

July 13 - July 17, 2009

**PROGRAM TRADING PURCHASES AND SALES**

Trading on NYSE  
(Average Daily - Millions)

Current  
Week

Total Buy Programs	392.1
Total Sell Programs	352.3
Total CS2 Programs	70.5
Total Programs	814.9
Total NYSE Volume*	2,474.1
Program Trading as % of Total NYSE Buy + Sell Volume	32.9%

**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.	3.5	810.8	814.4	796.2	18.2	35.2	849.6
CREDIT SUISSE SECURITIES (USA) LLC	20.6	453.3	473.9	420.5	53.4	136.3	610.2
MORGAN STANLEY & CO. INCORPORATED	-	449.5	449.5	134.8	314.7	38.3	487.8
Deutsche Bank Securities Inc.	126.9	256.6	383.5	125.2	258.3	-	383.5
Barclays Capital Inc.	2.7	284.0	286.7	167.8	118.9	93.8	380.5
Merrill Lynch, Pierce, Fenner & Smith	-	210.4	210.4	185.2	25.1	12.8	223.2
J.P. MORGAN SECURITIES INC.	-	157.1	157.1	3.1	154.0	15.4	172.5
RBC Capital Markets Corporation	50.5	105.9	156.3	-	156.3	-	156.3
Goldman Sachs Execution & Clearing, L.P.	-	94.4	94.4	2.0	92.4	-	94.4
Interactive Brokers LLC	0.3	86.5	86.8	-	86.8	-	86.8
BNP PARIBAS SECURITIES CORP.	-	85.1	85.1	-	85.1	-	85.1
ELECTRONIC BROKERAGE SYSTEMS, LLC	-	72.9	72.9	-	72.9	-	72.9
SIG BROKERAGE, LP	46.5	25.4	71.9	-	71.9	-	71.9
SG Americas Securities, LLC	8.6	52.7	61.3	50.0	11.3	-	61.3
CITIGROUP GLOBAL MARKETS INC.	5.4	51.2	56.5	25.5	31.0	19.9	76.4
CALYON SECURITIES (USA) INC	0.1	51.9	52.0	-	52.0	-	52.0
SCHON-EX LLC	-	39.4	39.4	-	39.4	-	39.4
Intrade, LLC	-	27.2	27.2	27.2	-	-	27.2
UBS Securities LLC	-	22.7	22.7	22.7	-	-	22.7
Instinet, LLC	12.9	8.8	21.7	-	21.7	-	21.7
<b>Total for 20 Member Firms</b>	<b>278.0</b>	<b>3,345.8</b>	<b>3,623.7</b>	<b>1,960.2</b>	<b>1,663.4</b>	<b>351.7</b>	<b>3,975.4</b>
<b>Total for All Firms Reporting</b>	<b>312.9</b>	<b>3,409.1</b>	<b>3,722.1</b>	<b>1,981.5</b>	<b>1,740.6</b>	<b>352.4</b>	<b>4,074.5</b>
<b>% of Total</b>	<b>7.7%</b>	<b>83.7%</b>	<b>91.4%</b>	<b>48.6%</b>	<b>42.7%</b>	<b>8.6%</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 2009