September 17 - September 21, 2012

PROGRAM TRADING PURCHASES AND SALES

Trading on NYSE (Average Daily - Millions)	Current Week
Total Buy Programs	376.3
Total Sell Programs	359.6
Total CS2 Programs	244.0
Total Programs	979.9
Total NYSE Volume*	2,016.4
Program Trading as % of Total NYSE Buy + Sell Volume	48.6%

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.	-	513.0	513.0	488.3	24.6	759.9	1,272.9
DEUTSCHE BANK SECURITIES INC.	37.7	419.8	457.5	265.8	191.7	-	457.5
MORGAN STANLEY & CO. LLC	17.4	435.1	452.4	160.4	292.1	110.6	563.0
BARCLAYS CAPITAL INC.	1.9	403.0	404.9	215.9	189.0	131.1	536.0
CREDIT SUISSE SECURITIES (USA) LLC	0.3	270.8	271.1	206.8	64.3	-	271.1
MERRILL LYNCH, PIERCE, FENNER & SMITH	-	251.5	251.5	212.8	38.7	-	251.5
CITIGROUP GLOBAL MARKETS INC.	-	173.4	173.4	140.1	33.3	206.4	379.8
LATOUR TRADING LLC	-	172.5	172.5	172.5	-	-	172.5
SG AMERICAS SECURITIES, LLC	12.1	153.5	165.7	113.9	51.8	-	165.7
J.P. MORGAN SECURITIES LLC	-	130.1	130.1	63.9	66.2	0.1	130.2
NOMURA SECURITIES INTERNATIONAL, INC.	-	109.0	109.0	90.5	18.5	-	109.0
UBS SECURITIES LLC	-	90.0	90.0	46.4	43.6	11.7	101.7
SIG BROKERAGE, LP	-	84.9	84.9	-	84.9	-	84.9
RBC CAPITAL MARKETS, LLC	64.6	9.6	74.2	0.4	73.8	-	74.2
INSTINET, LLC	-	63.1	63.1	-	63.1	-	63.1
ITG INC.	-	63.0	63.0	2.1	60.9	-	63.0
BNP PARIBAS SECURITIES CORP.	-	48.5	48.5	-	48.5	-	48.5
SANFORD C. BERNSTEIN & CO., LLC	-	26.9	26.9	-	26.9	-	26.9
INTERACTIVE BROKERS LLC	0.3	23.4	23.7	-	23.7	-	23.7
GOLDMAN SACHS EXECUTION & CLEARING, L.P.	-	22.9	22.9	-	22.9	-	22.9
Total for 20 Member Firms	134.3	3,464.0	3,598.3	2,179.8	1,418.5	1,219.8	4,818.1
Total for All Firms Reporting	139.5	3,540.0	3,679.6	2,213.3	1,466.3	1,219.9	4,899.5
% of Total	2.8%	72.3%	75.1%	45.2%	29.9%	24.9%	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.