

April 9 - April 13, 2012

PROGRAM TRADING PURCHASES AND SALES

Trading on NYSE
(Average Daily - Millions) Current
Week

Total Buy Programs	219.9
Total Sell Programs	229.3
Total CS2 Programs	35.9
Total Programs	485.0
Total NYSE Volume*	1,641.9
Program Trading as % of Total NYSE Buy + Sell Volume	29.5%

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	2.6	371.5	374.1	104.5	269.5	75.9	450.0
BARCLAYS CAPITAL INC.	-	348.6	348.6	168.4	180.2	48.7	397.3
GOLDMAN, SACHS & CO.	-	310.6	310.6	291.2	19.4	43.1	353.7
MERRILL LYNCH, PIERCE, FENNER & SMITH	-	191.0	191.0	157.6	33.4	-	191.0
LATOUR TRADING LLC	-	180.3	180.3	180.3	-	-	180.3
DEUTSCHE BANK SECURITIES INC.	-	135.2	135.2	100.0	35.3	-	135.2
SG AMERICAS SECURITIES, LLC	11.2	113.6	124.7	91.9	32.8	-	124.7
CREDIT SUISSE SECURITIES (USA) LLC	0.8	102.8	103.6	66.6	37.0	-	103.6
BNP PARIBAS SECURITIES CORP.	-	74.9	74.9	-	74.9	-	74.9
J.P. MORGAN SECURITIES LLC	-	72.3	72.3	19.2	53.1	-	72.3
UBS SECURITIES LLC	-	40.8	40.8	13.5	27.4	-	40.8
NOMURA SECURITIES INTERNATIONAL, INC.	-	36.3	36.3	22.7	13.6	-	36.3
INTERACTIVE BROKERS LLC	3.6	30.5	34.1	-	34.1	-	34.1
INSTINET, LLC	-	33.2	33.2	-	33.2	-	33.2
CITIGROUP GLOBAL MARKETS INC.	-	31.7	31.7	8.4	23.3	7.9	39.6
RBC CAPITAL MARKETS, LLC	7.4	16.0	23.4	-	23.4	-	23.4
SIG BROKERAGE, LP	2.1	19.0	21.2	-	21.2	-	21.2
ITG INC.	-	20.1	20.1	1.1	19.0	-	20.1
SANFORD C. BERNSTEIN & CO., LLC	-	19.9	19.9	-	19.9	-	19.9
TWO SIGMA SECURITIES, LLC	12.0	4.9	16.9	12.0	4.9	-	16.9
Total for 20 Member Firms	39.7	2,153.2	2,192.9	1,237.4	955.6	175.6	2,368.5
Total for All Firms Reporting	40.9	2,204.7	2,245.6	1,258.4	987.2	179.4	2,425.0
% of Total	1.7%	90.9%	92.6%	51.9%	40.7%	7.4%	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.