

January 24 - January 28, 2011

PROGRAM TRADING PURCHASES AND SALES

Trading on NYSE
(Average Daily - Millions) Current
Week

Total Buy Programs	267.5
Total Sell Programs	280.3
Total CS2 Programs	34.0
Total Programs	581.8
Total NYSE Volume*	2,238.8
Program Trading as % of Total NYSE Buy + Sell Volume	26.0%

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	5.2	396.4	401.6	92.2	309.5	23.4	425.0
GOLDMAN, SACHS & CO.	-	368.8	368.8	338.2	30.5	70.6	439.4
Barclays Capital Inc.	-	294.1	294.1	159.5	134.7	43.9	338.0
MERRILL LYNCH, PIERCE, FENNER & SMITH	-	228.0	228.0	191.5	36.5	7.3	235.3
LATOUR TRADING LLC	-	182.6	182.6	182.6	-	-	182.6
J.P. MORGAN SECURITIES LLC	-	154.5	154.5	12.2	142.3	-	154.5
DEUTSCHE BANK SECURITIES INC.	2.2	126.2	128.4	54.7	73.7	-	128.4
SG AMERICAS SECURITIES, LLC	18.7	104.9	123.6	111.7	11.9	-	123.6
PENSON FINANCIAL SERVICES, INC.	-	115.2	115.2	-	115.2	-	115.2
RBC CAPITAL MARKETS, LLC	6.5	98.1	104.5	-	104.5	-	104.5
CREDIT SUISSE SECURITIES (USA) LLC	2.5	82.5	85.0	55.8	29.2	1.7	86.7
ABN AMRO CLEARING CHICAGO LLC	-	80.9	80.9	2.0	78.9	-	80.9
BNP PARIBAS SECURITIES CORP.	-	53.4	53.4	-	53.4	-	53.4
MILLENCO LLC	-	43.8	43.8	43.8	-	-	43.8
UBS SECURITIES LLC	-	42.4	42.4	18.0	24.4	-	42.4
SANFORD C. BERNSTEIN & CO., LLC	-	38.5	38.5	-	38.5	-	38.5
CITIGROUP GLOBAL MARKETS INC.	-	38.2	38.2	12.1	26.1	22.9	61.1
INSTINET, LLC	13.1	17.1	30.2	-	30.2	-	30.2
SIG BROKERAGE, LP	2.6	27.3	29.9	-	29.9	-	29.9
ITG INC.	-	27.8	27.8	2.6	25.1	-	27.8
Total for 20 Member Firms	50.8	2,520.7	2,571.4	1,276.9	1,294.5	169.8	2,741.2
Total for All Firms Reporting	60.6	2,678.4	2,739.0	1,314.4	1,424.7	169.9	2,908.9
% of Total	2.1%	92.1%	94.2%	45.2%	49.0%	5.8%	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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