

December 21 - December 25, 2009

PROGRAM TRADING PURCHASES AND SALES

Trading on NYSE
(Average Daily - Millions)

Current
Week

Total Buy Programs	189.5
Total Sell Programs	176.2
Total CS2 Programs	26.8
Total Programs	392.4
Total NYSE Volume*	1,564.0
Program Trading as % of Total NYSE Buy + Sell Volume	25.1%

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
GOLDMAN, SACHS & CO.	-	344.9	344.9	297.8	47.2	25.1	370.0
MORGAN STANLEY & CO. INCORPORATED	4.2	253.1	257.3	84.3	173.1	5.4	262.7
DEUTSCHE BANK SECURITIES INC.	3.1	145.1	148.2	45.6	102.6	-	148.2
Barclays Capital Inc.	-	93.0	93.0	40.3	52.7	35.3	128.3
J.P. MORGAN SECURITIES INC.	-	89.9	89.9	29.5	60.3	-	89.9
CREDIT SUISSE SECURITIES (USA) LLC	3.8	76.2	79.9	60.4	19.5	17.9	97.8
MERRILL LYNCH, PIERCE, FENNER & SMITH	-	69.2	69.2	46.2	22.9	20.6	89.8
RBC Capital Markets Corporation	10.4	43.7	54.1	-	54.1	-	54.1
WEDBUSH MORGAN SECURITIES INC.	-	44.6	44.6	44.6	-	-	44.6
GOLDMAN SACHS EXECUTION & CLEARING, L.P.	-	29.6	29.6	8.0	21.6	-	29.6
CITIGROUP GLOBAL MARKETS INC.	-	28.5	28.5	6.1	22.3	0.5	29.0
SCHON-EX LLC	-	28.4	28.4	-	28.4	-	28.4
Instinet, LLC	18.3	4.5	22.8	-	22.8	-	22.8
ELECTRONIC BROKERAGE SYSTEMS, LLC	-	21.3	21.3	-	21.3	-	21.3
SG AMERICAS SECURITIES, LLC	3.9	15.6	19.5	16.7	2.8	-	19.5
UBS SECURITIES LLC	-	19.1	19.1	15.1	4.1	-	19.1
Interactive Brokers LLC	0.2	15.4	15.6	-	15.6	-	15.6
SIG BROKERAGE, LP	0.2	13.5	13.8	-	13.8	-	13.8
PENSON FINANCIAL SERVICES, INC.	-	13.1	13.1	-	13.1	-	13.1
CALYON SECURITIES (USA) INC	-	11.0	11.0	-	11.0	-	11.0
Total for 20 Member Firms	44.1	1,359.7	1,403.8	694.6	709.2	104.8	1,508.6
Total for All Firms Reporting	55.5	1,407.2	1,462.7	704.4	758.2	107.1	1,569.7
% of Total	3.5%	89.6%	93.2%	44.9%	48.3%	6.8%	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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