

December 28 - January 1, 2010

PROGRAM TRADING PURCHASES AND SALES

Trading on NYSE
(Average Daily - Millions)

Current
Week

Total Buy Programs	178.5
Total Sell Programs	186.0
Total CS2 Programs	76.8
Total Programs	441.3
Total NYSE Volume*	1,411.5
Program Trading as % of Total NYSE Buy + Sell Volume	31.3%

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.	-	315.0	315.0	289.6	25.4	188.5	503.5
MORGAN STANLEY & CO. INCORPORATED	-	246.2	246.2	84.4	161.8	37.0	283.2
DEUTSCHE BANK SECURITIES INC.	2.9	138.7	141.6	19.9	121.7	-	141.6
J.P. MORGAN SECURITIES INC.	-	120.9	120.9	39.6	81.4	-	120.9
Barclays Capital Inc.	-	104.2	104.2	43.8	60.4	31.8	136.0
CREDIT SUISSE SECURITIES (USA) LLC	1.1	92.8	93.9	68.2	25.7	11.7	105.6
MERRILL LYNCH, PIERCE, FENNER & SMITH	-	78.2	78.2	49.1	29.2	21.1	99.3
RBC Capital Markets Corporation	21.8	39.4	61.1	-	61.1	-	61.1
CITIGROUP GLOBAL MARKETS INC.	-	52.7	52.7	17.2	35.4	12.1	64.8
WEDBUSH MORGAN SECURITIES INC.	-	36.1	36.1	36.1	-	-	36.1
SG AMERICAS SECURITIES, LLC	4.4	17.7	22.1	17.6	4.5	-	22.1
INSTINET, LLC	17.9	3.1	21.0	-	21.0	-	21.0
GOLDMAN SACHS EXECUTION & CLEARING, L.P.	-	20.5	20.5	7.3	13.2	-	20.5
SCHON-EX LLC	-	20.1	20.1	-	20.1	-	20.1
UBS SECURITIES LLC	-	18.6	18.6	12.1	6.5	-	18.6
ELECTRONIC BROKERAGE SYSTEMS, LLC	-	18.0	18.0	-	18.0	-	18.0
INTERACTIVE BROKERS LLC	0.2	15.2	15.4	-	15.4	-	15.4
PENSON FINANCIAL SERVICES, INC.	-	10.7	10.7	-	10.7	-	10.7
SIG BROKERAGE, LP	0.3	9.9	10.1	-	10.1	-	10.1
BNY CONVERGEX EXECUTION SOLUTIONS LLC	-	9.3	9.3	-	9.3	-	9.3
Total for 20 Member Firms	48.6	1,367.3	1,415.7	684.9	730.9	302.2	1,717.9
Total for All Firms Reporting	60.6	1,397.4	1,458.0	694.5	763.5	307.2	1,765.3
% of Total	3.4%	79.2%	82.6%	39.3%	43.3%	17.4%	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
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