

June 25 - June 29, 2012

**PROGRAM TRADING PURCHASES AND SALES**

Trading on NYSE  
(Average Daily - Millions)

Current  
Week

Total Buy Programs	261.8
Total Sell Programs	261.9
Total CS2 Programs	21.8
Total Programs	545.5
Total NYSE Volume*	1,682.5
Program Trading as % of Total NYSE Buy + Sell Volume	32.4%

**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	2.4	412.7	415.1	68.2	346.9	17.3	432.4
BARCLAYS CAPITAL INC.	-	360.7	360.7	151.2	209.5	37.5	398.2
GOLDMAN, SACHS & CO.	-	318.8	318.8	303.4	15.3	38.9	357.7
DEUTSCHE BANK SECURITIES INC.	32.6	265.7	298.3	165.8	132.5	-	298.3
MERRILL LYNCH, PIERCE, FENNER & SMITH	-	211.1	211.1	155.6	55.6	-	211.1
LATOUR TRADING LLC	-	183.8	183.8	183.8	-	-	183.8
SG AMERICAS SECURITIES, LLC	10.8	123.0	133.8	104.6	29.2	-	133.8
CITIGROUP GLOBAL MARKETS INC.	-	104.6	104.6	66.0	38.7	14.7	119.3
CREDIT SUISSE SECURITIES (USA) LLC	4.1	96.1	100.2	79.1	21.1	-	100.2
NOMURA SECURITIES INTERNATIONAL, INC.	-	87.2	87.2	48.6	38.5	-	87.2
J.P. MORGAN SECURITIES LLC	-	74.7	74.7	15.8	58.9	-	74.7
BNP PARIBAS SECURITIES CORP.	-	50.0	50.0	-	50.0	-	50.0
UBS SECURITIES LLC	-	42.1	42.1	18.0	24.0	-	42.1
INSTINET, LLC	0.1	40.9	40.9	-	40.9	-	40.9
SANFORD C. BERNSTEIN & CO., LLC	-	31.1	31.1	-	31.1	-	31.1
ITG INC.	-	29.6	29.7	5.8	23.9	-	29.7
SIG BROKERAGE, LP	-	27.8	27.8	-	27.8	-	27.8
INTERACTIVE BROKERS LLC	0.4	21.7	22.0	-	22.0	-	22.0
TWO SIGMA SECURITIES, LLC	10.7	8.3	19.0	10.7	8.3	-	19.0
RBC CAPITAL MARKETS, LLC	5.9	8.3	14.2	-	14.2	-	14.2
<b>Total for 20 Member Firms</b>	<b>67.0</b>	<b>2,498.2</b>	<b>2,565.1</b>	<b>1,376.6</b>	<b>1,188.4</b>	<b>108.4</b>	<b>2,673.5</b>
<b>Total for All Firms Reporting</b>	<b>67.0</b>	<b>2,551.7</b>	<b>2,618.7</b>	<b>1,396.6</b>	<b>1,222.1</b>	<b>109.0</b>	<b>2,727.7</b>
<b>% of Total</b>	<b>2.5%</b>	<b>93.5%</b>	<b>96.0%</b>	<b>51.2%</b>	<b>44.8%</b>	<b>4.0%</b>	<b>100.0%</b>

+ 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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