## March 8 - March 12, 2010

## **PROGRAM TRADING PURCHASES AND SALES**

Trading on NYSE (Average Daily - Millions)	Current Week
Total Buy Programs	226.4
Total Sell Programs	224.9
Total CS2 Programs	38.1
Total Programs	489.4
Total NYSE Volume*	2,122.4
Program Trading as % of Total NYSE Buy + Sell Volume	23.1%

## NYSE Program Trading - 20 Most Active Member Firms

	Index Arbitrage	Non-Index Arbitrage	Non-CS2 Total	Principal	Agency	Crossing Session 2	Grand Total
GOLDMAN, SACHS & CO.	-	432.2	432.2	386.6	45.6	28.9	461.1
MORGAN STANLEY & CO. INCORPORATED	2.2	380.7	382.9	136.7	246.3	34.7	417.6
DEUTSCHE BANK SECURITIES INC.	1.4	214.6	216.1	40.6	175.5	-	216.1
Barclays Capital Inc.	-	156.6	156.6	50.3	106.4	58.0	214.6
CREDIT SUISSE SECURITIES (USA) LLC	9.1	128.7	137.8	112.9	24.9	41.5	179.3
J.P. MORGAN SECURITIES INC.	-	130.8	130.8	6.5	124.3	-	130.8
WEDBUSH MORGAN SECURITIES INC.	-	96.9	96.9	96.9	-	-	96.9
MERRILL LYNCH, PIERCE, FENNER & SMITH	-	91.2	91.2	70.4	20.9	20.5	111.7
RBC CAPITAL MARKETS CORPORATION	13.1	73.5	86.6	-	86.6	-	86.6
SCHON-EX LLC	-	79.1	79.1	-	79.1	-	79.1
BNP PARIBAS SECURITIES CORP.	-	60.6	60.6	-	60.6	-	60.6
PENSON FINANCIAL SERVICES, INC.	-	58.8	58.8	-	58.8	-	58.8
JEFFERIES EXECUTION SERVICES, INC.	0.2	49.3	49.5	44.3	5.3	-	49.5
SG AMERICAS SECURITIES, LLC	2.5	38.3	40.7	29.7	11.0	-	40.7
UBS SECURITIES LLC	-	35.8	35.8	24.0	11.8	-	35.8
CITIGROUP GLOBAL MARKETS INC.	-	27.7	27.7	8.8	18.9	3.8	31.5
INTERACTIVE BROKERS LLC	0.1	24.5	24.6	-	24.6	-	24.6
<b>GOLDMAN SACHS EXECUTION &amp; CLEARING, L.</b>	P	15.9	15.9	0.1	15.8	-	15.9
State Street Global Markets, LLC	-	12.3	12.3	-	12.3	-	12.3
ELECTRONIC BROKERAGE SYSTEMS, LLC	-	11.6	11.6	-	11.6	-	11.6
Total for 20 Member Firms	28.6	2,119.1	2,147.7	1,007.8	1,140.3	187.4	2,335.1
Total for All Firms Reporting	48.4	2,113.1		1,028.0	1,228.6	190.3	2,335.1
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% of Total	2.0%	90.2%	92.2%	42.0%	50.2%	7.8%	100.0%

(Millions of Shares)

+ 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 March 2010