

September 27 - October 1, 2010

**PROGRAM TRADING PURCHASES AND SALES**

Trading on NYSE  
(Average Daily - Millions)

Current  
Week

Total Buy Programs	309.2
Total Sell Programs	303.3
Total CS2 Programs	64.8
Total Programs	677.3
Total NYSE Volume*	2,198.1
Program Trading as % of Total NYSE Buy + Sell Volume	30.8%

**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
<b>GOLDMAN, SACHS &amp; CO.</b>	-	459.9	459.9	425.2	34.6	49.0	508.9
<b>MORGAN STANLEY &amp; CO. INCORPORATED</b>	6.1	356.7	362.8	104.5	258.4	41.2	404.0
<b>Barclays Capital Inc.</b>	-	246.0	246.0	84.1	161.9	51.7	297.7
<b>SG AMERICAS SECURITIES, LLC</b>	45.3	185.3	230.6	155.6	75.0	-	230.6
<b>MERRILL LYNCH, PIERCE, FENNER &amp; SMITH</b>	-	218.8	218.8	164.8	54.0	34.0	252.8
<b>WEDBUSH SECURITIES INC.</b>	-	212.2	212.2	212.2	-	-	212.2
<b>DEUTSCHE BANK SECURITIES INC.</b>	0.9	197.0	197.9	68.5	129.4	-	197.9
<b>CREDIT SUISSE SECURITIES (USA) LLC</b>	0.5	183.1	183.6	142.2	41.4	122.1	305.7
<b>J.P. MORGAN SECURITIES LLC</b>	-	170.4	170.4	35.6	134.8	-	170.4
<b>RBC CAPITAL MARKETS CORPORATION</b>	15.3	90.2	105.4	-	105.4	-	105.4
<b>UBS SECURITIES LLC</b>	-	86.2	86.2	60.4	25.8	-	86.2
<b>NOMURA SECURITIES INTERNATIONAL, INC.</b>	-	74.8	74.8	50.9	24.0	-	74.8
<b>SCHON-EX LLC</b>	-	65.5	65.5	-	65.5	-	65.5
<b>BNP PARIBAS SECURITIES CORP.</b>	-	57.0	57.0	-	57.0	-	57.0
<b>CITIGROUP GLOBAL MARKETS INC.</b>	-	56.6	56.6	28.9	27.7	26.2	82.8
<b>ABN AMRO CLEARING CHICAGO LLC</b>	-	48.2	48.2	3.1	45.2	-	48.2
<b>MILLENCO LLC</b>	0.2	40.2	40.4	40.4	-	-	40.4
<b>PENSON FINANCIAL SERVICES, INC.</b>	-	32.0	32.0	-	32.0	-	32.0
<b>INTERACTIVE BROKERS LLC</b>	0.5	29.3	29.7	-	29.7	-	29.7
<b>INSTINET, LLC</b>	1.1	23.4	24.5	-	24.5	-	24.5
<b>Total for 20 Member Firms</b>	69.9	2,832.8	2,902.5	1,576.4	1,326.3	324.2	3,226.7
<b>Total for All Firms Reporting</b>	89.7	2,972.8	3,062.5	1,590.1	1,472.4	324.2	3,386.7
<b>% of Total</b>	2.6%	87.8%	90.4%	47.0%	43.5%	9.6%	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  
October 2010