

May 29 - June 1, 2012

PROGRAM TRADING PURCHASES AND SALES

Trading on NYSE
(Average Daily - Millions) Current
Week

Total Buy Programs	343.5
Total Sell Programs	355.4
Total CS2 Programs	47.0
Total Programs	745.9
Total NYSE Volume*	1,952.1
Program Trading as % of Total NYSE Buy + Sell Volume	38.2%

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
GOLDMAN, SACHS & CO.	-	598.0	598.0	501.7	96.4	110.0	708.0
MORGAN STANLEY & CO. LLC	0.5	377.1	377.7	135.0	242.6	64.4	442.1
BARCLAYS CAPITAL INC.	-	345.2	345.2	168.6	176.6	-	345.2
LATOUR TRADING LLC	-	193.8	193.8	193.8	-	-	193.8
ITG INC.	0.1	153.4	153.5	3.3	150.2	-	153.5
SG AMERICAS SECURITIES, LLC	14.0	138.2	152.2	107.1	45.2	-	152.2
MERRILL LYNCH, PIERCE, FENNER & SMITH	-	151.2	151.2	115.1	36.1	-	151.2
CREDIT SUISSE SECURITIES (USA) LLC	0.6	145.9	146.6	98.7	47.8	-	146.6
DEUTSCHE BANK SECURITIES INC.	-	133.5	133.5	88.8	44.7	-	133.5
NOMURA SECURITIES INTERNATIONAL, INC.	-	118.6	118.6	97.2	21.4	-	118.6
J.P. MORGAN SECURITIES LLC	-	68.9	68.9	25.8	43.0	-	68.9
UBS SECURITIES LLC	-	66.3	66.3	26.2	40.1	-	66.3
BNP PARIBAS SECURITIES CORP.	-	51.5	51.5	-	51.5	-	51.5
CITIGROUP GLOBAL MARKETS INC.	-	49.5	49.5	25.4	24.1	13.1	62.6
INSTINET, LLC	-	35.7	35.7	-	35.6	-	35.7
TWO SIGMA SECURITIES, LLC	14.1	11.2	25.4	14.1	11.2	-	25.4
SIG BROKERAGE, LP	3.3	21.0	24.3	-	24.3	-	24.3
SANFORD C. BERNSTEIN & CO., LLC	-	23.9	23.9	-	23.9	-	23.9
INTERACTIVE BROKERS LLC	0.6	18.2	18.8	-	18.8	-	18.8
RBC CAPITAL MARKETS, LLC	3.7	10.8	14.5	-	14.5	-	14.5
Total for 20 Member Firms	36.9	2,711.9	2,749.1	1,600.8	1,148.0	187.5	2,936.6
Total for All Firms Reporting	37.0	2,758.6	2,795.6	1,618.5	1,177.1	188.1	2,983.8
% of Total	1.2%	92.5%	93.7%	54.2%	39.5%	6.3%	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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