

May 14 - May 18, 2012

PROGRAM TRADING PURCHASES AND SALES

Trading on NYSE
(Average Daily - Millions)

Current
Week

Total Buy Programs	273.0
Total Sell Programs	271.6
Total CS2 Programs	27.2
Total Programs	571.7
Total NYSE Volume*	1,887.8
Program Trading as % of Total NYSE Buy + Sell Volume	30.3%

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	9.1	476.1	485.2	148.4	336.7	38.4	523.6
BARCLAYS CAPITAL INC.	-	372.7	372.7	151.6	221.1	62.2	434.9
GOLDMAN, SACHS & CO.	-	313.6	313.6	298.9	14.7	17.5	331.1
LATOUR TRADING LLC	-	232.7	232.7	232.7	-	-	232.7
MERRILL LYNCH, PIERCE, FENNER & SMITH	-	215.6	215.6	196.5	19.1	-	215.6
SG AMERICAS SECURITIES, LLC	22.2	157.0	179.2	138.0	41.2	-	179.2
CREDIT SUISSE SECURITIES (USA) LLC	2.1	141.6	143.7	117.6	26.1	-	143.7
DEUTSCHE BANK SECURITIES INC.	23.0	102.4	125.3	53.8	71.5	-	125.3
CITIGROUP GLOBAL MARKETS INC.	-	101.0	101.0	87.5	13.5	14.1	115.1
J.P. MORGAN SECURITIES LLC	-	72.2	72.2	34.8	37.4	-	72.2
BNP PARIBAS SECURITIES CORP.	-	69.6	69.6	-	69.6	-	69.6
UBS SECURITIES LLC	-	56.9	56.9	19.5	37.4	-	56.9
SIG BROKERAGE, LP	22.6	32.4	55.1	-	55.1	-	55.1
RBC CAPITAL MARKETS, LLC	28.3	12.7	41.0	-	41.0	-	41.0
NOMURA SECURITIES INTERNATIONAL, INC.	-	39.5	39.5	29.8	9.7	-	39.5
INTERACTIVE BROKERS LLC	2.6	36.8	39.4	-	39.4	-	39.4
TWO SIGMA SECURITIES, LLC	25.9	11.3	37.2	25.9	11.3	-	37.2
INSTINET, LLC	-	35.6	35.6	-	35.6	-	35.6
ITG INC.	0.1	30.8	30.9	0.7	30.2	-	30.9
SANFORD C. BERNSTEIN & CO., LLC	-	24.4	24.4	-	24.4	-	24.4
Total for 20 Member Firms	135.9	2,534.9	2,670.8	1,535.7	1,135.0	132.2	2,803.0
Total for All Firms Reporting	135.9	2,586.9	2,722.8	1,558.7	1,164.1	135.8	2,858.6
% of Total	4.8%	90.5%	95.2%	54.5%	40.7%	4.8%	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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