

November 12 - November 16, 2012

PROGRAM TRADING PURCHASES AND SALES

Trading on NYSE
(Average Daily - Millions) Current
Week

Total Buy Programs	209.6
Total Sell Programs	208.8
Total CS2 Programs	12.9
Total Programs	431.2
Total NYSE Volume*	1,423.9
Program Trading as % of Total NYSE Buy + Sell Volume	30.3%

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	0.4	400.3	400.7	95.9	304.8	15.4	416.1
BARCLAYS CAPITAL INC.	3.7	326.7	330.5	133.9	196.6	38.0	368.5
LATOUR TRADING LLC	-	201.1	201.1	201.1	-	-	201.1
MERRILL LYNCH, PIERCE, FENNER & SMITH	-	182.6	182.6	149.0	33.6	-	182.6
GOLDMAN, SACHS & CO.	-	172.4	172.4	166.5	5.9	10.6	183.0
DEUTSCHE BANK SECURITIES INC.	11.8	105.4	117.2	59.7	57.5	-	117.2
SG AMERICAS SECURITIES, LLC	10.3	99.8	110.1	72.9	37.2	-	110.1
CREDIT SUISSE SECURITIES (USA) LLC	2.3	84.8	87.2	69.4	17.7	-	87.2
J.P. MORGAN SECURITIES LLC	-	73.1	73.1	20.6	52.5	-	73.1
SIG BROKERAGE, LP	-	60.6	60.6	-	60.6	-	60.6
BNP PARIBAS SECURITIES CORP.	-	54.0	54.0	-	54.0	-	54.0
UBS SECURITIES LLC	-	48.9	48.9	13.1	35.7	-	48.9
NOMURA SECURITIES INTERNATIONAL, INC.	-	47.3	47.3	36.6	10.7	-	47.3
INSTINET, LLC	-	46.1	46.1	-	46.1	-	46.1
CITIGROUP GLOBAL MARKETS INC.	-	45.1	45.1	26.4	18.7	0.3	45.4
ITG INC.	-	26.2	26.2	1.5	24.7	-	26.2
SANFORD C. BERNSTEIN & CO., LLC	-	19.5	19.5	-	19.5	-	19.5
INTERACTIVE BROKERS LLC	0.1	19.1	19.2	-	19.2	-	19.2
RBC CAPITAL MARKETS, LLC	12.5	2.1	14.6	-	14.6	-	14.6
GOLDMAN SACHS EXECUTION & CLEARING, L.P.	-	7.6	7.6	-	7.5	-	7.6
Total for 20 Member Firms	41.1	2,022.7	2,064.0	1,046.6	1,017.1	64.3	2,128.3
Total for All Firms Reporting	41.3	2,050.5	2,091.8	1,057.1	1,034.7	64.3	2,156.0
% of Total	1.9%	95.1%	97.0%	49.0%	48.0%	3.0%	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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