August 6 - August 10, 2012

PROGRAM TRADING PURCHASES AND SALES

Trading on NYSE (Average Daily - Millions)	Current Week
Total Buy Programs	179.8
Total Sell Programs	167.8
Total CS2 Programs	20.4
Total Programs	367.9
Total NYSE Volume*	1,282.2
Program Trading as % of Total NYSE Buy + Sell Volume	28.7%

NYSE Program Trading - 20 Most Active Member Firms

(Millions of Shares)

MORGAN STANLEY & CO. LLC 2.2 347.5 349.7 47.6 302.1 14.0 363.7		Index	Non-Index	Non-CS2	5		Crossing	Grand
GOLDMAN, SACHS & CO. BARCLAYS CAPITAL INC. - 254.2 254.2 70.3 183.8 57.6 311.8 LATOUR TRADING LLC - 128.9 128.9 128.9 - 128.9 MERRILL LYNCH, PIERCE, FENNER & SMITH - 122.5 122.5 93.0 29.5 - 122.5 SG AMERICAS SECURITIES INC. - 87.3 87.3 40.7 46.6 - 87.3 CREDIT SUISSE SECURITIES (USA) LLC J.P. MORGAN SECURITIES ILC NOMURA SECURITIES INTERNATIONAL, INC. - 58.6 58.6 23.5 35.1 - 58.6 NOMURA SECURITIES INTERNATIONAL, INC. - 42.2 42.2 34.8 7.5 - 42.2 INSTINET, LLC - 39.1 39.1 - 39.1 - 39.1 BNP PARIBAS SECURITIES CORP. - 38.2 38.2 - 38.2 UBS SECURITIES LLC - 27.9 27.9 11.7 16.2 - 27.9 ITG INC. - 24.1 24.1 24.1 26 21.5 - 24.1 SIG BROKERAGE, LP - 22.2 22.2 22.2 - 22.2 INTERACTIVE BROKERS LLC 0.1 20.2 20.3 - 20.3 SANFORD C. BERNSTEIN & CO., LLC - 18.7 18.7 - 18.7 - 18.7 CITIGROUP GLOBAL MARKETS INC. - 18.0 18.0 10.0 8.0 7.3 25.3 GOLDMAN SACHS EXECUTION & CLEARING, L. P 8.9 TWO SIGMA SECURITIES, LLC 2.5 5.6 8.1 2.5 5.6 - 8.1 Total for 20 Member Firms 12.4 1,689.9 1,702.2 839.6 862.6 101.9 1,839.8		Arbitrage	Arbitrage	rotai	Principal	Agency	Session 2	Total
BARCLAYS CAPITAL INC. LATOUR TRADING LLC	MORGAN STANLEY & CO. LLC	2.2	347.5	349.7	47.6	302.1	14.0	363.7
LATOUR TRADING LLC - 128.9 128.9 128.9 128.9 MERRILL LYNCH, PIERCE, FENNER & SMITH - 122.5 122.5 93.0 29.5 - 122.5 SG AMERICAS SECURITIES, LLC - 87.3 87.3 87.3 40.7 46.6 - 87.3 CREDIT SUISSE SECURITIES (IVSA) LLC DEUTSCHE BANK SECURITIES (IVSA) LLC DEUTSCHE BANK SECURITIES (USA) LLC DIAMONGAN SECURITIES LLC DIAMONGAN SECURITIES LLC DIAMONGAN SECURITIES LLC DIAMONGAN SECURITIES CORP. DIAMONGAN SECURITIES LLC	GOLDMAN, SACHS & CO.	-	272.1	272.1	257.5	14.7	23.0	295.1
MERRILL LYNCH, PIERCE, FENNER & SMITH - 122.5 122.5 93.0 29.5 - 122.5 SG AMERICAS SECURITIES, LLC 6.8 94.4 101.2 75.1 26.0 - 101.2 DEUTSCHE BANK SECURITIES INC. - 87.3 87.3 40.7 46.6 - 87.3 CREDIT SUISSE SECURITIES (USA) LLC 0.8 59.3 60.0 41.4 18.6 - 60.0 J.P. MORGAN SECURITIES LLC - 58.6 58.6 23.5 35.1 - 58.6 NOMURA SECURITIES INTERNATIONAL, INC. - 42.2 42.2 34.8 7.5 - 42.2 INSTINET, LLC - 39.1 39.1 - 39.1 - 39.1 - 39.1 - 39.1 - 39.1 - 39.1 - 39.1 - 39.1 - 39.1 - 39.1 - 39.1 - 39.1 - 39.1 - 39.1 - 22.2 18.2 </td <td>BARCLAYS CAPITAL INC.</td> <td>-</td> <td>254.2</td> <td>254.2</td> <td>70.3</td> <td>183.8</td> <td>57.6</td> <td>311.8</td>	BARCLAYS CAPITAL INC.	-	254.2	254.2	70.3	183.8	57.6	311.8
