

November 26 - November 30, 2012

PROGRAM TRADING PURCHASES AND SALES

Trading on NYSE
(Average Daily - Millions)

Current
Week

Total Buy Programs	312.4
Total Sell Programs	289.9
Total CS2 Programs	50.3
Total Programs	652.6
Total NYSE Volume*	1,610.5
Program Trading as % of Total NYSE Buy + Sell Volume	40.5%

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
GOLDMAN, SACHS & CO.	-	568.6	568.6	546.7	21.9	97.7	666.3
MORGAN STANLEY & CO. LLC	1.0	445.9	446.9	115.7	331.1	66.1	513.0
DEUTSCHE BANK SECURITIES INC.	6.0	403.9	409.9	286.1	123.8	-	409.9
BARCLAYS CAPITAL INC.	-	325.4	325.4	129.3	196.1	84.7	410.1
LATOUR TRADING LLC	-	171.5	171.5	171.5	-	-	171.5
MERRILL LYNCH, PIERCE, FENNER & SMITH ITG INC.	-	162.0	162.0	114.8	47.2	-	162.0
CREDIT SUISSE SECURITIES (USA) LLC	-	153.0	153.0	4.9	148.0	-	153.0
CREDIT SUISSE SECURITIES (USA) LLC	2.1	125.8	127.9	86.2	41.7	-	127.9
SG AMERICAS SECURITIES, LLC	2.9	104.5	107.4	69.5	37.9	-	107.4
NOMURA SECURITIES INTERNATIONAL, INC.	-	81.4	81.4	71.4	10.0	-	81.4
J.P. MORGAN SECURITIES LLC	-	73.5	73.5	37.4	36.1	-	73.5
UBS SECURITIES LLC	-	69.8	69.8	27.3	42.5	-	69.8
CITIGROUP GLOBAL MARKETS INC.	-	55.8	55.8	12.4	43.4	3.0	58.8
INSTINET, LLC	-	53.4	53.4	-	53.4	-	53.4
BNP PARIBAS SECURITIES CORP.	-	50.4	50.4	-	50.4	-	50.4
SANFORD C. BERNSTEIN & CO., LLC	-	43.2	43.2	-	43.2	-	43.2
SIG BROKERAGE, LP	-	27.4	27.4	-	27.4	-	27.4
INTERACTIVE BROKERS LLC	-	14.5	14.5	-	14.5	-	14.5
RBC CAPITAL MARKETS, LLC	11.1	1.3	12.4	-	12.4	-	12.4
GOLDMAN SACHS EXECUTION & CLEARING, L.P.	-	11.2	11.2	-	11.2	-	11.2
Total for 20 Member Firms	23.1	2,942.5	2,965.6	1,673.2	1,292.2	251.5	3,217.1
Total for All Firms Reporting	23.3	2,988.1	3,011.3	1,683.7	1,327.6	251.5	3,262.9
% of Total	0.7%	91.6%	92.3%	51.6%	40.7%	7.7%	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
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