

September 24 - September 28, 2012

**PROGRAM TRADING PURCHASES AND SALES**

Trading on NYSE  
(Average Daily - Millions) Current  
Week

Total Buy Programs	233.3
Total Sell Programs	234.4
Total CS2 Programs	40.1
Total Programs	507.8
Total NYSE Volume*	1,474.7
Program Trading as % of Total NYSE Buy + Sell Volume	<b>34.4%</b>

**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	1.5	387.1	388.5	62.0	326.5	16.5	405.0
GOLDMAN, SACHS & CO.	-	274.0	274.0	255.9	18.1	70.1	344.1
BARCLAYS CAPITAL INC.	-	273.8	273.8	93.8	180.1	107.7	381.5
DEUTSCHE BANK SECURITIES INC.	3.7	205.1	208.8	110.0	98.8	-	208.8
LATOUR TRADING LLC	-	169.6	169.6	169.6	-	-	169.6
MERRILL LYNCH, PIERCE, FENNER & SMITH	-	145.5	145.5	114.3	31.2	-	145.5
CREDIT SUISSE SECURITIES (USA) LLC	0.5	136.9	137.4	75.0	62.4	-	137.4
J.P. MORGAN SECURITIES LLC	-	104.1	104.1	45.1	59.0	-	104.1
SG AMERICAS SECURITIES, LLC	8.3	93.6	101.9	71.0	30.9	-	101.9
CITIGROUP GLOBAL MARKETS INC.	-	81.3	81.3	27.4	53.9	6.2	87.5
NOMURA SECURITIES INTERNATIONAL, INC.	-	73.9	73.9	62.3	11.6	-	73.9
UBS SECURITIES LLC	-	66.9	66.9	14.2	52.7	-	66.9
BNP PARIBAS SECURITIES CORP.	-	61.1	61.1	-	61.1	-	61.1
INSTINET, LLC	-	48.8	48.8	-	48.8	-	48.8
ITG INC.	-	35.2	35.2	2.9	32.3	-	35.2
SANFORD C. BERNSTEIN & CO., LLC	-	27.7	27.7	-	27.7	-	27.7
SIG BROKERAGE, LP	-	22.8	22.8	-	22.8	-	22.8
CONVERGEX EXECUTION SOLUTIONS LLC	-	20.9	20.9	-	20.9	-	20.9
INTERACTIVE BROKERS LLC	0.1	19.1	19.1	-	19.1	-	19.1
RBC CAPITAL MARKETS, LLC	9.5	7.6	17.1	-	17.1	-	17.1
<b>Total for 20 Member Firms</b>	<b>23.6</b>	<b>2,255.0</b>	<b>2,278.4</b>	<b>1,103.5</b>	<b>1,175.0</b>	<b>200.5</b>	<b>2,478.9</b>
<b>Total for All Firms Reporting</b>	<b>23.6</b>	<b>2,315.0</b>	<b>2,338.6</b>	<b>1,123.4</b>	<b>1,215.2</b>	<b>200.5</b>	<b>2,539.1</b>
<b>% of Total</b>	<b>0.9%</b>	<b>91.2%</b>	<b>92.1%</b>	<b>44.2%</b>	<b>47.9%</b>	<b>7.9%</b>	<b>100.0%</b>

+ 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.