

August 20 - August 24, 2012

PROGRAM TRADING PURCHASES AND SALES

Trading on NYSE
(Average Daily - Millions)

Current
Week

Total Buy Programs	167.8
Total Sell Programs	170.6
Total CS2 Programs	17.3
Total Programs	355.7
Total NYSE Volume*	1,177.4
Program Trading as % of Total NYSE Buy + Sell Volume	30.2%

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
MORGAN STANLEY & CO. LLC	-	335.0	335.0	45.1	289.9	32.0	367.0
GOLDMAN, SACHS & CO.	-	274.9	274.9	263.4	11.5	20.2	295.1
BARCLAYS CAPITAL INC.	-	218.2	218.2	70.0	148.3	21.2	239.4
LATOUR TRADING LLC	-	128.4	128.4	128.4	-	-	128.4
DEUTSCHE BANK SECURITIES INC.	-	93.6	93.6	45.5	48.1	-	93.6
MERRILL LYNCH, PIERCE, FENNER & SMITH	-	92.1	92.1	81.9	10.2	-	92.1
SG AMERICAS SECURITIES, LLC	1.3	90.0	91.3	61.7	29.6	-	91.3
CREDIT SUISSE SECURITIES (USA) LLC	0.9	79.8	80.7	44.6	36.2	-	80.7
J.P. MORGAN SECURITIES LLC	-	61.8	61.8	24.7	37.0	-	61.8
BNP PARIBAS SECURITIES CORP.	-	57.1	57.1	-	57.1	-	57.1
INSTINET, LLC	-	42.9	42.9	-	42.9	-	42.9
NOMURA SECURITIES INTERNATIONAL, INC.	-	41.1	41.1	34.2	6.8	-	41.1
UBS SECURITIES LLC	-	35.9	35.9	11.2	24.7	-	35.9
ITG INC.	-	23.5	23.5	2.2	21.4	-	23.5
SANFORD C. BERNSTEIN & CO., LLC	-	18.1	18.1	-	18.1	-	18.1
INTERACTIVE BROKERS LLC	-	16.4	16.4	-	16.4	-	16.4
SIG BROKERAGE, LP	-	16.3	16.3	-	16.3	-	16.3
CITIGROUP GLOBAL MARKETS INC.	-	12.8	12.8	2.8	10.0	12.9	25.7
TWO SIGMA SECURITIES, LLC	3.8	6.1	9.9	3.8	6.1	-	9.9
RBC CAPITAL MARKETS, LLC	4.3	4.6	8.9	-	8.9	-	8.9
Total for 20 Member Firms	10.3	1,648.6	1,658.9	819.5	839.5	86.3	1,745.2
Total for All Firms Reporting	10.3	1,682.0	1,692.3	828.9	863.4	86.4	1,778.6
% of Total	0.6%	94.6%	95.1%	46.6%	48.5%	4.9%	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