

November 23 - November 27, 2009

**PROGRAM TRADING PURCHASES AND SALES**

Trading on NYSE  
(Average Daily - Millions)

Current  
Week

Total Buy Programs	205.7
Total Sell Programs	203.5
Total CS2 Programs	51.4
Total Programs	460.6
Total NYSE Volume*	1,748.6
Program Trading as % of Total NYSE Buy + Sell Volume	26.3%

**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
GOLDMAN, SACHS & CO.	-	389.4	389.4	341.2	48.2	61.7	451.1
MORGAN STANLEY & CO. INCORPORATED	2.0	273.0	275.0	90.0	184.9	72.0	347.0
Barclays Capital Inc.	-	123.5	123.5	41.3	82.2	33.4	156.9
DEUTSCHE BANK SECURITIES INC.	4.6	116.5	121.1	49.1	72.0	-	121.1
CREDIT SUISSE SECURITIES (USA) LLC	15.3	73.8	89.1	70.0	19.0	6.6	95.7
J.P. MORGAN SECURITIES INC.	-	81.2	81.2	19.2	62.1	-	81.2
RBC Capital Markets Corporation	12.6	56.9	69.5	-	69.5	-	69.5
MERRILL LYNCH, PIERCE, FENNER & SMITH	-	63.3	63.3	49.0	14.3	8.2	71.5
SCHON-EX LLC	-	42.6	42.6	-	42.6	-	42.6
WEDBUSH MORGAN SECURITIES INC.	-	41.3	41.3	41.3	-	-	41.3
ELECTRONIC BROKERAGE SYSTEMS, LLC	-	41.1	41.1	-	41.1	-	41.1
SG AMERICAS SECURITIES, LLC	9.8	25.6	35.4	26.6	8.8	-	35.4
Interactive Brokers LLC	0.2	34.6	34.7	-	34.7	-	34.7
CITIGROUP GLOBAL MARKETS INC.	-	34.1	34.1	11.9	22.2	19.9	54.0
SIG BROKERAGE, LP	5.4	19.7	25.1	-	25.1	-	25.1
CALYON SECURITIES (USA) INC	0.2	23.0	23.3	-	23.3	-	23.3
GOLDMAN SACHS EXECUTION & CLEARING, L.P.	-	22.3	22.3	7.8	14.6	-	22.3
Instinet, LLC	16.1	3.7	19.8	-	19.8	-	19.8
State Street Global Markets, LLC	-	19.1	19.1	-	19.1	-	19.1
PENSON FINANCIAL SERVICES, INC.	-	13.4	13.4	-	13.4	-	13.4
<b>Total for 20 Member Firms</b>	<b>66.2</b>	<b>1,498.1</b>	<b>1,564.3</b>	<b>747.4</b>	<b>816.9</b>	<b>201.8</b>	<b>1,766.1</b>
<b>Total for All Firms Reporting</b>	<b>77.6</b>	<b>1,559.3</b>	<b>1,636.8</b>	<b>779.3</b>	<b>857.5</b>	<b>205.7</b>	<b>1,842.5</b>
<b>% of Total</b>	<b>4.2%</b>	<b>84.6%</b>	<b>88.8%</b>	<b>42.3%</b>	<b>46.5%</b>	<b>11.2%</b>	<b>100.0%</b>

+ 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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