

January 25 - January 29, 2010

PROGRAM TRADING PURCHASES AND SALES

Trading on NYSE
(Average Daily - Millions)

Current
Week

Total Buy Programs	298.1
Total Sell Programs	308.4
Total CS2 Programs	97.6
Total Programs	704.0
Total NYSE Volume*	2,568.0
Program Trading as % of Total NYSE Buy + Sell Volume	27.4%

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.	-	524.6	524.6	487.1	37.6	20.2	544.8
MORGAN STANLEY & CO. INCORPORATED	6.9	462.1	469.0	174.8	294.2	210.9	679.9
WEDBUSH MORGAN SECURITIES INC.	-	268.7	268.7	268.7	-	-	268.7
Barclays Capital Inc.	-	249.7	249.7	95.7	154.0	67.1	316.8
DEUTSCHE BANK SECURITIES INC.	5.5	211.1	216.6	102.9	113.7	-	216.6
CREDIT SUISSE SECURITIES (USA) LLC	10.7	191.7	202.4	185.2	17.1	151.5	353.9
J.P. MORGAN SECURITIES INC.	-	155.8	155.8	40.5	115.3	-	155.8
PENSON FINANCIAL SERVICES, INC.	-	151.5	151.5	-	151.5	-	151.5
RBC Capital Markets Corporation	32.5	107.7	140.2	-	140.2	-	140.2
MERRILL LYNCH, PIERCE, FENNER & SMITH	-	125.4	125.4	101.6	23.8	19.0	144.4
SCHON-EX LLC	-	67.6	67.6	-	67.6	-	67.6
SG AMERICAS SECURITIES, LLC	11.6	45.8	57.4	47.7	9.7	-	57.4
CITIGROUP GLOBAL MARKETS INC.	-	51.6	51.6	14.6	37.0	10.0	61.6
GOLDMAN SACHS EXECUTION & CLEARING, L.P.	-	49.4	49.4	20.8	28.6	-	49.4
UBS SECURITIES LLC	-	47.3	47.3	32.8	14.4	-	47.3
INSTINET, LLC	38.0	3.4	41.3	-	41.3	-	41.3
INTERACTIVE BROKERS LLC	0.2	35.0	35.1	-	35.1	-	35.1
ELECTRONIC BROKERAGE SYSTEMS, LLC	-	26.4	26.4	-	26.4	-	26.4
SIG BROKERAGE, LP	0.8	20.0	20.9	-	20.9	-	20.9
BNY CONVERGEX EXECUTION SOLUTIONS LLC	-	20.7	20.7	-	20.7	-	20.7
Total for 20 Member Firms	106.2	2,815.5	2,921.6	1,572.4	1,349.1	478.7	3,400.3
Total for All Firms Reporting	121.7	2,910.5	3,032.2	1,603.2	1,429.0	488.0	3,520.2
% of Total	3.5%	82.7%	86.1%	45.5%	40.6%	13.9%	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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