

August 27 - August 31, 2012

**PROGRAM TRADING PURCHASES AND SALES**

Trading on NYSE  
(Average Daily - Millions)

Current  
Week

Total Buy Programs	181.9
Total Sell Programs	187.0
Total CS2 Programs	28.0
Total Programs	396.9
Total NYSE Volume*	1,143.2
Program Trading as % of Total NYSE Buy + Sell Volume	34.7%

**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	1.6	327.7	329.3	56.9	272.4	37.1	366.4
GOLDMAN, SACHS & CO.	-	254.1	254.1	246.0	8.1	71.7	325.8
BARCLAYS CAPITAL INC.	-	213.5	213.5	75.3	138.2	19.1	232.6
LATOUR TRADING LLC	-	136.2	136.2	136.2	-	-	136.2
DEUTSCHE BANK SECURITIES INC.	1.2	129.6	130.8	67.4	63.5	-	130.8
MERRILL LYNCH, PIERCE, FENNER & SMITH	-	106.3	106.3	89.4	16.9	-	106.3
SG AMERICAS SECURITIES, LLC	4.0	93.5	97.5	66.2	31.3	-	97.5
CREDIT SUISSE SECURITIES (USA) LLC	1.7	94.1	95.8	64.7	31.2	-	95.8
CITIGROUP GLOBAL MARKETS INC.	-	66.5	66.5	9.2	57.3	11.2	77.7
J.P. MORGAN SECURITIES LLC	-	65.5	65.5	29.8	35.7	-	65.5
NOMURA SECURITIES INTERNATIONAL, INC.	-	59.9	59.9	51.1	8.8	-	59.9
UBS SECURITIES LLC	-	56.6	56.6	9.6	47.1	0.7	57.3
ITG INC.	-	44.6	44.7	3.9	40.7	-	44.7
INSTINET, LLC	-	42.0	42.0	-	42.0	-	42.0
BNP PARIBAS SECURITIES CORP.	-	37.9	37.9	-	37.9	-	37.9
SANFORD C. BERNSTEIN & CO., LLC	-	23.8	23.8	-	23.8	-	23.8
INTERACTIVE BROKERS LLC	-	14.9	14.9	-	14.9	-	14.9
SIG BROKERAGE, LP	-	11.2	11.2	-	11.2	-	11.2
GOLDMAN SACHS EXECUTION & CLEARING, L.P.	-	11.0	11.0	-	11.0	-	11.0
WELLS FARGO SECURITIES, LLC	-	8.1	8.1	0.3	7.9	-	8.1
<b>Total for 20 Member Firms</b>	<b>8.5</b>	<b>1,797.0</b>	<b>1,805.6</b>	<b>906.0</b>	<b>899.9</b>	<b>139.8</b>	<b>1,945.4</b>
<b>Total for All Firms Reporting</b>	<b>16.3</b>	<b>1,828.5</b>	<b>1,844.8</b>	<b>918.6</b>	<b>926.1</b>	<b>139.8</b>	<b>1,984.6</b>
<b>% of Total</b>	<b>0.8%</b>	<b>92.1%</b>	<b>93.0%</b>	<b>46.3%</b>	<b>46.7%</b>	<b>7.0%</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.

NYSE Market Analytics & Planning  
September 2012