

June 15-June 19, 2009

PROGRAM TRADING PURCHASES AND SALES

Trading on NYSE (Average Daily - Millions)		Current Week	Previous 52 Week Average*
Quarterly Expiration	Buy Programs	579.3	708.9
	Sell Programs	575.4	638.8
	Total Programs	1,154.7	1,347.7
	Total NYSE Volume +	2,854.8	4,849.5
Program Trading as % of Total NYSE Buy + Sell Volume		40.4%	27.8%

Trading By Executing Market (Percent)		Current Week	Previous 52 Week Average*
NYSE		32.9%	33.9%
Other Domestic		66.4%	65.4%
Non-U.S. Markets [#]		0.7%	0.7%
#Does not include program trading activity by non-U.S. subsidiaries of NYSE member firms.			
Total: Average Daily - Millions of Shares		3,504.6	4,009.7

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

	Index Arbitrage	All Other Strategies	Total	Principal	Customer Facilitation	Agency
Goldman, Sachs & Co.	-	1,191.7	1,191.7	977.8	28.4	185.5
Credit Suisse Securities (USA) LLC.	93.9	858.7	952.6	586.4	30.2	335.9
Morgan Stanley & Co. Inc.	-	712.0	712.0	254.2	69.7	388.2
Deutsche Bank Securities	253.2	414.1	667.3	203.0	-	464.3
Merrill Lynch, Pierce, Fenner, & Smith, Inc.	2.0	433.6	435.6	240.8	28.0	166.7
Barclays Capital Inc	5.8	401.9	407.7	171.8	64.6	171.3
RBC Capital Markets Corp.	93.7	216.7	310.4	-	-	310.4
JP Morgan Securities	35.4	183.7	219.1	40.6	2.1	176.4
BNP Paribas Brokerage Services Corp	-	214.1	214.1	-	-	214.1
Citigroup Global Markets	-	116.1	116.1	17.3	42.6	56.2
UBS Securities, LLC.	-	96.2	96.2	27.9	-	68.3
SIG Brokerage LP	-	91.6	91.6	-	-	91.6
Interactive Brokers LLC	-	71.7	71.7	-	-	71.7
SG Americas Securities, LLC	2.7	46.4	49.1	39.4	-	9.7
CIBC World Markets Corp.	19.7	22.4	42.1	-	-	42.1
Total for 15 Member Firms	506.4	5,070.9	5,577.3	2,559.2	265.6	2,752.4
Total for All Firms Reporting	510.4	5,262.7	5,773.1	2,599.4	265.6	2,908.0
% of Total	8.8%	91.2%	100.0%	45.0%	4.6%	50.4%
<i>% - Average (Previous 52 Weeks)*</i>	<i>5.9%</i>	<i>94.0%</i>	<i>100.0%</i>	<i>36.1%</i>	<i>4.6%</i>	<i>59.3%</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 June 24. Subsequent changes to these data may occur.