

May 9 - May 13, 2011

PROGRAM TRADING PURCHASES AND SALES

Trading on NYSE
(Average Daily - Millions) Current
Week

Total Buy Programs	246.3
Total Sell Programs	237.2
Total CS2 Programs	25.7
Total Programs	509.2
Total NYSE Volume*	1,806.4
Program Trading as % of Total NYSE Buy + Sell Volume	28.2%

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	3.9	402.9	406.8	106.1	300.7	51.4	458.2
GOLDMAN, SACHS & CO.	-	316.3	316.3	289.0	27.3	38.3	354.6
BARCLAYS CAPITAL INC.	-	308.3	308.3	125.6	182.6	17.7	326.0
MERRILL LYNCH, PIERCE, FENNER & SMITH	-	208.1	208.1	192.4	15.7	5.5	213.6
LATOUR TRADING LLC	-	203.1	203.1	203.1	-	-	203.1
SG AMERICAS SECURITIES, LLC	12.9	91.0	103.8	91.8	12.1	-	103.8
J.P. MORGAN SECURITIES LLC	-	97.9	97.9	10.5	87.3	-	97.9
RBC CAPITAL MARKETS, LLC	4.5	82.5	87.0	-	87.0	-	87.0
DEUTSCHE BANK SECURITIES INC.	-	82.2	82.2	45.1	37.2	-	82.2
CREDIT SUISSE SECURITIES (USA) LLC	1.4	74.2	75.6	50.4	25.2	13.0	88.6
PENSON FINANCIAL SERVICES, INC.	-	57.0	57.0	-	57.0	-	57.0
UBS SECURITIES LLC	-	54.2	54.2	18.0	36.2	-	54.2
BNP PARIBAS SECURITIES CORP.	-	44.9	44.9	-	44.9	-	44.9
MILLENCO LLC	-	41.5	41.5	41.5	-	-	41.5
ABN AMRO CLEARING CHICAGO LLC	-	39.7	39.7	2.1	37.6	-	39.7
SANFORD C. BERNSTEIN & CO., LLC	-	29.8	29.8	-	29.8	-	29.8
ELECTRONIC TRANSACTION CLEARING, INC.	-	28.6	28.6	-	28.6	-	28.6
CITIGROUP GLOBAL MARKETS INC.	-	25.7	25.7	15.8	9.9	2.4	28.1
NOMURA SECURITIES INTERNATIONAL, INC.	-	23.0	23.0	14.2	8.8	-	23.0
INSTINET, LLC	10.4	12.5	22.9	-	22.9	-	22.9
Total for 20 Member Firms	33.1	2,223.4	2,256.4	1,205.6	1,050.8	128.3	2,384.7
Total for All Firms Reporting	45.0	2,372.7	2,417.7	1,224.0	1,193.6	128.4	2,546.1
% of Total	1.8%	93.2%	95.0%	48.1%	46.9%	5.0%	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.