November 17 - November 21, 2014

PROGRAM TRADING PURCHASES AND SALES

Trading on NYSE (Average Daily - Millions)	Current Week
Total Buy Programs	186.1
Total Sell Programs	170.5
Total CS2 Programs	23.6
Total Programs	380.2
Total NYSE Volume*	1,584.2
Program Trading as % of Total NYSE Buy + Sell Volume	**24.0%**

NYSE Program Trading - 20 Most Active Member Firms

(Millions of Shares)

	Index Arbitrag	Non-Index	Non-CS2	Principa	Agency	Crossin Session	Grand Total
MORGAN STANLEY & CO. LLC	1.7	214.9	216.6	65.2	151.5	20.6	237.3
BARCLAYS CAPITAL INC.	1.2	183.9	185.1	27.7	157.5	19.7	204.9
GOLDMAN, SACHS & COMPANY	-	194.3	194.3	173.8	20.5	-	194.3
MERRILL LYNCH, PIERCE, FENNER & SMITH, INC.	-	123.8	123.8	72.8	51.0	41.4	165.2
SG AMERICAS SECURITIES, LLC	5.8	143.7	149.5	74.7	74.8	-	149.5
INSTINET, LLC	3.6	109.0	112.6	6.4	106.2	-	112.6
CREDIT SUISSE SECURITIES (USA) LLC	0.7	105.9	106.6	73.0	33.7	-	106.6
DEUTSCHE BANK SECURITIES INC.	-	97.9	97.9	45.2	52.7	7.1	105.0
UBS SECURITIES LLC	-	92.9	92.9	6.4	86.5	-	92.9
LATOUR TRADING LLC	-	87.5	87.5	87.5	-	-	87.5
J.P. MORGAN SECURITIES LLC	-	67.2	67.2	55.1	12.1	-	67.2
SIG BROKERAGE L.P.	-	60.6	60.6	-	60.6	-	60.6
RBC CAPITAL MARKETS LLC	11.9	48.1	60.1	60.1	-	-	60.1
CITIGROUP GLOBAL MARKETS INC.	-	24.9	24.9	6.5	18.4	29.2	54.2
CONVERGEX EXECUTION SOLUTIONS LLC	-	46.8	46.8	-	46.8	-	46.8
BNP PARIBAS SECURITIES CORP	-	40.0	40.0	-	40.0	-	40.0
ITG INC.	-	28.8	28.8	-	28.8	-	28.8
TWO SIGMA SECURITIES, LLC	-	28.1	28.1	28.1	-	-	28.1
SANFORD C. BERNSTEIN & CO., LLC	-	23.0	23.0	-	23.0	-	23.0
INTERACTIVE BROKERS LLC	0.2	14.4	14.7	-	14.7	-	14.7

	Index Arbitrag	Non-Index	Non-CS2	Principa	Agency	Crossin Session	Grand Total
Total for 20 Member Firms	25.1	1,735.7	1,761.0	782.5	978.8	118.0	1,879.3
Total for All Firms Reporting	26.9	1,755.6	1,782.7	794.6	988.3	118.0	1,901.0
% of Total	1.4%	92.4%	93.8%	41.8%	52.0%	6.2%	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.