January 3 - January 7, 2011

PROGRAM TRADING PURCHASES AND SALES

Trading on NYSE (Average Daily - Millions)	Current Week
Total Buy Programs	285.1
Total Sell Programs	271.8
Total CS2 Programs	53.1
Total Programs	610.0
Total NYSE Volume*	2,206.2
Program Trading as % of Total NYSE Buy + Sell Volume	27.7%

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	4.4	389.7	394.0	96.0	298.0	113.5	507.5
GOLDMAN, SACHS & CO.	-	359.2	359.2	327.3	31.9	23.4	382.6
Barclays Capital Inc.	-	282.6	282.6	138.4	144.2	83.7	366.3
MERRILL LYNCH, PIERCE, FENNER & SMITH	-	205.5	205.5	160.1	45.4	37.0	242.5
DEUTSCHE BANK SECURITIES INC.	0.1	190.6	190.7	53.1	137.6	-	190.7
SG AMERICAS SECURITIES, LLC	20.3	146.6	166.9	119.5	47.4	-	166.9
J.P. MORGAN SECURITIES LLC	-	147.5	147.5	13.4	134.1	-	147.5
LATOUR TRADING LLC	-	144.2	144.2	144.2	-	-	144.2
CREDIT SUISSE SECURITIES (USA) LLC	1.4	125.4	126.8	92.6	34.3	-	126.8
RBC CAPITAL MARKETS, LLC	6.4	111.2	117.6	-	117.6	-	117.6
ITG INC.	-	74.9	74.9	1.0	73.9	-	74.9
BNP PARIBAS SECURITIES CORP.	-	63.5	63.5	-	63.5	-	63.5
PENSON FINANCIAL SERVICES, INC.	-	61.1	61.1	-	61.1	-	61.1
ABN AMRO CLEARING CHICAGO LLC	-	58.1	58.1	3.2	54.9	-	58.1
MILLENCO LLC	-	48.2	48.2	48.2	-	-	48.2
UBS SECURITIES LLC	-	47.4	47.4	13.4	34.0	-	47.4
CITIGROUP GLOBAL MARKETS INC.	-	42.8	42.8	11.1	31.7	8.0	50.8
INTERACTIVE BROKERS LLC	0.3	38.1	38.4	-	38.4	-	38.4
SANFORD C. BERNSTEIN & CO., LLC	-	34.1	34.1	-	34.1	-	34.1
INSTINET, LLC	20.4	6.6	27.0	-	27.0	-	27.0

	Index Arbitrage	Non-Index Arbitrage	Non-CS2 Total	Principal	Agency	Crossing Session 2	Grand Total
Total for 20 Member Firms	53.3	2,577.3	2,630.5	1,221.5	1,409.1	265.6	2,896.1
Total for All Firms Reporting	62.5	2,722.2	2,784.6	1,257.4	1,527.2	265.6	3,050.2
% of Total	2.0%	89.2%	91.3%	41.2%	50.1%	8.7%	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.