

September 10 - September 14, 2012

PROGRAM TRADING PURCHASES AND SALES

Trading on NYSE
(Average Daily - Millions)

Current
Week

Total Buy Programs	222.3
Total Sell Programs	186.5
Total CS2 Programs	24.0
Total Programs	432.7
Total NYSE Volume*	1,483.6
Program Trading as % of Total NYSE Buy + Sell Volume	29.2%

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	-	376.3	376.3	66.4	309.9	61.0	437.3
GOLDMAN, SACHS & CO.	-	303.8	303.8	294.4	9.4	32.4	336.2
BARCLAYS CAPITAL INC.	-	288.6	288.6	86.9	201.6	11.6	300.2
LATOUR TRADING LLC	-	183.8	183.8	183.8	-	-	183.8
DEUTSCHE BANK SECURITIES INC.	-	132.6	132.6	71.0	61.6	-	132.6
MERRILL LYNCH, PIERCE, FENNER & SMITH	-	125.9	125.9	96.4	29.5	-	125.9
SG AMERICAS SECURITIES, LLC	8.2	114.0	122.2	83.5	38.7	-	122.2
CREDIT SUISSE SECURITIES (USA) LLC	0.4	77.5	78.0	59.8	18.2	-	78.0
J.P. MORGAN SECURITIES LLC	-	54.7	54.7	14.7	40.0	-	54.7
UBS SECURITIES LLC	-	48.8	48.8	12.2	36.6	7.2	56.0
NOMURA SECURITIES INTERNATIONAL, INC.	-	47.6	47.6	41.6	6.1	-	47.6
BNP PARIBAS SECURITIES CORP.	-	41.4	41.4	-	41.4	-	41.4
INSTINET, LLC	-	41.4	41.4	-	41.4	-	41.4
ITG INC.	-	34.6	34.6	3.5	31.1	-	34.6
CITIGROUP GLOBAL MARKETS INC.	-	31.6	31.6	5.5	26.1	7.7	39.3
SANFORD C. BERNSTEIN & CO., LLC	-	24.6	24.6	-	24.6	-	24.6
SIG BROKERAGE, LP	-	21.4	21.4	-	21.4	-	21.4
INTERACTIVE BROKERS LLC	0.1	19.0	19.1	-	19.1	-	19.1
TWO SIGMA SECURITIES, LLC	5.9	7.9	13.7	5.9	7.9	-	13.7
RBC CAPITAL MARKETS, LLC	4.3	9.1	13.4	-	13.4	-	13.4
Total for 20 Member Firms	18.9	1,984.6	2,003.5	1,025.6	978.0	119.9	2,123.4
Total for All Firms Reporting	18.9	2,025.0	2,043.9	1,038.3	1,005.6	119.9	2,163.7
% of Total	0.9%	93.6%	94.5%	48.0%	46.5%	5.5%	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
September 2012