

October 25 - October 29, 2010

PROGRAM TRADING PURCHASES AND SALES

Trading on NYSE
(Average Daily - Millions)

Current
Week

Total Buy Programs	267.4
Total Sell Programs	258.2
Total CS2 Programs	48.5
Total Programs	574.1
Total NYSE Volume*	2,066.0
Program Trading as % of Total NYSE Buy + Sell Volume	27.8%

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
MORGAN STANLEY & CO. INCORPORATED	4.8	439.2	444.0	105.6	338.4	86.5	530.5
GOLDMAN, SACHS & CO.	-	413.4	413.4	393.1	20.3	38.2	451.6
Barclays Capital Inc.	-	224.8	224.8	76.2	148.6	66.9	291.7
MERRILL LYNCH, PIERCE, FENNER & SMITH	-	169.7	169.7	141.2	28.5	20.2	189.9
SG AMERICAS SECURITIES, LLC	19.7	143.0	162.7	104.4	58.3	-	162.7
LATOUR TRADING LLC	-	161.4	161.4	161.4	-	-	161.4
CREDIT SUISSE SECURITIES (USA) LLC	1.5	153.8	155.3	89.8	65.5	24.2	179.5
J.P. MORGAN SECURITIES LLC	-	143.2	143.2	21.9	121.3	-	143.2
DEUTSCHE BANK SECURITIES INC.	0.1	134.2	134.3	32.9	101.4	-	134.3
RBC CAPITAL MARKETS, LLC	10.3	82.5	92.8	-	92.8	-	92.8
BNP PARIBAS SECURITIES CORP.	-	56.9	56.9	-	56.9	-	56.9
CITIGROUP GLOBAL MARKETS INC.	-	53.8	53.8	12.7	41.1	6.6	60.4
SCHON-EX LLC	-	50.7	50.7	-	50.7	-	50.7
ABN AMRO CLEARING CHICAGO LLC	-	49.3	49.3	2.0	47.3	-	49.3
MILLENCO LLC	0.2	48.8	49.0	49.0	-	-	49.0
UBS SECURITIES LLC	-	36.5	36.5	21.5	15.1	-	36.5
PENSON FINANCIAL SERVICES, INC.	-	31.3	31.3	-	31.3	-	31.3
INTERACTIVE BROKERS LLC	0.4	25.0	25.3	-	25.3	-	25.3
INSTINET, LLC	9.8	14.7	24.4	-	24.4	-	24.4
SANFORD C. BERNSTEIN & CO., LLC	-	20.1	20.1	-	20.1	-	20.1
Total for 20 Member Firms	46.8	2,452.3	2,498.9	1,211.7	1,287.3	242.6	2,741.5
Total for All Firms Reporting	57.9	2,570.1	2,628.1	1,229.6	1,398.5	242.6	2,870.6
% of Total	2.0%	89.5%	91.6%	42.8%	48.7%	8.4%	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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