

June 29-July 3, 2009

## PROGRAM TRADING PURCHASES AND SALES

Trading on NYSE (Average Daily - Millions)		Current Week	Previous 52 Week Average*
Non Expiration	Buy Programs	412.0	482.0
	Sell Programs	401.9	470.0
	Total Programs	813.9	952.0
	Total NYSE Volume +	2,147.3	3,668.8
Program Trading as % of Total NYSE Buy + Sell Volume		<b>37.9%</b>	25.9%

Trading By Executing Market (Percent)		Current Week	Previous 52 Week Average*
NYSE		28.5%	30.5%
Other Domestic		70.9%	68.7%
Non-U.S. Markets#		0.6%	0.7%
#Does not include program trading activity by non-U.S. subsidiaries of NYSE member firms.			
Total: Average Daily - Millions of Shares		2,859.4	3,123.0

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

	Index Arbitrage	All Other Strategies	Total	Principal	Customer Facilitation	Agency
Goldman, Sachs & Co.	-	792.8	792.8	570.9	80.7	141.2
Morgan Stanley & Co. Inc.	-	525.5	525.5	116.6	81.1	327.8
Credit Suisse Securities (USA) LLC.	39.6	456.8	496.4	253.7	10.4	232.3
Merrill Lynch, Pierce, Fenner, & Smith, Inc.	2.0	334.3	336.3	153.0	10.8	172.5
Deutsche Bank Securities	12.8	202.4	215.2	104.0	-	111.2
Barclays Capital Inc	-	194.2	194.2	64.9	23.9	105.4
RBC Capital Markets Corp.	18.4	114.6	133.0	-	-	133.1
JP Morgan Securities	-	121.8	121.8	1.7	0.4	119.8
Citigroup Global Markets	-	112.9	112.9	27.2	31.3	54.4
UBS Securities, LLC.	-	73.3	73.3	19.1	-	54.2
Calyon Securities (USA) Inc.	-	44.7	44.7	-	-	44.7
Interactive Brokers LLC	-	35.4	35.4	-	-	35.4
Schon-EX LLC	-	25.1	25.1	-	-	25.1
Jefferies Execution Services	-	22.9	22.9	9.8	-	13.2
BNY ConvergEx Group	-	20.1	20.1	-	-	20.1
<b>Total for 15 Member Firms</b>	<b>72.8</b>	<b>3,076.8</b>	<b>3,149.6</b>	<b>1,320.9</b>	<b>238.6</b>	<b>1,590.4</b>
<b>Total for All Firms Reporting</b>	<b>80.3</b>	<b>3,175.2</b>	<b>3,255.5</b>	<b>1,346.8</b>	<b>238.7</b>	<b>1,670.3</b>
<b>% of Total</b>	<b>2.5%</b>	<b>97.5%</b>	<b>100.0%</b>	<b>41.4%</b>	<b>7.3%</b>	<b>51.3%</b>
<i>% - Average (Previous 52 Weeks)*</i>	<i>2.2%</i>	<i>97.8%</i>	<i>100.0%</i>	<i>37.2%</i>	<i>4.3%</i>	<i>58.5%</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 July 8. Subsequent changes to these data may occur.