January 10 - January 14, 2011

PROGRAM TRADING PURCHASES AND SALES

Trading on NYSE (Average Daily - Millions)	Current Week
Total Buy Programs	250.3
Total Sell Programs	238.7
Total CS2 Programs	23.1
Total Programs	512.1
Total NYSE Volume*	1,964.7
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
MORGAN STANLEY & CO. INCORPORATED	4.3	352.7	357.0	70.4	286.6	17.0	374.0
GOLDMAN, SACHS & CO.	-	321.5	321.5	293.8	27.7	15.4	336.9
Barclays Capital Inc.	-	260.1	260.1	133.0	127.1	54.7	314.8
MERRILL LYNCH, PIERCE, FENNER & SMITH	-	205.9	205.9	178.0	27.9	10.8	216.7
SG AMERICAS SECURITIES, LLC	20.6	123.5	144.2	109.1	35.0	-	144.2
CREDIT SUISSE SECURITIES (USA) LLC	0.3	130.6	131.0	74.3	56.7	10.2	141.2
J.P. MORGAN SECURITIES LLC	-	126.7	126.7	16.1	110.6	-	126.7
LATOUR TRADING LLC	-	118.4	118.4	118.4	-	-	118.4
DEUTSCHE BANK SECURITIES INC.	-	107.5	107.5	30.3	77.2	-	107.5
RBC CAPITAL MARKETS, LLC	6.1	81.8	87.9	-	87.9	-	87.9
PENSON FINANCIAL SERVICES, INC.	-	67.8	67.8	-	67.8	-	67.8
ABN AMRO CLEARING CHICAGO LLC	-	61.3	61.3	2.6	58.8	-	61.3
UBS SECURITIES LLC	-	58.1	58.1	14.6	43.5	-	58.1
CITIGROUP GLOBAL MARKETS INC.	-	44.0	44.0	8.7	35.3	6.2	50.2
MILLENCO LLC	-	42.0	42.0	42.0	-	-	42.0
BNP PARIBAS SECURITIES CORP.	-	41.9	41.9	-	41.9	-	41.9
ITG INC.	-	37.1	37.1	1.4	35.7	-	37.1
SANFORD C. BERNSTEIN & CO., LLC	-	27.4	27.4	-	27.4	-	27.4
INSTINET, LLC	18.7	8.1	26.8	-	26.8	-	26.8
NOMURA SECURITIES INTERNATIONAL, INC.	-	25.6	25.6	11.2	14.4	1.1	26.7

	Index Arbitrage	Non-Index Arbitrage	Non-CS2 Total	Principal	Agency	Crossing Session 2	Grand Total
Total for 20 Member Firms	50.0	2,242.0	2,292.2	1,103.9	1,188.3	115.4	2,407.6
Total for All Firms Reporting	59.7	2,385.4	2,445.1	1,129.4	1,315.7	115.4	2,560.4
% of Total	2.3%	93.2%	95.5%	44.1%	51.4%	4.5%	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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