

August 2 - August 6, 2010

PROGRAM TRADING PURCHASES AND SALES

Trading on NYSE
(Average Daily - Millions) Current
Week

Total Buy Programs	239.8
Total Sell Programs	225.3
Total CS2 Programs	38.6
Total Programs	503.7
Total NYSE Volume*	1,974.4
Program Trading as % of Total NYSE Buy + Sell Volume	25.5%

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
MORGAN STANLEY & CO. INCORPORATED	8.0	375.6	383.6	95.1	288.5	47.6	431.2
GOLDMAN, SACHS & CO.	0.2	355.4	355.6	322.5	33.2	13.2	368.8
SG AMERICAS SECURITIES, LLC	25.9	172.2	198.0	140.1	58.0	-	198.0
Barclays Capital Inc.	-	187.4	187.4	59.7	127.6	103.1	290.5
WEDBUSH SECURITIES INC.	-	138.1	138.1	138.1	-	-	138.1
DEUTSCHE BANK SECURITIES INC.	3.2	134.8	138.0	32.4	105.5	-	138.0
RBC CAPITAL MARKETS CORPORATION	10.2	101.8	112.0	-	112.0	-	112.0
CREDIT SUISSE SECURITIES (USA) LLC	4.3	107.5	111.8	75.9	35.9	-	111.8
J.P. MORGAN SECURITIES INC.	-	102.7	102.7	15.2	87.5	-	102.7
SCHON-EX LLC	-	96.7	96.7	-	96.7	-	96.7
MERRILL LYNCH, PIERCE, FENNER & SMITH	-	84.3	84.3	70.9	13.4	18.5	102.8
UBS SECURITIES LLC	-	68.3	68.3	57.7	10.5	-	68.3
BNP PARIBAS SECURITIES CORP.	-	43.3	43.3	-	43.3	-	43.3
ABN AMRO CLEARING CHICAGO LLC	-	40.4	40.4	0.2	40.2	-	40.4
MILLENCO LLC	0.4	36.3	36.8	36.8	-	-	36.8
INTERACTIVE BROKERS LLC	0.1	33.7	33.7	-	33.7	-	33.7
PENSON FINANCIAL SERVICES, INC.	-	25.0	25.0	-	25.0	-	25.0
GOLDMAN SACHS EXECUTION & CLEARING, L.P.	-	20.5	20.5	-	20.5	-	20.5
CITIGROUP GLOBAL MARKETS INC.	-	19.6	19.6	8.0	11.6	10.8	30.4
NOMURA SECURITIES INTERNATIONAL, INC.	-	17.4	17.4	6.5	11.0	-	17.4
Total for 20 Member Firms	52.3	2,161.0	2,213.2	1,059.1	1,154.1	193.2	2,406.4
Total for All Firms Reporting	73.0	2,252.4	2,325.4	1,074.7	1,250.7	193.2	2,518.6
% of Total	2.9%	89.4%	92.3%	42.7%	49.7%	7.7%	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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