

September 14 - September 18, 2009

**PROGRAM TRADING PURCHASES AND SALES**

Trading on NYSE  
(Average Daily - Millions)

Current  
Week

Total Buy Programs	497.2
Total Sell Programs	463.8
Total CS2 Programs	107.9
Total Programs	1,068.8
Total NYSE Volume*	3,348.0
Program Trading as % of Total NYSE Buy + Sell Volume	<b>31.9%</b>

**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.	0.5	952.6	953.1	897.0	56.1	116.0	1,069.1
MORGAN STANLEY & CO. INCORPORATED	-	654.9	654.9	329.8	325.1	70.5	725.4
Barclays Capital Inc.	5.1	549.0	554.1	315.6	238.5	72.8	626.9
CREDIT SUISSE SECURITIES (USA) LLC	8.8	543.1	552.0	466.1	85.9	164.9	716.9
DEUTSCHE BANK SECURITIES INC.	17.9	438.7	456.6	271.8	184.8	-	456.6
J.P. MORGAN SECURITIES INC.	-	243.4	243.4	35.9	207.4	-	243.4
MERRILL LYNCH, PIERCE, FENNER & SMITH	-	237.5	237.5	196.5	41.0	69.2	306.7
RBC Capital Markets Corporation	129.1	99.5	228.6	-	228.6	-	228.6
Goldman Sachs Execution & Clearing, L.P.	-	191.1	191.1	5.8	185.2	-	191.1
CITIGROUP GLOBAL MARKETS INC.	-	94.2	94.2	46.7	47.5	43.1	137.3
SCHON-EX LLC	-	86.6	86.6	-	86.6	-	86.6
SG AMERICAS SECURITIES, LLC	15.6	64.5	80.1	66.2	13.9	-	80.1
Interactive Brokers LLC	0.2	71.2	71.4	-	71.4	-	71.4
SIG BROKERAGE, LP	11.8	53.3	65.1	-	65.1	-	65.1
CALYON SECURITIES (USA) INC	0.2	44.2	44.4	-	44.4	-	44.4
ELECTRONIC BROKERAGE SYSTEMS, LLC	-	42.1	42.1	-	42.1	-	42.1
Instinet, LLC	28.8	8.8	37.7	-	37.7	-	37.7
UBS Securities LLC	-	29.9	29.9	29.9	-	-	29.9
BNP PARIBAS SECURITIES CORP.	-	27.9	27.9	-	27.9	-	27.9
State Street Global Markets, LLC	-	19.4	19.4	-	19.4	-	19.4
<b>Total for 20 Member Firms</b>	<b>218.0</b>	<b>4,451.9</b>	<b>4,670.1</b>	<b>2,661.3</b>	<b>2,008.6</b>	<b>536.5</b>	<b>5,206.6</b>
<b>Total for All Firms Reporting</b>	<b>264.0</b>	<b>4,540.6</b>	<b>4,804.6</b>	<b>2,701.8</b>	<b>2,102.8</b>	<b>539.6</b>	<b>5,344.2</b>
<b>% of Total</b>	<b>4.9%</b>	<b>85.0%</b>	<b>89.9%</b>	<b>50.6%</b>	<b>39.3%</b>	<b>10.1%</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  
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