

May 26-May 29, 2009

## PROGRAM TRADING PURCHASES AND SALES

Trading on NYSE (Average Daily - Millions)		Current Week	Previous 52 Week Average*
Non Expiration	Buy Programs	556.3	483.9
	Sell Programs	514.0	475.0
	Total Programs	1,070.3	958.8
	Total NYSE Volume +	3,172.7	3,790.3
Program Trading as % of Total NYSE Buy + Sell Volume		<b>33.7%</b>	25.3%

Trading By Executing Market (Percent)	Current Week	Previous 52 Week Average*
NYSE	31.2%	31.1%
Other Domestic	68.0%	68.2%
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>		
	3,425.2	3,092.8

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

	Index Arbitrage	All Other Strategies	Total	Principal	Customer Facilitation	Agency
Goldman, Sachs & Co.	-	870.7	870.7	741.7	13.5	115.4
Credit Suisse Securities (USA) LLC.	13.5	722.6	736.1	363.0	17.5	355.6
Morgan Stanley & Co. Inc.	-	712.5	712.5	196.5	74.0	441.9
Merrill Lynch, Pierce, Fenner, & Smith, Inc.	6.3	374.1	380.4	192.8	21.7	165.9
Deutsche Bank Securities	1.0	303.4	304.4	203.0	-	101.4
Barclays Capital Inc	-	273.4	273.4	97.0	61.1	115.3
RBC Capital Markets Corp.	32.7	185.8	218.5	-	-	218.6
JP Morgan Securities	-	158.0	158.0	1.7	2.2	154.2
Citigroup Global Markets	-	143.0	143.0	7.6	54.3	81.1
Interactive Brokers LLC	-	82.2	82.2	-	-	82.2
BNP Paribas Brokerage Services Corp	-	69.4	69.4	-	-	69.4
UBS Securities, LLC.	-	63.2	63.2	20.0	-	43.2
SG Americas Securities, LLC	6.2	42.5	48.7	36.8	-	11.9
Schon-EX LLC	-	35.5	35.5	-	-	35.5
SIG Brokerage LP	-	32.8	32.8	-	-	32.8
<b>Total for 15 Member Firms</b>	<b>59.7</b>	<b>4,069.1</b>	<b>4,128.8</b>	<b>1,860.1</b>	<b>244.3</b>	<b>2,024.4</b>
<b>Total for All Firms Reporting</b>	<b>82.7</b>	<b>4,198.9</b>	<b>4,281.6</b>	<b>1,887.6</b>	<b>244.3</b>	<b>2,149.7</b>
<b>% of Total</b>	<b>1.9%</b>	<b>98.1%</b>	<b>100.0%</b>	<b>44.1%</b>	<b>5.7%</b>	<b>50.2%</b>
<b>% - Average (Previous 52 Weeks)*</b>	<b>2.2%</b>	<b>97.7%</b>	<b>100.0%</b>	<b>36.0%</b>	<b>4.4%</b>	<b>59.5%</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 June 3. Subsequent changes to these data may occur.