November 1 - November 5, 2010

PROGRAM TRADING PURCHASES AND SALES

Trading on NYSE (Average Daily - Millions)	Current Week
Total Buy Programs	295.6
Total Sell Programs	251.8
Total CS2 Programs	50.8
Total Programs	598.2
Total NYSE Volume*	2,291.4
Program Trading as % of Total NYSE Buy + Sell Volume	26.1%

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.	-	443.8	443.8	414.7	29.0	87.0	530.8
MORGAN STANLEY & CO. INCORPORATED	7.8	407.8	415.6	92.4	323.2	31.8	447.4
Barclays Capital Inc.	-	254.0	254.0	90.6	163.4	119.2	373.2
LATOUR TRADING LLC	-	199.2	199.2	199.2	-	-	199.2
SG AMERICAS SECURITIES, LLC	17.7	174.0	191.7	129.4	62.3	-	191.7
MERRILL LYNCH, PIERCE, FENNER & SMITH	-	180.9	180.9	155.7	25.2	10.4	191.3
J.P. MORGAN SECURITIES LLC	-	152.6	152.7	12.8	139.9	-	152.7
DEUTSCHE BANK SECURITIES INC.	0.7	124.4	125.1	45.5	79.6	-	125.1
CREDIT SUISSE SECURITIES (USA) LLC	2.8	117.9	120.7	91.0	29.6	0.5	121.2
RBC CAPITAL MARKETS, LLC	17.9	99.1	117.0	-	117.0	-	117.0
BNP PARIBAS SECURITIES CORP.	-	71.0	71.0	-	71.0	-	71.0
SCHON-EX LLC	-	61.2	61.2	-	61.2	-	61.2
MILLENCO LLC	0.1	47.4	47.5	47.5	-	-	47.5
ABN AMRO CLEARING CHICAGO LLC	-	47.2	47.2	1.4	45.8	-	47.2
CITIGROUP GLOBAL MARKETS INC.	-	32.7	32.7	9.6	23.1	4.7	37.4
UBS SECURITIES LLC	-	31.1	31.1	20.5	10.5	-	31.1
PENSON FINANCIAL SERVICES, INC.	-	30.7	30.7	-	30.7	-	30.7
INTERACTIVE BROKERS LLC	0.4	29.2	29.6	-	29.6	-	29.6
NOMURA SECURITIES INTERNATIONAL, INC.	-	25.8	25.8	6.5	19.4	-	25.8
SIG BROKERAGE, LP	1.8	22.8	24.7	-	24.7	-	24.7
Total for 20 Member Firms	49.2	2,552.8	2,602.2	1,316.8	1,285.2	253.6	2,855.8
Total for All Firms Reporting	70.9	2,666.1	2,737.0	1,336.4	1,400.6	253.8	2,990.8
% of Total	2.4%	89.1%	91.5%	44.7%	46.8%	8.5%	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
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