

June 22-June 26, 2009

## PROGRAM TRADING PURCHASES AND SALES

Trading on NYSE (Average Daily - Millions)		Current Week	Previous 52 Week Average*
Non Expiration	Buy Programs	838.9	482.1
	Sell Programs	836.8	470.9
	Total Programs	1,675.7	953.0
	Total NYSE Volume +	3,449.8	3,706.9
Program Trading as % of Total NYSE Buy + Sell Volume		<b>48.6%</b>	25.7%

Trading By Executing Market (Percent)	Current Week	Previous 52 Week Average*
NYSE	34.2%	30.6%
Other Domestic	65.5%	68.7%
Non-U.S. Markets#	0.3%	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>		
	4,896.3	3,114.2

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

	Index Arbitrage	All Other Strategies	Total	Principal	Customer Facilitation	Agency
Goldman, Sachs & Co.	-	2,822.5	2,822.5	1,335.8	714.4	772.3
Credit Suisse Securities (USA) LLC.	19.6	1,451.0	1,470.6	677.7	248.5	544.4
Morgan Stanley & Co. Inc.	-	1,037.9	1,037.9	283.6	206.2	548.0
Merrill Lynch, Pierce, Fenner, & Smith, Inc.	2.3	844.9	847.2	222.9	16.4	607.8
Deutsche Bank Securities	0.9	435.3	436.2	260.3	-	175.8
Barclays Capital Inc	-	428.6	428.6	186.8	59.6	182.2
Citigroup Global Markets	-	323.3	323.3	31.4	162.4	129.5
RBC Capital Markets Corp.	11.9	228.0	239.9	-	-	239.9
JP Morgan Securities	-	182.5	182.5	4.2	2.4	176.0
UBS Securities, LLC.	-	100.3	100.3	17.4	-	83.0
Jefferies Execution Services	-	86.5	86.5	11.2	-	75.3
BNP Paribas Brokerage Services Corp	-	82.4	82.4	-	-	82.4
Interactive Brokers LLC	-	66.3	66.3	-	-	66.3
Calyon Securities (USA) Inc.	-	43.1	43.1	-	-	43.1
Schon-EX LLC	-	42.9	42.9	-	-	42.9
<b>Total for 15 Member Firms</b>	<b>34.7</b>	<b>8,175.5</b>	<b>8,210.2</b>	<b>3,031.3</b>	<b>1,409.9</b>	<b>3,768.9</b>
<b>Total for All Firms Reporting</b>	<b>45.5</b>	<b>8,333.2</b>	<b>8,378.7</b>	<b>3,085.6</b>	<b>1,410.1</b>	<b>3,882.9</b>
<b>% of Total</b>	<b>0.5%</b>	<b>99.5%</b>	<b>100.0%</b>	<b>36.8%</b>	<b>16.8%</b>	<b>46.3%</b>
<b>% - Average (Previous 52 Weeks)*</b>	<b>2.2%</b>	<b>97.7%</b>	<b>100.0%</b>	<b>37.0%</b>	<b>4.3%</b>	<b>58.7%</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 July 6. Subsequent changes to these data may occur.