

September 28 - October 2, 2009

PROGRAM TRADING PURCHASES AND SALES

Trading on NYSE
(Average Daily - Millions)

Current
Week

Total Buy Programs	362.5
Total Sell Programs	383.3
Total CS2 Programs	114.2
Total Programs	860.0
Total NYSE Volume*	2,891.6
Program Trading as % of Total NYSE Buy + Sell Volume	29.7%

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.	0.6	811.7	812.3	766.7	45.6	110.8	923.1
MORGAN STANLEY & CO. INCORPORATED	-	567.4	567.4	233.1	334.3	309.6	877.0
Barclays Capital Inc.	-	335.7	335.7	136.1	199.5	100.6	436.3
CREDIT SUISSE SECURITIES (USA) LLC	66.4	236.1	302.5	253.4	49.1	9.0	311.5
DEUTSCHE BANK SECURITIES INC.	4.0	297.5	301.5	158.8	142.7	-	301.5
MERRILL LYNCH, PIERCE, FENNER & SMITH	-	249.5	249.5	196.6	52.9	13.4	262.9
Goldman Sachs Execution & Clearing, L.P.	0.1	172.1	172.2	6.7	165.5	-	172.2
J.P. MORGAN SECURITIES INC.	-	170.1	170.1	4.6	165.5	-	170.1
RBC Capital Markets Corporation	45.1	117.0	162.1	-	162.1	-	162.1
CITIGROUP GLOBAL MARKETS INC.	-	106.8	106.8	24.7	82.0	20.4	127.2
SG AMERICAS SECURITIES, LLC	15.8	60.4	76.2	59.4	16.8	-	76.2
SCHON-EX LLC	-	60.7	60.7	-	60.7	-	60.7
Interactive Brokers LLC	0.2	55.7	55.8	-	55.8	-	55.8
SIG BROKERAGE, LP	6.7	48.0	54.7	-	54.7	-	54.7
CALYON SECURITIES (USA) INC	0.2	53.9	54.1	-	54.1	-	54.1
ELECTRONIC BROKERAGE SYSTEMS, LLC	-	51.4	51.4	-	51.4	-	51.4
Instinet, LLC	27.2	5.5	32.7	-	32.7	-	32.7
UBS SECURITIES LLC	-	22.5	22.5	22.5	-	-	22.5
State Street Global Markets, LLC	-	13.9	13.9	-	13.9	-	13.9
CIBC World Markets Corp.	13.0	0.4	13.3	-	13.3	-	13.3
Total for 20 Member Firms	179.3	3,436.3	3,615.4	1,862.6	1,752.6	563.8	4,179.2
Total for All Firms Reporting	192.3	3,537.0	3,729.3	1,900.0	1,829.3	570.9	4,300.1
% of Total	4.5%	82.3%	86.7%	44.2%	42.5%	13.3%	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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