

October 26 - October 30, 2009

PROGRAM TRADING PURCHASES AND SALES

Trading on NYSE
(Average Daily - Millions)

Current
Week

Total Buy Programs	378.4
Total Sell Programs	376.8
Total CS2 Programs	89.4
Total Programs	844.6
Total NYSE Volume*	3,118.7
Program Trading as % of Total NYSE Buy + Sell Volume	27.1%

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.	3.1	882.0	885.1	837.3	47.8	81.7	966.8
MORGAN STANLEY & CO. INCORPORATED	-	623.6	623.6	222.4	401.3	47.2	670.8
Barclays Capital Inc.	-	361.8	361.8	164.8	197.1	178.3	540.1
CREDIT SUISSE SECURITIES (USA) LLC	70.3	272.5	342.8	283.2	59.6	103.0	445.8
DEUTSCHE BANK SECURITIES INC.	6.6	265.8	272.3	144.4	127.9	-	272.3
J.P. MORGAN SECURITIES INC.	-	197.0	197.0	35.0	162.0	-	197.0
RBC Capital Markets Corporation	24.4	146.4	170.8	-	170.8	-	170.8
MERRILL LYNCH, PIERCE, FENNER & SMITH	-	161.8	161.8	128.9	32.8	8.5	170.3
ELECTRONIC BROKERAGE SYSTEMS, LLC	-	121.4	121.4	-	121.4	-	121.4
Interactive Brokers LLC	0.3	85.5	85.8	-	85.8	-	85.8
CITIGROUP GLOBAL MARKETS INC.	-	84.6	84.6	15.6	69.0	25.6	110.2
SCHON-EX LLC	-	79.0	79.0	-	79.0	-	79.0
SG AMERICAS SECURITIES, LLC	11.1	59.6	70.7	58.1	12.7	-	70.7
Instinet, LLC	35.9	8.8	44.7	-	44.7	-	44.7
GOLDMAN SACHS EXECUTION & CLEARING, L.P.	-	37.4	37.4	12.3	25.2	-	37.4
SIG BROKERAGE, LP	0.2	32.0	32.2	-	32.2	-	32.2
UBS SECURITIES LLC	-	26.1	26.1	26.1	-	-	26.1
PENSON FINANCIAL SERVICES, INC.	-	24.4	24.4	-	24.4	-	24.4
State Street Global Markets, LLC	-	21.0	21.0	-	21.0	-	21.0
CALYON SECURITIES (USA) INC	0.5	19.3	19.8	-	19.8	-	19.8
Total for 20 Member Firms	152.4	3,510.0	3,662.3	1,928.1	1,734.5	444.3	4,106.6
Total for All Firms Reporting	188.2	3,587.8	3,776.0	1,964.6	1,811.5	446.9	4,222.9
% of Total	4.5%	85.0%	89.4%	46.5%	42.9%	10.6%	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
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