

June 21 - June 25, 2010

PROGRAM TRADING PURCHASES AND SALES

Trading on NYSE
(Average Daily - Millions)

Current
Week

Total Buy Programs	525.3
Total Sell Programs	508.9
Total CS2 Programs	551.3
Total Programs	1,585.5
Total NYSE Volume*	3,406.0
Program Trading as % of Total NYSE Buy + Sell Volume	46.6%

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.	0.3	897.7	898.0	869.4	28.7	559.6	1,457.6
MORGAN STANLEY & CO. INCORPORATED	13.9	785.2	799.1	441.8	357.3	1,216.4	2,015.5
DEUTSCHE BANK SECURITIES INC.	0.8	586.8	587.6	340.4	247.2	-	587.6
CREDIT SUISSE SECURITIES (USA) LLC	3.4	377.7	381.1	322.3	58.8	-	381.1
CITIGROUP GLOBAL MARKETS INC.	-	283.8	283.8	142.6	141.2	736.2	1,020.0
WEDBUSH SECURITIES INC.	-	272.2	272.2	272.2	-	-	272.2
Barclays Capital Inc.	-	271.3	271.3	109.5	161.8	180.4	451.7
SG AMERICAS SECURITIES, LLC	13.3	228.3	241.6	195.4	46.2	-	241.6
MERRILL LYNCH, PIERCE, FENNER & SMITH	-	204.0	204.1	113.8	90.3	62.1	266.2
J.P. MORGAN SECURITIES INC.	-	195.9	195.9	20.6	175.3	-	195.9
RBC CAPITAL MARKETS CORPORATION	23.8	135.3	159.1	-	159.1	-	159.1
SCHON-EX LLC	-	158.4	158.4	-	158.4	-	158.4
FORTIS CLEARING AMERICAS LLC	-	90.0	90.0	-	90.0	-	90.0
PENSON FINANCIAL SERVICES, INC.	-	66.8	66.8	-	66.8	-	66.8
UBS SECURITIES LLC	-	66.7	66.7	53.1	13.6	-	66.7
MILLESCO LLC	0.2	63.4	63.6	63.6	-	-	63.6
NOMURA SECURITIES INTERNATIONAL, INC.	-	59.7	59.7	43.5	16.2	-	59.7
BNP PARIBAS SECURITIES CORP.	-	59.7	59.7	-	59.7	-	59.7
SIG BROKERAGE, LP	-	55.2	55.2	-	55.2	-	55.2
GOLDMAN SACHS EXECUTION & CLEARING, L.P.	-	36.1	36.1	0.1	36.0	-	36.1
Total for 20 Member Firms	55.7	4,894.2	4,950.0	2,988.3	1,961.8	2,754.7	7,704.7
Total for All Firms Reporting	85.2	5,085.8	5,171.0	3,027.9	2,143.1	2,756.5	7,927.5
% of Total	1.1%	64.2%	65.2%	38.2%	27.0%	34.8%	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.

NYSE Market Analytics & Planning
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