

November 16 - November 20, 2009

PROGRAM TRADING PURCHASES AND SALES

Trading on NYSE
(Average Daily - Millions)

Current
Week

Total Buy Programs	271.6
Total Sell Programs	283.7
Total CS2 Programs	70.5
Total Programs	625.7
Total NYSE Volume*	2,233.6
Program Trading as % of Total NYSE Buy + Sell Volume	28.0%

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.	-	646.1	646.1	590.4	55.7	126.3	772.4
MORGAN STANLEY & CO. INCORPORATED	4.6	461.0	465.7	189.5	276.1	65.6	531.3
DEUTSCHE BANK SECURITIES INC.	65.5	185.7	251.2	57.2	194.0	-	251.2
CREDIT SUISSE SECURITIES (USA) LLC	31.5	201.4	232.9	197.9	35.1	26.0	258.9
Barclays Capital Inc.	1.2	200.5	201.8	76.0	125.8	91.0	292.8
J.P. MORGAN SECURITIES INC.	-	136.3	136.3	29.3	107.0	1.9	138.2
RBC Capital Markets Corporation	34.2	83.8	118.1	-	118.1	-	118.1
MERRILL LYNCH, PIERCE, FENNER & SMITH	-	113.0	113.0	91.9	21.0	13.3	126.3
ELECTRONIC BROKERAGE SYSTEMS, LLC	-	102.2	102.2	-	102.2	-	102.2
SCHON-EX LLC	-	61.7	61.7	-	61.7	-	61.7
Interactive Brokers LLC	0.1	58.5	58.6	-	58.6	-	58.6
SG AMERICAS SECURITIES, LLC	9.4	38.2	47.6	37.5	10.2	-	47.6
CITIGROUP GLOBAL MARKETS INC.	-	42.2	42.2	13.2	29.0	25.6	67.8
CALYON SECURITIES (USA) INC	0.1	40.1	40.2	-	40.2	-	40.2
WEDBUSH MORGAN SECURITIES INC.	-	33.6	33.6	33.6	-	-	33.6
GOLDMAN SACHS EXECUTION & CLEARING, L.P.	-	32.9	32.9	11.8	21.0	-	32.9
SIG BROKERAGE, LP	11.1	16.7	27.8	-	27.8	-	27.8
Instinet, LLC	22.2	3.7	25.8	-	25.8	-	25.8
PENSON FINANCIAL SERVICES, INC.	-	21.9	21.9	-	21.9	-	21.9
UBS SECURITIES LLC	-	19.2	19.2	19.2	-	-	19.2
Total for 20 Member Firms	179.9	2,498.7	2,678.8	1,347.5	1,331.2	349.7	3,028.5
Total for All Firms Reporting	208.5	2,567.7	2,776.2	1,371.4	1,404.8	352.4	3,128.6
% of Total	6.7%	82.1%	88.7%	43.8%	44.9%	11.3%	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 2009