

July 12 - July 16, 2010

**PROGRAM TRADING PURCHASES AND SALES**

Trading on NYSE  
(Average Daily - Millions)

Current  
Week

Total Buy Programs	310.6
Total Sell Programs	313.2
Total CS2 Programs	36.7
Total Programs	660.5
Total NYSE Volume*	2,301.4
Program Trading as % of Total NYSE Buy + Sell Volume	28.7%

**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.	-	469.7	469.7	429.7	40.0	14.9	484.6
MORGAN STANLEY & CO. INCORPORATED	13.6	366.9	380.5	142.0	238.5	66.1	446.6
DEUTSCHE BANK SECURITIES INC.	96.1	149.4	245.5	20.5	225.0	-	245.5
WEDBUSH SECURITIES INC.	-	241.0	241.0	241.0	-	-	241.0
SG AMERICAS SECURITIES, LLC	46.9	183.9	230.8	183.4	47.4	-	230.8
Barclays Capital Inc.	-	227.1	227.1	102.7	124.4	71.2	298.3
CREDIT SUISSE SECURITIES (USA) LLC	3.0	203.7	206.7	173.4	33.4	4.2	210.9
RBC CAPITAL MARKETS CORPORATION	45.9	118.8	164.7	-	164.7	-	164.7
J.P. MORGAN SECURITIES INC.	0.1	122.4	122.5	3.4	119.1	-	122.5
MERRILL LYNCH, PIERCE, FENNER & SMITH	-	115.1	115.1	93.0	22.2	21.4	136.5
SCHON-EX LLC	-	110.9	110.9	-	110.9	-	110.9
BNP PARIBAS SECURITIES CORP.	-	91.4	91.4	-	91.4	-	91.4
ABN AMRO CLEARING CHICAGO LLC	-	72.8	72.8	-	72.8	-	72.8
UBS SECURITIES LLC	-	68.0	68.0	56.1	11.8	-	68.0
PENSON FINANCIAL SERVICES, INC.	-	54.4	54.4	-	54.4	-	54.4
MILLENCO LLC	0.2	49.1	49.3	49.3	-	-	49.3
INTERACTIVE BROKERS LLC	0.2	36.9	37.1	-	37.1	-	37.1
SIG BROKERAGE, LP	12.0	15.6	27.6	-	27.6	-	27.6
CITIGROUP GLOBAL MARKETS INC.	-	24.6	24.6	5.3	19.3	5.2	29.8
CREDIT AGRICOLE SECURITIES (USA) INC.	-	20.5	20.5	-	20.5	-	20.5
<b>Total for 20 Member Firms</b>	<b>218.0</b>	<b>2,742.2</b>	<b>2,960.2</b>	<b>1,499.8</b>	<b>1,460.5</b>	<b>183.0</b>	<b>3,143.2</b>
<b>Total for All Firms Reporting</b>	<b>259.3</b>	<b>2,859.6</b>	<b>3,118.9</b>	<b>1,534.3</b>	<b>1,584.6</b>	<b>183.5</b>	<b>3,302.4</b>
<b>% of Total</b>	<b>7.9%</b>	<b>86.6%</b>	<b>94.4%</b>	<b>46.5%</b>	<b>48.0%</b>	<b>5.6%</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  
July 2010