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**ITG Derivatives, LLC
601 S. LaSalle St., Ste. 300
Chicago, IL 60606
312-334-8000**

SEC RULE 606 ORDER ROUTING REPORT Q4 2011

ITG Derivatives LLC (formerly RedSky Financial) has prepared the following report in accordance with SEC Rule 606 (formerly SEC Rule 11Ac1-6). ITG Derivatives LLC is required to produce and make publicly available a quarterly report detailing its routing of non-directed customer orders during that quarter. Non-directed orders are defined as orders in which the customer has not specifically designated an order to be sent to a particular venue for execution. For these orders, ITG Derivatives LLC has chosen the venue on behalf of its customers.

The report is divided into four separate sections: one for securities listed on the New York Stock Exchange, one for securities listed on the Nasdaq Stock Market, one for securities listed on the American Stock Exchange and one for exchange listed options.

Securities Listed on the New York Stock Exchange

Percentage of total customer order that were non-directed	0%
Percentage of non-directed orders that were market orders	0%
Percentage of non-directed orders that were limit orders	0%
Percentage of non-directed orders that were other orders	0%

No venue received non-directed orders from ITG Derivatives LLC

Securities Listed on the Nasdaq Stock Market

Percentage of total customer order that were non-directed	0%
Percentage of non-directed orders that were market orders	0%
Percentage of non-directed orders that were limit orders	0%
Percentage of non-directed orders that were other orders	0%

No venue received non-directed orders from ITG Derivatives LLC

Securities Listed on the American Stock Exchange

Percentage of total customer order that were non-directed	0%
Percentage of non-directed orders that were market orders	0%

Percentage of non-directed orders that were limit orders	0%
Percentage of non-directed orders that were other orders	0%

No venue received non-directed orders from ITG Derivatives LLC

Exchange Listed Option Statistics

Percentage of total customer order that were non-directed	3.18%
Percentage of non-directed orders that were market orders	.0200%
Percentage of non-directed orders that were limit orders	99.980%
Percentage of non-directed orders that were other orders	0%

Venues receiving non-directed orders:

International Securities Exchange:	14.21%
Chicago Board Options Exchange:	21.42%
NASDAQ Option Exchange:	8.54%
NYSE/ARCA Pacific Exchange:	12.64%
Philadelphia Options Exchange:	16.23%
Boston Option Exchange:	7.55%
American Stock Exchange:	9.52%
BATS Option Exchange:	9.09%

International Securities Exchange

Percentage of total non-directed market orders sent to venue	23.16%
Percentage of total non-directed limit orders sent to venue	14.20%
Percentage of total non-directed other orders sent to venue	0%

Chicago Board Options Exchange

Percentage of total non-directed market orders sent to venue	25.26%
Percentage of total non-directed limit orders sent to venue	21.42%
Percentage of total non-directed other orders sent to venue	0%

C2 Options Exchange

Percentage of total non-directed market orders sent to venue	0%
Percentage of total non-directed limit orders sent to venue	0.80%
Percentage of total non-directed other orders sent to venue	0%

NYSE/ARCA Pacific Stock Exchange

Percentage of total non-directed market orders sent to venue	8.42 %
Percentage of total non-directed limit orders sent to venue	12.64%
Percentage of total non-directed other orders sent to venue	0%

NASDAQ Option Exchange

Percentage of total non-directed market orders sent to venue	4.21%
Percentage of total non-directed limit orders sent to venue	8.54%
Percentage of total non-directed other orders sent to venue	0%

Boston Option Exchange

Percentage of total non-directed market orders sent to venue	15.79%
Percentage of total non-directed limit orders sent to venue	7.55%
Percentage of total non-directed other orders sent to venue	0%

Philadelphia Securities Exchange

Percentage of total non-directed market orders sent to venue	18.95%
Percentage of total non-directed limit orders sent to venue	16.23%
Percentage of total non-directed other orders sent to venue	0%

American Stock Exchange

Percentage of total non-directed market orders sent to venue	4.21%
Percentage of total non-directed limit orders sent to venue	9.52%
Percentage of total non-directed other orders sent to venue	0%

BATS Option Exchange

Percentage of total non-directed market orders sent to venue	0%
Percentage of total non-directed limit orders sent to venue	9.09%
Percentage of total non-directed other orders sent to venue	0%

Additional Disclosures

ITG Derivatives LLC has no ownership in nor is it affiliated with any venue in which customer non-directed orders are routed. ITG Derivatives LLC may receive compensation or remuneration in connection with the routing of some non-directed orders. Details can be obtained by sending an email to itgd-ops@itg.com.

Requests for Additional Information

Upon request, ITG Derivatives LLC will provide information regarding the identity of the market center to which any customer order was routed in the prior year. Should you require any information pertaining to this, please email ITGd-ops@itg.com with a subject line of SEC Rule 606.