

January 11 - January 15, 2010

**PROGRAM TRADING PURCHASES AND SALES**

Trading on NYSE  
(Average Daily - Millions) Current  
Week

Total Buy Programs	268.5
Total Sell Programs	278.4
Total CS2 Programs	<u>56.2</u>
Total Programs	603.1
Total NYSE Volume*	2,188.9
Program Trading as % of Total NYSE Buy + Sell Volume	<b>27.6%</b>

**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.	-	483.4	483.4	453.8	29.6	83.2	566.6
MORGAN STANLEY & CO. INCORPORATED	3.4	467.4	470.8	223.1	247.8	46.9	517.7
DEUTSCHE BANK SECURITIES INC.	162.5	183.3	345.8	46.7	299.1	-	345.8
Barclays Capital Inc.	2.4	201.0	203.4	84.8	118.5	78.5	281.9
RBC Capital Markets Corporation	98.9	89.4	188.3	-	188.3	-	188.3
CREDIT SUISSE SECURITIES (USA) LLC	28.0	151.1	179.1	146.8	32.3	7.6	186.7
WEDBUSH MORGAN SECURITIES INC.	-	108.0	108.0	108.0	-	-	108.0
J.P. MORGAN SECURITIES INC.	-	100.6	100.6	36.9	63.7	-	100.6
MERRILL LYNCH, PIERCE, FENNER & SMITH	-	99.0	99.0	79.6	19.4	17.7	116.7
PENSON FINANCIAL SERVICES, INC.	-	69.1	69.1	-	69.1	-	69.1
SCHON-EX LLC	-	58.1	58.1	-	58.1	-	58.1
CITIGROUP GLOBAL MARKETS INC.	-	54.4	54.4	26.3	28.2	42.2	96.6
GOLDMAN SACHS EXECUTION & CLEARING, L.P.	-	43.9	43.9	23.6	20.3	-	43.9
SG AMERICAS SECURITIES, LLC	11.7	31.6	43.2	31.1	12.1	-	43.2
SIG BROKERAGE, LP	11.0	25.4	36.4	-	36.4	-	36.4
INSTINET, LLC	29.7	4.1	33.7	-	33.7	-	33.7
UBS SECURITIES LLC	-	30.9	30.9	23.3	7.6	-	30.9
JEFFERIES EXECUTION SERVICES, INC.	0.2	30.2	30.4	28.3	2.1	-	30.4
INTERACTIVE BROKERS LLC	0.2	29.2	29.4	-	29.4	-	29.4
State Street Global Markets, LLC	-	23.1	23.1	-	23.1	-	23.1
<b>Total for 20 Member Firms</b>	<b>348.0</b>	<b>2,283.2</b>	<b>2,631.0</b>	<b>1,312.3</b>	<b>1,318.8</b>	<b>276.1</b>	<b>2,907.1</b>
<b>Total for All Firms Reporting</b>	<b>362.9</b>	<b>2,371.5</b>	<b>2,734.4</b>	<b>1,325.1</b>	<b>1,409.3</b>	<b>281.2</b>	<b>3,015.6</b>
<b>% of Total</b>	<b>12.0%</b>	<b>78.6%</b>	<b>90.7%</b>	<b>43.9%</b>	<b>46.7%</b>	<b>9.3%</b>	<b>100.0%</b>

+ 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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