

September 26 - September 30, 2011

PROGRAM TRADING PURCHASES AND SALES

Trading on NYSE
(Average Daily - Millions)

Current
Week

Total Buy Programs	371.2
Total Sell Programs	369.3
Total CS2 Programs	61.6
Total Programs	802.0
Total NYSE Volume*	2,397.9
Program Trading as % of Total NYSE Buy + Sell Volume	33.4%

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
LATOUR TRADING LLC	-	484.6	484.6	484.6	-	-	484.6
GOLDMAN, SACHS & CO.	-	464.9	464.9	446.4	18.6	65.8	530.7
MORGAN STANLEY & CO. LLC	4.6	427.9	432.5	103.6	328.9	35.5	468.0
BARCLAYS CAPITAL INC.	-	410.6	410.6	150.4	260.2	96.2	506.8
RBC CAPITAL MARKETS, LLC	9.0	269.6	278.6	-	278.6	-	278.6
DEUTSCHE BANK SECURITIES INC.	-	273.3	273.3	145.8	127.5	-	273.3
MERRILL LYNCH, PIERCE, FENNER & SMITH	-	212.6	212.6	159.3	53.3	60.3	272.9
J.P. MORGAN SECURITIES LLC	-	187.1	187.1	17.9	169.2	-	187.1
SG AMERICAS SECURITIES, LLC	20.3	139.1	159.4	143.5	16.0	-	159.4
CREDIT SUISSE SECURITIES (USA) LLC	2.4	153.5	155.9	112.0	44.0	-	155.9
INSTINET, LLC	-	134.5	134.5	-	134.5	-	134.5
CITIGROUP GLOBAL MARKETS INC.	-	93.9	93.9	52.1	41.8	48.4	142.3
UBS SECURITIES LLC	-	78.9	78.9	34.6	44.4	-	78.9
BNP PARIBAS SECURITIES CORP.	-	48.7	48.7	-	48.7	-	48.7
ITG INC.	-	48.1	48.1	3.1	44.9	-	48.1
SIG BROKERAGE, LP	5.1	33.7	38.8	-	38.8	-	38.8
SANFORD C. BERNSTEIN & CO., LLC	-	36.4	36.4	-	36.4	-	36.4
NOMURA SECURITIES INTERNATIONAL, INC.	-	28.9	28.9	16.0	12.9	-	28.9
RBS SECURITIES INC.	-	27.1	27.1	-	27.1	-	27.1
INTERACTIVE BROKERS LLC	1.7	22.2	23.9	-	23.9	-	23.9
Total for 20 Member Firms	43.1	3,575.6	3,618.7	1,869.3	1,749.7	306.2	3,924.9
Total for All Firms Reporting	47.5	3,654.6	3,702.1	1,886.5	1,815.6	308.0	4,010.1
% of Total	1.2%	91.1%	92.3%	47.0%	45.3%	7.7%	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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