

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.

NE1
CCO INVESTMENT SERVICE CORP.
PO BOX 42025
PROVIDENCE, RI 02904

SEC Rule 606 Quarterly Report for the Quarter Ending March 31, 2012

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	95.45%
Limit orders as percentage of total non-directed orders	4.27%
Other orders as percentage of total non-directed orders	0.27%

Venues Receiving Significant Percentage of Total Non-Directed Orders :

1. Knight Capital Markets, LLC	35.75%
2. Citadel Securities LLC	21.28%
3. UBS Securities, LLC	18.75%
4. National Financial Services LLC	7.64%
5. Two Sigma Securities, LLC	4.92%
6. Goldman, Sachs & Co.	3.70%
7. Citigroup Global Markets, Inc.	2.63%
8. AlterNet Securities Inc.	1.26%
9. Instinet LLC	0.84%
10. Direct Edge Exchange	0.82%

Information Concerning Significant Venues

:

1. Knight Capital Markets, LLC

Types of Orders Routed to Venue :

Market orders as percentage of total market	36.55%
Limit orders as percentage of total limit orders	17.73%
Other orders as percentage of total other orders	38.46%

2. Citadel Securities LLC

Types of Orders Routed to Venue :

Market orders as percentage of total market	21.91%
Limit orders as percentage of total limit orders	6.90%
Other orders as percentage of total other orders	23.08%

3. UBS Securities, LLC		
	Types of Orders Routed to Venue :	
	Market orders as percentage of total market	19.14%
	Limit orders as percentage of total limit orders	8.87%
	Other orders as percentage of total other orders	38.46%
4. National Financial Services LLC		
	Types of Orders Routed to Venue :	
	Market orders as percentage of total market	7.69%
	Limit orders as percentage of total limit orders	6.90%
	Other orders as percentage of total other orders	0.00%
5. Two Sigma Securities, LLC		
	Types of Orders Routed to Venue :	
	Market orders as percentage of total market	5.14%
	Limit orders as percentage of total limit orders	0.49%
	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	3.86%
	Limit orders as percentage of total limit orders	0.49%
	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	2.73%
	Limit orders as percentage of total limit orders	0.49%
	Other orders as percentage of total other orders	0.00%
8. AlterNet Securities Inc.		
	Types of Orders Routed to Venue :	
	Market orders as percentage of total market	1.32%
	Limit orders as percentage of total limit orders	0.00%
	Other orders as percentage of total other orders	0.00%
9. Instinet LLC		
	Types of Orders Routed to Venue :	
	Market orders as percentage of total market	0.88%
	Limit orders as percentage of total limit orders	0.00%
	Other orders as percentage of total other orders	0.00%
10. 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	19.21%
	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	94.99%
Limit orders as percentage of total non-directed orders	4.26%
Other orders as percentage of total non-directed orders	0.75%

Venues Receiving Significant Percentage of Total Non-Directed Orders :

1. Citadel Securities LLC	32.29%
2. Knight Equity Markets, L.P.	27.97%
3. UBS Securities, LLC	15.64%
4. National Financial Services LLC	6.13%
5. Two Sigma Securities, LLC	5.88%
6. Goldman, Sachs & Co.	4.63%
7. Citigroup Global Markets, Inc.	1.88%
8. AlterNet Securities Inc.	1.25%
9. BATS Exchange, Inc.	0.94%
10. Direct Edge Exchange	0.94%

Information Concerning Significant Venues

:

1. Citadel Securities LLC

Types of Orders Routed to Venue :

Market orders as percentage of total market	33.20%
Limit orders as percentage of total limit orders	17.65%
Other orders as percentage of total other orders	0.00%

2. Knight Equity Markets, L.P.

Types of Orders Routed to Venue :

Market orders as percentage of total market	28.46%
Limit orders as percentage of total limit orders	7.35%
Other orders as percentage of total other orders	83.33%

3. UBS Securities, LLC

Types of Orders Routed to Venue :

Market orders as percentage of total market	15.74%
Limit orders as percentage of total limit orders	13.24%
Other orders as percentage of total other orders	16.67%

4. National Financial Services LLC

Types of Orders Routed to Venue :

Market orders as percentage of total market	6.46%
Limit orders as percentage of total limit orders	0.00%
Other orders as percentage of total other orders	0.00%

5. Two Sigma Securities, LLC

Types of Orders Routed to Venue :

Market orders as percentage of total market	6.19%
Limit orders as percentage of total limit orders	0.00%
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	4.87%
Limit orders as percentage of total limit orders	0.00%
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	1.98%
Limit orders as percentage of total limit orders	0.00%
Other orders as percentage of total other orders	0.00%

8. AlterNet Securities Inc.

Types of Orders Routed to Venue :

Market orders as percentage of total market	1.32%
Limit orders as percentage of total limit orders	0.00%
Other orders as percentage of total other orders	0.00%

9. 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	22.06%
Other orders as percentage of total other orders	0.00%

10. 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	22.06%
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	97.64%
Limit orders as percentage of total non-directed orders	1.78%
Other orders as percentage of total non-directed orders	0.57%

Venues Receiving Significant Percentage of Total Non-Directed Orders :

1. Knight Capital Markets, LLC	34.25%
2. UBS Securities, LLC	28.13%
3. Citadel Securities LLC	20.50%
4. Two Sigma Securities, LLC	6.05%
5. National Financial Services LLC	4.84%
6. Citigroup Global Markets, Inc.	1.59%
7. Goldman, Sachs & Co.	1.34%
8. Morgan Stanley & Co. Incorporated	1.02%
9. Instinet LLC	0.70%
10. Direct Edge Exchange	0.57%

Information Concerning Significant Venues

:

1. Knight Capital Markets, LLC

Types of Orders Routed to Venue :

Market orders as percentage of total market	34.22%
Limit orders as percentage of total limit orders	21.43%
Other orders as percentage of total other orders	77.78%

2. UBS Securities, LLC

Types of Orders Routed to Venue :

Market orders as percentage of total market	28.75%
Limit orders as percentage of total limit orders	0.00%
Other orders as percentage of total other orders	11.11%

3. Citadel Securities LLC

Types of Orders Routed to Venue :

Market orders as percentage of total market	20.86%
Limit orders as percentage of total limit orders	3.57%
Other orders as percentage of total other orders	11.11%

4. Two Sigma Securities, LLC

Types of Orders Routed to Venue :

Market orders as percentage of total market	6.19%
Limit orders as percentage of total limit orders	0.00%
Other orders as percentage of total other orders	0.00%

5. National Financial Services LLC

Types of Orders Routed to Venue :

Market orders as percentage of total market	4.82%
Limit orders as percentage of total limit orders	7.14%
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	1.63%
Limit orders as percentage of total limit orders	0.00%
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	1.37%
Limit orders as percentage of total limit orders	0.00%
Other orders as percentage of total other orders	0.00%

8. Morgan Stanley & Co. Incorporated

Types of Orders Routed to Venue :

Market orders as percentage of total market	1.04%
Limit orders as percentage of total limit orders	0.00%
Other orders as percentage of total other orders	0.00%

9. Instinet LLC

Types of Orders Routed to Venue :

Market orders as percentage of total market	0.65%
Limit orders as percentage of total limit orders	3.57%
Other orders as percentage of total other orders	0.00%

10. 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	32.14%
Other orders as percentage of total other orders	0.00%

Exchange - Listed Options

Summary Statistics :

Non-directed orders as percentage of total customer orders	0.00%
Market orders as percentage of total non-directed orders	0.00%
Limit orders as percentage of total non-directed orders	0.00%
Other orders as percentage of total non-directed orders	0.00%