

July 6-July 10, 2009

PROGRAM TRADING PURCHASES AND SALES

Trading on NYSE (Average Daily - Millions)		Current Week	Previous 52 Week Average*
Non Expiration	Buy Programs	388.8	479.0
	Sell Programs	398.0	466.2
	Total Programs	786.8	945.3
	Total NYSE Volume +	2,341.7	3,611.6
Program Trading as % of Total NYSE Buy + Sell Volume		33.6%	26.2%

Trading By Executing Market (Percent)	Current Week	Previous 52 Week Average*
NYSE	28.8%	30.4%
Other Domestic	70.6%	68.9%
Non-U.S. Markets [#]	0.6%	0.7%
<small>#Does not include program trading activity by non-U.S. subsidiaries of NYSE member firms.</small>		
Total: Average Daily - Millions of Shares		
	2,731.5	3,112.1

NYSE Program Trading - 15 Most Active Members Firms (Millions of Shares)

	Index Arbitrage	All Other Strategies	Total	Principal	Customer Facilitation	Agency
Goldman, Sachs & Co.	-	903.1	903.1	764.8	35.4	102.9
Morgan Stanley & Co. Inc.	-	628.4	628.4	159.6	80.4	388.5
Barclays Capital Inc	-	395.1	395.1	140.5	63.9	190.8
Credit Suisse Securities (USA) LLC.	18.8	371.1	389.9	146.3	6.3	237.3
Merrill Lynch, Pierce, Fenner, & Smith, Inc.	1.2	355.5	356.7	194.0	2.2	160.5
JP Morgan Securities	-	264.0	264.0	6.6	36.7	220.7
Deutsche Bank Securities	2.8	235.8	238.6	102.6	-	136.0
RBC Capital Markets Corp.	22.8	179.9	202.7	-	-	202.7
BNP Paribas Brokerage Services Corp	-	97.8	97.8	-	-	97.8
Citigroup Global Markets	-	75.2	75.2	9.6	22.1	43.5
Calyon Securities (USA) Inc.	-	69.2	69.2	-	-	69.2
UBS Securities, LLC.	-	69.1	69.1	22.8	-	46.3
Interactive Brokers LLC	-	67.3	67.3	-	-	67.3
Schon-EX LLC	-	38.5	38.5	-	-	38.5
Intrade, LLC	-	21.6	21.6	21.6	-	-
Total for 15 Member Firms	45.6	3,771.6	3,817.2	1,568.4	247.0	2,002.0
Total for All Firms Reporting	57.5	3,876.6	3,934.1	1,596.8	247.1	2,090.3
% of Total	1.5%	98.5%	100.0%	40.6%	6.3%	53.1%
% - Average (Previous 52 Weeks)*	2.2%	97.8%	100.0%	37.4%	4.4%	58.2%

+ Total NYSE volume is the sum of shares bought, sold and sold short on the NYSE, including its crossing sessions.

* Average is previous 52 week rolling average. For non-expiration weeks this includes 40 non-expiration weeks; for monthly expirations this includes 8 monthly-expiration weeks; for quarterly expirations this includes only 4 quarterly expiration weeks. Totals may not sum exactly due to rounding.

Note 1: NYSE program trading totals include purchases and sales during regular trading hours as well as during Crossing Sessions II and IV.

Note 2: Program Trading Totals in this report were compiled from member submissions through July 15. Subsequent changes to these data may occur.