

August 10 - August 14, 2009

PROGRAM TRADING PURCHASES AND SALES

Trading on NYSE
(Average Daily - Millions)

Current
Week

Total Buy Programs	287.8
Total Sell Programs	278.2
Total CS2 Programs	62.6
Total Programs	628.6
Total NYSE Volume*	2,216.1
Program Trading as % of Total NYSE Buy + Sell Volume	28.4%

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.	1.2	644.6	645.8	613.0	32.8	35.3	681.1
MORGAN STANLEY & CO. INCORPORATED	-	392.7	392.7	127.1	265.5	88.2	480.9
Barclays Capital Inc.	-	319.0	319.0	153.2	165.8	63.0	382.0
Deutsche Bank Securities Inc.	1.6	203.3	204.9	105.0	99.9	-	204.9
CREDIT SUISSE SECURITIES (USA) LLC	14.0	190.6	204.6	171.2	33.4	18.0	222.6
Merrill Lynch, Pierce, Fenner & Smith	-	171.8	171.8	154.0	17.8	42.2	214.0
J.P. MORGAN SECURITIES INC.	-	145.8	145.8	6.2	139.6	-	145.8
RBC Capital Markets Corporation	29.0	102.5	131.6	-	131.6	-	131.6
Goldman Sachs Execution & Clearing, L.P.	-	119.6	119.6	1.1	118.5	-	119.6
SG AMERICAS SECURITIES, LLC	18.0	54.7	72.6	62.4	10.3	-	72.6
ELECTRONIC BROKERAGE SYSTEMS, LLC	-	67.0	67.0	-	67.0	-	67.0
CITIGROUP GLOBAL MARKETS INC.	-	56.4	56.4	24.4	32.0	64.8	121.2
SCHON-EX LLC	-	53.0	53.0	-	53.0	-	53.0
Interactive Brokers LLC	0.2	48.3	48.5	-	48.5	-	48.5
CALYON SECURITIES (USA) INC	0.1	42.8	42.9	-	42.9	-	42.9
SIG BROKERAGE, LP	-	20.5	20.5	-	20.5	-	20.5
UBS Securities LLC	-	18.8	18.8	18.8	-	-	18.8
Instinet, LLC	9.6	6.4	16.0	-	16.0	-	16.0
Intrade, LLC	-	12.7	12.7	12.7	-	-	12.7
JEFFERIES EXECUTION SERVICES, INC.	0.1	12.4	12.4	11.4	1.0	-	12.4
Total for 20 Member Firms	73.8	2,682.9	2,756.6	1,460.5	1,296.1	311.5	3,068.1
Total for All Firms Reporting	93.1	2,736.6	2,829.8	1,476.0	1,353.7	313.2	3,143.0
% of Total	3.0%	87.1%	90.0%	47.0%	43.1%	10.0%	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.

NYSE Market Analytics & Planning
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