June 11 - June 15, 2012

PROGRAM TRADING PURCHASES AND SALES

Trading on NYSE (Average Daily - Millions)	Current Week
Total Buy Programs	354.0
Total Sell Programs	314.9
Total CS2 Programs	54.6
Total Programs	723.5
Total NYSE Volume*	1,840.3
Program Trading as % of Total NYSE Buy + Sell Volume	39.3%

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	9.5	510.8	520.3	190.8	329.5	166.8	687.1
BARCLAYS CAPITAL INC.	3.8	402.0	405.8	220.0	185.9	26.8	432.6
GOLDMAN, SACHS & CO.	-	388.1	388.1	347.3	40.8	41.4	429.5
DEUTSCHE BANK SECURITIES INC.	95.8	271.4	367.2	144.7	222.5	-	367.2
CREDIT SUISSE SECURITIES (USA) LLC	0.3	274.7	275.0	219.5	55.5	-	275.0
LATOUR TRADING LLC	-	244.9	244.9	244.9	-	-	244.9
SG AMERICAS SECURITIES, LLC	18.2	177.7	195.9	149.4	46.5	-	195.9
MERRILL LYNCH, PIERCE, FENNER & SMITH	-	181.8	181.8	159.7	22.1	-	181.8
J.P. MORGAN SECURITIES LLC	-	127.0	127.0	75.4	51.7	-	127.0
NOMURA SECURITIES INTERNATIONAL, INC.	-	84.9	84.9	63.1	21.8	-	84.9
SIG BROKERAGE, LP	-	81.1	81.1	-	81.1	-	81.1
UBS SECURITIES LLC	-	78.9	78.9	25.7	53.2	-	78.9
CITIGROUP GLOBAL MARKETS INC.	-	63.7	63.7	28.3	35.4	37.8	101.5
RBC CAPITAL MARKETS, LLC	42.1	9.2	51.4	0.1	51.3	-	51.4
INSTINET, LLC	-	43.3	43.3	-	43.3	-	43.3
BNP PARIBAS SECURITIES CORP.	-	37.5	37.5	-	37.5	-	37.5
ITG INC.	-	35.3	35.4	1.5	33.8	-	35.4
CONVERGEX EXECUTION SOLUTIONS LLC	-	31.3	31.3	-	31.3	-	31.3
TWO SIGMA SECURITIES, LLC	16.8	14.4	31.3	16.8	14.4	-	31.3
INTERACTIVE BROKERS LLC	0.1	30.9	31.0	-	31.0	-	31.0
Total for 20 Member Firms	186.6	3,088.9	3,275.8	1,887.2	1,388.6	272.8	3,548.6
Total for All Firms Reporting	186.8	3,158.1	3,344.9	1,908.2	1,436.7	272.8	3,617.6
% of Total	5.2%	87.3%	92.5%	52.7%	39.7%	7.5%	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.