

August 3 - August 7, 2009

PROGRAM TRADING PURCHASES AND SALES

Trading on NYSE
(Average Daily - Millions) Current
Week

Total Buy Programs	361.1
Total Sell Programs	339.6
Total CS2 Programs	98.6
Total Programs	799.4
Total NYSE Volume*	2,976.8
Program Trading as % of Total NYSE Buy + Sell Volume	26.9%

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.	1.1	854.8	855.9	826.3	29.6	137.3	993.2
MORGAN STANLEY & CO. INCORPORATED	-	534.1	534.1	175.3	358.8	60.9	595.0
Barclays Capital Inc.	-	367.4	367.4	209.6	157.8	107.2	474.6
CREDIT SUISSE SECURITIES (USA) LLC	4.7	298.7	303.4	261.0	42.4	35.7	339.1
Deutsche Bank Securities Inc.	1.9	235.4	237.3	132.1	105.2	-	237.3
J.P. MORGAN SECURITIES INC.	-	225.9	225.9	5.0	220.9	-	225.9
Merrill Lynch, Pierce, Fenner & Smith	-	204.1	204.1	174.8	29.2	35.8	239.9
Goldman Sachs Execution & Clearing, L.P.	0.1	109.0	109.1	1.6	107.5	-	109.1
RBC Capital Markets Corporation	14.6	91.7	106.3	-	106.3	-	106.3
SG Americas Securities, LLC	31.3	57.3	88.6	57.7	30.9	-	88.6
CITIGROUP GLOBAL MARKETS INC.	-	82.3	82.3	46.9	35.4	113.7	196.0
ELECTRONIC BROKERAGE SYSTEMS, LLC	-	68.4	68.4	-	68.4	-	68.4
Interactive Brokers LLC	0.2	67.3	67.5	-	67.5	-	67.5
SCHON-EX LLC	-	50.6	50.6	-	50.6	-	50.6
SIG BROKERAGE, LP	1.1	31.4	32.5	-	32.5	-	32.5
UBS Securities LLC	-	22.2	22.2	22.2	-	-	22.2
Instinet, LLC	12.1	7.6	19.8	-	19.8	-	19.8
JEFFERIES EXECUTION SERVICES, INC.	0.3	16.7	17.0	13.9	3.1	-	17.0
BNP PARIBAS SECURITIES CORP.	-	16.1	16.1	-	16.1	-	16.1
Intrade, LLC	-	15.3	15.3	15.3	-	-	15.3
Total for 20 Member Firms	67.4	3,356.3	3,423.8	1,941.7	1,482.0	490.6	3,914.4
Total for All Firms Reporting	86.6	3,417.1	3,503.7	1,960.8	1,542.9	493.1	3,996.8
% of Total	2.2%	85.5%	87.7%	49.1%	38.6%	12.3%	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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