

December 27 - December 31, 2010

PROGRAM TRADING PURCHASES AND SALES

Trading on NYSE
(Average Daily - Millions)

Current
Week

Total Buy Programs	154.0
Total Sell Programs	158.2
Total CS2 Programs	36.6
Total Programs	348.7
Total NYSE Volume*	1,095.9
Program Trading as % of Total NYSE Buy + Sell Volume	31.8%

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	-	220.0	220.0	46.6	173.3	28.4	248.4
GOLDMAN, SACHS & CO.	-	213.0	213.0	197.8	15.2	130.2	343.2
Barclays Capital Inc.	-	157.0	157.0	80.9	76.0	15.8	172.8
MERRILL LYNCH, PIERCE, FENNER & SMITH	-	136.4	136.4	101.6	34.7	6.1	142.5
DEUTSCHE BANK SECURITIES INC.	-	135.8	135.8	38.2	97.6	-	135.8
SG AMERICAS SECURITIES, LLC	19.5	74.3	93.8	69.2	24.6	-	93.8
CREDIT SUISSE SECURITIES (USA) LLC	0.2	89.3	89.5	68.9	20.6	-	89.5
J.P. MORGAN SECURITIES LLC	-	58.3	58.3	3.2	55.1	-	58.3
RBC CAPITAL MARKETS, LLC	8.4	49.3	57.6	-	57.6	-	57.6
LATOUR TRADING LLC	-	56.8	56.8	56.8	-	-	56.8
UBS SECURITIES LLC	-	45.7	45.7	14.7	31.0	-	45.7
MILLENCO LLC	-	39.4	39.4	39.4	-	-	39.4
CITIGROUP GLOBAL MARKETS INC.	-	33.9	33.9	2.6	31.3	2.5	36.4
INSTINET, LLC	12.6	9.1	21.7	-	21.7	-	21.7
PENSON FINANCIAL SERVICES, INC.	-	20.3	20.3	-	20.3	-	20.3
ITG INC.	-	19.5	19.5	1.3	18.3	-	19.5
ABN AMRO CLEARING CHICAGO LLC	-	19.0	19.0	1.2	17.9	-	19.0
BNP PARIBAS SECURITIES CORP.	-	18.8	18.8	-	18.8	-	18.8
SANFORD C. BERNSTEIN & CO., LLC	-	17.3	17.3	-	17.3	-	17.3
INTERACTIVE BROKERS LLC	0.9	13.6	14.5	-	14.5	-	14.5
Total for 20 Member Firms	41.6	1,426.8	1,468.3	722.4	745.8	183.0	1,651.3
Total for All Firms Reporting	47.6	1,513.2	1,560.8	740.8	819.9	183.0	1,743.7
% of Total	2.7%	86.8%	89.5%	42.5%	47.0%	10.5%	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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