

October 11 - October 15, 2010

PROGRAM TRADING PURCHASES AND SALES

Trading on NYSE
(Average Daily - Millions) Current
Week

Total Buy Programs	323.6
Total Sell Programs	282.9
Total CS2 Programs	39.1
Total Programs	645.5
Total NYSE Volume*	2,261.7
Program Trading as % of Total NYSE Buy + Sell Volume	28.5%

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.	-	487.4	487.4	463.9	23.5	14.2	501.6
MORGAN STANLEY & CO. INCORPORATED	26.0	377.3	403.3	122.9	280.4	43.2	446.5
DEUTSCHE BANK SECURITIES INC.	134.2	208.2	342.3	124.2	218.2	-	342.3
Barclays Capital Inc.	1.0	224.6	225.6	78.9	146.6	50.3	275.9
SG AMERICAS SECURITIES, LLC	31.1	163.8	194.9	143.0	52.0	-	194.9
WEDBUSH SECURITIES INC.	-	181.4	181.4	181.4	-	-	181.4
MERRILL LYNCH, PIERCE, FENNER & SMITH	-	180.5	180.5	161.4	19.1	5.2	185.7
J.P. MORGAN SECURITIES LLC	-	132.3	132.3	13.4	118.9	-	132.3
RBC CAPITAL MARKETS CORPORATION	34.0	78.2	112.2	-	112.2	-	112.2
BNP PARIBAS SECURITIES CORP.	-	90.3	90.3	-	90.3	-	90.3
CREDIT SUISSE SECURITIES (USA) LLC	0.5	88.1	88.7	58.2	30.5	4.8	93.5
UBS SECURITIES LLC	-	79.2	79.2	55.5	23.7	-	79.2
ABN AMRO CLEARING CHICAGO LLC	-	63.0	63.0	2.7	60.4	-	63.0
SCHON-EX LLC	-	51.1	51.1	-	51.1	-	51.1
MILLENCO LLC	0.3	44.9	45.2	45.2	-	-	45.2
INTERACTIVE BROKERS LLC	0.4	43.5	44.0	-	44.0	-	44.0
PENSON FINANCIAL SERVICES, INC.	-	39.7	39.7	-	39.7	-	39.7
SIG BROKERAGE, LP	9.4	30.1	39.5	-	39.5	-	39.5
CITIGROUP GLOBAL MARKETS INC.	-	26.1	26.1	13.4	12.7	77.7	103.8
NOMURA SECURITIES INTERNATIONAL, INC.	-	25.3	25.3	11.0	14.3	-	25.3
Total for 20 Member Firms	236.9	2,615.0	2,852.0	1,475.1	1,377.1	195.4	3,047.4
Total for All Firms Reporting	278.9	2,753.5	3,032.4	1,493.8	1,538.6	195.4	3,227.7
% of Total	8.6%	85.3%	94.0%	46.3%	47.7%	6.0%	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.