

July 26 - July 30, 2010

**PROGRAM TRADING PURCHASES AND SALES**

Trading on NYSE  
(Average Daily - Millions)

Current  
Week

Total Buy Programs	319.2
Total Sell Programs	276.1
Total CS2 Programs	40.5
Total Programs	635.8
Total NYSE Volume*	2,240.0
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.	0.2	438.6	438.8	387.8	51.0	28.6	467.4
MORGAN STANLEY & CO. INCORPORATED	7.4	404.2	411.7	97.5	314.2	29.9	441.6
DEUTSCHE BANK SECURITIES INC.	17.8	270.6	288.3	29.7	258.7	-	288.3
Barclays Capital Inc.	-	211.1	211.1	71.1	140.0	73.5	284.6
SG AMERICAS SECURITIES, LLC	27.7	180.6	208.2	148.1	60.2	-	208.2
CREDIT SUISSE SECURITIES (USA) LLC	4.3	194.7	199.0	168.2	30.8	-	199.0
WEDBUSH SECURITIES INC.	-	181.0	181.0	181.0	-	-	181.0
J.P. MORGAN SECURITIES INC.	-	133.1	133.1	9.3	123.8	-	133.1
RBC CAPITAL MARKETS CORPORATION	12.5	118.1	130.6	-	130.6	-	130.6
MERRILL LYNCH, PIERCE, FENNER & SMITH	-	119.2	119.2	99.4	19.8	47.2	166.4
SCHON-EX LLC	-	118.3	118.3	-	118.3	-	118.3
UBS SECURITIES LLC	-	78.9	78.9	64.9	14.1	-	78.9
BNP PARIBAS SECURITIES CORP.	-	49.9	49.9	-	49.9	-	49.9
ABN AMRO CLEARING CHICAGO LLC	-	46.0	46.0	-	46.0	-	46.0
MILLENCO LLC	0.9	42.1	43.0	43.0	-	-	43.0
INTERACTIVE BROKERS LLC	-	41.2	41.2	-	41.2	-	41.2
CITIGROUP GLOBAL MARKETS INC.	-	40.0	40.0	5.8	34.2	0.3	40.3
NOMURA SECURITIES INTERNATIONAL, INC.	-	38.4	38.4	22.1	16.3	23.1	61.5
PENSON FINANCIAL SERVICES, INC.	-	33.3	33.3	-	33.3	-	33.3
GOLDMAN SACHS EXECUTION & CLEARING, L.P.	-	20.9	20.9	-	20.9	-	20.9
<b>Total for 20 Member Firms</b>	<b>70.8</b>	<b>2,760.2</b>	<b>2,830.9</b>	<b>1,327.9</b>	<b>1,503.3</b>	<b>202.6</b>	<b>3,033.5</b>
<b>Total for All Firms Reporting</b>	<b>98.5</b>	<b>2,877.9</b>	<b>2,976.4</b>	<b>1,347.9</b>	<b>1,628.5</b>	<b>202.6</b>	<b>3,178.9</b>
<b>% of Total</b>	<b>3.1%</b>	<b>90.5%</b>	<b>93.6%</b>	<b>42.4%</b>	<b>51.2%</b>	<b>6.4%</b>	<b>100.0%</b>

+ 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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