

January 4 - January 8, 2010

PROGRAM TRADING PURCHASES AND SALES

Trading on NYSE
(Average Daily - Millions)

Current
Week

Total Buy Programs	252.6
Total Sell Programs	257.6
Total CS2 Programs	65.9
Total Programs	576.1
Total NYSE Volume*	2,270.1
Program Trading as % of Total NYSE Buy + Sell Volume	25.4%

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.	-	607.3	607.3	562.3	45.0	88.5	695.8
MORGAN STANLEY & CO. INCORPORATED	6.5	443.1	449.6	164.5	285.1	75.1	524.7
Barclays Capital Inc.	-	217.7	217.7	84.8	133.0	126.9	344.6
DEUTSCHE BANK SECURITIES INC.	6.6	170.1	176.7	58.5	118.2	-	176.7
J.P. MORGAN SECURITIES INC.	-	149.0	149.0	36.8	112.2	-	149.0
CREDIT SUISSE SECURITIES (USA) LLC	11.3	118.6	129.9	102.5	27.4	21.1	151.0
MERRILL LYNCH, PIERCE, FENNER & SMITH	-	110.6	110.6	91.4	19.2	12.5	123.1
RBC Capital Markets Corporation	12.5	97.7	110.2	-	110.2	-	110.2
WEDBUSH MORGAN SECURITIES INC.	-	108.8	108.8	108.8	-	-	108.8
SCHON-EX LLC	-	48.6	48.6	-	48.6	-	48.6
CITIGROUP GLOBAL MARKETS INC.	-	48.0	48.0	11.6	36.3	0.8	48.8
SG AMERICAS SECURITIES, LLC	8.2	36.9	45.1	35.6	9.5	-	45.1
GOLDMAN SACHS EXECUTION & CLEARING, L.P.	-	44.8	44.8	20.2	24.6	-	44.8
INSTINET, LLC	31.0	8.9	39.9	-	39.9	-	39.9
JEFFERIES EXECUTION SERVICES, INC.	0.3	32.3	32.5	31.1	1.4	-	32.5
INTERACTIVE BROKERS LLC	0.1	31.4	31.5	-	31.5	-	31.5
UBS SECURITIES LLC	-	28.7	28.7	19.5	9.2	-	28.7
PENSON FINANCIAL SERVICES, INC.	-	27.4	27.4	-	27.4	-	27.4
ELECTRONIC BROKERAGE SYSTEMS, LLC	-	26.1	26.1	-	26.1	-	26.1
SIG BROKERAGE, LP	1.8	18.6	20.5	-	20.5	-	20.5
Total for 20 Member Firms	78.3	2,374.6	2,452.9	1,327.6	1,125.3	324.9	2,777.8
Total for All Firms Reporting	87.9	2,463.2	2,551.1	1,342.5	1,208.6	329.4	2,880.5
% of Total	3.1%	85.5%	88.6%	46.6%	42.0%	11.4%	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
January 2010