

November 9 - November 13, 2009

PROGRAM TRADING PURCHASES AND SALES

Trading on NYSE
(Average Daily - Millions)

Current
Week

Total Buy Programs	283.0
Total Sell Programs	257.5
Total CS2 Programs	95.2
Total Programs	635.6
Total NYSE Volume*	2,251.6
Program Trading as % of Total NYSE Buy + Sell Volume	28.2%

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.	0.1	691.6	691.8	662.6	29.2	143.9	835.7
MORGAN STANLEY & CO. INCORPORATED	1.8	409.8	411.6	140.9	270.7	106.1	517.7
CREDIT SUISSE SECURITIES (USA) LLC	87.5	141.6	229.0	201.8	27.3	50.7	279.7
Barclays Capital Inc.	-	211.5	211.5	83.3	128.2	121.5	333.0
DEUTSCHE BANK SECURITIES INC.	5.4	202.1	207.5	66.3	141.2	-	207.5
J.P. MORGAN SECURITIES INC.	-	151.5	151.5	30.8	120.8	-	151.5
ELECTRONIC BROKERAGE SYSTEMS, LLC	-	118.4	118.4	-	118.4	-	118.4
MERRILL LYNCH, PIERCE, FENNER & SMITH	-	117.4	117.4	104.6	12.8	36.1	153.5
RBC Capital Markets Corporation	16.4	90.7	107.2	-	107.2	-	107.2
SCHON-EX LLC	-	57.2	57.2	-	57.2	-	57.2
Interactive Brokers LLC	0.1	49.6	49.7	-	49.7	-	49.7
SG AMERICAS SECURITIES, LLC	4.8	44.3	49.2	35.5	13.7	-	49.2
CALYON SECURITIES (USA) INC	0.3	44.7	45.1	-	45.1	-	45.1
CITIGROUP GLOBAL MARKETS INC.	-	40.7	40.7	14.8	25.9	12.9	53.6
Instinet, LLC	26.6	6.8	33.4	-	33.4	-	33.4
GOLDMAN SACHS EXECUTION & CLEARING, L.P.	-	29.6	29.6	10.7	18.9	-	29.6
PENSON FINANCIAL SERVICES, INC.	-	26.4	26.4	-	26.4	-	26.4
UBS SECURITIES LLC	-	19.6	19.6	19.6	-	-	19.6
SIG BROKERAGE, LP	2.6	16.8	19.4	-	19.4	-	19.4
JEFFERIES EXECUTION SERVICES, INC.	0.1	13.4	13.5	10.4	3.1	-	13.5
Total for 20 Member Firms	145.7	2,483.7	2,629.7	1,381.3	1,248.6	471.2	3,100.9
Total for All Firms Reporting	159.8	2,542.6	2,702.4	1,409.5	1,292.9	475.8	3,178.2
% of Total	5.0%	80.0%	85.0%	44.3%	40.7%	15.0%	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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