

August 16 - August 20, 2010

PROGRAM TRADING PURCHASES AND SALES

Trading on NYSE
(Average Daily - Millions)

Current
Week

Total Buy Programs	281.3
Total Sell Programs	302.3
Total CS2 Programs	50.9
Total Programs	634.6
Total NYSE Volume*	2,007.1
Program Trading as % of Total NYSE Buy + Sell Volume	31.6%

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.	-	422.8	422.8	369.6	53.2	11.8	434.6
MORGAN STANLEY & CO. INCORPORATED	8.9	366.0	374.9	122.7	252.1	51.0	425.9
DEUTSCHE BANK SECURITIES INC.	133.8	124.9	258.7	25.6	233.1	-	258.7
CREDIT SUISSE SECURITIES (USA) LLC	3.3	225.7	228.9	188.8	40.1	26.5	255.4
SG AMERICAS SECURITIES, LLC	40.4	179.4	219.9	174.8	45.1	-	219.9
WEDBUSH SECURITIES INC.	-	177.8	177.8	177.8	-	-	177.8
Barclays Capital Inc.	-	172.7	172.7	60.6	112.0	78.6	251.3
RBC CAPITAL MARKETS CORPORATION	62.7	94.5	157.2	-	157.2	-	157.2
J.P. MORGAN SECURITIES INC.	-	143.9	143.9	9.7	134.1	-	143.9
MERRILL LYNCH, PIERCE, FENNER & SMITH	-	110.2	110.2	92.8	17.4	26.8	137.0
SCHON-EX LLC	-	89.7	89.7	-	89.7	-	89.7
UBS SECURITIES LLC	-	81.9	81.9	71.6	10.3	-	81.9
BNP PARIBAS SECURITIES CORP.	-	67.0	67.0	-	67.0	-	67.0
CITIGROUP GLOBAL MARKETS INC.	-	53.0	53.0	10.8	42.2	59.8	112.8
ABN AMRO CLEARING CHICAGO LLC	-	50.7	50.7	2.5	48.3	-	50.7
PENSON FINANCIAL SERVICES, INC.	-	30.7	30.7	-	30.7	-	30.7
MILLENCO LLC	0.2	29.6	29.8	29.8	-	-	29.8
INTERACTIVE BROKERS LLC	0.2	29.3	29.5	-	29.5	-	29.5
RBS SECURITIES INC.	-	28.0	28.0	-	28.0	-	28.0
LEK SECURITIES CORPORATION	-	26.9	26.9	-	26.9	-	26.9
Total for 20 Member Firms	249.5	2,504.7	2,754.2	1,337.1	1,416.9	254.5	3,008.7
Total for All Firms Reporting	290.7	2,627.5	2,918.2	1,353.7	1,564.6	254.6	3,172.9
% of Total	9.2%	82.8%	92.0%	42.7%	49.3%	8.0%	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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