

**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.**

**KN2**  
**WBB SECURITIES, LLC**  
**16835 W. BERNARDO DR.**  
**SUITE 120**  
**SAN DIEGO, CA 92127**

**SEC Rule 606 Quarterly Report for the Quarter Ending September 30, 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	78.87%
Limit orders as percentage of total non-directed orders	19.75%
Other orders as percentage of total non-directed orders	1.38%

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

1. Knight Capital Markets, LLC	28.94%
2. National Financial Services LLC	21.59%
3. UBS Securities, LLC	16.08%
4. Citigroup Global Markets, Inc.	11.79%
5. Citadel Derivatives Group LLC	10.11%
6. NYSE Arca	2.91%
7. Goldman, Sachs & Co.	2.60%
8. BATS Exchange, Inc.	2.45%
9. Direct Edge Exchange	2.14%
10. AlterNet Securities Inc.	0.92%

**Information Concerning Significant Venues**

:

1. Knight Capital Markets, LLC

Types of Orders Routed to Venue :

Market orders as percentage of total market	29.32%
Limit orders as percentage of total limit orders	26.36%
Other orders as percentage of total other orders	44.44%

2. National Financial Services LLC

Types of Orders Routed to Venue :

Market orders as percentage of total market	26.02%
Limit orders as percentage of total limit orders	5.43%
Other orders as percentage of total other orders	0.00%

3. UBS Securities, LLC		
	Types of Orders Routed to Venue :	
	Market orders as percentage of total market	18.25%
	Limit orders as percentage of total limit orders	8.53%
	Other orders as percentage of total other orders	0.00%
4. Citigroup Global Markets, Inc.		
	Types of Orders Routed to Venue :	
	Market orders as percentage of total market	10.68%
	Limit orders as percentage of total limit orders	14.73%
	Other orders as percentage of total other orders	33.33%
5. Citadel Derivatives Group LLC		
	Types of Orders Routed to Venue :	
	Market orders as percentage of total market	10.68%
	Limit orders as percentage of total limit orders	6.98%
	Other orders as percentage of total other orders	22.22%
6. NYSE Arca		
	Types of Orders Routed to Venue :	
	Market orders as percentage of total market	0.00%
	Limit orders as percentage of total limit orders	14.73%
	Other orders as percentage of total other orders	0.00%
7. Goldman, Sachs & Co.		
	Types of Orders Routed to Venue :	
	Market orders as percentage of total market	3.30%
	Limit orders as percentage of total limit orders	0.00%
	Other orders as percentage of total other orders	0.00%
8. BATS Exchange, Inc.		
	Types of Orders Routed to Venue :	
	Market orders as percentage of total market	0.00%
	Limit orders as percentage of total limit orders	12.40%
	Other orders as percentage of total other orders	0.00%
9. Direct Edge Exchange		
	Types of Orders Routed to Venue :	
	Market orders as percentage of total market	0.00%
	Limit orders as percentage of total limit orders	10.85%
	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	1.17%
	Limit orders as percentage of total limit orders	0.00%
	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	52.32%
Limit orders as percentage of total non-directed orders	46.62%
Other orders as percentage of total non-directed orders	1.05%

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

1. UBS Securities, LLC	21.52%
2. Citadel Derivatives Group LLC	18.35%
3. National Financial Services LLC	15.19%
4. Knight Equity Markets, L.P.	14.77%
5. Direct Edge Exchange	10.55%
6. NYSE Arca	8.44%
7. BATS Exchange, Inc.	7.81%
8. Citigroup Global Markets, Inc.	1.27%
9. AlterNet Securities Inc.	1.05%
10. Liquidnet	0.42%

### Information Concerning Significant Venues

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#### 1. UBS Securities, LLC

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

Market orders as percentage of total market	33.47%
Limit orders as percentage of total limit orders	8.14%
Other orders as percentage of total other orders	20.00%

#### 2. Citadel Derivatives Group LLC

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

Market orders as percentage of total market	20.16%
Limit orders as percentage of total limit orders	16.74%
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	24.60%
Limit orders as percentage of total limit orders	4.98%
Other orders as percentage of total other orders	0.00%

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

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

Market orders as percentage of total market	17.34%
Limit orders as percentage of total limit orders	10.41%
Other orders as percentage of total other orders	80.00%

#### 5. Direct Edge Exchange

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

Market orders as percentage of total market	0.00%
Limit orders as percentage of total limit orders	22.62%
Other orders as percentage of total other orders	0.00%

6. NYSE Arca

Types of Orders Routed to Venue :

Market orders as percentage of total market	0.00%
Limit orders as percentage of total limit orders	18.10%
Other orders as percentage of total other orders	0.00%

7. BATS Exchange, Inc.

Types of Orders Routed to Venue :

Market orders as percentage of total market	0.00%
Limit orders as percentage of total limit orders	16.74%
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	2.02%
Limit orders as percentage of total limit orders	0.45%
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	1.61%
Limit orders as percentage of total limit orders	0.45%
Other orders as percentage of total other orders	0.00%

