

September 20 - September 24, 2010

**PROGRAM TRADING PURCHASES AND SALES**

Trading on NYSE  
(Average Daily - Millions)

Current  
Week

Total Buy Programs	282.8
Total Sell Programs	260.3
Total CS2 Programs	54.5
Total Programs	597.6
Total NYSE Volume*	2,034.9
Program Trading as % of Total NYSE Buy + Sell Volume	29.4%

**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.	7.8	415.0	422.8	399.2	23.6	92.4	515.2
MORGAN STANLEY & CO. INCORPORATED	7.1	342.1	349.2	88.0	261.2	63.4	412.6
SG AMERICAS SECURITIES, LLC	28.0	206.3	234.3	190.6	43.7	-	234.3
WEDBUSH SECURITIES INC.	-	219.9	219.9	219.9	-	-	219.9
Barclays Capital Inc.	-	209.7	209.7	68.2	141.5	74.6	284.3
MERRILL LYNCH, PIERCE, FENNER & SMITH	-	181.7	181.7	149.3	32.4	18.5	200.2
DEUTSCHE BANK SECURITIES INC.	0.7	169.1	169.8	24.5	145.2	-	169.8
RBC CAPITAL MARKETS CORPORATION	16.7	102.3	119.0	-	119.0	-	119.0
CREDIT SUISSE SECURITIES (USA) LLC	1.3	101.9	103.2	71.3	31.9	0.3	103.5
J.P. MORGAN SECURITIES LLC	-	101.2	101.2	10.0	91.2	-	101.2
SCHON-EX LLC	-	79.8	79.8	-	79.8	-	79.8
ABN AMRO CLEARING CHICAGO LLC	-	63.1	63.1	2.9	60.2	-	63.1
UBS SECURITIES LLC	-	61.2	61.2	53.3	7.9	-	61.2
BNP PARIBAS SECURITIES CORP.	-	60.8	60.8	-	60.8	-	60.8
MILLENCO LLC	0.3	41.8	42.0	42.0	-	-	42.0
PENSON FINANCIAL SERVICES, INC.	-	38.7	38.7	-	38.7	-	38.7
INTERACTIVE BROKERS LLC	0.7	33.6	34.3	-	34.3	-	34.3
CITIGROUP GLOBAL MARKETS INC.	-	34.1	34.1	9.2	25.0	23.2	57.3
SIG BROKERAGE, LP	-	23.1	23.1	-	23.1	-	23.1
INSTINET, LLC	1.2	19.3	20.5	-	20.5	-	20.5
<b>Total for 20 Member Firms</b>	<b>63.8</b>	<b>2,504.7</b>	<b>2,568.4</b>	<b>1,328.4</b>	<b>1,240.0</b>	<b>272.4</b>	<b>2,840.8</b>
<b>Total for All Firms Reporting</b>	<b>88.4</b>	<b>2,627.1</b>	<b>2,715.5</b>	<b>1,346.9</b>	<b>1,368.6</b>	<b>272.4</b>	<b>2,987.8</b>
<b>% of Total</b>	<b>3.0%</b>	<b>87.9%</b>	<b>90.9%</b>	<b>45.1%</b>	<b>45.8%</b>	<b>9.1%</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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