

March 14 - March 18, 2011

PROGRAM TRADING PURCHASES AND SALES

Trading on NYSE
(Average Daily - Millions) Current
Week

Total Buy Programs	463.0
Total Sell Programs	470.0
Total CS2 Programs	73.0
Total Programs	1,006.0
Total NYSE Volume*	2,735.7
Program Trading as % of Total NYSE Buy + Sell Volume	36.8%

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	15.4	553.9	569.4	224.1	345.3	110.5	679.9
GOLDMAN, SACHS & CO.	-	544.6	544.6	504.2	40.4	83.8	628.4
Barclays Capital Inc.	2.3	480.6	482.9	269.0	213.9	29.0	511.9
LATOUR TRADING LLC	-	359.9	359.9	359.9	-	-	359.9
DEUTSCHE BANK SECURITIES INC.	80.5	276.1	356.5	180.6	176.0	-	356.5
MERRILL LYNCH, PIERCE, FENNER & SMITH	-	350.7	350.7	308.9	41.8	8.9	359.6
CREDIT SUISSE SECURITIES (USA) LLC	1.9	297.1	299.0	252.3	46.7	19.1	318.1
CITIGROUP GLOBAL MARKETS INC.	-	200.2	200.2	119.2	81.0	113.9	314.1
J.P. MORGAN SECURITIES LLC	-	168.9	168.9	51.6	117.3	-	168.9
SG AMERICAS SECURITIES, LLC	27.8	134.0	161.8	147.2	14.6	-	161.8
RBC CAPITAL MARKETS, LLC	25.3	134.1	159.5	-	159.5	-	159.5
UBS SECURITIES LLC	-	120.8	120.8	56.6	64.2	-	120.8
SIG BROKERAGE, LP	74.9	40.0	114.9	-	114.9	-	114.9
PENSON FINANCIAL SERVICES, INC.	-	103.1	103.1	-	103.1	-	103.1
ELECTRONIC TRANSACTION CLEARING, INC.	-	91.9	91.9	-	91.9	-	91.9
NOMURA SECURITIES INTERNATIONAL, INC.	-	77.0	77.0	49.4	27.6	-	77.0
ITG INC.	-	61.8	61.8	0.8	61.0	-	61.8
ABN AMRO CLEARING CHICAGO LLC	-	57.5	57.5	3.6	53.8	-	57.5
INSTINET, LLC	18.4	32.3	50.6	-	50.6	-	50.6
BNP PARIBAS SECURITIES CORP.	-	46.6	46.6	-	46.6	-	46.6
Total for 20 Member Firms	246.5	4,131.1	4,377.6	2,527.4	1,850.2	365.2	4,742.8
Total for All Firms Reporting	255.3	4,409.4	4,664.7	2,582.5	2,082.2	365.2	5,029.9
% of Total	5.1%	87.7%	92.7%	51.3%	41.4%	7.3%	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
March 2011