

February 7 - February 11, 2011

PROGRAM TRADING PURCHASES AND SALES

Trading on NYSE
(Average Daily - Millions)

Current
Week

Total Buy Programs	240.7
Total Sell Programs	226.9
Total CS2 Programs	47.0
Total Programs	514.6
Total NYSE Volume*	1,948.7
Program Trading as % of Total NYSE Buy + Sell Volume	26.4%

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
MORGAN STANLEY & CO. INCORPORATED	5.6	350.3	356.0	79.7	276.3	115.7	471.7
GOLDMAN, SACHS & CO.	-	308.4	308.4	283.1	25.3	41.0	349.4
Barclays Capital Inc.	-	233.4	233.4	117.4	116.0	45.5	278.9
MERRILL LYNCH, PIERCE, FENNER & SMITH	-	217.2	217.2	196.0	21.2	8.0	225.2
DEUTSCHE BANK SECURITIES INC.	0.2	132.6	132.8	56.8	76.0	-	132.8
LATOUR TRADING LLC	-	129.9	129.9	129.9	-	-	129.9
J.P. MORGAN SECURITIES LLC	-	124.8	124.8	11.1	113.8	-	124.8
CREDIT SUISSE SECURITIES (USA) LLC	3.1	101.8	104.9	82.2	22.6	1.8	106.7
PENSON FINANCIAL SERVICES, INC.	-	93.2	93.2	-	93.2	-	93.2
SG AMERICAS SECURITIES, LLC	15.7	77.3	93.0	82.0	11.0	-	93.0
RBC CAPITAL MARKETS, LLC	6.4	73.2	79.6	-	79.6	-	79.6
ABN AMRO CLEARING CHICAGO LLC	-	59.7	59.7	1.5	58.2	-	59.7
UBS SECURITIES LLC	-	45.2	45.2	23.9	21.3	-	45.2
MILLENCO LLC	-	43.5	43.5	43.5	-	-	43.5
BNP PARIBAS SECURITIES CORP.	-	32.6	32.6	-	32.6	-	32.6
SANFORD C. BERNSTEIN & CO., LLC	-	31.7	31.7	-	31.7	-	31.7
CITIGROUP GLOBAL MARKETS INC.	-	31.1	31.1	11.0	20.1	22.8	53.9
ITG INC.	-	30.5	30.6	1.2	29.4	-	30.6
INSTINET, LLC	11.1	14.0	25.1	-	25.1	-	25.1
NOMURA SECURITIES INTERNATIONAL, INC.	-	25.0	25.0	10.8	14.1	-	25.0
Total for 20 Member Firms	42.1	2,155.4	2,197.7	1,130.1	1,067.5	234.8	2,432.5
Total for All Firms Reporting	49.0	2,289.3	2,338.3	1,149.8	1,188.5	234.8	2,573.1
% of Total	1.9%	89.0%	90.9%	44.7%	46.2%	9.1%	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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