SG AMERICAS SECURITIES, LLC 6.8 94.4 101.2 75.1 26.0 - 101.2 DEUTSCHE BANK SECURITIES INC. - 87.3 87.3 40.7 46.6 - 87.3 CREDIT SUISSE SECURITIES (USA) LLC 0.8 59.3 60.0 41.4 18.6 - 60.0 J.P. MORGAN SECURITIES LLC - 58.6 58.6 23.5 35.1 - 58.6 NOMURA SECURITIES INTERNATIONAL, INC. - 42.2 42.2 34.8 7.5 - 42.2 INSTINET, LLC - 39.1 39.1 - 38.2 - 27.9 11.7 11.6 <t< td=""><td>LATOUR TRADING LLC</td><td>-</td><td>128.9</td><td>128.9</td><td>128.9</td><td>- </td><td>- </td><td>128.9</td></t<>	LATOUR TRADING LLC	-	128.9	128.9	128.9	-	-	128.9
DEUTSCHE BANK SECURITIES INC. CREDIT SUISSE SECURITIES (USA) LLC J.P. MORGAN SECURITIES LLC NOMURA SECURITIES INTERNATIONAL, INC. INSTINET, LLC BNP PARIBAS SECURITIES CORP. UBS SECURITIES LLC - 39.1 BNP PARIBAS SECURITIES CORP. UBS SECURITIES LLC - 27.9 27.9 27.9 11.7 16.2 - 27.9 17.7 18.7 - 18.	MERRILL LYNCH, PIERCE, FENNER & SMITH	-	122.5	122.5	93.0	29.5	-	122.5
CREDIT SUISSE SECURITIES (USA) LLC J.P. MORGAN SECURITIES LLC NOMURA SECURITIES INTERNATIONAL, INC. NOMURA SECURITIES CORP. NOMURA SECURITIES CORP. NOMURA SECURITIES CORP. NOMURA SECURITIES LLC NOMURA SECURITIES LL	SG AMERICAS SECURITIES, LLC	6.8	94.4	101.2	75.1	26.0	-	101.2
J.P. MORGAN SECURITIES LLC NOMURA SECURITIES INTERNATIONAL, INC. - 42.2 42.2 34.8 7.5 - 42.2 INSTINET, LLC INSTINET, LLC - 39.1 39.1 - 39.	DEUTSCHE BANK SECURITIES INC.	-	87.3	87.3	40.7	46.6	-	87.3
NOMURA SECURITIES INTERNATIONAL, INC. - 42.2 42.2 34.8 7.5 - 42.2 INSTINET, LLC - 39.1 39.1 - 39.1 - 39.1 - 39.1 - 39.1 BNP PARIBAS SECURITIES CORP. - 38.2 38.2 - 38.2 - 38.2 - 38.2 UBS SECURITIES LLC - 27.9 27.9 11.7 16.2 - 27.9 IT.7 16.2 - 27.9 IT.7 16.2 - 27.9 IT.7 IT.7 16.2 - 27.9 IT.7 IT.7 IT.7 IT.7 IT.7 IT.7 IT.7 IT.7	CREDIT SUISSE SECURITIES (USA) LLC	0.8	59.3	60.0	41.4	18.6	-	60.0
INSTINET, LLC BNP PARIBAS SECURITIES CORP.	J.P. MORGAN SECURITIES LLC	-	58.6	58.6	23.5	35.1	-	58.6
BNP PARIBAS SECURITIES CORP. UBS SECURITIES LLC - 27.9 27.9 11.7 16.2 - 27.9 11.7 16.2 17.9 17.9 17.9 17.9 17.9 17.9 17.9 17.9	NOMURA SECURITIES INTERNATIONAL, INC.	-	42.2	42.2	34.8	7.5	-	42.2
UBS SECURITIES LLC - 27.9 27.9 11.7 16.2 - 27.9 ITG INC. - 24.1 24.1 2.6 21.5 - 24.1 SIG BROKERAGE, LP - 22.2 22.2 - 22.3 - 20.3 - 20.3 - 20.3 - 18.7 - 18.7 - 18.7 - 18.7 - 18.7 - 18.7 - 18.7 - - 8.9 - 8.9 - 8.9 - 8.9 - 8.9 - 8.9 - 8.9 <t< td=""><td>INSTINET, LLC</td><td>-</td><td>39.1</td><td>39.1</td><td>-</td><td>39.1</td><td>-</td><td>39.1</td></t<>	INSTINET, LLC	-	39.1	39.1	-	39.1	-	39.1
ITG INC. - 24.1 24.1 2.6 21.5 - 24.1 SIG BROKERAGE, LP - 22.2 22.2 - 22.3 - 20.3 - 20.3 - 20.3 - 18.7 - 18.7 - 18.7 - 18.7 - 18.7 - 18.7 - 18.7 - - 18.7 - - 8.9 - - 8.9 - - 8.9 - - 8.9 - </td <td>BNP PARIBAS SECURITIES CORP.</td> <td>-</td> <td>38.2</td> <td>38.2</td> <td>-</td> <td>38.2</td> <td>-</td> <td>38.2</td>	BNP PARIBAS SECURITIES CORP.	-	38.2	38.2	-	38.2	-	38.2
