

April 16 - April 20, 2012

PROGRAM TRADING PURCHASES AND SALES

Trading on NYSE
(Average Daily - Millions) Current
Week

Total Buy Programs	231.9
Total Sell Programs	223.3
Total CS2 Programs	43.3
Total Programs	498.5
Total NYSE Volume*	1,625.3
Program Trading as % of Total NYSE Buy + Sell Volume	30.7%

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. LLC	2.2	385.0	387.2	103.5	283.7	30.5	417.7
BARCLAYS CAPITAL INC.	2.8	288.1	290.9	132.9	158.0	64.1	355.0
GOLDMAN, SACHS & CO.	-	247.8	247.8	240.1	7.7	113.4	361.2
DEUTSCHE BANK SECURITIES INC.	131.1	115.7	246.7	68.7	178.0	-	246.7
MERRILL LYNCH, PIERCE, FENNER & SMITH	-	172.8	172.8	153.2	19.6	-	172.8
LATOUR TRADING LLC	-	153.6	153.6	153.6	-	-	153.6
CREDIT SUISSE SECURITIES (USA) LLC	0.6	111.4	112.1	82.4	29.7	-	112.1
SG AMERICAS SECURITIES, LLC	8.1	97.7	105.8	72.8	33.0	-	105.8
SIG BROKERAGE, LP	69.5	17.7	87.2	-	87.2	-	87.2
J.P. MORGAN SECURITIES LLC	-	73.1	73.1	24.9	48.2	-	73.1
BNP PARIBAS SECURITIES CORP.	-	51.0	51.0	-	51.0	-	51.0
NOMURA SECURITIES INTERNATIONAL, INC.	-	46.7	46.7	13.8	32.9	-	46.7
RBC CAPITAL MARKETS, LLC	30.1	15.6	45.7	-	45.7	-	45.7
CITIGROUP GLOBAL MARKETS INC.	-	43.5	43.5	16.8	26.6	7.8	51.3
UBS SECURITIES LLC	-	39.8	39.8	16.5	23.3	-	39.8
INTERACTIVE BROKERS LLC	3.2	31.2	34.5	-	34.5	-	34.5
INSTINET, LLC	-	33.7	33.7	-	33.7	-	33.7
ITG INC.	-	22.7	22.7	4.0	18.7	-	22.7
SANFORD C. BERNSTEIN & CO., LLC	-	22.0	22.0	-	22.0	-	22.0
TWO SIGMA SECURITIES, LLC	11.8	5.0	16.8	11.8	5.0	-	16.8
Total for 20 Member Firms	259.4	1,974.1	2,233.6	1,095.0	1,138.5	215.8	2,449.4
Total for All Firms Reporting	259.5	2,016.3	2,275.9	1,109.8	1,166.0	216.4	2,492.3
% of Total	10.4%	80.9%	91.3%	44.5%	46.8%	8.7%	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.