

March 15 - March 19, 2010

PROGRAM TRADING PURCHASES AND SALES

Trading on NYSE
(Average Daily - Millions) Current
Week

Total Buy Programs	361.2
Total Sell Programs	355.6
Total CS2 Programs	<u>92.8</u>
Total Programs	809.6
Total NYSE Volume*	2,405.3
Program Trading as % of Total NYSE Buy + Sell Volume	33.7%

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
MORGAN STANLEY & CO. INCORPORATED	2.6	496.6	499.2	226.3	272.9	60.0	559.2
GOLDMAN, SACHS & CO.	-	477.1	477.1	441.7	35.4	114.2	591.3
DEUTSCHE BANK SECURITIES INC.	37.0	361.4	398.4	151.3	247.1	-	398.4
CREDIT SUISSE SECURITIES (USA) LLC	10.9	340.0	350.9	288.4	62.5	5.5	356.4
Barclays Capital Inc.	1.2	329.0	330.2	171.6	158.7	250.7	580.9
J.P. MORGAN SECURITIES INC.	84.8	141.2	226.0	22.8	203.2	-	226.0
RBC CAPITAL MARKETS CORPORATION	114.5	76.2	190.7	-	190.7	-	190.7
MERRILL LYNCH, PIERCE, FENNER & SMITH	-	165.9	165.9	148.7	17.2	20.0	185.9
WEDBUSH MORGAN SECURITIES INC.	-	122.2	122.2	122.2	-	-	122.2
BNP PARIBAS SECURITIES CORP.	-	109.3	109.3	-	109.3	-	109.3
SIG BROKERAGE, LP	60.0	43.2	103.2	-	103.2	-	103.2
SG AMERICAS SECURITIES, LLC	29.3	69.1	98.4	66.9	31.5	-	98.4
SCHON-EX LLC	-	88.8	88.8	-	88.8	-	88.8
JEFFERIES EXECUTION SERVICES, INC.	0.1	63.4	63.6	57.1	6.5	-	63.6
PENSON FINANCIAL SERVICES, INC.	-	50.5	50.5	-	50.5	-	50.5
CITIGROUP GLOBAL MARKETS INC.	-	50.3	50.3	17.5	32.8	11.5	61.8
UBS SECURITIES LLC	-	39.1	39.1	25.5	13.5	-	39.1
INTERACTIVE BROKERS LLC	0.1	35.6	35.7	-	35.7	-	35.7
GOLDMAN SACHS EXECUTION & CLEARING, L.P.	-	29.4	29.4	0.6	28.7	-	29.4
NOMURA SECURITIES INTERNATIONAL, INC.	-	25.5	25.5	5.3	20.1	-	25.5
Total for 20 Member Firms	340.5	3,113.8	3,454.4	1,745.9	1,708.3	461.9	3,916.3
Total for All Firms Reporting	372.2	3,211.8	3,584.0	1,761.9	1,822.1	463.8	4,047.8
% of Total	9.2%	79.3%	88.5%	43.5%	45.0%	11.5%	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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