

May 18-May 22, 2009

## PROGRAM TRADING PURCHASES AND SALES

Trading on NYSE (Average Daily - Millions)		Current Week	Previous 52 Week Average*
Non Expiration	Buy Programs	386.8	483.9
	Sell Programs	374.3	476.2
	Total Programs	761.1	960.1
	Total NYSE Volume +	2,876.8	3,808.7
Program Trading as % of Total NYSE Buy + Sell Volume		26.5%	25.2%

Trading By Executing Market (Percent)	Current Week	Previous 52 Week Average*
NYSE	28.5%	31.2%
Other Domestic	70.8%	68.1%
Non-U.S. Markets #	0.7%	0.7%
#Does not include program trading activity by non-U.S. subsidiaries of NYSE member firms.		
<b>Total: Average Daily - Millions of Shares</b>		
	2,670.5	3,085.9

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

	Index Arbitrage	All Other Strategies	Total	Principal	Customer Facilitation	Agency
Goldman, Sachs & Co.	-	866.2	866.2	751.6	21.1	93.5
Credit Suisse Securities (USA) LLC.	16.9	541.2	558.1	254.8	2.0	301.3
Morgan Stanley & Co. Inc.	-	510.1	510.1	155.5	3.3	351.3
Merrill Lynch, Pierce, Fenner, & Smith, Inc.	2.8	367.9	370.7	209.7	24.4	136.6
Deutsche Bank Securities	2.4	240.9	243.3	125.1	-	118.8
JP Morgan Securities	-	226.6	226.6	5.9	2.4	218.4
Barclays Capital Inc	-	215.6	215.6	77.6	39.0	99.0
RBC Capital Markets Corp.	12.3	202.1	214.4	-	-	214.3
BNP Paribas Brokerage Services Corp	-	117.6	117.6	-	-	117.6
Interactive Brokers LLC	-	86.8	86.8	-	-	86.8
Citigroup Global Markets	-	76.7	76.7	11.3	22.7	42.7
UBS Securities, LLC.	-	65.3	65.3	17.9	-	47.4
Schon-EX LLC	-	44.8	44.8	-	-	44.8
SG Americas Securities, LLC	1.8	38.0	39.8	36.9	-	2.9
Sanford C. Bernstein & Co., LLC	-	28.7	28.7	-	-	28.7
<b>Total for 15 Member Firms</b>	<b>36.2</b>	<b>3,628.5</b>	<b>3,664.7</b>	<b>1,646.3</b>	<b>114.9</b>	<b>1,904.1</b>
<b>Total for All Firms Reporting</b>	<b>58.6</b>	<b>3,746.2</b>	<b>3,804.8</b>	<b>1,676.0</b>	<b>114.9</b>	<b>2,014.6</b>
<b>% of Total</b>	<b>1.5%</b>	<b>98.4%</b>	<b>100.0%</b>	<b>44.0%</b>	<b>3.0%</b>	<b>52.9%</b>
<b>% - Average (Previous 52 Weeks)*</b>	<b>2.3%</b>	<b>97.6%</b>	<b>100.0%</b>	<b>35.7%</b>	<b>4.4%</b>	<b>59.8%</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 28. Subsequent changes to these data may occur.