

March 12 - March 16, 2012

PROGRAM TRADING PURCHASES AND SALES

Trading on NYSE
(Average Daily - Millions) Current
Week

Total Buy Programs	374.3
Total Sell Programs	360.1
Total CS2 Programs	85.8
Total Programs	820.2
Total NYSE Volume*	2,044.6
Program Trading as % of Total NYSE Buy + Sell Volume	40.1%

NYSE Program Trading - 20 Most Active Member Firms

(Millions of Shares)

	Index Arbitrage	Non-Index Arbitrage	Non-CS2 Total	Principal	Agency	Crossing Session 2	Grand Total
DEUTSCHE BANK SECURITIES INC.	183.1	356.7	539.8	208.7	331.1	-	539.8
MORGAN STANLEY & CO. LLC	3.5	493.0	496.5	180.9	315.6	79.4	575.9
GOLDMAN, SACHS & CO.	-	484.0	484.0	453.3	30.7	134.5	618.5
BARCLAYS CAPITAL INC.	1.8	372.5	374.3	182.9	191.5	28.4	402.7
MERRILL LYNCH, PIERCE, FENNER & SMITH	-	320.7	320.7	285.8	34.9	153.7	474.4
CREDIT SUISSE SECURITIES (USA) LLC	62.7	181.8	244.5	203.5	41.0	-	244.5
LATOUR TRADING LLC	-	173.6	173.6	173.6	-	-	173.6
J.P. MORGAN SECURITIES LLC	-	170.5	170.5	80.9	89.6	-	170.5
SG AMERICAS SECURITIES, LLC	15.9	133.2	149.1	108.1	41.0	-	149.1
RBC CAPITAL MARKETS, LLC	54.2	62.7	116.9	-	116.9	-	116.9
CITIGROUP GLOBAL MARKETS INC.	-	102.6	102.6	77.8	24.8	31.6	134.2
NOMURA SECURITIES INTERNATIONAL, INC.	-	75.4	75.4	51.7	23.6	-	75.4
UBS SECURITIES LLC	-	73.2	73.2	27.1	46.1	-	73.2
SIG BROKERAGE, LP	39.8	32.0	71.8	-	71.8	-	71.8
BNP PARIBAS SECURITIES CORP.	-	62.2	62.2	-	62.2	-	62.2
INSTINET, LLC	-	38.3	38.3	-	38.3	-	38.3
TWO SIGMA SECURITIES, LLC	16.3	14.0	30.3	16.3	14.0	-	30.3
INTERACTIVE BROKERS LLC	2.4	25.2	27.5	-	27.5	-	27.5
SANFORD C. BERNSTEIN & CO., LLC	-	25.9	25.9	-	25.9	-	25.9
ITG INC.	-	22.6	22.7	1.1	21.6	-	22.7
Total for 20 Member Firms	379.7	3,220.1	3,599.8	2,051.7	1,548.1	427.6	4,027.4
Total for All Firms Reporting	379.7	3,292.4	3,672.1	2,069.2	1,603.0	429.1	4,101.2
% of Total	9.3%	80.3%	89.5%	50.5%	39.1%	10.5%	100.0%

+ Total NYSE volume is the sum of shares bought, sold and sold short on the NYSE, during regular NYSE trading hours, plus crossing session 2.

Totals may not sum exactly due to rounding.

(** See Appendix)

Note 1: NYSE program trading totals include purchases and sales during regular trading hours, plus crossing session 2.

Note 2: Program Trading Totals in this report were compiled from member firms executed volume from NYSE's orders database.

NYSE Market Analytics & Planning
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