

July 20 - July 24, 2009

**PROGRAM TRADING PURCHASES AND SALES**

Trading on NYSE  
(Average Daily - Millions)

Current  
Week

Total Buy Programs	317.5
Total Sell Programs	284.3
Total CS2 Programs	64.0
Total Programs	665.9
Total NYSE Volume*	2,397.9
Program Trading as % of Total NYSE Buy + Sell Volume	27.8%

**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.	0.7	732.1	732.8	709.6	23.2	90.9	823.7
MORGAN STANLEY & CO. INCORPORATED	-	431.4	431.4	132.7	298.7	32.3	463.7
Barclays Capital Inc.	-	247.7	247.7	118.9	128.8	89.6	337.3
Merrill Lynch, Pierce, Fenner & Smith	-	224.5	224.5	188.6	35.9	40.6	265.1
CREDIT SUISSE SECURITIES (USA) LLC	6.9	213.5	220.4	183.0	37.5	34.6	255.0
Deutsche Bank Securities Inc.	4.0	190.8	194.8	90.0	104.8	-	194.8
J.P. MORGAN SECURITIES INC.	-	160.6	160.6	1.9	158.7	-	160.6
RBC Capital Markets Corporation	18.8	97.9	116.7	-	116.7	-	116.7
Goldman Sachs Execution & Clearing, L.P.	-	101.1	101.1	1.1	100.0	-	101.1
Interactive Brokers LLC	0.2	80.7	80.9	-	80.9	-	80.9
ELECTRONIC BROKERAGE SYSTEMS, LLC	-	60.6	60.6	-	60.6	-	60.6
SG Americas Securities, LLC	12.8	47.5	60.3	49.8	10.5	-	60.3
BNP PARIBAS SECURITIES CORP.	-	58.0	58.0	-	58.0	-	58.0
CITIGROUP GLOBAL MARKETS INC.	-	53.2	53.2	27.1	26.1	32.1	85.3
SCHON-EX LLC	-	41.8	41.8	-	41.8	-	41.8
CALYON SECURITIES (USA) INC	0.1	35.4	35.4	-	35.4	-	35.4
State Street Global Markets, LLC	-	26.0	26.0	-	26.0	-	26.0
SIG BROKERAGE, LP	0.9	24.5	25.5	-	25.5	-	25.5
UBS Securities LLC	-	23.4	23.4	23.4	-	-	23.4
Intrade, LLC	-	22.3	22.3	22.3	-	-	22.3
<b>Total for 20 Member Firms</b>	<b>44.4</b>	<b>2,873.0</b>	<b>2,917.4</b>	<b>1,548.4</b>	<b>1,369.1</b>	<b>320.1</b>	<b>3,237.5</b>
<b>Total for All Firms Reporting</b>	<b>78.1</b>	<b>2,931.2</b>	<b>3,009.3</b>	<b>1,574.4</b>	<b>1,434.9</b>	<b>320.2</b>	<b>3,329.5</b>
<b>% of Total</b>	<b>2.3%</b>	<b>88.0%</b>	<b>90.4%</b>	<b>47.3%</b>	<b>43.1%</b>	<b>9.6%</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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