

April 2 - April 6, 2012

**PROGRAM TRADING PURCHASES AND SALES**

Trading on NYSE  
(Average Daily - Millions) Current  
Week

Total Buy Programs	229.7
Total Sell Programs	223.9
Total CS2 Programs	35.5
Total Programs	489.0
Total NYSE Volume*	1,601.7
Program Trading as % of Total NYSE Buy + Sell Volume	<b>30.5%</b>

**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	0.9	324.4	325.4	78.0	247.3	18.9	344.3
GOLDMAN, SACHS & CO.	-	267.5	267.5	237.8	29.8	90.9	358.4
BARCLAYS CAPITAL INC.	-	251.6	251.6	110.1	141.5	20.6	272.2
LATOUR TRADING LLC	-	147.3	147.3	147.3	-	-	147.3
MERRILL LYNCH, PIERCE, FENNER & SMITH	-	119.1	119.1	96.7	22.4	-	119.1
DEUTSCHE BANK SECURITIES INC.	-	108.2	108.2	62.3	45.8	-	108.2
CREDIT SUISSE SECURITIES (USA) LLC	0.2	89.9	90.2	52.7	37.5	-	90.2
SG AMERICAS SECURITIES, LLC	15.3	65.5	80.8	67.5	13.3	-	80.8
J.P. MORGAN SECURITIES LLC	-	62.5	62.5	16.3	46.2	-	62.5
CITIGROUP GLOBAL MARKETS INC.	-	46.3	46.3	9.2	37.1	9.7	56.0
BNP PARIBAS SECURITIES CORP.	-	41.3	41.3	-	41.3	-	41.3
NOMURA SECURITIES INTERNATIONAL, INC.	-	40.9	40.9	23.0	17.9	-	40.9
UBS SECURITIES LLC	-	40.9	40.9	10.6	30.3	-	40.9
RBC CAPITAL MARKETS, LLC	6.2	20.5	26.7	-	26.7	-	26.7
INSTINET, LLC	-	25.2	25.2	-	25.2	-	25.2
INTERACTIVE BROKERS LLC	2.4	22.1	24.5	-	24.5	-	24.5
SANFORD C. BERNSTEIN & CO., LLC	-	18.5	18.5	-	18.5	-	18.5
SIG BROKERAGE, LP	3.3	13.3	16.6	-	16.6	-	16.6
CONVERGEX EXECUTION SOLUTIONS LLC	-	16.2	16.2	-	16.2	-	16.2
ITG INC.	-	15.9	15.9	0.7	15.3	-	15.9
<b>Total for 20 Member Firms</b>	<b>28.3</b>	<b>1,737.1</b>	<b>1,765.6</b>	<b>912.2</b>	<b>853.4</b>	<b>140.1</b>	<b>1,905.7</b>
<b>Total for All Firms Reporting</b>	<b>37.2</b>	<b>1,777.0</b>	<b>1,814.1</b>	<b>935.8</b>	<b>878.3</b>	<b>141.9</b>	<b>1,956.0</b>
<b>% of Total</b>	<b>1.9%</b>	<b>90.8%</b>	<b>92.7%</b>	<b>47.8%</b>	<b>44.9%</b>	<b>7.3%</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  
April 2012