

November 8 - November 12, 2010

PROGRAM TRADING PURCHASES AND SALES

Trading on NYSE
(Average Daily - Millions)

Current
Week

Total Buy Programs	260.4
Total Sell Programs	255.3
Total CS2 Programs	40.5
Total Programs	556.2
Total NYSE Volume*	2,084.5
Program Trading as % of Total NYSE Buy + Sell Volume	26.7%

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
GOLDMAN, SACHS & CO.	-	390.5	390.5	361.1	29.4	15.2	405.7
MORGAN STANLEY & CO. INCORPORATED	7.5	371.0	378.5	85.6	292.9	46.4	424.9
Barclays Capital Inc.	-	214.7	214.7	68.6	146.1	70.4	285.1
MERRILL LYNCH, PIERCE, FENNER & SMITH	-	203.7	203.7	164.5	39.1	14.8	218.5
LATOUR TRADING LLC	-	201.3	201.3	201.3	-	-	201.3
SG AMERICAS SECURITIES, LLC	14.5	137.5	152.0	103.7	48.3	-	152.0
DEUTSCHE BANK SECURITIES INC.	0.5	151.0	151.5	55.5	95.9	-	151.5
J.P. MORGAN SECURITIES LLC	-	131.9	131.9	15.9	116.0	-	131.9
CREDIT SUISSE SECURITIES (USA) LLC	0.2	99.4	99.6	58.3	41.3	50.2	149.8
RBC CAPITAL MARKETS, LLC	7.6	91.3	99.0	-	99.0	-	99.0
SCHON-EX LLC	-	66.7	66.7	-	66.7	-	66.7
ABN AMRO CLEARING CHICAGO LLC	-	60.2	60.2	2.1	58.1	-	60.2
BNP PARIBAS SECURITIES CORP.	-	56.4	56.4	-	56.4	-	56.4
MILLENCO LLC	0.1	45.9	46.0	46.0	-	-	46.0
CITIGROUP GLOBAL MARKETS INC.	-	43.2	43.2	9.9	33.3	5.3	48.5
PENSON FINANCIAL SERVICES, INC.	-	40.4	40.4	-	40.4	-	40.4
INTERACTIVE BROKERS LLC	0.5	27.0	27.5	-	27.5	-	27.5
UBS SECURITIES LLC	-	27.3	27.3	15.7	11.5	-	27.3
NOMURA SECURITIES INTERNATIONAL, INC.	-	26.1	26.1	11.0	15.1	-	26.1
INSTINET, LLC	8.6	13.9	22.6	-	22.6	-	22.6
Total for 20 Member Firms	39.5	2,399.4	2,439.1	1,199.2	1,239.6	202.3	2,641.4
Total for All Firms Reporting	51.0	2,527.7	2,578.7	1,217.6	1,361.0	202.3	2,781.0
% of Total	1.8%	90.9%	92.7%	43.8%	48.9%	7.3%	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