

August 13 - August 17, 2012

PROGRAM TRADING PURCHASES AND SALES

Trading on NYSE
(Average Daily - Millions)

Current
Week

Total Buy Programs	174.8
Total Sell Programs	163.9
Total CS2 Programs	15.5
Total Programs	354.2
Total NYSE Volume*	1,143.6
Program Trading as % of Total NYSE Buy + Sell Volume	31.0%

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	2.1	338.8	340.9	68.8	272.0	18.8	359.7
GOLDMAN, SACHS & CO.	-	228.7	228.7	215.6	13.1	19.6	248.3
BARCLAYS CAPITAL INC.	1.5	196.5	198.0	61.6	136.4	36.7	234.7
MERRILL LYNCH, PIERCE, FENNER & SMITH	-	134.3	134.3	93.0	41.3	-	134.3
DEUTSCHE BANK SECURITIES INC.	38.1	76.8	114.9	37.0	77.9	-	114.9
LATOUR TRADING LLC	-	112.1	112.1	112.1	-	-	112.1
SG AMERICAS SECURITIES, LLC	10.3	76.4	86.8	68.0	18.8	-	86.8
BNP PARIBAS SECURITIES CORP.	-	69.3	69.3	-	69.3	-	69.3
J.P. MORGAN SECURITIES LLC	-	64.1	64.1	29.9	34.1	-	64.1
CREDIT SUISSE SECURITIES (USA) LLC	0.4	63.2	63.5	44.7	18.8	-	63.5
NOMURA SECURITIES INTERNATIONAL, INC.	-	44.3	44.3	35.6	8.8	-	44.3
INSTINET, LLC	-	41.3	41.3	-	41.3	-	41.3
UBS SECURITIES LLC	-	31.8	31.8	11.2	20.7	-	31.8
RBC CAPITAL MARKETS, LLC	21.3	4.0	25.3	-	25.3	-	25.3
ITG INC.	-	24.0	24.0	2.7	21.2	-	24.0
INTERACTIVE BROKERS LLC	0.1	22.7	22.8	-	22.8	-	22.8
SANFORD C. BERNSTEIN & CO., LLC	-	18.8	18.8	-	18.8	-	18.8
SIG BROKERAGE, LP	-	17.7	17.7	-	17.7	-	17.7
CITIGROUP GLOBAL MARKETS INC.	-	12.8	12.8	1.5	11.3	2.3	15.1
CONVERGEX EXECUTION SOLUTIONS LLC	-	8.3	8.3	-	8.3	-	8.3
Total for 20 Member Firms	73.8	1,585.9	1,659.7	781.7	877.9	77.4	1,737.1
Total for All Firms Reporting	75.8	1,618.0	1,693.8	791.7	902.2	77.4	1,771.2
% of Total	4.3%	91.4%	95.6%	44.7%	50.9%	4.4%	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
August 2012