August 4 - August 8, 2014

PROGRAM TRADING PURCHASES AND SALES

Trading on NYSE (Average Daily - Millions)	*Current Week*
Total Buy Programs	156.8
Total Sell Programs	154.0
Total CS2 Programs	32.6
Total Programs	343.4
Total NYSE Volume*	1,400.8
Program Trading as % of Total NYSE Buy + Sell Volume	24.5%

NYSE Program Trading - 20 Most Active Member Firms

(Millions of Shares)

	Index Arbitrag	Non-Index	Non-CS2	Principa	Agency	Crossin Session	Grand Total
MORGAN STANLEY & CO. LLC	0.7	197.8	198.5	44.2	154.3	31.5	230.0
BARCLAYS CAPITAL INC.	-	194.2	194.2	31.5	162.7	28.4	222.6
GOLDMAN, SACHS & COMPANY	-	172.0	172.0	158.5	13.5	3.9	175.9
SG AMERICAS SECURITIES, LLC	1.3	141.4	142.7	91.2	51.5	-	142.7
DEUTSCHE BANK SECURITIES INC.	0.8	103.7	104.5	25.5	79.1	33.6	138.2
LATOUR TRADING LLC	-	126.0	126.0	126.0	-	-	126.0
INSTINET, LLC	4.1	121.0	125.1	5.7	119.4	-	125.1
MERRILL LYNCH, PIERCE, FENNER & SMITH, INC.	-	68.9	68.9	36.3	32.7	45.4	114.3
J.P. MORGAN SECURITIES LLC	-	81.0	81.0	38.2	42.8	-	81.0
CREDIT SUISSE SECURITIES (USA) LLC	0.6	68.2	68.8	47.0	21.8	-	68.8
CITIGROUP GLOBAL MARKETS INC.	-	31.7	31.7	9.3	22.4	20.1	51.8
UBS SECURITIES LLC	-	43.9	43.9	6.0	37.9	-	43.9
SIG BROKERAGE L.P.	-	41.7	41.7	-	41.7	-	41.7
RBC CAPITAL MARKETS LLC	5.0	33.9	38.9	38.9	-	-	38.9
BNP PARIBAS SECURITIES CORP	-	37.6	37.6	-	37.6	-	37.6
ITG INC.	-	30.3	30.3	-	30.3	-	30.3
SANFORD C. BERNSTEIN & CO., LLC	-	13.7	13.7	-	13.7	-	13.7
TWO SIGMA SECURITIES, LLC	-	10.3	10.3	-	10.3	-	10.3
INTERACTIVE BROKERS LLC	0.2	7.5	7.8	-	7.8	-	7.8
GOLDMAN SACHS EXECUTION & CLEARING, LP	-	5.6	5.6	-	5.6	-	5.6
Total for 20 Member Firms	12.7	1,530.4	1,543.2	658.3	885.1	162.9	1,706.2
Total for All Firms Reporting	12.7	1,542.3	1,555.1	664.1	891.1	162.9	1,718.1
% of Total	0.7%	89.8%	90.5%	38.7%	51.9%	9.5%	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.