March 22 - March 26, 2010

PROGRAM TRADING PURCHASES AND SALES

| Trading on NYSE (Average Daily - Millions) | Current Week |
|---|-----------------|
| Total Buy Programs | 229.7 |
| Total Sell Programs | 227.6 |
| Total CS2 Programs | 54.7 |
| Total Programs | 512.0 |
| Total NYSE Volume* | 2,114.5 |
| Program Trading as % of Total NYSE Buy + Sell Volume | 24.2% |

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. | _ | 391.6 | 391.6 | 351.2 | 40.3 | 59.3 | 450.9 |
| MORGAN STANLEY & CO. INCORPORATED | 3.1 | 362.3 | 365.5 | 120.6 | 244.9 | 31.8 | 397.3 |
| Barclays Capital Inc. | - | 180.8 | 180.8 | 60.6 | 120.2 | 79.9 | 260.7 |
| DEUTSCHE BANK SECURITIES INC. | 1.3 | 165.4 | 166.7 | 36.8 | 129.9 | - | 166.7 |
| J.P. MORGAN SECURITIES INC. | - | 146.5 | 146.5 | 9.5 | 137.0 | - | 146.5 |
| WEDBUSH MORGAN SECURITIES INC. | - | 139.1 | 139.1 | 139.1 | - | - | 139.1 |
| CREDIT SUISSE SECURITIES (USA) LLC | 8.6 | 112.3 | 120.9 | 91.3 | 29.6 | 5.9 | 126.8 |
| SCHON-EX LLC | - | 109.3 | 109.3 | - | 109.3 | - | 109.3 |
| MERRILL LYNCH, PIERCE, FENNER & SMITH | - | 108.9 | 108.9 | 63.2 | 45.7 | 81.7 | 190.6 |
| RBC CAPITAL MARKETS CORPORATION | 18.0 | 86.8 | 104.7 | - | 104.7 | - | 104.7 |
| PENSON FINANCIAL SERVICES, INC. | - | 61.8 | | - | 61.8 | - | 61.8 |
| JEFFERIES EXECUTION SERVICES, INC. | 0.3 | 60.7 | 61.0 | 56.8 | 4.2 | - | 61.0 |
| SG AMERICAS SECURITIES, LLC | 19.7 | 27.0 | 46.6 | 32.3 | 14.3 | - | 46.6 |
| BNP PARIBAS SECURITIES CORP. | - | 45.8 | | - | 45.8 | - | 45.8 |
| UBS SECURITIES LLC | - | 37.8 | | 25.4 | 12.4 | - | 37.8 |
| CITIGROUP GLOBAL MARKETS INC. | - | 30.2 | | 9.2 | 21.0 | 10.8 | 41.0 |
| INTERACTIVE BROKERS LLC | 0.2 | 24.1 | | - | 24.3 | - | 24.3 |
| SIG BROKERAGE, LP | 2.3 | 13.5 | | - | 15.8 | - | 15.8 |
| GOLDMAN SACHS EXECUTION & CLEARING, L. | P | 15.3 | | 0.4 | 14.9 | - | 15.3 |
| NOMURA SECURITIES INTERNATIONAL, INC. | - | 15.0 | 15.0 | 0.8 | 14.2 | - | 15.0 |
| | | | | | | | |
| Total for 20 Member Firms | 53.5 | 2,134.2 | 2,187.6 | 997.2 | 1,190.3 | 269.4 | 2,457.0 |
| Total for All Firms Reporting | 76.4 | 2,210.0 | 2,286.4 | 1,012.0 | 1,274.4 | 273.4 | 2,559.8 |
| % of Total | 3.0% | 86.3% | 89.3% | 39.5% | 49.8% | 10.7% | 100.0% |

Totals may not sum exactly due to rounding.

⁺ 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.

^{(**} See Appendix)