

June 4 - June 8, 2012

PROGRAM TRADING PURCHASES AND SALES

Trading on NYSE
(Average Daily - Millions) Current
Week

Total Buy Programs	235.6
Total Sell Programs	221.2
Total CS2 Programs	18.4
Total Programs	475.2
Total NYSE Volume*	1,597.3
Program Trading as % of Total NYSE Buy + Sell Volume	29.8%

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	0.5	406.9	407.4	116.8	290.6	45.5	452.9
GOLDMAN, SACHS & CO.	-	338.7	338.7	330.3	8.4	18.9	357.6
BARCLAYS CAPITAL INC.	-	322.3	322.3	132.2	190.1	18.0	340.3
LATOUR TRADING LLC	-	212.0	212.0	212.0	-	-	212.0
SG AMERICAS SECURITIES, LLC	11.3	135.7	147.0	115.6	31.4	-	147.0
MERRILL LYNCH, PIERCE, FENNER & SMITH	-	139.4	139.4	107.9	31.5	-	139.4
DEUTSCHE BANK SECURITIES INC.	-	133.4	133.4	102.3	31.1	-	133.4
CREDIT SUISSE SECURITIES (USA) LLC	0.3	113.4	113.7	72.7	41.0	-	113.7
J.P. MORGAN SECURITIES LLC	-	65.9	65.9	19.5	46.4	-	65.9
BNP PARIBAS SECURITIES CORP.	-	64.1	64.1	-	64.1	-	64.1
UBS SECURITIES LLC	-	44.0	44.0	15.1	28.9	-	44.0
NOMURA SECURITIES INTERNATIONAL, INC.	-	42.5	42.5	32.2	10.3	-	42.5
INSTINET, LLC	-	40.0	40.0	-	40.0	-	40.0
CITIGROUP GLOBAL MARKETS INC.	-	29.4	29.4	16.3	13.1	8.5	37.9
INTERACTIVE BROKERS LLC	0.3	25.3	25.6	-	25.6	-	25.6
ITG INC.	-	25.4	25.5	1.6	23.9	-	25.5
SIG BROKERAGE, LP	0.2	25.2	25.4	-	25.4	-	25.4
TWO SIGMA SECURITIES, LLC	14.3	8.4	22.7	14.3	8.4	-	22.7
SANFORD C. BERNSTEIN & CO., LLC	-	22.5	22.5	-	22.5	-	22.5
RBC CAPITAL MARKETS, LLC	8.3	8.9	17.2	0.1	17.2	-	17.2
Total for 20 Member Firms	35.2	2,203.4	2,238.7	1,288.9	949.9	90.9	2,329.6
Total for All Firms Reporting	35.3	2,248.8	2,284.1	1,310.1	974.0	91.9	2,376.0
% of Total	1.5%	94.6%	96.1%	55.1%	41.0%	3.9%	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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