

October 18 - October 22, 2010

PROGRAM TRADING PURCHASES AND SALES

Trading on NYSE
(Average Daily - Millions) Current
Week

Total Buy Programs	254.5
Total Sell Programs	245.5
Total CS2 Programs	36.6
Total Programs	536.5
Total NYSE Volume*	2,118.3
Program Trading as % of Total NYSE Buy + Sell Volume	25.3%

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.	0.1	389.4	389.6	366.2	23.4	24.8	414.4
MORGAN STANLEY & CO. INCORPORATED	7.6	355.8	363.4	93.3	270.1	52.8	416.2
Barclays Capital Inc.	-	216.4	216.4	71.4	145.1	65.6	282.0
SG AMERICAS SECURITIES, LLC	39.3	162.0	201.4	138.9	62.5	-	201.4
MERRILL LYNCH, PIERCE, FENNER & SMITH	-	179.4	179.4	152.4	27.0	35.3	214.7
WEDBUSH SECURITIES INC.	-	159.9	159.9	159.9	-	-	159.9
DEUTSCHE BANK SECURITIES INC.	0.2	123.6	123.8	21.1	102.7	-	123.8
RBC CAPITAL MARKETS CORPORATION	13.0	97.6	110.6	-	110.6	-	110.6
J.P. MORGAN SECURITIES LLC	-	100.6	100.6	16.2	84.4	-	100.6
CREDIT SUISSE SECURITIES (USA) LLC	1.6	77.1	78.7	56.8	21.9	0.1	78.8
BNP PARIBAS SECURITIES CORP.	-	68.1	68.1	-	68.1	-	68.1
ABN AMRO CLEARING CHICAGO LLC	-	60.9	60.9	2.1	58.9	-	60.9
SCHON-EX LLC	-	51.7	51.7	-	51.7	-	51.7
MILLENCO LLC	0.2	45.0	45.2	45.2	-	-	45.2
UBS SECURITIES LLC	-	41.9	41.9	36.1	5.8	-	41.9
PENSON FINANCIAL SERVICES, INC.	-	36.5	36.5	-	36.5	-	36.5
INSTINET, LLC	9.5	26.9	36.4	-	36.4	-	36.4
INTERACTIVE BROKERS LLC	0.4	33.6	34.1	-	34.1	-	34.1
CITIGROUP GLOBAL MARKETS INC.	-	32.0	32.0	13.4	18.6	4.1	36.1
GOLDMAN SACHS EXECUTION & CLEARING, L.P.	-	27.0	27.0	2.2	24.8	-	27.0
Total for 20 Member Firms	71.9	2,285.4	2,357.6	1,175.2	1,182.6	182.7	2,540.3
Total for All Firms Reporting	89.8	2,410.1	2,499.9	1,208.8	1,291.1	182.8	2,682.6
% of Total	3.3%	89.8%	93.2%	45.1%	48.1%	6.8%	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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