

May 3 - May 7, 2010

**PROGRAM TRADING PURCHASES AND SALES**

Trading on NYSE  
(Average Daily - Millions)

Current  
Week

Total Buy Programs	400.9
Total Sell Programs	422.8
Total CS2 Programs	55.5
Total Programs	879.2
Total NYSE Volume*	3,742.5
Program Trading as % of Total NYSE Buy + Sell Volume	23.5%

**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
MORGAN STANLEY & CO. INCORPORATED	5.0	618.6	623.6	221.3	402.3	134.5	758.1
GOLDMAN, SACHS & CO.	1.3	620.6	621.9	575.1	46.8	52.8	674.7
WEDBUSH SECURITIES INC.	-	404.4	404.4	404.4	-	-	404.4
Barclays Capital Inc.	-	264.2	264.2	86.7	177.5	64.6	328.8
PENSON FINANCIAL SERVICES, INC.	-	259.6	259.6	-	259.6	-	259.6
RBC CAPITAL MARKETS CORPORATION	58.4	190.8	249.2	-	249.2	-	249.2
CREDIT SUISSE SECURITIES (USA) LLC	12.9	227.4	240.2	194.1	46.2	-	240.2
DEUTSCHE BANK SECURITIES INC.	2.3	191.3	193.7	48.4	145.2	-	193.7
J.P. MORGAN SECURITIES INC.	-	160.8	160.8	3.7	157.1	-	160.8
SG AMERICAS SECURITIES, LLC	26.8	126.5	153.4	132.5	20.8	-	153.4
MERRILL LYNCH, PIERCE, FENNER & SMITH	-	151.6	151.6	131.2	20.4	6.8	158.4
SCHON-EX LLC	-	133.5	133.5	-	133.5	-	133.5
BNP PARIBAS SECURITIES CORP.	-	121.0	121.0	-	121.0	-	121.0
UBS SECURITIES LLC	-	97.7	97.7	82.0	15.7	-	97.7
JEFFERIES EXECUTION SERVICES, INC.	0.1	70.2	70.3	67.2	3.1	-	70.3
INTERACTIVE BROKERS LLC	0.4	38.6	39.0	-	39.0	-	39.0
CITIGROUP GLOBAL MARKETS INC.	-	34.8	34.8	3.8	31.0	12.1	46.9
CREDIT AGRICOLE SECURITIES (USA) INC.	-	32.6	32.6	-	32.6	-	32.6
SIG BROKERAGE, LP	-	31.9	31.9	-	31.9	-	31.9
GOLDMAN SACHS EXECUTION & CLEARING, L.P.	-	27.3	27.3	-	27.3	-	27.3
<b>Total for 20 Member Firms</b>	<b>107.2</b>	<b>3,803.4</b>	<b>3,910.7</b>	<b>1,950.4</b>	<b>1,960.2</b>	<b>270.8</b>	<b>4,181.5</b>
<b>Total for All Firms Reporting</b>	<b>177.7</b>	<b>3,940.4</b>	<b>4,118.2</b>	<b>2,017.5</b>	<b>2,100.7</b>	<b>277.6</b>	<b>4,395.8</b>
<b>% of Total</b>	<b>4.0%</b>	<b>89.6%</b>	<b>93.7%</b>	<b>45.9%</b>	<b>47.8%</b>	<b>6.3%</b>	<b>100.0%</b>

+ 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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