

December 14 - December 18, 2009

PROGRAM TRADING PURCHASES AND SALES

Trading on NYSE
(Average Daily - Millions) Current
Week

| | |
|---|--------------|
| Total Buy Programs | 530.2 |
| Total Sell Programs | 445.5 |
| Total CS2 Programs | <u>155.2</u> |
| Total Programs | 1,130.9 |
| Total NYSE Volume* | 3,475.7 |
| Program Trading as % of Total NYSE Buy + Sell Volume | 32.5% |

NYSE Program Trading - 20 Most Active Member Firms

(Millions of Shares)

| | Index Arbitrage | Non-Index Arbitrage | Non-CS2 Total | Principal | Agency | Crossing Session 2 | Grand Total |
|--|--------------------|------------------------|------------------|----------------|----------------|-----------------------|----------------|
| GOLDMAN, SACHS & CO. | - | 859.6 | 859.6 | 817.6 | 42.0 | 189.4 | 1,049.0 |
| MORGAN STANLEY & CO. INCORPORATED | 9.3 | 704.4 | 713.7 | 364.5 | 349.2 | 79.9 | 793.6 |
| DEUTSCHE BANK SECURITIES INC. | 56.1 | 531.8 | 587.9 | 300.7 | 287.2 | - | 587.9 |
| CREDIT SUISSE SECURITIES (USA) LLC | 7.4 | 517.0 | 524.3 | 382.9 | 141.4 | 86.8 | 611.1 |
| Barclays Capital Inc. | 2.5 | 413.5 | 416.0 | 285.0 | 131.0 | 83.0 | 499.0 |
| CITIGROUP GLOBAL MARKETS INC. | - | 415.5 | 415.5 | 97.4 | 318.1 | 208.7 | 624.2 |
| MERRILL LYNCH, PIERCE, FENNER & SMITH | - | 170.4 | 170.4 | 141.7 | 28.8 | 124.0 | 294.4 |
| J.P. MORGAN SECURITIES INC. | - | 168.2 | 168.2 | 32.3 | 135.9 | - | 168.2 |
| RBC Capital Markets Corporation | 67.7 | 90.4 | 158.1 | - | 158.1 | - | 158.1 |
| WEDBUSH MORGAN SECURITIES INC. | - | 95.9 | 95.9 | 95.9 | - | - | 95.9 |
| SG AMERICAS SECURITIES, LLC | 17.0 | 59.6 | 76.6 | 61.9 | 14.7 | - | 76.6 |
| BNP PARIBAS SECURITIES CORP. | - | 75.7 | 75.7 | - | 75.7 | - | 75.7 |
| SIG BROKERAGE, LP | 19.5 | 51.6 | 71.1 | - | 71.1 | - | 71.1 |
| GOLDMAN SACHS EXECUTION & CLEARING, L.P. | - | 70.1 | 70.1 | 22.7 | 47.5 | - | 70.1 |
| SCHON-EX LLC | - | 49.0 | 49.0 | - | 49.0 | - | 49.0 |
| Interactive Brokers LLC | 0.3 | 47.7 | 48.0 | - | 48.0 | - | 48.0 |
| ELECTRONIC BROKERAGE SYSTEMS, LLC | - | 46.3 | 46.3 | - | 46.3 | - | 46.3 |
| BNY CONVERGEX EXECUTION SOLUTIONS LLC | - | 41.9 | 41.9 | - | 41.9 | - | 41.9 |
| CALYON SECURITIES (USA) INC | - | 40.0 | 40.0 | - | 40.0 | - | 40.0 |
| CIBC World Markets Corp. | 34.5 | 5.0 | 39.5 | - | 39.5 | - | 39.5 |
| Total for 20 Member Firms | 214.3 | 4,453.6 | 4,667.8 | 2,602.6 | 2,065.4 | 771.8 | 5,439.6 |
| Total for All Firms Reporting | 274.3 | 4,604.1 | 4,878.4 | 2,651.5 | 2,226.9 | 776.1 | 5,654.6 |
| % of Total | 4.9% | 81.4% | 86.3% | 46.9% | 39.4% | 13.7% | 100.0% |

+ Total NYSE volume is the sum of shares bought, sold and sold short on the NYSE, during regular NYSE trading hours, plus crossing session 2.

Totals may not sum exactly due to rounding.

(** See Appendix)

Note 1: NYSE program trading totals include purchases and sales during regular trading hours, plus crossing session 2.
Note 2: Program Trading Totals in this report were compiled from member firms executed volume from NYSE's orders database.