

May 2 - May 6, 2011

**PROGRAM TRADING PURCHASES AND SALES**

Trading on NYSE  
(Average Daily - Millions)

Current  
Week

Total Buy Programs	290.6
Total Sell Programs	284.5
Total CS2 Programs	28.5
Total Programs	603.6
Total NYSE Volume*	2,103.4
Program Trading as % of Total NYSE Buy + Sell Volume	28.7%

**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	2.4	514.6	517.0	139.0	378.0	21.2	538.2
GOLDMAN, SACHS & CO.	-	381.3	381.3	327.4	53.8	33.2	414.5
BARCLAYS CAPITAL INC.	-	349.7	349.7	140.7	209.0	56.1	405.8
MERRILL LYNCH, PIERCE, FENNER & SMITH	-	246.5	246.5	229.5	17.0	10.7	257.2
LATOUR TRADING LLC	-	238.7	238.7	238.7	-	-	238.7
SG AMERICAS SECURITIES, LLC	17.3	104.7	122.1	104.9	17.2	-	122.1
J.P. MORGAN SECURITIES LLC	-	114.0	114.0	8.3	105.7	-	114.0
RBC CAPITAL MARKETS, LLC	5.9	99.9	105.8	-	105.8	-	105.8
DEUTSCHE BANK SECURITIES INC.	-	91.7	91.7	63.4	28.3	-	91.7
CREDIT SUISSE SECURITIES (USA) LLC	2.8	80.9	83.8	54.1	29.6	3.0	86.8
PENSON FINANCIAL SERVICES, INC.	-	79.2	79.2	-	79.2	-	79.2
UBS SECURITIES LLC	-	78.1	78.1	21.9	56.2	-	78.1
ELECTRONIC TRANSACTION CLEARING, INC.	-	69.9	69.9	-	69.9	-	69.9
MILLENCO LLC	-	45.1	45.1	45.1	-	-	45.1
ABN AMRO CLEARING CHICAGO LLC	-	44.9	44.9	1.8	43.2	-	44.9
BNP PARIBAS SECURITIES CORP.	-	36.8	36.8	-	36.8	-	36.8
SANFORD C. BERNSTEIN & CO., LLC	-	29.2	29.2	-	29.2	-	29.2
ITG INC.	-	29.1	29.1	0.8	28.3	-	29.1
NOMURA SECURITIES INTERNATIONAL, INC.	-	26.4	26.4	13.4	13.0	-	26.4
GOLDMAN SACHS EXECUTION & CLEARING, L.P.	-	23.8	23.8	0.2	23.5	-	23.8
<b>Total for 20 Member Firms</b>	<b>28.4</b>	<b>2,684.5</b>	<b>2,713.1</b>	<b>1,389.2</b>	<b>1,323.7</b>	<b>124.2</b>	<b>2,837.3</b>
<b>Total for All Firms Reporting</b>	<b>49.0</b>	<b>2,826.6</b>	<b>2,875.5</b>	<b>1,417.5</b>	<b>1,458.0</b>	<b>142.6</b>	<b>3,018.2</b>
<b>% of Total</b>	<b>1.6%</b>	<b>93.7%</b>	<b>95.3%</b>	<b>47.0%</b>	<b>48.3%</b>	<b>4.7%</b>	<b>100.0%</b>

+ 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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