

August 5 - August 9, 2013

**PROGRAM TRADING PURCHASES AND SALES**

Trading on NYSE  
(Average Daily - Millions) Current  
Week

Total Buy Programs	141.8
Total Sell Programs	141.2
Total CS2 Programs	34.8
Total Programs	317.8
Total NYSE Volume*	1,344.7
Program Trading as % of Total NYSE Buy + Sell Volume	<b>23.6%</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	-	285.2	285.2	41.6	243.6	47.1	332.3
BARCLAYS CAPITAL INC.	-	233.0	233.0	75.0	158.0	31.0	264.0
GOLDMAN, SACHS & CO.	-	150.3	150.3	143.9	6.4	26.3	176.6
MERRILL LYNCH, PIERCE, FENNER & SMITH	-	90.7	90.7	58.2	32.5	35.8	126.5
SG AMERICAS SECURITIES, LLC	3.1	106.8	109.9	65.0	44.9	-	109.9
LATOUR TRADING LLC	-	104.2	104.2	104.2	-	-	104.2
INSTINET, LLC	-	69.8	69.8	9.0	60.8	-	69.8
UBS SECURITIES LLC	-	41.7	41.7	4.9	36.8	24.2	65.9
DEUTSCHE BANK SECURITIES INC.	-	62.0	62.0	23.4	38.6	3.1	65.1
J.P. MORGAN SECURITIES LLC	-	56.1	56.1	16.8	39.3	-	56.1
CREDIT SUISSE SECURITIES (USA) LLC	1.5	53.0	54.5	36.8	17.7	-	54.5
RBC CAPITAL MARKETS, LLC	3.9	28.7	32.6	32.6	-	-	32.6
ITG INC.	-	26.8	26.8	-	26.8	-	26.8
CITIGROUP GLOBAL MARKETS INC.	-	14.5	14.5	0.5	14.0	6.7	21.2
BNP PARIBAS PRIME BROKERAGE, INC.	-	19.2	19.2	-	19.2	-	19.2
INTERACTIVE BROKERS LLC	0.1	12.2	12.3	-	12.3	-	12.3
SIG BROKERAGE, LP	-	11.4	11.4	-	11.4	-	11.4
ROSENBLATT SECURITIES INC.	-	8.7	8.7	-	8.7	-	8.7
WEDBUSH SECURITIES INC.	-	7.6	7.6	7.6	-	-	7.6
TWO SIGMA SECURITIES, LLC	-	5.3	5.3	-	5.3	-	5.3
<b>Total for 20 Member Firms</b>	<b>8.6</b>	<b>1,387.2</b>	<b>1,395.8</b>	<b>619.5</b>	<b>776.3</b>	<b>174.2</b>	<b>1,570.0</b>
<b>Total for All Firms Reporting</b>	<b>8.6</b>	<b>1,406.1</b>	<b>1,414.7</b>	<b>623.8</b>	<b>790.9</b>	<b>174.2</b>	<b>1,588.9</b>
<b>% of Total</b>	<b>0.5%</b>	<b>88.5%</b>	<b>89.0%</b>	<b>39.3%</b>	<b>49.8%</b>	<b>11.0%</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.