

December 20 - December 24, 2010

PROGRAM TRADING PURCHASES AND SALES

Trading on NYSE
(Average Daily - Millions) Current
Week

Total Buy Programs	208.2
Total Sell Programs	200.0
Total CS2 Programs	63.4
Total Programs	471.7
Total NYSE Volume*	1,584.1
Program Trading as % of Total NYSE Buy + Sell Volume	29.8%

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	1.5	262.7	264.2	67.8	196.4	76.0	340.2
GOLDMAN, SACHS & CO.	-	193.4	193.4	177.1	16.3	9.7	203.1
Barclays Capital Inc.	-	163.0	163.0	73.0	90.0	64.9	227.9
DEUTSCHE BANK SECURITIES INC.	-	154.1	154.1	27.0	127.1	-	154.1
MERRILL LYNCH, PIERCE, FENNER & SMITH	-	119.5	119.5	100.1	19.4	10.6	130.1
SG AMERICAS SECURITIES, LLC	27.0	72.8	99.8	57.5	42.3	-	99.8
J.P. MORGAN SECURITIES LLC	-	94.8	94.8	4.8	90.0	-	94.8
CREDIT SUISSE SECURITIES (USA) LLC	0.1	81.7	81.8	47.9	34.0	-	81.8
LATOUR TRADING LLC	-	65.9	65.9	65.9	-	-	65.9
RBC CAPITAL MARKETS, LLC	3.6	53.8	57.4	-	57.4	-	57.4
BNP PARIBAS SECURITIES CORP.	-	33.3	33.3	-	33.3	-	33.3
MILLENCO LLC	-	31.0	31.0	31.0	-	-	31.0
ITG INC.	-	30.3	30.4	0.6	29.8	-	30.4
ABN AMRO CLEARING CHICAGO LLC	-	29.4	29.4	1.7	27.6	-	29.4
UBS SECURITIES LLC	-	29.0	29.0	11.4	17.6	-	29.0
PENSON FINANCIAL SERVICES, INC.	-	28.1	28.1	-	28.1	-	28.1
CITIGROUP GLOBAL MARKETS INC.	-	21.5	21.5	4.3	17.2	85.7	107.2
INTERACTIVE BROKERS LLC	0.2	18.5	18.6	-	18.6	-	18.6
SANFORD C. BERNSTEIN & CO., LLC	-	17.9	17.9	-	17.9	-	17.9
INSTINET, LLC	13.0	4.0	17.0	-	17.0	-	17.0
Total for 20 Member Firms	45.4	1,504.7	1,550.1	670.1	880.0	246.9	1,797.0
Total for All Firms Reporting	48.9	1,584.0	1,633.0	688.1	944.9	253.8	1,886.7
% of Total	2.6%	84.0%	86.6%	36.5%	50.1%	13.4%	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
December 2010