERCENTAGE OF TOTAL LIMIT ORDERS	0.00%
OTHER ORDERS AS PERCENTAGE OF TOTAL OTHER ORDERS	0.00%

\*END OF DATA\*