

June 1-June 5, 2009

PROGRAM TRADING PURCHASES AND SALES

Trading on NYSE (Average Daily - Millions)		Current Week	Previous 52 Week Average*
Non Expiration	Buy Programs	422.4	484.7
	Sell Programs	398.2	474.8
	Total Programs	820.6	959.5
	Total NYSE Volume +	2,900.5	3,777.5
Program Trading as % of Total NYSE Buy + Sell Volume		28.3%	25.4%

Trading By Executing Market (Percent)	Current Week	Previous 52 Week Average*
NYSE	28.6%	30.9%
Other Domestic	70.7%	68.3%
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		
	2,868.0	3,108.1

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

	Index Arbitrage	All Other Strategies	Total	Principal	Customer Facilitation	Agency
Goldman, Sachs & Co.	-	1,010.4	1,010.4	795.7	66.8	147.9
Credit Suisse Securities (USA) LLC.	24.8	550.1	574.9	285.1	16.1	273.7
Morgan Stanley & Co. Inc.	-	545.8	545.8	149.5	12.5	384.1
Merrill Lynch, Pierce, Fenner, & Smith, Inc.	2.9	367.9	370.8	210.0	8.1	152.6
Barclays Capital Inc	-	312.9	312.9	104.2	62.8	146.0
Deutsche Bank Securities	4.8	281.0	285.8	163.2	-	122.7
RBC Capital Markets Corp.	19.9	194.9	214.8	-	-	214.8
JP Morgan Securities	-	184.5	184.5	3.9	13.8	166.7
Citigroup Global Markets	-	124.0	124.0	14.0	38.3	71.7
UBS Securities, LLC.	-	71.4	71.4	22.1	-	49.3
BNP Paribas Brokerage Services Corp	-	70.8	70.8	-	-	70.8
Interactive Brokers LLC	-	66.1	66.1	-	-	66.1
SG Americas Securities, LLC	6.1	45.1	51.2	35.9	-	15.3
Schon-EX LLC	-	42.7	42.7	-	-	42.7
SIG Brokerage LP	-	25.2	25.2	-	-	25.2
Total for 15 Member Firms	58.5	3,892.8	3,951.3	1,783.6	218.4	1,949.6
Total for All Firms Reporting	75.6	4,026.9	4,102.5	1,816.2	218.4	2,068.0
% of Total	1.8%	98.2%	100.0%	44.3%	5.3%	50.4%
% - Average (Previous 52 Weeks)*	2.2%	97.7%	100.0%	36.3%	4.3%	59.3%

+ 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 10. Subsequent changes to these data may occur.