

April 11 - April 15, 2011

PROGRAM TRADING PURCHASES AND SALES

Trading on NYSE
(Average Daily - Millions) Current
Week

Total Buy Programs	271.0
Total Sell Programs	266.5
Total CS2 Programs	56.7
Total Programs	594.2
Total NYSE Volume*	1,914.6
Program Trading as % of Total NYSE Buy + Sell Volume	31.0%

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. INCORPORATED	14.9	390.6	405.6	105.3	300.2	120.5	526.1
GOLDMAN, SACHS & CO.	-	361.3	361.3	325.4	35.9	71.6	432.9
Barclays Capital Inc.	1.1	313.0	314.1	130.4	183.6	56.8	370.9
DEUTSCHE BANK SECURITIES INC.	4.7	211.4	216.1	40.0	176.1	-	216.1
MERRILL LYNCH, PIERCE, FENNER & SMITH	-	190.5	190.5	169.4	21.1	16.0	206.5
LATOUR TRADING LLC	-	160.3	160.3	160.3	-	-	160.3
CREDIT SUISSE SECURITIES (USA) LLC	4.4	120.0	124.4	92.5	31.9	9.3	133.7
SG AMERICAS SECURITIES, LLC	19.1	87.4	106.5	87.1	19.4	-	106.5
RBC CAPITAL MARKETS, LLC	19.2	83.7	102.9	-	102.9	-	102.9
J.P. MORGAN SECURITIES LLC	-	98.9	98.9	15.2	83.7	-	98.9
SIG BROKERAGE, LP	52.1	15.9	68.0	-	68.0	-	68.0
PENSON FINANCIAL SERVICES, INC.	-	63.9	63.9	-	63.9	-	63.9
CITIGROUP GLOBAL MARKETS INC.	-	51.6	51.6	21.6	29.9	9.1	60.7
UBS SECURITIES LLC	-	43.9	43.9	19.3	24.6	-	43.9
ELECTRONIC TRANSACTION CLEARING, INC.	-	43.3	43.3	-	43.3	-	43.3
MILLENCO LLC	-	43.2	43.2	43.2	-	-	43.2
BNP PARIBAS SECURITIES CORP.	-	37.7	37.7	-	37.7	-	37.7
SANFORD C. BERNSTEIN & CO., LLC	-	32.4	32.4	-	32.4	-	32.4
NOMURA SECURITIES INTERNATIONAL, INC.	-	31.8	31.8	14.6	17.2	-	31.8
ABN AMRO CLEARING CHICAGO LLC	-	31.4	31.4	2.6	28.8	-	31.4
Total for 20 Member Firms	115.5	2,412.2	2,527.8	1,226.9	1,300.6	283.3	2,811.1
Total for All Firms Reporting	129.8	2,557.7	2,687.5	1,245.3	1,442.1	283.3	2,970.8
% of Total	4.4%	86.1%	90.5%	41.9%	48.5%	9.5%	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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