

October 15 - October 19, 2012

PROGRAM TRADING PURCHASES AND SALES

Trading on NYSE
(Average Daily - Millions) Current
Week

Total Buy Programs	233.8
Total Sell Programs	227.9
Total CS2 Programs	46.2
Total Programs	508.0
Total NYSE Volume*	1,491.5
Program Trading as % of Total NYSE Buy + Sell Volume	34.1%

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	3.7	381.7	385.4	73.8	311.6	22.2	407.6
GOLDMAN, SACHS & CO.	-	296.6	296.6	288.7	7.9	118.1	414.7
BARCLAYS CAPITAL INC.	-	262.6	262.6	73.6	189.0	45.0	307.6
DEUTSCHE BANK SECURITIES INC.	82.7	153.8	236.5	49.7	186.8	-	236.5
LATOUR TRADING LLC	-	175.8	175.8	175.8	-	-	175.8
MERRILL LYNCH, PIERCE, FENNER & SMITH	-	136.6	136.6	120.1	16.5	-	136.6
CREDIT SUISSE SECURITIES (USA) LLC	0.7	123.8	124.5	95.7	28.9	-	124.5
SG AMERICAS SECURITIES, LLC	14.1	85.3	99.4	75.6	23.8	-	99.4
SIG BROKERAGE, LP	65.1	15.9	81.0	-	81.0	-	81.0
J.P. MORGAN SECURITIES LLC	-	75.9	75.9	29.3	46.6	-	75.9
NOMURA SECURITIES INTERNATIONAL, INC.	-	75.1	75.1	68.6	6.5	-	75.1
INSTINET, LLC	-	68.5	68.5	-	68.5	-	68.5
BNP PARIBAS SECURITIES CORP.	-	68.2	68.2	-	68.2	-	68.2
UBS SECURITIES LLC	-	44.7	44.7	18.0	26.7	13.5	58.2
RBC CAPITAL MARKETS, LLC	33.7	3.8	37.5	-	37.5	-	37.5
CITIGROUP GLOBAL MARKETS INC.	-	36.5	36.5	19.3	17.2	32.4	68.9
INTERACTIVE BROKERS LLC	0.1	22.9	23.0	-	23.0	-	23.0
SANFORD C. BERNSTEIN & CO., LLC	-	19.7	19.7	-	19.7	-	19.7
ITG INC.	-	17.5	17.5	1.7	15.9	-	17.5
CONVERGEX EXECUTION SOLUTIONS LLC	-	9.2	9.2	-	9.2	-	9.2
Total for 20 Member Firms	200.1	2,074.1	2,274.2	1,089.9	1,184.5	231.2	2,505.4
Total for All Firms Reporting	200.2	2,108.4	2,308.6	1,100.3	1,208.3	231.2	2,539.8
% of Total	7.9%	83.0%	90.9%	43.3%	47.6%	9.1%	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
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