10. Liquidnet

Types of Orders Routed to Venue :

Market orders as percentage of total market	0.00%
Limit orders as percentage of total limit orders	0.90%
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	74.60%
Limit orders as percentage of total non-directed orders	19.58%
Other orders as percentage of total non-directed orders	5.82%

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

1. Knight Capital Markets, LLC	44.44%
2. UBS Securities, LLC	29.10%
3. National Financial Services LLC	12.70%
4. BATS Exchange, Inc.	4.76%
5. Citadel Derivatives Group LLC	3.17%
6. Citigroup Global Markets, Inc.	2.12%
7. NYSE Arca	1.59%
8. Direct Edge Exchange	1.59%
9. Instinet L.L.C.	0.53%

### Information Concerning Significant Venues

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#### 1. Knight Capital Markets, LLC

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

Market orders as percentage of total market	46.81%
Limit orders as percentage of total limit orders	37.84%
Other orders as percentage of total other orders	36.36%

#### 2. UBS Securities, LLC

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

Market orders as percentage of total market	29.08%
Limit orders as percentage of total limit orders	18.92%
Other orders as percentage of total other orders	63.64%

#### 3. National Financial Services LLC

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

Market orders as percentage of total market	17.02%
Limit orders as percentage of total limit orders	0.00%
Other orders as percentage of total other orders	0.00%

#### 4. BATS Exchange, Inc.

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

Market orders as percentage of total market	0.00%
Limit orders as percentage of total limit orders	24.32%
Other orders as percentage of total other orders	0.00%

#### 5. Citadel Derivatives Group LLC

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

Market orders as percentage of total market	4.26%
Limit orders as percentage of total limit orders	0.00%
Other orders as percentage of total other orders	0.00%

6. Citigroup Global Markets, Inc.

Types of Orders Routed to Venue :

Market orders as percentage of total market	2.13%
Limit orders as percentage of total limit orders	2.70%
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	0.00%
Limit orders as percentage of total limit orders	8.11%
Other orders as percentage of total other orders	0.00%

8. Direct Edge Exchange

Types of Orders Routed to Venue :

Market orders as percentage of total market	0.00%
Limit orders as percentage of total limit orders	8.11%
Other orders as percentage of total other orders	0.00%

9. Instinet L.L.C.

Types of Orders Routed to Venue :

Market orders as percentage of total market	0.71%
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	32.12%
Limit orders as percentage of total non-directed orders	67.15%
Other orders as percentage of total non-directed orders	0.73%

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

1. NYSE Arca Options	24.82%
2. The Chicago Board Options Stock Exchange	19.71%
3. NASDAQ OMX PHLX	18.25%
4. NYSE Amex Options	16.79%
5. The Boston Option Exchange	13.14%
6. Nasdaq Execution Services, L.L.C.	2.92%
7. BATS Options Exchange, Inc.	2.19%
8. The International Securities Exchange	1.46%
9. National Financial Services LLC	0.73%

### Information Concerning Significant Venues

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#### 1. NYSE Arca Options

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

Market orders as percentage of total market	6.82%
Limit orders as percentage of total limit orders	33.70%
Other orders as percentage of total other orders	0.00%

#### 2. The Chicago Board Options Stock Exchange

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

Market orders as percentage of total market	22.73%
Limit orders as percentage of total limit orders	17.39%
Other orders as percentage of total other orders	100.00%

#### 3. NASDAQ OMX PHLX

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

Market orders as percentage of total market	2.27%
Limit orders as percentage of total limit orders	26.09%
Other orders as percentage of total other orders	0.00%

#### 4. NYSE Amex Options

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

Market orders as percentage of total market	20.45%
Limit orders as percentage of total limit orders	15.22%
Other orders as percentage of total other orders	0.00%

#### 5. The Boston Option Exchange

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

Market orders as percentage of total market	36.36%
Limit orders as percentage of total limit orders	2.17%
Other orders as percentage of total other orders	0.00%

6. Nasdaq Execution Services, L.L.C.

Types of Orders Routed to Venue :

Market orders as percentage of total market	2.27%
Limit orders as percentage of total limit orders	3.26%
Other orders as percentage of total other orders	0.00%

7. BATS Options Exchange, Inc.

Types of Orders Routed to Venue :

Market orders as percentage of total market	4.55%
Limit orders as percentage of total limit orders	1.09%
Other orders as percentage of total other orders	0.00%

8. The International Securities Exchange

Types of Orders Routed to Venue :

Market orders as percentage of total market	4.55%
Limit orders as percentage of total limit orders	0.00%
Other orders as percentage of total other orders	0.00%

9. National Financial Services LLC

Types of Orders Routed to Venue :

Market orders as percentage of total market	0.00%
Limit orders as percentage of total limit orders	1.09%
Other orders as percentage of total other orders	0.00%