

February 17-February 20, 2009

PROGRAM TRADING PURCHASES AND SALES

Trading on NYSE (Average Daily - Millions)		Current Week	Previous 52 Week Average*
Monthly Expiration	Buy Programs	546.8	514.9
	Sell Programs	572.6	505.9
	Total Programs	1,119.4	1,020.9
	Total NYSE Volume +	3,434.2	4,203.8
Program Trading as % of Total NYSE Buy + Sell Volume		32.6%	24.3%

Trading By Executing Market (Percent)	Current Week	Previous 52 Week Average*
NYSE	31.3%	34.4%
Other Domestic	67.6%	64.5%
Non-U.S. Markets #	1.1%	1.1%
#Does not include program trading activity by non-U.S. subsidiaries of NYSE member firms.		
Total: Average Daily - Millions of Shares		
	3,570.8	3,011.3

NYSE Program Trading - 15 Most Active Members Firms (Millions of Shares)

	Index Arbitrage	All Other Strategies	Total	Principal	Customer Facilitation	Agency
Goldman, Sachs & Co.	-	1,152.0	1,152.0	1,013.3	25.6	113.1
Credit Suisse Securities (USA) LLC.	107.4	623.9	731.3	310.2	29.4	391.7
Merrill Lynch, Pierce, Fenner, & Smith, Inc.	2.3	417.2	419.5	226.4	11.1	181.9
Morgan Stanley & Co. Inc.	-	347.3	347.3	107.3	7.8	232.8
RBC Capital Markets Corp.	20.2	311.2	331.4	-	-	331.4
BNP Paribas Brokerage Services Corp	-	272.2	272.2	-	-	272.2
JP Morgan Securities	-	267.4	267.4	-	2.5	264.9
Deutsche Bank Securities	25.3	141.4	166.7	46.9	-	119.8
Barclays Capital Inc	6.7	140.1	146.8	42.0	26.8	78.0
SIG Brokerage LP	-	126.5	126.5	-	-	126.5
UBS Securities, LLC.	-	113.7	113.7	29.4	-	84.3
Citigroup Global Markets	-	62.0	62.0	2.9	16.6	42.6
Interactive Brokers LLC	-	61.2	61.2	-	-	61.2
National Financial Services	-	30.0	30.0	0.8	-	29.2
ABN Amro, Inc.	-	29.7	29.7	-	-	29.7
Total for 15 Member Firms	161.9	4,095.8	4,257.7	1,779.2	119.8	2,359.3
Total for All Firms Reporting	191.4	4,285.5	4,476.9	1,829.0	119.8	2,528.8
% of Total	4.3%	95.7%	100.0%	40.8%	2.7%	56.5%
% - Average (Previous 52 Weeks)*	5.1%	94.8%	100.0%	32.0%	4.2%	63.9%

+ Total NYSE volume is the sum of shares bought, sold and sold short on the NYSE, including its crossing sessions.

* Average is previous 52 week rolling average. For non-expiration weeks this includes 40 non-expiration weeks; for monthly expirations this includes 8 monthly-expiration weeks; for quarterly expirations this includes only 4 quarterly expiration weeks. Totals may not sum exactly due to rounding.

Note 1: NYSE program trading totals include purchases and sales during regular trading hours as well as during Crossing Sessions II and IV.

Note 2: Program Trading Totals in this report were compiled from member submissions through February 25. Subsequent changes to these data may occur.