June 28 - July 2, 2010

PROGRAM TRADING PURCHASES AND SALES

Trading on NYSE (Average Daily - Millions)	*Current Week*
Total Buy Programs	**356.8**
Total Sell Programs	**399.1**
Total CS2 Programs	**48.0**
Total Programs	**804.0**
Total NYSE Volume*	**2,659.7**
Program Trading as % of Total NYSE Buy + Sell Volume	**30.2%**

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.	0.7	583.1	583.8	534.2	49.6	39.7	623.5
MORGAN STANLEY & CO. INCORPORATED	6.9	454.9	461.8	151.2	310.6	64.8	526.6
WEDBUSH SECURITIES INC.	-	345.6	345.6	345.6	-	-	345.6
DEUTSCHE BANK SECURITIES INC.	0.6	285.6	286.2	56.7	229.5	-	286.2
SG AMERICAS SECURITIES, LLC	30.5	234.7	265.1	212.9	52.2	-	265.1
Barclays Capital Inc.	-	240.6	240.6	71.0	169.6	112.4	353.0
J.P. MORGAN SECURITIES INC.	-	218.1	218.1	35.1	183.0	-	218.1
RBC CAPITAL MARKETS CORPORATION	38.8	142.5	181.3	-	181.3	-	181.3
CREDIT SUISSE SECURITIES (USA) LLC	10.2	167.0	177.2	139.6	37.7	-	177.2
SCHON-EX LLC	-	149.4	149.4	-	149.4	-	149.4
MERRILL LYNCH, PIERCE, FENNER & SMITH	-	133.6	133.6	90.4	43.3	5.5	139.1
FORTIS CLEARING AMERICAS LLC	-	103.5	103.5	-	103.5	-	103.5
UBS SECURITIES LLC	-	77.5	77.5	59.3	18.1	-	77.5
PENSON FINANCIAL SERVICES, INC.	-	68.1	68.1	-	68.1	-	68.1
BNP PARIBAS SECURITIES CORP.	-	66.0	66.0	-	66.0	-	66.0
MILLENCO LLC	0.3	56.7	56.9	56.9	-	-	56.9
NOMURA SECURITIES INTERNATIONAL, INC.	-	44.5	44.5	19.8	24.8	-	44.5
CITIGROUP GLOBAL MARKETS INC.	-	43.4	43.4	13.1	30.2	14.8	58.2
INTERACTIVE BROKERS LLC	1.5	33.3	34.7	-	34.7	-	34.7
GOLDMAN SACHS EXECUTION & CLEARING, L.P.	-	30.3	30.3	-	30.3	-	30.3
Total for 20 Member Firms	89.5	3,478.4	3,567.6	1,785.8	1,781.9	237.2	3,804.8
Total for All Firms Reporting	125.4	3,654.3	3,779.8	1,827.7	1,952.1	240.2	4,019.9
% of Total	3.1%	90.9%	94.0%	45.5%	48.6%	6.0%	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.