November 22 - November 26, 2010

PROGRAM TRADING PURCHASES AND SALES

Trading on NYSE (Average Daily - Millions)	Current Week
Total Buy Programs	217.2
Total Sell Programs	228.0
Total CS2 Programs	32.0
Total Programs	477.3
Total NYSE Volume*	1,633.4
Program Trading as % of Total NYSE Buy + Sell Volume	29.2%

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.	-	249.9	249.9	221.7	28.2	1.7	251.6
MORGAN STANLEY & CO. INCORPORATED	2.1	212.7	214.8	47.5	167.3	14.3	229.1
Barclays Capital Inc.	-	177.4	177.4	84.0	93.4	45.1	222.5
MERRILL LYNCH, PIERCE, FENNER & SMITH	-	147.6	147.6	116.0	31.5	13.0	160.6
LATOUR TRADING LLC	-	135.1	135.1	135.1	-	-	135.1
SG AMERICAS SECURITIES, LLC	10.1	111.0	121.1	94.4	26.7	-	121.1
DEUTSCHE BANK SECURITIES INC.	0.2	114.5	114.7	47.9	66.9	-	114.7
J.P. MORGAN SECURITIES LLC	-	105.0	105.0	17.8	87.1	-	105.0
RBC CAPITAL MARKETS, LLC	11.2	65.1	76.3	-	76.3	-	76.3
CREDIT SUISSE SECURITIES (USA) LLC	0.1	63.8	63.9	37.5	26.3	-	63.9
BNP PARIBAS SECURITIES CORP.	-	40.4	40.4	-	40.4	-	40.4
ABN AMRO CLEARING CHICAGO LLC	-	35.4	35.4	1.4	34.0	-	35.4
PENSON FINANCIAL SERVICES, INC.	-	35.3	35.3	-	35.3	-	35.3
MILLENCO LLC	0.2	32.8	33.0	33.0	-	-	33.0
UBS SECURITIES LLC	-	31.8	31.8	10.4	21.5	-	31.8
SANFORD C. BERNSTEIN & CO., LLC	-	22.7	22.7	-	22.7	-	22.7
SCHON-EX LLC	-	21.8	21.8	-	21.8	-	21.8
CITIGROUP GLOBAL MARKETS INC.	-	20.9	20.9	4.7	16.2	54.0	74.9
NOMURA SECURITIES INTERNATIONAL, INC.	-	16.9	16.9	12.2	4.7	-	16.9
SIG BROKERAGE, LP	-	14.9	14.9	-	14.9	-	14.9
Total for 20 Member Firms	23.9	1,655.0	1,678.9	863.6	815.2	128.1	1,807.0
Total for All Firms Reporting	39.1	1,742.0	1,781.1	877.1	904.0	128.1	1,909.2
% of Total	2.0%	91.2%	93.3%	45.9%	47.3%	6.7%	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.