

SEC-Required Report on Routing of Customer Orders For Quarter Ending December, 2009

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	30.95%
Limit orders as percentage of total non-directed orders	68.87%
Other orders as percentage of total non-directed orders	0.18%

Venues Receiving Significant Percentage of Total Non-Directed

Merrill Lynch	100.00%
Types of orders routed to venue	
Market orders as percentage of total market orders	30.95%
Limit orders as percentage of total limit orders	68.87%
Other orders	0.18%