

September 13 - September 17, 2010

**PROGRAM TRADING PURCHASES AND SALES**

Trading on NYSE  
(Average Daily - Millions)

Current  
Week

Total Buy Programs	415.5
Total Sell Programs	391.6
Total CS2 Programs	202.4
Total Programs	1,009.5
Total NYSE Volume*	2,402.3
Program Trading as % of Total NYSE Buy + Sell Volume	42.0%

**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. INCORPORATED	20.1	590.9	611.0	358.1	252.9	543.0	1,154.0
GOLDMAN, SACHS & CO.	0.7	536.2	537.0	488.4	48.6	214.7	751.7
CREDIT SUISSE SECURITIES (USA) LLC	3.8	386.3	390.0	338.4	51.6	4.7	394.7
DEUTSCHE BANK SECURITIES INC.	34.9	298.0	332.9	107.2	225.7	-	332.9
Barclays Capital Inc.	-	322.9	322.9	159.7	163.2	65.2	388.1
SG AMERICAS SECURITIES, LLC	40.5	196.4	236.9	172.4	64.6	-	236.9
MERRILL LYNCH, PIERCE, FENNER & SMITH	-	229.3	229.3	177.8	51.5	46.5	275.8
WEDBUSH SECURITIES INC.	-	190.1	190.1	190.1	-	-	190.1
RBC CAPITAL MARKETS CORPORATION	57.3	88.5	145.8	-	145.8	-	145.8
J.P. MORGAN SECURITIES LLC	-	133.5	133.5	17.5	116.0	-	133.5
BNP PARIBAS SECURITIES CORP.	-	109.1	109.1	-	109.1	-	109.1
CITIGROUP GLOBAL MARKETS INC.	-	105.3	105.3	73.8	31.5	138.0	243.3
UBS SECURITIES LLC	-	98.6	98.6	59.7	38.9	-	98.6
SIG BROKERAGE, LP	61.2	31.7	92.9	-	92.9	-	92.9
SCHON-EX LLC	-	80.4	80.4	-	80.4	-	80.4
RBS SECURITIES INC.	-	67.8	67.8	-	67.8	-	67.8
ABN AMRO CLEARING CHICAGO LLC	-	48.5	48.5	2.6	45.9	-	48.5
INTERACTIVE BROKERS LLC	0.1	41.3	41.4	-	41.4	-	41.4
MILLESCO LLC	0.3	39.7	40.0	40.0	-	-	40.0
NOMURA SECURITIES INTERNATIONAL, INC.	-	37.8	37.8	20.2	17.7	-	37.8
<b>Total for 20 Member Firms</b>	<b>218.9</b>	<b>3,632.3</b>	<b>3,851.2</b>	<b>2,205.9</b>	<b>1,645.5</b>	<b>1,012.1</b>	<b>4,863.3</b>
<b>Total for All Firms Reporting</b>	<b>238.9</b>	<b>3,796.7</b>	<b>4,035.6</b>	<b>2,225.0</b>	<b>1,810.6</b>	<b>1,012.2</b>	<b>5,047.8</b>
<b>% of Total</b>	<b>4.7%</b>	<b>75.2%</b>	<b>79.9%</b>	<b>44.1%</b>	<b>35.9%</b>	<b>20.1%</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 2010