February 14 - February 18, 2011

PROGRAM TRADING PURCHASES AND SALES

Trading on NYSE (Average Daily - Millions)	*Current Week*
Total Buy Programs	**268.4**
Total Sell Programs	**261.4**
Total CS2 Programs	**33.2**
Total Programs	**563.0**
Total NYSE Volume*	**1,921.3**
Program Trading as % of Total NYSE Buy + Sell Volume	**29.3%**

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
MORGAN STANLEY & CO. INCORPORATED	11.5	369.8	381.3	119.4	261.8	34.4	415.7
GOLDMAN, SACHS & CO.	-	316.9	316.9	288.1	28.8	28.7	345.6
Barclays Capital Inc.	1.9	251.1	253.0	145.5	107.6	47.9	300.9
DEUTSCHE BANK SECURITIES INC.	142.0	93.0	235.0	56.1	178.9	-	235.0
MERRILL LYNCH, PIERCE, FENNER & SMITH	-	210.6	210.6	183.3	27.3	13.7	224.3
CREDIT SUISSE SECURITIES (USA) LLC	6.7	141.0	147.7	113.8	33.9	19.9	167.6
J.P. MORGAN SECURITIES LLC	-	118.8	118.8	9.7	109.1	-	118.8
LATOUR TRADING LLC	-	101.4	101.4	101.4	-	-	101.4
RBC CAPITAL MARKETS, LLC	29.0	69.4	98.4	-	98.4	-	98.4
SIG BROKERAGE, LP	67.9	25.2	93.2	-	93.2	-	93.2
SG AMERICAS SECURITIES, LLC	20.7	67.4	88.2	79.3	8.9	-	88.2
PENSON FINANCIAL SERVICES, INC.	-	62.3	62.3	-	62.3	-	62.3
UBS SECURITIES LLC	-	57.0	57.0	25.4	31.6	-	57.0
ABN AMRO CLEARING CHICAGO LLC	-	56.9	56.9	1.9	55.0	-	56.9
BNP PARIBAS SECURITIES CORP.	-	49.4	49.4	-	49.4	-	49.4
MILLENCO LLC	-	40.6	40.6	40.6	-	-	40.6
CITIGROUP GLOBAL MARKETS INC.	-	38.4	38.4	9.8	28.6	21.6	60.0
NOMURA SECURITIES INTERNATIONAL, INC.	-	32.4	32.4	9.8	22.6	-	32.4
ELECTRONIC TRANSACTION CLEARING, INC.	-	31.0	31.0	-	31.0	-	31.0
SANFORD C. BERNSTEIN & CO., LLC	-	29.9	29.9	-	29.9	-	29.9
Total for 20 Member Firms	279.7	2,162.5	2,442.4	1,184.1	1,258.3	166.2	2,608.6
Total for All Firms Reporting	306.8	2,342.2	2,649.0	1,203.0	1,445.9	166.2	2,815.2
% of Total	10.9%	83.2%	94.1%	42.7%	51.4%	5.9%	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.