

January 18 - January 21, 2011

PROGRAM TRADING PURCHASES AND SALES

Trading on NYSE
(Average Daily - Millions)

Current
Week

Total Buy Programs	343.7
Total Sell Programs	344.1
Total CS2 Programs	78.1
Total Programs	765.9
Total NYSE Volume*	2,466.8
Program Trading as % of Total NYSE Buy + Sell Volume	31.0%

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	11.4	369.5	380.9	113.2	267.7	40.0	420.9
GOLDMAN, SACHS & CO.	-	303.9	303.9	279.3	24.6	21.2	325.1
Barclays Capital Inc.	1.7	240.3	242.0	127.3	114.7	51.1	293.1
J.P. MORGAN SECURITIES LLC	-	211.3	211.3	10.7	200.6	-	211.3
DEUTSCHE BANK SECURITIES INC.	33.7	152.7	186.4	49.7	136.7	-	186.4
MERRILL LYNCH, PIERCE, FENNER & SMITH	-	170.1	170.1	142.3	27.8	13.9	184.0
CREDIT SUISSE SECURITIES (USA) LLC	4.4	142.8	147.2	119.8	27.4	-	147.2
SG AMERICAS SECURITIES, LLC	30.1	101.8	132.0	108.2	23.8	-	132.0
LATOUR TRADING LLC	-	130.1	130.1	130.1	-	-	130.1
RBC CAPITAL MARKETS, LLC	45.6	73.6	119.2	-	119.2	-	119.2
NOMURA SECURITIES INTERNATIONAL, INC.	-	109.6	109.6	95.2	14.4	186.4	296.0
SIG BROKERAGE, LP	36.3	29.7	66.1	-	66.1	-	66.1
PENSON FINANCIAL SERVICES, INC.	-	64.2	64.2	-	64.2	-	64.2
UBS SECURITIES LLC	-	62.6	62.6	14.7	47.9	-	62.6
ABN AMRO CLEARING CHICAGO LLC	-	54.8	54.8	2.5	52.3	-	54.8
BNP PARIBAS SECURITIES CORP.	-	51.1	51.1	-	51.1	-	51.1
CITIGROUP GLOBAL MARKETS INC.	-	45.4	45.4	10.2	35.2	-	45.4
MILLENCO LLC	-	37.1	37.1	37.1	-	-	37.1
ITG INC.	-	29.2	29.2	1.3	27.9	-	29.2
SANFORD C. BERNSTEIN & CO., LLC	-	28.7	28.7	-	28.7	-	28.7
Total for 20 Member Firms	163.2	2,408.5	2,571.9	1,241.6	1,330.3	312.6	2,884.5
Total for All Firms Reporting	187.5	2,563.8	2,751.2	1,267.7	1,483.5	312.6	3,063.8
% of Total	6.1%	83.7%	89.8%	41.4%	48.4%	10.2%	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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