

June 18 - June 22, 2012

PROGRAM TRADING PURCHASES AND SALES

Trading on NYSE
(Average Daily - Millions) Current
Week

Total Buy Programs	389.6
Total Sell Programs	377.1
Total CS2 Programs	<u>173.5</u>
Total Programs	940.2
Total NYSE Volume*	2,043.4
Program Trading as % of Total NYSE Buy + Sell Volume	46.0%

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
DEUTSCHE BANK SECURITIES INC.	-	787.1	787.1	684.5	102.6	-	787.1
MORGAN STANLEY & CO. LLC	1.6	502.6	504.2	167.7	336.4	616.9	1,121.1
BARCLAYS CAPITAL INC.	-	443.8	443.8	236.6	207.2	36.9	480.7
GOLDMAN, SACHS & CO.	-	405.9	405.9	381.5	24.3	120.8	526.7
NOMURA SECURITIES INTERNATIONAL, INC.	-	260.4	260.4	233.4	26.9	-	260.4
LATOUR TRADING LLC	-	232.9	232.9	232.9	-	-	232.9
CREDIT SUISSE SECURITIES (USA) LLC	0.9	194.4	195.3	160.3	35.0	-	195.3
MERRILL LYNCH, PIERCE, FENNER & SMITH	-	193.6	193.6	162.9	30.8	-	193.6
SG AMERICAS SECURITIES, LLC	10.1	153.0	163.2	128.6	34.5	-	163.2
J.P. MORGAN SECURITIES LLC	-	153.2	153.2	79.8	73.4	-	153.2
UBS SECURITIES LLC	-	95.3	95.3	37.6	57.7	-	95.3
SIG BROKERAGE, LP	-	48.6	48.6	-	48.6	-	48.6
INSTINET, LLC	-	45.3	45.3	-	45.3	-	45.3
BNP PARIBAS SECURITIES CORP.	-	42.4	42.4	-	42.4	-	42.4
CITIGROUP GLOBAL MARKETS INC.	-	41.9	41.9	25.6	16.2	92.5	134.4
ITG INC.	-	31.6	31.6	0.8	30.8	-	31.6
SANFORD C. BERNSTEIN & CO., LLC	-	26.5	26.5	-	26.5	-	26.5
ROSENBLATT SECURITIES INC.	-	26.4	26.4	-	26.4	-	26.4
TWO SIGMA SECURITIES, LLC	13.7	11.3	25.0	13.7	11.3	-	25.0
INTERACTIVE BROKERS LLC	0.3	24.6	24.9	-	24.9	-	24.9
Total for 20 Member Firms	26.6	3,720.8	3,747.5	2,545.9	1,201.2	867.1	4,614.6
Total for All Firms Reporting	33.5	3,799.9	3,833.4	2,566.4	1,267.0	867.7	4,701.1
% of Total	0.7%	80.8%	81.5%	54.6%	27.0%	18.5%	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.

NYSE Market Analytics & Planning
June 2012