

March 7 - March 11, 2011

PROGRAM TRADING PURCHASES AND SALES

Trading on NYSE
(Average Daily - Millions) Current
Week

Total Buy Programs	265.9
Total Sell Programs	282.0
Total CS2 Programs	40.3
Total Programs	588.1
Total NYSE Volume*	2,033.7
Program Trading as % of Total NYSE Buy + Sell Volume	28.9%

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
MORGAN STANLEY & CO. INCORPORATED	5.1	351.9	357.0	104.4	252.6	103.6	460.6
GOLDMAN, SACHS & CO.	-	350.2	350.2	315.7	34.5	43.6	393.8
Barclays Capital Inc.	-	297.6	297.6	135.1	162.5	30.4	328.0
LATOUR TRADING LLC	-	263.5	263.5	263.5	-	-	263.5
MERRILL LYNCH, PIERCE, FENNER & SMITH	-	209.7	209.7	182.1	27.6	10.5	220.2
DEUTSCHE BANK SECURITIES INC.	10.1	192.1	202.2	86.5	115.7	-	202.2
SG AMERICAS SECURITIES, LLC	28.0	103.6	131.6	91.9	39.7	-	131.6
RBC CAPITAL MARKETS, LLC	8.3	111.9	120.2	-	120.2	-	120.2
CREDIT SUISSE SECURITIES (USA) LLC	2.5	116.4	118.9	78.9	40.0	0.9	119.8
J.P. MORGAN SECURITIES LLC	-	106.6	106.6	12.1	94.5	-	106.6
PENSON FINANCIAL SERVICES, INC.	-	68.8	68.8	-	68.8	-	68.8
ELECTRONIC TRANSACTION CLEARING, INC.	-	60.5	60.5	-	60.5	-	60.5
UBS SECURITIES LLC	-	46.1	46.1	21.5	24.6	-	46.1
BNP PARIBAS SECURITIES CORP.	-	45.7	45.7	-	45.7	-	45.7
NOMURA SECURITIES INTERNATIONAL, INC.	-	39.1	39.1	13.5	25.6	-	39.1
MILLENCO LLC	-	33.0	33.0	33.0	-	-	33.0
ABN AMRO CLEARING CHICAGO LLC	-	31.2	31.2	2.7	28.5	-	31.2
SANFORD C. BERNSTEIN & CO., LLC	-	30.1	30.1	-	30.1	-	30.1
CITIGROUP GLOBAL MARKETS INC.	-	29.9	29.9	11.2	18.7	12.3	42.2
ITG INC.	-	26.8	26.9	0.5	26.4	-	26.9
Total for 20 Member Firms	54.0	2,514.7	2,568.8	1,352.6	1,216.2	201.3	2,770.1
Total for All Firms Reporting	76.2	2,663.2	2,739.4	1,371.6	1,367.8	201.3	2,940.7
% of Total	2.6%	90.6%	93.2%	46.6%	46.5%	6.8%	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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