November 29 - December 3, 2010

PROGRAM TRADING PURCHASES AND SALES

Trading on NYSE (Average Daily - Millions)	Current Week
Total Buy Programs	348.7
Total Sell Programs	355.7
Total CS2 Programs	85.6
Total Programs	790.0
Total NYSE Volume*	2,328.6
Program Trading as % of Total NYSE Buy + Sell Volume	33.9%

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
MORGAN STANLEY & CO. INCORPORATED	10.7	516.2	526.9	212.6	314.3	128.2	655.1
GOLDMAN, SACHS & CO.	-	433.2	433.2	393.4	39.8	26.9	460.1
Barclays Capital Inc.	-	354.2	354.2	222.6	131.5	106.9	461.1
DEUTSCHE BANK SECURITIES INC.	1.5	242.7	244.2	103.3	140.9	-	244.2
SG AMERICAS SECURITIES, LLC	30.3	196.4	226.7	152.1	74.6	-	226.7
CREDIT SUISSE SECURITIES (USA) LLC	2.4	221.2	223.6	169.1	54.5	95.2	318.8
MERRILL LYNCH, PIERCE, FENNER & SMITH	-	217.4	217.4	174.1	43.3	55.3	272.7
LATOUR TRADING LLC	-	188.0	188.0	188.0	-	-	188.0
J.P. MORGAN SECURITIES LLC	-	158.2	158.2	13.6	144.6	-	158.2
ITG INC.	-	130.0	130.0	2.7	127.3	-	130.0
RBC CAPITAL MARKETS, LLC	17.9	104.7	122.6	-	122.6	-	122.6
BNP PARIBAS SECURITIES CORP.	-	83.9	83.9	-	83.9	-	83.9
PENSON FINANCIAL SERVICES, INC.	-	62.9	62.9	-	62.9	-	62.9
NOMURA SECURITIES INTERNATIONAL, INC.	-	57.7	57.7	38.2	19.5	-	57.7
ABN AMRO CLEARING CHICAGO LLC	-	57.4	57.4	2.7	54.7	-	57.4
UBS SECURITIES LLC	-	57.2	57.2	29.0	28.2	-	57.2
SANFORD C. BERNSTEIN & CO., LLC	-	51.1	51.1	-	51.1	-	51.1
CITIGROUP GLOBAL MARKETS INC.	-	50.5	50.5	22.4	28.1	15.5	66.0
MILLENCO LLC	0.3	45.9	46.2	46.2	-	-	46.2
INSTINET, LLC	24.9	10.0	34.9	-	34.9	-	34.9
Total for 20 Member Firms	88.0	3,238.8	3,326.8	1,770.0	1,556.7	428.0	3,754.8
Total for All Firms Reporting	96.8	3,425.6	3,522.3	1,790.8	1,731.6	428.0	3,950.2
% of Total	2.4%	86.7%	89.2%	45.3%	43.8%	10.8%	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.