

March 16-March 20, 2009

PROGRAM TRADING PURCHASES AND SALES

	Trading on NYSE (Average Daily - Millions)	Current Week	Previous 52 Week Average*
Quarterly Expiration	Buy Programs	704.3	739.6
	Sell Programs	636.8	678.7
	Total Programs	1,341.1	1,418.3
	Total NYSE Volume +	4,111.9	5,250.2
Program Trading as % of Total NYSE Buy + Sell Volume		32.6%	27.0%

	Trading By Executing Market (Percent)	Current Week	Previous 52 Week Average*
NYSE		32.5%	35.9%
Other Domestic		66.6%	63.5%
Non-U.S. Markets [#]		0.9%	0.7%
#Does not include program trading activity by non-U.S. subsidiaries of NYSE member firms.			
Total: Average Daily - Millions of Shares		4,125.1	3,991.3

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

	Index Arbitrage	All Other Strategies	Total	Principal	Customer Facilitation	Agency
Goldman, Sachs & Co.	-	1,377.6	1,377.6	1,178.6	11.5	187.4
Credit Suisse Securities (USA) LLC.	58.0	869.3	927.3	460.4	7.4	459.5
Merrill Lynch, Pierce, Fenner, & Smith, Inc.	4.2	780.4	784.6	441.3	47.3	295.9
Morgan Stanley & Co. Inc.	-	654.5	654.5	250.3	24.2	380.3
Barclays Capital Inc	5.0	536.9	541.9	149.6	153.6	238.7
RBC Capital Markets Corp.	175.7	320.9	496.6	-	-	496.6
Deutsche Bank Securities	33.5	391.9	425.4	169.7	-	255.6
JP Morgan Securities	-	300.0	300.0	0.8	-	299.2
BNP Paribas Brokerage Services Corp	-	223.3	223.3	-	-	223.3
Citigroup Global Markets	-	177.1	177.1	2.7	83.1	91.3
SG Americas Securities, LLC	2.0	123.9	125.9	41.5	-	84.4
UBS Securities, LLC.	-	113.1	113.1	32.4	-	80.8
SIG Brokerage LP	-	92.2	92.2	-	-	92.2
Interactive Brokers LLC	-	71.1	71.1	-	-	71.1
Calyon Securities (USA) Inc.	-	70.7	70.7	-	-	70.7
Total for 15 Member Firms	278.4	6,102.9	6,381.3	2,727.3	327.1	3,327.0
Total for All Firms Reporting	388.0	6,317.7	6,705.7	2,784.2	327.1	3,594.5
% of Total	5.8%	94.2%	100.0%	41.5%	4.9%	53.6%
<i>% - Average (Previous 52 Weeks)*</i>	<i>5.9%</i>	<i>93.9%</i>	<i>100.0%</i>	<i>35.2%</i>	<i>4.4%</i>	<i>60.4%</i>

+ 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 March 25. Subsequent changes to these data may occur.