

July 27 - July 31, 2009

PROGRAM TRADING PURCHASES AND SALES

Trading on NYSE
(Average Daily - Millions)

Current
Week

Total Buy Programs	394.2
Total Sell Programs	315.8
Total CS2 Programs	106.7
Total Programs	816.6
Total NYSE Volume*	2,671.5
Program Trading as % of Total NYSE Buy + Sell Volume	30.6%

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.	0.9	742.4	743.3	707.9	35.4	52.7	796.0
MORGAN STANLEY & CO. INCORPORATED	-	554.3	554.3	184.0	370.3	183.6	737.9
Deutsche Bank Securities Inc.	5.8	414.5	420.3	296.3	124.0	-	420.3
Barclays Capital Inc.	-	368.3	368.3	240.5	127.8	230.8	599.1
CREDIT SUISSE SECURITIES (USA) LLC	38.6	247.4	286.0	233.6	52.4	15.8	301.8
Merrill Lynch, Pierce, Fenner & Smith	-	189.2	189.2	151.0	38.2	21.9	211.1
J.P. MORGAN SECURITIES INC.	-	176.9	176.9	2.1	174.8	-	176.9
RBC Capital Markets Corporation	25.3	91.1	116.5	-	116.5	-	116.5
CITIGROUP GLOBAL MARKETS INC.	-	95.5	95.5	31.8	63.7	27.9	123.4
Goldman Sachs Execution & Clearing, L.P.	-	89.8	89.8	1.1	88.7	-	89.8
Interactive Brokers LLC	0.2	74.1	74.4	-	74.4	-	74.4
ELECTRONIC BROKERAGE SYSTEMS, LLC	-	61.4	61.4	-	61.4	-	61.4
SG Americas Securities, LLC	14.9	45.8	60.7	47.2	13.4	-	60.7
SCHON-EX LLC	-	55.2	55.2	-	55.2	-	55.2
CALYON SECURITIES (USA) INC	0.4	48.2	48.7	-	48.7	-	48.7
SIG BROKERAGE, LP	-	24.8	24.8	-	24.8	-	24.8
BNP PARIBAS SECURITIES CORP.	-	21.7	21.7	-	21.7	-	21.7
UBS Securities LLC	-	20.9	20.9	20.9	-	-	20.9
Instinet, LLC	12.9	6.7	19.7	-	19.7	-	19.7
JEFFERIES EXECUTION SERVICES, INC.	0.4	16.3	16.8	12.9	3.9	-	16.8
Total for 20 Member Firms	99.4	3,344.5	3,444.4	1,929.3	1,515.0	532.7	3,977.1
Total for All Firms Reporting	117.8	3,432.1	3,549.9	1,967.9	1,582.1	533.3	4,083.2
% of Total	2.9%	84.1%	86.9%	48.2%	38.7%	13.1%	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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