

January 31 - February 4, 2011

PROGRAM TRADING PURCHASES AND SALES

Trading on NYSE
(Average Daily - Millions)

Current
Week

Total Buy Programs	273.2
Total Sell Programs	274.0
Total CS2 Programs	41.9
Total Programs	589.1
Total NYSE Volume*	2,101.8
Program Trading as % of Total NYSE Buy + Sell Volume	28.0%

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	1.6	410.7	412.2	87.3	324.9	57.1	469.3
GOLDMAN, SACHS & CO.	-	361.6	361.6	323.8	37.7	34.7	396.3
Barclays Capital Inc.	-	268.6	268.6	138.4	130.2	64.7	333.3
MERRILL LYNCH, PIERCE, FENNER & SMITH	-	213.6	213.6	180.6	33.0	12.7	226.3
CREDIT SUISSE SECURITIES (USA) LLC	1.9	153.0	154.9	108.4	46.5	9.8	164.7
SG AMERICAS SECURITIES, LLC	34.1	113.8	147.9	105.6	42.3	-	147.9
LATOUR TRADING LLC	-	147.5	147.5	147.5	-	-	147.5
DEUTSCHE BANK SECURITIES INC.	7.3	121.9	129.1	73.4	55.7	-	129.1
J.P. MORGAN SECURITIES LLC	-	125.1	125.1	15.2	109.8	-	125.1
PENSON FINANCIAL SERVICES, INC.	-	103.5	103.5	-	103.5	-	103.5
RBC CAPITAL MARKETS, LLC	8.6	88.7	97.3	-	97.3	-	97.3
ABN AMRO CLEARING CHICAGO LLC	-	71.5	71.5	1.8	69.7	-	71.5
BNP PARIBAS SECURITIES CORP.	-	55.7	55.7	-	55.7	-	55.7
UBS SECURITIES LLC	-	50.2	50.2	17.8	32.4	-	50.2
MILLENCO LLC	-	47.8	47.8	47.8	-	-	47.8
INSTINET, LLC	12.1	34.6	46.7	-	46.7	-	46.7
CITIGROUP GLOBAL MARKETS INC.	-	45.8	45.8	14.3	31.5	30.2	76.0
ITG INC.	-	39.8	39.8	1.5	38.4	-	39.8
SANFORD C. BERNSTEIN & CO., LLC	-	35.9	35.9	-	35.9	-	35.9
GOLDMAN SACHS EXECUTION & CLEARING, L.P.	-	25.5	25.5	-	25.5	-	25.5
Total for 20 Member Firms	65.6	2,514.8	2,580.2	1,263.4	1,316.7	209.2	2,789.4
Total for All Firms Reporting	73.8	2,662.4	2,736.2	1,300.3	1,435.9	209.3	2,945.6
% of Total	2.5%	90.4%	92.9%	44.1%	48.7%	7.1%	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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