

July 2 - July 6, 2012

PROGRAM TRADING PURCHASES AND SALES

Trading on NYSE
(Average Daily - Millions) Current
Week

Total Buy Programs	185.7
Total Sell Programs	177.6
Total CS2 Programs	19.3
Total Programs	382.6
Total NYSE Volume*	1,260.9
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	-	284.3	284.3	39.0	245.4	11.9	296.2
GOLDMAN, SACHS & CO.	-	226.1	226.1	208.3	17.8	49.9	276.0
BARCLAYS CAPITAL INC.	-	215.7	215.7	73.0	142.6	3.0	218.7
LATOUR TRADING LLC	-	122.6	122.6	122.6	-	-	122.6
MERRILL LYNCH, PIERCE, FENNER & SMITH	-	92.3	92.3	79.3	13.1	-	92.3
SG AMERICAS SECURITIES, LLC	6.9	80.8	87.7	64.9	22.8	-	87.7
DEUTSCHE BANK SECURITIES INC.	-	74.4	74.4	43.1	31.4	-	74.4
CREDIT SUISSE SECURITIES (USA) LLC	0.6	60.8	61.4	39.0	22.5	-	61.4
INSTINET, LLC	-	35.1	35.1	-	35.1	-	35.1
J.P. MORGAN SECURITIES LLC	-	34.2	34.2	1.5	32.7	-	34.2
UBS SECURITIES LLC	-	32.4	32.4	9.7	22.7	-	32.4
BNP PARIBAS SECURITIES CORP.	-	24.4	24.4	-	24.4	-	24.4
NOMURA SECURITIES INTERNATIONAL, INC.	-	22.1	22.1	17.0	5.1	-	22.1
CITIGROUP GLOBAL MARKETS INC.	-	18.5	18.5	8.7	9.8	12.0	30.5
ITG INC.	-	18.3	18.3	1.9	16.4	-	18.3
SANFORD C. BERNSTEIN & CO., LLC	-	14.3	14.3	-	14.3	-	14.3
SIG BROKERAGE, LP	1.5	12.8	14.3	-	14.3	-	14.3
CONVERGEX EXECUTION SOLUTIONS LLC	-	13.4	13.4	-	13.4	-	13.4
INTERACTIVE BROKERS LLC	-	12.1	12.2	-	12.2	-	12.2
CUTTONE & CO., INC.	-	10.2	10.2	10.2	-	-	10.2
Total for 20 Member Firms	9.0	1,404.8	1,413.9	718.2	696.0	76.8	1,490.7
Total for All Firms Reporting	18.1	1,434.8	1,452.9	730.0	722.9	77.3	1,530.2
% of Total	1.2%	93.8%	94.9%	47.7%	47.2%	5.1%	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.