

December 6 - December 10, 2010

**PROGRAM TRADING PURCHASES AND SALES**

Trading on NYSE  
(Average Daily - Millions)

Current  
Week

Total Buy Programs	287.1
Total Sell Programs	251.6
Total CS2 Programs	50.5
Total Programs	589.2
Total NYSE Volume*	2,260.9
Program Trading as % of Total NYSE Buy + Sell Volume	26.1%

**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.	-	400.3	400.3	348.9	51.4	172.8	573.1
MORGAN STANLEY & CO. INCORPORATED	5.9	384.9	390.8	92.8	298.0	21.5	412.3
Barclays Capital Inc.	-	291.4	291.4	149.9	141.5	32.7	324.1
MERRILL LYNCH, PIERCE, FENNER & SMITH	-	172.9	172.9	144.4	28.5	11.4	184.3
SG AMERICAS SECURITIES, LLC	21.9	150.6	172.5	128.2	44.2	-	172.5
LATOUR TRADING LLC	-	153.1	153.1	153.1	-	-	153.1
CREDIT SUISSE SECURITIES (USA) LLC	0.9	148.8	149.7	90.9	58.9	1.1	150.8
DEUTSCHE BANK SECURITIES INC.	4.9	132.5	137.4	56.1	81.3	-	137.4
J.P. MORGAN SECURITIES LLC	-	113.1	113.1	16.6	96.4	-	113.1
RBC CAPITAL MARKETS, LLC	9.5	81.6	91.1	-	91.1	-	91.1
CITIGROUP GLOBAL MARKETS INC.	-	76.8	76.8	12.9	63.9	13.2	90.0
NOMURA SECURITIES INTERNATIONAL, INC.	-	61.8	61.8	47.2	14.7	-	61.8
PENSON FINANCIAL SERVICES, INC.	-	58.2	58.2	-	58.2	-	58.2
BNP PARIBAS SECURITIES CORP.	-	57.9	57.9	-	57.9	-	57.9
ABN AMRO CLEARING CHICAGO LLC	-	54.6	54.6	2.5	52.1	-	54.6
UBS SECURITIES LLC	-	48.8	48.8	21.1	27.6	-	48.8
MILLENCO LLC	0.1	43.6	43.6	43.6	-	-	43.6
ITG INC.	-	31.8	31.8	2.5	29.4	-	31.8
SANFORD C. BERNSTEIN & CO., LLC	-	30.0	30.0	-	30.0	-	30.0
INSTINET, LLC	19.0	4.7	23.7	0.1	23.6	-	23.7
<b>Total for 20 Member Firms</b>	<b>62.2</b>	<b>2,497.4</b>	<b>2,559.5</b>	<b>1,310.8</b>	<b>1,248.7</b>	<b>252.7</b>	<b>2,812.2</b>
<b>Total for All Firms Reporting</b>	<b>68.2</b>	<b>2,625.3</b>	<b>2,693.5</b>	<b>1,328.7</b>	<b>1,364.8</b>	<b>252.7</b>	<b>2,946.2</b>
<b>% of Total</b>	<b>2.3%</b>	<b>89.1%</b>	<b>91.4%</b>	<b>45.1%</b>	<b>46.3%</b>	<b>8.6%</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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