

September 21 - September 25, 2009

PROGRAM TRADING PURCHASES AND SALES

Trading on NYSE
(Average Daily - Millions)

Current
Week

Total Buy Programs	312.4
Total Sell Programs	316.9
Total CS2 Programs	46.9
Total Programs	676.2
Total NYSE Volume*	2,589.4
Program Trading as % of Total NYSE Buy + Sell Volume	26.1%

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.	1.0	715.3	716.2	676.3	39.9	27.7	743.9
MORGAN STANLEY & CO. INCORPORATED	-	472.9	472.9	177.9	295.1	45.1	518.0
Barclays Capital Inc.	-	295.6	295.6	115.4	180.2	38.6	334.2
DEUTSCHE BANK SECURITIES INC.	5.5	286.0	291.5	94.1	197.4	-	291.5
MERRILL LYNCH, PIERCE, FENNER & SMITH	-	204.7	204.7	177.1	27.7	35.4	240.1
J.P. MORGAN SECURITIES INC.	-	177.5	177.5	15.2	162.3	20.1	197.6
Goldman Sachs Execution & Clearing, L.P.	0.8	175.7	176.6	5.0	171.5	-	176.6
CREDIT SUISSE SECURITIES (USA) LLC	21.7	149.3	171.0	133.8	37.2	54.5	225.5
RBC Capital Markets Corporation	16.1	105.4	121.6	-	121.6	-	121.6
SCHON-EX LLC	-	71.4	71.4	-	71.4	-	71.4
SG AMERICAS SECURITIES, LLC	9.3	60.1	69.4	57.3	12.1	-	69.4
Interactive Brokers LLC	0.1	64.7	64.8	-	64.8	-	64.8
CALYON SECURITIES (USA) INC	0.2	50.0	50.2	-	50.2	-	50.2
ELECTRONIC BROKERAGE SYSTEMS, LLC	-	44.6	44.6	-	44.6	-	44.6
CITIGROUP GLOBAL MARKETS INC.	-	43.3	43.3	9.0	34.3	11.6	54.9
Instinet, LLC	23.1	6.5	29.6	-	29.6	-	29.6
UBS SECURITIES LLC	-	22.6	22.6	22.6	-	-	22.6
SIG BROKERAGE, LP	0.5	15.1	15.6	-	15.6	-	15.6
Intrade, LLC	-	13.7	13.7	13.7	-	-	13.7
JEFFERIES EXECUTION SERVICES, INC.	0.2	10.8	10.9	10.0	0.9	-	10.9
Total for 20 Member Firms	78.5	2,985.2	3,063.7	1,507.4	1,556.4	233.0	3,296.7
Total for All Firms Reporting	105.3	3,040.9	3,146.2	1,524.0	1,622.3	234.6	3,380.8
% of Total	3.1%	89.9%	93.1%	45.1%	48.0%	6.9%	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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