## March 29 - April 2, 2010

## **PROGRAM TRADING PURCHASES AND SALES**

Trading on NYSE (Average Daily - Millions)	Current Week
Total Buy Programs	241.4
Total Sell Programs	245.3
Total CS2 Programs	92.1
Total Programs	578.8
Total NYSE Volume*	2,074.7
Program Trading as % of Total NYSE Buy + Sell Volume	27.9%

## **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
MORGAN STANLEY & CO. INCORPORATED	2.4	319.6	322.1	118.8	203.3	160.3	482.4
GOLDMAN, SACHS & CO.		321.4	V——	283.2	38.2	121.0	442.4
DEUTSCHE BANK SECURITIES INC.	1.5	_	_	38.5	125.4		163.9
Barclays Capital Inc.	_	151.1		48.5	102.7	42.0	193.1
CREDIT SUISSE SECURITIES (USA) LLC	5.5	143.2	148.7	121.1	27.7	17.0	165.7
MERRILL LYNCH, PIERCE, FENNER & SMITH	_	108.5	108.5	73.6	34.9	14.1	122.6
J.P. MORGAN SECURITIES INC.	-	93.2	93.2	6.3	86.9	_	93.2
WEDBUSH MORGAN SECURITIES INC.	-	87.4	87.4	87.4	-	_	87.4
SCHON-EX LLC	-	72.1	72.1	-	72.1	_	72.1
RBC CAPITAL MARKETS CORPORATION	11.2	59.5	70.7	-	70.7	-	70.7
JEFFERIES EXECUTION SERVICES, INC.	0.2	50.0	50.2	48.0	2.2	-	50.2
PENSON FINANCIAL SERVICES, INC.	-	43.9	43.9	-	43.9	-	43.9
CITIGROUP GLOBAL MARKETS INC.	-	43.1	43.1	9.0	34.1	10.8	53.9
BNP PARIBAS SECURITIES CORP.	-	42.4	42.4	-	42.4	-	42.4
UBS SECURITIES LLC	-	32.9	32.9	18.3	14.6	-	32.9
SG AMERICAS SECURITIES, LLC	8.7	23.4	32.1	28.3	3.8	-	32.1
NOMURA SECURITIES INTERNATIONAL, INC.	-	24.8	24.8	3.0	21.8	-	24.8
INTERACTIVE BROKERS LLC	0.1	18.0	18.1	-	18.1	-	18.1
TWO SIGMA SECURITIES, LLC	-	14.9	14.9	-	14.9	-	14.9
SIG BROKERAGE, LP	1.9	11.8	13.7	-	13.7	-	13.7
Total for 20 Member Firms	31.5	1,823.6	1,855.2	884.0	971.4	365.2	2,220.4
	50.6	1 '		891.6	• • • • • •	368.4	*
Total for All Firms Reporting	0.00	1,896.1	1,946.7	0.180	1,055.1	300.4	2,315.1
% of Total	2.2%	81.9%	84.1%	38.5%	45.6%	15.9%	100.0%

Totals may not sum exactly due to rounding.

<sup>+</sup> 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.

<sup>(\*\*</sup> See Appendix)