April 25 - April 29, 2011

PROGRAM TRADING PURCHASES AND SALES

Trading on NYSE (Average Daily - Millions)	Current Week
Total Buy Programs	267.6
Total Sell Programs	251.7
Total CS2 Programs	26.3
Total Programs	545.6
Total NYSE Volume*	1,829.1
Program Trading as % of Total NYSE Buy + Sell Volume	29.8%

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	2.2	442.1	444.3	102.8	341.4	14.9	459.2
GOLDMAN, SACHS & CO.	-	364.4	364.4	321.0	43.4	51.2	415.6
BARCLAYS CAPITAL INC.	-	324.4	324.4	110.0	214.4	19.6	344.0
MERRILL LYNCH, PIERCE, FENNER & SMITH	-	226.2	226.2	204.8	21.4	18.8	245.0
LATOUR TRADING LLC	-	141.2	141.2	141.2	-	-	141.2
CREDIT SUISSE SECURITIES (USA) LLC	3.4	121.6	125.0	83.3	41.8	8.5	133.5
DEUTSCHE BANK SECURITIES INC.	-	124.7	124.7	50.0	74.8	-	124.7
J.P. MORGAN SECURITIES LLC	-	112.4	112.4	17.8	94.6	-	112.4
SG AMERICAS SECURITIES, LLC	19.1	79.4	98.5	79.6	18.9	-	98.5
RBC CAPITAL MARKETS, LLC	7.7	67.4	75.2	-	75.2	-	75.2
PENSON FINANCIAL SERVICES, INC.	-	53.9	53.9	-	53.9	-	53.9
CITIGROUP GLOBAL MARKETS INC.	-	48.7	48.7	22.3	26.4	18.4	67.1
UBS SECURITIES LLC	-	47.5	47.5	23.0	24.5	-	47.5
BNP PARIBAS SECURITIES CORP.	-	44.9	44.9	-	44.9	-	44.9
MILLENCO LLC	-	42.0	42.0	42.0	-	-	42.0
ELECTRONIC TRANSACTION CLEARING, INC.	-	41.0	41.0	-	41.0	-	41.0
INSTINET, LLC	7.6	26.9	34.4	-	34.4	-	34.4
NOMURA SECURITIES INTERNATIONAL, INC.	-	34.2	34.2	13.6	20.6	-	34.2
SANFORD C. BERNSTEIN & CO., LLC	-	34.0	34.0	-	34.0	-	34.0
ABN AMRO CLEARING CHICAGO LLC	-	29.0	29.0	1.4	27.6	-	29.0

	Index Arbitrage	Non-Index Arbitrage	Non-CS2 Total	Principal	Agency	Crossing Session 2	Grand Total
Total for 20 Member Firms	40.0	2,405.9	2,445.9	1,212.8	1,233.2	131.4	2,577.3
Total for All Firms Reporting	47.6	2,548.8	2,596.4	1,228.2	1,368.2	131.4	2,727.8
% of Total	1.7%	93.4%	95.2%	45.0%	50.2%	4.8%	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.