

October 19 - October 23, 2009

PROGRAM TRADING PURCHASES AND SALES

Trading on NYSE
(Average Daily - Millions) Current
Week

Total Buy Programs	289.3
Total Sell Programs	299.4
Total CS2 Programs	64.9
Total Programs	653.6
Total NYSE Volume*	2,591.6
Program Trading as % of Total NYSE Buy + Sell Volume	25.2%

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.	1.8	745.1	747.0	685.9	61.1	78.0	825.0
MORGAN STANLEY & CO. INCORPORATED	-	492.3	492.3	170.0	322.2	69.8	562.1
Barclays Capital Inc.	-	248.7	248.7	87.0	161.8	93.4	342.1
DEUTSCHE BANK SECURITIES INC.	4.9	212.2	217.1	59.6	157.5	-	217.1
CREDIT SUISSE SECURITIES (USA) LLC	52.3	155.1	207.4	146.5	60.9	8.9	216.3
J.P. MORGAN SECURITIES INC.	-	167.8	167.8	31.1	136.7	-	167.8
RBC Capital Markets Corporation	20.1	106.7	126.8	-	126.8	-	126.8
MERRILL LYNCH, PIERCE, FENNER & SMITH	-	122.3	122.3	108.5	13.7	18.0	140.3
ELECTRONIC BROKERAGE SYSTEMS, LLC	-	81.0	81.0	-	81.0	-	81.0
SCHON-EX LLC	-	72.8	72.8	-	72.8	-	72.8
CITIGROUP GLOBAL MARKETS INC.	-	72.5	72.5	18.0	54.4	55.7	128.2
Interactive Brokers LLC	0.2	66.4	66.6	-	66.6	-	66.6
SG AMERICAS SECURITIES, LLC	8.3	47.9	56.2	43.4	12.8	-	56.2
Instinet, LLC	27.4	5.7	33.2	-	33.2	-	33.2
GOLDMAN SACHS EXECUTION & CLEARING, L.P.	-	31.9	31.9	12.5	19.4	-	31.9
CALYON SECURITIES (USA) INC	0.2	27.6	27.8	-	27.8	-	27.8
UBS SECURITIES LLC	-	26.4	26.4	26.4	-	-	26.4
CIBC World Markets Corp.	21.3	0.5	21.8	-	21.8	-	21.8
PENSON FINANCIAL SERVICES, INC.	-	20.1	20.1	-	20.1	-	20.1
State Street Global Markets, LLC	-	16.3	16.3	-	16.3	-	16.3
Total for 20 Member Firms	136.5	2,719.3	2,856.0	1,388.9	1,466.9	323.8	3,179.8
Total for All Firms Reporting	149.1	2,794.2	2,943.4	1,418.2	1,525.1	324.7	3,268.0
% of Total	4.6%	85.5%	90.1%	43.4%	46.7%	9.9%	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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