SIG BROKERAGE, LP - 22.2 22.2 - 22.3 - 20.3 - 20.3 - 20.3 - 20.3 - 20.3 - 20.3 - 20.3 - 20.3 - 20.3 - 20.3 - 18.7 - 18.7 - 18.7 - 18.7 - 18.7 - 18.7 - 18.7 - 18.7 - 18.0 18.0 10.0 8.0 7.3 25.3 - 8.9 - 8.9 - 8.9 - 8.9 - 8.9 - 8.9 - 8.9 - 8.9 - 8.9 </td <td>UBS SECURITIES LLC</td> <td>-</td> <td>27.9</td> <td>27.9</td> <td>11.7</td> <td>16.2</td> <td>-</td> <td>27.9</td>	UBS SECURITIES LLC	-	27.9	27.9	11.7	16.2	-	27.9
INTERACTIVE BROKERS LLC SANFORD C. BERNSTEIN & CO., LLC CITIGROUP GLOBAL MARKETS INC. GOLDMAN SACHS EXECUTION & CLEARING, L.P. Total for 20 Member Firms 12.4 1,689.9 1,702.2 839.6 862.6 101.9 1,839.8 Total for All Firms Reporting 0.1 20.2 20.3 - 20.3 - 20.3 - 18.7 18.7 - 18.7 - 18.7 - 18.8 18.9 - 18.9 - 8.9 - 8.9 - 8.9 - 8.9 - 8.9	ITG INC.	-	24.1	24.1	2.6	21.5	-	24.1
SANFORD C. BERNSTEIN & CO., LLC CITIGROUP GLOBAL MARKETS INC. GOLDMAN SACHS EXECUTION & CLEARING, L. P 8.9 8.9 - 8.9 TWO SIGMA SECURITIES, LLC Total for 20 Member Firms 12.4 1,689.9 1,702.2 839.6 862.6 101.9 1,804.1 Total for All Firms Reporting 16.1 1,721.8 1,737.9 851.0 886.9 101.9 1,839.8	SIG BROKERAGE, LP	-	22.2	22.2	-	22.2	-	22.2
CITIGROUP GLOBAL MARKETS INC. GOLDMAN SACHS EXECUTION & CLEARING, L.P. TWO SIGMA SECURITIES, LLC Total for 20 Member Firms Total for All Firms Reporting 12.4 1,689.9 1,702.2 839.6 862.6 101.9 1,804.1 1,721.8 1,737.9 851.0 886.9 101.9 1,839.8	INTERACTIVE BROKERS LLC	0.1	20.2	20.3	-	20.3	-	20.3
GOLDMAN SACHS EXECUTION & CLEARING, L.P. - 8.9 8.9 - 8.1 Total for 20 Member Firms 12.4 1,689.9 1,702.2 839.6 862.6 101.9 1,804.1 1,737.9 851.0 886.9 101.9 1,839.8	SANFORD C. BERNSTEIN & CO., LLC	-	18.7	18.7	-	18.7	-	18.7
TWO SIGMA SECURITIES, LLC 2.5 5.6 8.1 2.5 5.6 - 8.1 Total for 20 Member Firms 12.4 1,689.9 1,702.2 839.6 862.6 101.9 1,804.1 Total for All Firms Reporting 16.1 1,721.8 1,737.9 851.0 886.9 101.9 1,839.8	CITIGROUP GLOBAL MARKETS INC.	-	18.0	18.0	10.0	8.0	7.3	25.3
Total for 20 Member Firms 12.4 1,689.9 1,702.2 839.6 862.6 101.9 1,804.1 Total for All Firms Reporting 16.1 1,721.8 1,737.9 851.0 886.9 101.9 1,839.8	·	P	8.9	8.9	-	8.9	-	8.9
Total for All Firms Reporting 16.1 1,721.8 1,737.9 851.0 886.9 101.9 1,839.8	TWO SIGMA SECURITIES, LLC	2.5	5.6	8.1	2.5	5.6	-	8.1
Total for All Firms Reporting 16.1 1,721.8 1,737.9 851.0 886.9 101.9 1,839.8								
	Total for 20 Member Firms	12.4	1,689.9	1,702.2	839.6	862.6	101.9	1,804.1
% of Total 0.9% 93.6% 94.5% 46.3% 48.2% 5.5% 100.0%	Total for All Firms Reporting	16.1	1,721.8	1,737.9	851.0	886.9	101.9	1,839.8
	% of Total	0.9%	93.6%	94.5%	46.3%	48.2%	5.5%	100.0%

Totals may not sum exactly due to rounding.

⁺ 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.

^{(**} See Appendix)