February 22 - February 25, 2011

PROGRAM TRADING PURCHASES AND SALES

Trading on NYSE (Average Daily - Millions)	Current Week
Total Buy Programs	319.8
Total Sell Programs	311.8
Total CS2 Programs	34.0
Total Programs	665.6
Total NYSE Volume*	2,449.6
Program Trading as % of Total NYSE Buy + Sell Volume	27.2%

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	6.9	353.8	360.7	99.0	261.7	16.6	377.3
GOLDMAN, SACHS & CO.	-	306.8	306.8	289.3	17.5	42.5	349.3
Barclays Capital Inc.	-	261.6	261.6	143.3	118.3	36.9	298.5
MERRILL LYNCH, PIERCE, FENNER & SMITH	-	228.0	228.0	198.0	30.0	29.6	257.6
LATOUR TRADING LLC	-	189.1	189.1	189.1	-	-	189.1
DEUTSCHE BANK SECURITIES INC.	2.6	137.6	140.2	90.3	49.9	-	140.2
SG AMERICAS SECURITIES, LLC	25.3	85.6	110.9	97.6	13.3	-	110.9
CREDIT SUISSE SECURITIES (USA) LLC	3.4	103.6	107.1	67.8	39.2	-	107.1
RBC CAPITAL MARKETS, LLC	10.0	96.9	106.8	-	106.8	-	106.8
J.P. MORGAN SECURITIES LLC	-	106.8	106.8	11.0	95.8	-	106.8
PENSON FINANCIAL SERVICES, INC.	-	66.0	66.0	-	66.0	-	66.0
ELECTRONIC TRANSACTION CLEARING, INC.	-	59.1	59.1	-	59.1	-	59.1
UBS SECURITIES LLC	-	54.8	54.8	31.2	23.6	-	54.8
ABN AMRO CLEARING CHICAGO LLC	-	51.9	51.9	2.4	49.5	-	51.9
BNP PARIBAS SECURITIES CORP.	-	42.9	42.9	-	42.9	-	42.9
MILLENCO LLC	-	35.7	35.7	35.7	-	-	35.7
NOMURA SECURITIES INTERNATIONAL, INC.	-	32.7	32.7	14.9	17.8	-	32.7
ITG INC.	-	30.2	30.2	1.0	29.2	-	30.2
SANFORD C. BERNSTEIN & CO., LLC	-	30.0	30.0	-	30.0	-	30.0
CITIGROUP GLOBAL MARKETS INC.	-	28.0	28.0	10.5	17.5	10.5	38.5

	Index Arbitrage	Non-Index Arbitrage	Non-CS2 Total	Principal	Agency	Crossing Session 2	Grand Total
Total for 20 Member Firms	48.2	2,301.1	2,349.3	1,281.1	1,068.1	136.1	2,485.4
Total for All Firms Reporting	65.7	2,460.7	2,526.3	1,297.8	1,228.5	136.1	2,662.5
% of Total	2.5%	92.4%	94.9%	48.7%	46.1%	5.1%	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.