

January 7 - January 11, 2013

PROGRAM TRADING PURCHASES AND SALES

Trading on NYSE
(Average Daily - Millions) Current
Week

Total Buy Programs	175.6
Total Sell Programs	168.6
Total CS2 Programs	24.0
Total Programs	368.2
Total NYSE Volume*	1,428.9
Program Trading as % of Total NYSE Buy + Sell Volume	25.8%

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	1.2	377.9	379.1	53.4	325.7	3.5	382.6
BARCLAYS CAPITAL INC.	-	251.3	251.3	78.2	173.1	42.2	293.6
GOLDMAN, SACHS & CO.	-	164.2	164.2	145.9	18.3	21.5	185.7
LATOUR TRADING LLC	-	144.4	144.4	144.4	-	-	144.4
SG AMERICAS SECURITIES, LLC	3.7	100.3	104.0	54.7	49.3	-	104.0
CITIGROUP GLOBAL MARKETS INC.	-	67.1	67.1	15.4	51.7	36.3	103.4
DEUTSCHE BANK SECURITIES INC.	3.0	81.9	84.9	28.4	56.5	-	84.9
J.P. MORGAN SECURITIES LLC	-	73.1	73.1	30.9	42.2	-	73.1
CREDIT SUISSE SECURITIES (USA) LLC	0.8	68.6	69.3	49.1	20.3	-	69.3
MERRILL LYNCH, PIERCE, FENNER & SMITH	-	58.6	58.6	47.2	11.4	9.6	68.2
INSTINET, LLC	-	67.2	67.2	-	67.2	-	67.2
UBS SECURITIES LLC	-	42.6	42.6	16.0	26.7	6.9	49.6
ITG INC.	-	36.4	36.4	2.3	34.1	-	36.4
BNP PARIBAS SECURITIES CORP.	-	34.0	34.0	-	34.0	-	34.0
NOMURA SECURITIES INTERNATIONAL, INC.	-	29.0	29.0	29.0	-	-	29.0
SANFORD C. BERNSTEIN & CO., LLC	-	22.1	22.1	-	22.1	-	22.1
INTERACTIVE BROKERS LLC	0.3	17.6	17.9	-	17.9	-	17.9
SIG BROKERAGE, LP	-	17.4	17.4	-	17.4	-	17.4
CONVERGEX EXECUTION SOLUTIONS LLC	-	14.6	14.6	-	14.6	-	14.6
ROSENBLATT SECURITIES INC.	-	13.3	13.3	-	13.3	-	13.3
Total for 20 Member Firms	9.0	1,681.6	1,690.5	694.9	995.8	120.0	1,810.7
Total for All Firms Reporting	13.2	1,707.9	1,721.1	700.0	1,021.2	120.0	1,841.3
% of Total	0.7%	92.8%	93.5%	38.0%	55.5%	6.5%	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.