

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.

KNB
J.ALDEN ASSOCIATES, INC.
THROUGH THE COURTESY OF
LEIGH BALDWIN & CO., LLC.
MEMBER FINRA AND SIPC
261 OLD YORK ROAD - SUITE 837
JENKINTOWN, PA 19046

SEC Rule 606 Quarterly Report for the Quarter Ending June 30, 2010

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	70.23%
Limit orders as percentage of total non-directed orders	29.77%
Other orders as percentage of total non-directed orders	0.00%

Venues Receiving Significant Percentage of Total Non-Directed Orders :

1. Knight Capital Markets, L.L.C.	97.99%
2. Baldwin (Leigh) & Co., L.L.C.	1.34%
3. New York Stock Exchange	0.67%

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	97.62%
Limit orders as percentage of total limit orders	98.88%
Other orders as percentage of total other orders	0.00%

2. Baldwin (Leigh) & Co., L.L.C.

Types of Orders Routed to Venue :

Market orders as percentage of total market orders	1.90%
Limit orders as percentage of total limit orders	0.00%
Other orders as percentage of total other orders	0.00%

3. New York Stock Exchange

Types of Orders Routed to Venue :

Market orders as percentage of total market orders	0.48%
Limit orders as percentage of total limit orders	1.12%
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	63.16%
Limit orders as percentage of total non-directed orders	36.84%
Other orders as percentage of total non-directed orders	0.00%

Venues Receiving Significant Percentage of Total Non-Directed Orders :

1. UBS Securities, L.L.C.	40.79%
2. National Financial Services, L.L.C.	21.05%
3. Citadel Derivatives Group LLC	14.47%
4. Knight Equity Markets, L.P.	10.53%
5. Citigroup Global Markets, Inc.	3.95%
6. Goldman, Sachs & Co.	2.63%
7. Spartan Securities Group, Ltd.	2.63%
8. BATS Exchange, Inc.	1.32%
9. Direct Edge ECN L.L.C.	1.32%
10. Other	1.32%

Information Concerning Significant Venues :

1. UBS Securities, L.L.C.

Types of Orders Routed to Venue :

Market orders as percentage of total market orders	35.42%
Limit orders as percentage of total limit orders	50.00%
Other orders as percentage of total other orders	0.00%

2. National Financial Services, L.L.C.

Types of Orders Routed to Venue :

Market orders as percentage of total market orders	16.67%
Limit orders as percentage of total limit orders	28.57%
Other orders as percentage of total other orders	0.00%

3. Citadel Derivatives Group LLC

Types of Orders Routed to Venue :

Market orders as percentage of total market orders	22.92%
Limit orders as percentage of total limit orders	0.00%
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 orders	10.42%
Limit orders as percentage of total limit orders	10.71%
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	4.17%
Limit orders as percentage of total limit orders	3.57%
Other orders as percentage of total other orders	0.00%

6. Goldman, Sachs & Co.

Types of Orders Routed to Venue :

Market orders as percentage of total market orders	4.17%
Limit orders as percentage of total limit orders	0.00%
Other orders as percentage of total other orders	0.00%

7. Spartan Securities Group, Ltd.

Types of Orders Routed to Venue :

Market orders as percentage of total market orders	4.17%
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 orders	0.00%
Limit orders as percentage of total limit orders	3.57%
Other orders as percentage of total other orders	0.00%

9. Direct Edge ECN L.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	3.57%
Other orders as percentage of total other orders	0.00%

10. Other

Types of Orders Routed to Venue :

Market orders as percentage of total market orders	2.08%
Limit orders as percentage of total limit orders	0.00%
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	77.27%
Limit orders as percentage of total non-directed orders	22.73%
Other orders as percentage of total non-directed orders	0.00%

Venues Receiving Significant Percentage of Total Non-Directed Orders :

1. Knight Capital Markets, L.L.C.	31.82%
2. UBS Securities, L.L.C.	22.73%
3. Citadel Derivatives Group LLC	18.18%
4. National Financial Services, L.L.C.	18.18%
5. BATS Exchange, Inc.	2.27%
6. Direct Edge ECN L.L.C.	2.27%
7. Citigroup Global Markets, Inc.	2.27%
8. New York Stock Exchange	2.27%

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	20.59%
Limit orders as percentage of total limit orders	70.00%
Other orders as percentage of total other orders	0.00%

2. UBS Securities, L.L.C.

Types of Orders Routed to Venue :

Market orders as percentage of total market orders	29.41%
Limit orders as percentage of total limit orders	0.00%
Other orders as percentage of total other orders	0.00%

3. Citadel Derivatives Group LLC

Types of Orders Routed to Venue :

Market orders as percentage of total market orders	23.53%
Limit orders as percentage of total limit orders	0.00%
Other orders as percentage of total other orders	0.00%

4. National Financial Services, L.L.C.

Types of Orders Routed to Venue :

Market orders as percentage of total market orders	20.59%
Limit orders as percentage of total limit orders	10.00%
Other orders as percentage of total other orders	0.00%

5. BATS Exchange, 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	10.00%
Other orders as percentage of total other orders	0.00%

6. Direct Edge ECN L.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	10.00%
Other orders as percentage of total other orders	0.00%

7. Citigroup Global Markets, Inc.

Types of Orders Routed to Venue :

Market orders as percentage of total market orders	2.94%
Limit orders as percentage of total limit orders	0.00%
Other orders as percentage of total other orders	0.00%

8. New York Stock Exchange

Types of Orders Routed to Venue :

Market orders as percentage of total market orders	2.94%
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	11.11%
Limit orders as percentage of total non-directed orders	88.89%
Other orders as percentage of total non-directed orders	0.00%

Venues Receiving Significant Percentage of Total Non-Directed Orders :

1. The Chicago Board Options Stock Exchange	27.78%
2. NASDAQ OMX PHLX	27.16%
3. NYSE Amex Options	14.81%
4. NYSE Arca Options	10.49%
5. The International Securities Exchange	8.02%
6. Other	7.41%
7. The Boston Option Exchange	3.70%
8. Nasdaq Execution Services, L.L.C.	0.62%

Information Concerning Significant Venues :

1. The Chicago Board Options 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	27.08%
Other orders as percentage of total other orders	0.00%

2. NASDAQ OMX PHLX

Types of Orders Routed to Venue :

Market orders as percentage of total market orders	11.11%
Limit orders as percentage of total limit orders	29.17%
Other orders as percentage of total other orders	0.00%

3. NYSE Amex Options

Types of Orders Routed to Venue :

Market orders as percentage of total market orders	16.67%
Limit orders as percentage of total limit orders	14.58%
Other orders as percentage of total other orders	0.00%

4. NYSE Arca Options

Types of Orders Routed to Venue :

Market orders as percentage of total market orders	16.67%
Limit orders as percentage of total limit orders	9.72%
Other orders as percentage of total other orders	0.00%

5. The International Securities Exchange

Types of Orders Routed to Venue :

Market orders as percentage of total market orders	22.22%
Limit orders as percentage of total limit orders	6.25%
Other orders as percentage of total other orders	0.00%

6. Other

Types of Orders Routed to Venue :

Market orders as percentage of total market orders	0.00%
Limit orders as percentage of total limit orders	8.33%
Other orders as percentage of total other orders	0.00%

7. The Boston Option 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	4.17%
Other orders as percentage of total other orders	0.00%

8. Nasdaq Execution Services, L.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	0.69%
Other orders as percentage of total other orders	0.00%