

November 15 - November 19, 2010

PROGRAM TRADING PURCHASES AND SALES

Trading on NYSE
(Average Daily - Millions) Current
Week

Total Buy Programs	315.0
Total Sell Programs	317.3
Total CS2 Programs	41.7
Total Programs	674.0
Total NYSE Volume*	2,243.6
Program Trading as % of Total NYSE Buy + Sell Volume	30.0%

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
GOLDMAN, SACHS & CO.	-	433.8	433.8	410.4	23.4	25.5	459.3
MORGAN STANLEY & CO. INCORPORATED	11.5	374.8	386.2	133.2	253.0	39.6	425.8
Barclays Capital Inc.	0.8	266.6	267.4	115.8	151.7	74.9	342.3
DEUTSCHE BANK SECURITIES INC.	72.0	188.4	260.5	87.6	172.8	-	260.5
MERRILL LYNCH, PIERCE, FENNER & SMITH	-	209.7	209.7	164.0	45.7	16.0	225.7
LATOUR TRADING LLC	-	198.5	198.5	198.5	-	-	198.5
SG AMERICAS SECURITIES, LLC	26.8	170.8	197.6	136.2	61.5	-	197.6
CREDIT SUISSE SECURITIES (USA) LLC	0.8	184.1	184.9	146.3	38.6	-	184.9
J.P. MORGAN SECURITIES LLC	-	132.8	132.8	11.1	121.7	-	132.8
RBC CAPITAL MARKETS, LLC	27.6	101.9	129.5	-	129.5	-	129.5
BNP PARIBAS SECURITIES CORP.	-	101.8	101.8	-	101.8	-	101.8
SIG BROKERAGE, LP	63.2	24.3	87.6	-	87.6	-	87.6
ABN AMRO CLEARING CHICAGO LLC	-	65.7	65.7	2.2	63.5	-	65.7
PENSON FINANCIAL SERVICES, INC.	-	64.8	64.8	-	64.8	-	64.8
UBS SECURITIES LLC	-	63.7	63.7	20.3	43.4	-	63.7
SCHON-EX LLC	-	49.0	49.0	-	49.0	-	49.0
MILLENCO LLC	0.1	47.5	47.7	47.7	-	-	47.7
SANFORD C. BERNSTEIN & CO., LLC	-	36.6	36.6	-	36.6	-	36.6
CITIGROUP GLOBAL MARKETS INC.	-	36.4	36.4	10.9	25.5	52.5	88.9
INSTINET, LLC	10.4	23.1	33.5	-	33.5	-	33.5
Total for 20 Member Firms	213.2	2,774.3	2,987.7	1,484.2	1,503.6	208.5	3,196.2
Total for All Firms Reporting	226.3	2,935.2	3,161.5	1,512.2	1,649.3	208.5	3,370.0
% of Total	6.7%	87.1%	93.8%	44.9%	48.9%	6.2%	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
November 2010