# April 26 - April 30, 2010

## PROGRAM TRADING PURCHASES AND SALES

| Trading on NYSE (Average Daily - Millions) | Current Week |
|---|---|
| Total Buy Programs | 327.2 |
| Total Sell Programs | 315.9 |
| Total CS2 Programs | 74.4 |
| Total Programs | 717.6 |
| Total NYSE Volume* | 3,016.8 |
| Program Trading as % of Total NYSE Buy + Sell Volume | 23.8% |

## 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 | 4.2 | 558.0 | 562.2 | 185.5 | 376.7 | 105.0 | 667.2 |
| GOLDMAN, SACHS & CO. | 0.1 | 467.8 | 467.9 | 424.4 | 43.5 | 57.4 | 525.3 |
| Barclays Capital Inc. | - | 247.7 | 247.7 | 74.3 | 173.4 | 76.7 | 324.4 |
| WEDBUSH SECURITIES INC. | - | 205.9 | 205.9 | 205.9 | - | - | 205.9 |
| CREDIT SUISSE SECURITIES (USA) LLC | 5.1 | 198.4 | 203.5 | 156.7 | 46.8 | 12.7 | 216.2 |
| DEUTSCHE BANK SECURITIES INC. | 2.1 | 181.0 | 183.1 | 26.3 | 156.8 | - | 183.1 |
| J.P. MORGAN SECURITIES INC. | - | 160.1 | 160.1 | 11.3 | 148.8 | - | 160.1 |
| RBC CAPITAL MARKETS CORPORATION | 30.4 | 111.8 | 142.3 | - | 142.3 | - | 142.3 |
| SCHON-EX LLC | - | 127.2 | 127.2 | - | 127.2 | - | 127.2 |
| PENSON FINANCIAL SERVICES, INC. | - | 115.2 | 115.2 | - | 115.2 | - | 115.2 |
| MERRILL LYNCH, PIERCE, FENNER & SMITH | - | 114.7 | 114.7 | 87.7 | 27.0 | 108.2 | 222.9 |
| UBS SECURITIES LLC | - | 100.8 | 100.8 | 83.7 | 17.1 | - | 100.8 |
| JEFFERIES EXECUTION SERVICES, INC. | 0.1 | 78.0 | 78.1 | 71.1 | 7.0 | - | 78.1 |
| SG AMERICAS SECURITIES, LLC | 32.9 | 43.8 | 76.7 | 53.8 | 22.8 | - | 76.7 |
| BNP PARIBAS SECURITIES CORP. | - | 68.9 | 68.9 | - | 68.9 | - | 68.9 |
| CITIGROUP GLOBAL MARKETS INC. | - | 46.9 | 46.9 | 11.6 | 35.3 | 8.0 | 54.9 |
| NOMURA SECURITIES INTERNATIONAL, INC. | - | 37.7 | 37.7 | 6.6 | 31.1 | - | 37.7 |
| CREDIT AGRICOLE SECURITIES (USA) INC. | - | 33.1 | 33.1 | - | 33.1 | - | 33.1 |
| INTERACTIVE BROKERS LLC | 0.8 | 31.6 | 32.5 | - | 32.5 | - | 32.5 |
| GOLDMAN SACHS EXECUTION & CLEARING, L.P. | - | 24.0 | 24.0 | - | 24.0 | - | 24.0 |
| | | | | | | | |
| Total for 20 Member Firms | 75.7 | 2,952.6 | 3,028.5 | 1,398.9 | 1,629.5 | 368.0 | 3,396.5 |
| Total for All Firms Reporting | 119.3 | 3,096.4 | 3,215.7 | 1,428.2 | 1,787.5 | 372.2 | 3,588.0 |
| % of Total | 3.3% | 86.3% | 89.6% | 39.8% | 49.8% | 10.4% | 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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