

February 6 - February 10, 2012

PROGRAM TRADING PURCHASES AND SALES

Trading on NYSE
(Average Daily - Millions)

Current
Week

Total Buy Programs	190.6
Total Sell Programs	194.0
Total CS2 Programs	41.2
Total Programs	425.7
Total NYSE Volume*	1,517.8
Program Trading as % of Total NYSE Buy + Sell Volume	28.0%

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. LLC	1.6	342.7	344.3	61.1	283.2	62.1	406.4
BARCLAYS CAPITAL INC.	-	287.2	287.2	129.7	157.6	25.2	312.4
GOLDMAN, SACHS & CO.	-	282.1	282.1	270.4	11.8	84.5	366.6
LATOUR TRADING LLC	-	144.6	144.6	144.6	-	-	144.6
MERRILL LYNCH, PIERCE, FENNER & SMITH	-	143.4	143.4	123.8	19.6	20.8	164.2
SG AMERICAS SECURITIES, LLC	10.1	124.2	134.3	90.4	43.9	-	134.3
DEUTSCHE BANK SECURITIES INC.	-	102.6	102.7	59.9	42.8	-	102.7
RBC CAPITAL MARKETS, LLC	5.6	69.6	75.2	-	75.2	-	75.2
J.P. MORGAN SECURITIES LLC	-	74.6	74.6	15.7	58.9	-	74.6
CREDIT SUISSE SECURITIES (USA) LLC	0.5	57.7	58.2	35.5	22.7	-	58.2
BNP PARIBAS SECURITIES CORP.	-	40.3	40.3	-	40.3	-	40.3
INSTINET, LLC	0.1	34.7	34.8	-	34.8	-	34.8
CITIGROUP GLOBAL MARKETS INC.	-	32.6	32.6	13.2	19.4	12.6	45.2
UBS SECURITIES LLC	-	31.1	31.1	13.9	17.2	-	31.1
SANFORD C. BERNSTEIN & CO., LLC	-	29.8	29.8	-	29.8	-	29.8
ITG INC.	-	22.1	22.1	0.5	21.6	-	22.1
NOMURA SECURITIES INTERNATIONAL, INC.	-	18.9	18.9	8.6	10.3	-	18.9
SIG BROKERAGE, LP	0.6	13.9	14.6	-	14.6	-	14.6
INTERACTIVE BROKERS LLC	2.4	11.8	14.2	-	14.2	-	14.2
GOLDMAN SACHS EXECUTION & CLEARING, L.P.	-	9.0	9.0	-	9.0	-	9.0
Total for 20 Member Firms	20.9	1,872.9	1,894.0	967.3	926.9	205.2	2,099.2
Total for All Firms Reporting	21.0	1,901.6	1,922.7	975.6	947.0	205.9	2,128.6
% of Total	1.0%	89.3%	90.3%	45.8%	44.5%	9.7%	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
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