

April 4 - April 8, 2011

PROGRAM TRADING PURCHASES AND SALES

Trading on NYSE
(Average Daily - Millions) Current
Week

Total Buy Programs	235.8
Total Sell Programs	228.2
Total CS2 Programs	27.6
Total Programs	491.6
Total NYSE Volume*	1,716.2
Program Trading as % of Total NYSE Buy + Sell Volume	28.6%

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	3.3	317.5	320.8	72.5	248.3	15.8	336.6
GOLDMAN, SACHS & CO.	-	320.8	320.8	293.7	27.1	25.3	346.1
Barclays Capital Inc.	-	287.3	287.3	122.4	164.9	81.9	369.2
MERRILL LYNCH, PIERCE, FENNER & SMITH	-	179.7	179.7	157.7	22.0	5.5	185.2
J.P. MORGAN SECURITIES LLC	-	134.0	134.0	10.6	123.4	-	134.0
LATOUR TRADING LLC	-	130.6	130.6	130.6	-	-	130.6
DEUTSCHE BANK SECURITIES INC.	14.0	114.4	128.4	63.3	65.1	-	128.4
SG AMERICAS SECURITIES, LLC	14.1	71.6	85.7	67.9	17.8	-	85.7
CREDIT SUISSE SECURITIES (USA) LLC	2.6	78.4	81.0	44.3	36.8	-	81.0
RBC CAPITAL MARKETS, LLC	3.0	64.3	67.2	-	67.2	-	67.2
PENSON FINANCIAL SERVICES, INC.	-	62.5	62.5	-	62.5	-	62.5
UBS SECURITIES LLC	-	57.7	57.7	20.4	37.3	-	57.7
CITIGROUP GLOBAL MARKETS INC.	-	47.4	47.4	16.1	31.3	9.6	57.0
GOLDMAN SACHS EXECUTION & CLEARING, L.P.	-	47.1	47.1	0.2	46.9	-	47.1
ELECTRONIC TRANSACTION CLEARING, INC.	-	43.3	43.3	-	43.3	-	43.3
NOMURA SECURITIES INTERNATIONAL, INC.	-	33.1	33.1	17.1	16.0	-	33.1
MILLENCO LLC	-	32.9	32.9	32.9	-	-	32.9
BNP PARIBAS SECURITIES CORP.	-	32.6	32.6	-	32.6	-	32.6
SANFORD C. BERNSTEIN & CO., LLC	-	27.0	27.0	-	27.0	-	27.0
ABN AMRO CLEARING CHICAGO LLC	-	26.7	26.7	1.9	24.8	-	26.7
Total for 20 Member Firms	37.0	2,108.9	2,145.8	1,051.6	1,094.3	138.1	2,283.9
Total for All Firms Reporting	51.6	2,268.5	2,320.0	1,067.1	1,252.9	138.1	2,458.1
% of Total	2.1%	92.3%	94.4%	43.4%	51.0%	5.6%	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.