

July 30 - August 3, 2012

**PROGRAM TRADING PURCHASES AND SALES**

Trading on NYSE  
(Average Daily - Millions)

Current  
Week

Total Buy Programs	228.2
Total Sell Programs	227.0
Total CS2 Programs	34.8
Total Programs	490.0
Total NYSE Volume*	1,694.4
Program Trading as % of Total NYSE Buy + Sell Volume	28.9%

**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	1.2	443.5	444.7	63.4	381.3	23.7	468.4
BARCLAYS CAPITAL INC.	-	333.7	333.7	95.0	238.7	60.2	393.9
GOLDMAN, SACHS & CO.	-	291.6	291.6	278.4	13.1	83.9	375.5
LATOUR TRADING LLC	-	185.7	185.7	185.7	-	-	185.7
MERRILL LYNCH, PIERCE, FENNER & SMITH	-	167.2	167.2	134.5	32.7	-	167.2
SG AMERICAS SECURITIES, LLC	14.3	114.3	128.6	105.2	23.4	-	128.6
DEUTSCHE BANK SECURITIES INC.	-	128.3	128.3	63.4	64.9	-	128.3
J.P. MORGAN SECURITIES LLC	-	91.2	91.2	24.3	66.9	-	91.2
CREDIT SUISSE SECURITIES (USA) LLC	0.8	87.8	88.6	75.5	13.0	-	88.6
UBS SECURITIES LLC	-	60.0	60.0	16.7	43.3	-	60.0
CITIGROUP GLOBAL MARKETS INC.	-	48.6	48.6	17.0	31.6	6.1	54.7
BNP PARIBAS SECURITIES CORP.	-	46.1	46.1	-	46.1	-	46.1
INSTINET, LLC	-	45.1	45.1	-	45.1	-	45.1
NOMURA SECURITIES INTERNATIONAL, INC.	-	43.3	43.3	35.6	7.8	-	43.3
SIG BROKERAGE, LP	5.8	23.9	29.6	-	29.6	-	29.6
INTERACTIVE BROKERS LLC	0.5	26.0	26.5	-	26.5	-	26.5
SANFORD C. BERNSTEIN & CO., LLC	-	25.0	25.0	-	25.0	-	25.0
ITG INC.	-	24.5	24.5	1.8	22.7	-	24.5
RBC CAPITAL MARKETS, LLC	4.8	5.9	10.7	-	10.6	-	10.7
CUTTONE & CO., INC.	-	10.6	10.6	10.6	-	-	10.6
<b>Total for 20 Member Firms</b>	<b>27.4</b>	<b>2,202.3</b>	<b>2,229.6</b>	<b>1,107.1</b>	<b>1,122.3</b>	<b>173.9</b>	<b>2,403.5</b>
<b>Total for All Firms Reporting</b>	<b>29.3</b>	<b>2,246.7</b>	<b>2,276.0</b>	<b>1,112.8</b>	<b>1,163.2</b>	<b>173.9</b>	<b>2,449.9</b>
<b>% of Total</b>	<b>1.2%</b>	<b>91.7%</b>	<b>92.9%</b>	<b>45.4%</b>	<b>47.5%</b>	<b>7.1%</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.

NYSE Market Analytics & Planning  
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