

May 11-May 15, 2009

## PROGRAM TRADING PURCHASES AND SALES

Trading on NYSE (Average Daily - Millions)		Current Week	Previous 52 Week Average*
Monthly Expiration	Buy Programs	465.1	530.3
	Sell Programs	462.0	521.3
	Total Programs	927.1	1,051.6
	Total NYSE Volume +	3,265.0	4,108.5
Program Trading as % of Total NYSE Buy + Sell Volume		<b>28.4%</b>	25.6%

Trading By Executing Market (Percent)	Current Week	Previous 52 Week Average*
NYSE	29.4%	32.3%
Other Domestic	70.1%	66.6%
Non-U.S. Markets#	0.5%	1.0%
#Does not include program trading activity by non-U.S. subsidiaries of NYSE member firms.		
<b>Total: Average Daily - Millions of Shares</b>		
	3,154.0	3,267.8

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

	Index Arbitrage	All Other Strategies	Total	Principal	Customer Facilitation	Agency
Goldman, Sachs & Co.	-	1,008.3	1,008.3	859.8	28.3	120.3
Credit Suisse Securities (USA) LLC.	11.9	790.1	802.0	296.3	34.3	471.4
Morgan Stanley & Co. Inc.	-	549.0	549.0	141.6	7.0	400.4
Merrill Lynch, Pierce, Fenner, & Smith, Inc.	3.3	421.6	424.9	249.9	30.1	145.0
Deutsche Bank Securities	62.2	323.7	385.9	193.3	-	192.6
RBC Capital Markets Corp.	43.0	246.2	289.2	-	-	289.1
Barclays Capital Inc	-	268.2	268.2	116.8	39.5	111.8
JP Morgan Securities	-	262.0	262.0	1.9	0.1	259.9
BNP Paribas Brokerage Services Corp	-	136.3	136.3	-	-	136.3
UBS Securities, LLC.	-	65.7	65.7	20.6	-	45.1
Interactive Brokers LLC	-	63.6	63.6	-	-	63.6
Citigroup Global Markets	-	55.5	55.5	3.8	7.1	44.6
SG Americas Securities, LLC	3.3	46.9	50.2	41.9	-	8.4
Schon-EX LLC	-	47.3	47.3	-	-	47.3
Sanford C. Bernstein & Co., LLC	-	39.0	39.0	-	-	39.0
<b>Total for 15 Member Firms</b>	<b>123.7</b>	<b>4,323.4</b>	<b>4,447.1</b>	<b>1,925.9</b>	<b>146.4</b>	<b>2,374.8</b>
<b>Total for All Firms Reporting</b>	<b>149.2</b>	<b>4,486.5</b>	<b>4,635.7</b>	<b>1,964.5</b>	<b>146.4</b>	<b>2,524.7</b>
<b>% of Total</b>	<b>3.2%</b>	<b>96.8%</b>	<b>100.0%</b>	<b>42.4%</b>	<b>3.2%</b>	<b>54.5%</b>
<b>% - Average (Previous 52 Weeks)*</b>	<b>5.5%</b>	<b>94.5%</b>	<b>100.0%</b>	<b>34.3%</b>	<b>3.8%</b>	<b>61.9%</b>

+ 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 May 20. Subsequent changes to these data may occur.