August 17 - August 21, 2015

PROGRAM TRADING PURCHASES AND SALES

Trading on NYSE (Average Daily - Millions)	Current Week
Total Buy Programs	**197.0**
Total Sell Programs	**224.1**
Total CS2 Programs	**28.0**
Total Programs	**449.2**
Total NYSE Volume*	**1,839.4**
Program Trading as % of Total NYSE Buy + Sell Volume	**24.4%**

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	3.9	329.2	333.1	61.6	271.5	37.2	370.2
GOLDMAN, SACHS & COMPANY	-	232.5	232.5	221.6	10.9	31.7	264.2
BARCLAYS CAPITAL INC.	-	251.7	251.7	30.2	221.5	-	251.7
SG AMERICAS SECURITIES, LLC	2.3	150.8	153.1	97.5	55.6	-	153.1
LATOUR TRADING LLC	-	152.9	152.9	152.9	-	-	152.9
MERRILL LYNCH, PIERCE, FENNER & SMITH, INC.	-	111.9	111.9	58.5	53.4	29.9	141.9
DEUTSCHE BANK SECURITIES INC.	8.9	123.4	132.3	57.2	75.1	-	132.3
BNP PARIBAS SECURITIES CORP	-	122.5	122.5	-	122.5	-	122.5
INSTINET, LLC	3.2	113.8	117.0	7.1	110.0	-	117.0
J.P. MORGAN SECURITIES LLC	-	92.7	92.7	25.7	67.1	11.5	104.2
UBS SECURITIES LLC	-	96.3	96.3	3.0	93.3	-	96.3
SIG BROKERAGE L.P.	-	82.8	82.8	-	82.8	-	82.8
CREDIT SUISSE SECURITIES (USA) LLC	0.5	55.5	56.0	20.7	35.3	-	56.0
CITIGROUP GLOBAL MARKETS INC.	-	23.8	23.8	1.8	21.9	29.9	53.7
IMC CHICAGO, LLC, DBA IMC FINANCIAL	-	27.0	27.0	27.0	-	-	27.0
SANFORD C. BERNSTEIN & CO., LLC	-	24.7	24.7	-	24.7	-	24.7
RBC CAPITAL MARKETS LLC	12.5	8.1	20.6	5.9	14.7		20.6
TWO SIGMA SECURITIES, LLC	-	20.6	20.6	20.6	-	-	20.6
INTERACTIVE BROKERS LLC	2.1	16.0	18.1	-	18.1	-	18.1
ITG INC.	-	16.4	16.4	-	16.4	-	16.4
Total for 20 Member Firms	33.4	2,052.6	2,086.0	791.3	1,294.8	140.2	2,226.2
Total for All Firms Reporting	34.9	2,070.7	2,105.6	795.2	1,310.5	140.2	2,245.8
% of Total	1.6%	92.2%	93.8%	35.4%	58.4%	6.2%	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.