

April 23 - April 27, 2012

PROGRAM TRADING PURCHASES AND SALES

Trading on NYSE
(Average Daily - Millions) Current
Week

Total Buy Programs	215.4
Total Sell Programs	204.5
Total CS2 Programs	26.5
Total Programs	446.3
Total NYSE Volume*	1,597.4
Program Trading as % of Total NYSE Buy + Sell Volume	27.9%

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	2.7	429.6	432.3	93.8	338.4	37.6	469.9
BARCLAYS CAPITAL INC.	-	297.5	297.5	116.1	181.3	18.3	315.8
GOLDMAN, SACHS & CO.	-	272.6	272.6	255.7	16.9	69.9	342.5
LATOUR TRADING LLC	-	157.5	157.5	157.5	-	-	157.5
MERRILL LYNCH, PIERCE, FENNER & SMITH	-	154.1	154.1	138.5	15.6	-	154.1
SG AMERICAS SECURITIES, LLC	13.2	112.1	125.3	82.4	42.9	-	125.3
DEUTSCHE BANK SECURITIES INC.	-	107.2	107.2	50.1	57.1	-	107.2
J.P. MORGAN SECURITIES LLC	-	104.7	104.7	37.7	67.0	-	104.7
CREDIT SUISSE SECURITIES (USA) LLC	0.6	96.4	97.0	66.2	30.8	-	97.0
BNP PARIBAS SECURITIES CORP.	-	56.2	56.2	-	56.2	-	56.2
UBS SECURITIES LLC	-	39.9	39.9	14.9	25.0	-	39.9
INTERACTIVE BROKERS LLC	4.1	33.3	37.3	-	37.3	-	37.3
INSTINET, LLC	-	34.5	34.5	-	34.5	-	34.5
ITG INC.	-	25.1	25.1	1.8	23.4	-	25.1
RBC CAPITAL MARKETS, LLC	8.5	14.2	22.8	-	22.8	-	22.8
SIG BROKERAGE, LP	1.7	20.8	22.6	-	22.6	-	22.6
SANFORD C. BERNSTEIN & CO., LLC	-	20.7	20.7	-	20.7	-	20.7
TWO SIGMA SECURITIES, LLC	14.8	5.1	19.9	14.8	5.1	-	19.9
NOMURA SECURITIES INTERNATIONAL, INC.	-	18.5	18.5	11.9	6.6	-	18.5
CONVERGEX EXECUTION SOLUTIONS LLC	-	9.9	9.9	-	9.9	-	9.9
Total for 20 Member Firms	45.6	2,009.9	2,055.6	1,041.4	1,014.1	125.8	2,181.4
Total for All Firms Reporting	45.8	2,053.6	2,099.3	1,060.9	1,038.4	132.3	2,231.7
% of Total	2.1%	92.0%	94.1%	47.5%	46.5%	5.9%	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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