

October 4 - October 8, 2010

PROGRAM TRADING PURCHASES AND SALES

Trading on NYSE
(Average Daily - Millions) Current
Week

Total Buy Programs	266.3
Total Sell Programs	251.8
Total CS2 Programs	<u>32.6</u>
Total Programs	550.8
Total NYSE Volume*	2,043.1
Program Trading as % of Total NYSE Buy + Sell Volume	27.0%

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
GOLDMAN, SACHS & CO.	-	441.9	441.9	398.9	43.0	32.8	474.7
MORGAN STANLEY & CO. INCORPORATED	6.7	324.8	331.5	75.8	255.7	22.6	354.1
SG AMERICAS SECURITIES, LLC	20.8	173.4	194.1	147.3	46.8	-	194.1
Barclays Capital Inc.	-	192.9	192.9	62.8	130.1	67.5	260.4
WEDBUSH SECURITIES INC.	-	189.6	189.6	189.6	-	-	189.6
MERRILL LYNCH, PIERCE, FENNER & SMITH	-	185.1	185.1	145.5	39.5	16.8	201.9
DEUTSCHE BANK SECURITIES INC.	1.1	167.4	168.5	66.4	102.1	-	168.5
CREDIT SUISSE SECURITIES (USA) LLC	1.9	107.9	109.9	85.3	24.6	19.3	129.2
RBC CAPITAL MARKETS CORPORATION	11.8	97.1	108.9	-	108.9	-	108.9
J.P. MORGAN SECURITIES LLC	-	103.0	103.0	14.3	88.7	-	103.0
UBS SECURITIES LLC	-	76.9	76.9	59.9	17.0	-	76.9
ABN AMRO CLEARING CHICAGO LLC	-	65.5	65.5	2.4	63.1	-	65.5
SCHON-EX LLC	-	57.8	57.8	-	57.8	-	57.8
MILLENCO LLC	0.1	44.1	44.2	44.2	-	-	44.2
BNP PARIBAS SECURITIES CORP.	-	43.7	43.7	-	43.7	-	43.7
PENSON FINANCIAL SERVICES, INC.	-	41.0	41.0	-	41.0	-	41.0
CITIGROUP GLOBAL MARKETS INC.	-	32.4	32.4	11.6	20.8	3.9	36.3
NOMURA SECURITIES INTERNATIONAL, INC.	-	31.1	31.1	6.0	25.1	-	31.1
INTERACTIVE BROKERS LLC	1.1	23.8	24.9	-	24.9	-	24.9
GOLDMAN SACHS EXECUTION & CLEARING, L.P.	-	17.7	17.7	0.4	17.3	-	17.7
Total for 20 Member Firms	43.5	2,417.1	2,460.6	1,310.4	1,150.1	162.9	2,623.5
Total for All Firms Reporting	64.5	2,526.4	2,590.9	1,323.8	1,267.1	163.0	2,753.9
% of Total	2.3%	91.7%	94.1%	48.1%	46.0%	5.9%	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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