

May 24 - May 28, 2010

PROGRAM TRADING PURCHASES AND SALES

Trading on NYSE
(Average Daily - Millions) Current
Week

Total Buy Programs	433.9
Total Sell Programs	441.0
Total CS2 Programs	<u>102.0</u>
Total Programs	976.8
Total NYSE Volume*	3,310.5
Program Trading as % of Total NYSE Buy + Sell Volume	29.5%

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.	-	797.4	797.4	747.8	49.6	187.2	984.6
MORGAN STANLEY & CO. INCORPORATED	3.7	551.3	555.0	159.5	395.5	47.5	602.5
WEDBUSH SECURITIES INC.	-	384.7	384.7	384.7	-	-	384.7
SG AMERICAS SECURITIES, LLC	25.5	270.8	296.3	226.8	69.6	-	296.3
Barclays Capital Inc.	-	283.1	283.1	126.2	156.9	160.7	443.8
PENSON FINANCIAL SERVICES, INC.	-	252.8	252.8	-	252.8	-	252.8
CREDIT SUISSE SECURITIES (USA) LLC	4.8	246.7	251.5	217.7	33.8	20.6	272.1
DEUTSCHE BANK SECURITIES INC.	1.6	218.5	220.1	90.0	130.1	-	220.1
RBC CAPITAL MARKETS CORPORATION	41.6	151.0	192.5	-	192.5	-	192.5
J.P. MORGAN SECURITIES INC.	-	169.2	169.2	4.7	164.5	-	169.2
SCHON-EX LLC	-	164.6	164.6	-	164.6	-	164.6
MERRILL LYNCH, PIERCE, FENNER & SMITH	-	156.0	156.0	132.2	23.7	45.1	201.1
UBS SECURITIES LLC	-	84.2	84.2	74.1	10.1	-	84.2
NOMURA SECURITIES INTERNATIONAL, INC.	-	68.9	68.9	31.1	37.8	-	68.9
BNP PARIBAS SECURITIES CORP.	-	68.2	68.2	-	68.2	-	68.2
CITIGROUP GLOBAL MARKETS INC.	-	60.2	60.2	14.5	45.8	48.0	108.2
JEFFERIES EXECUTION SERVICES, INC.	0.2	52.6	52.9	50.0	2.8	-	52.9
SIG BROKERAGE, LP	5.8	40.2	46.0	-	46.0	-	46.0
CREDIT AGRICOLE SECURITIES (USA) INC.	-	36.8	36.8	-	36.8	-	36.8
INTERACTIVE BROKERS LLC	1.2	29.5	30.7	-	30.7	-	30.7
Total for 20 Member Firms	84.4	4,086.7	4,171.1	2,259.3	1,911.8	509.1	4,680.2
Total for All Firms Reporting	122.3	4,252.1	4,374.4	2,308.3	2,066.1	509.8	4,884.2
% of Total	2.5%	87.1%	89.6%	47.3%	42.3%	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
June 2010