

November 30 - December 4, 2009

PROGRAM TRADING PURCHASES AND SALES

Trading on NYSE
(Average Daily - Millions)

Current
Week

Total Buy Programs	337.3
Total Sell Programs	324.8
Total CS2 Programs	79.2
Total Programs	741.3
Total NYSE Volume*	2,567.3
Program Trading as % of Total NYSE Buy + Sell Volume	28.9%

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
GOLDMAN, SACHS & CO.	0.2	734.1	734.3	673.6	60.7	96.0	830.3
MORGAN STANLEY & CO. INCORPORATED	5.1	631.0	636.0	219.6	416.4	128.0	764.0
Barclays Capital Inc.	-	292.0	292.0	150.9	141.1	118.5	410.5
DEUTSCHE BANK SECURITIES INC.	7.2	279.6	286.8	132.0	154.8	-	286.8
CREDIT SUISSE SECURITIES (USA) LLC	28.6	193.6	222.2	192.1	30.1	20.8	243.0
MERRILL LYNCH, PIERCE, FENNER & SMITH	-	152.5	152.5	130.3	22.2	15.8	168.3
RBC Capital Markets Corporation	21.5	99.6	121.2	-	121.2	-	121.2
J.P. MORGAN SECURITIES INC.	-	118.2	118.2	29.0	89.2	-	118.2
CITIGROUP GLOBAL MARKETS INC.	-	87.7	87.7	20.4	67.3	11.0	98.7
ELECTRONIC BROKERAGE SYSTEMS, LLC	-	87.4	87.4	-	87.4	-	87.4
WEDBUSH MORGAN SECURITIES INC.	-	84.0	84.0	84.0	-	-	84.0
Interactive Brokers LLC	0.2	71.6	71.8	-	71.8	-	71.8
SCHON-EX LLC	-	59.1	59.1	-	59.1	-	59.1
SG AMERICAS SECURITIES, LLC	12.5	44.1	56.6	47.7	8.9	-	56.6
GOLDMAN SACHS EXECUTION & CLEARING, L.P.	-	41.5	41.5	12.6	28.9	-	41.5
Instinet, LLC	30.9	5.7	36.6	-	36.6	-	36.6
SIG BROKERAGE, LP	-	31.3	31.3	-	31.3	-	31.3
CALYON SECURITIES (USA) INC	0.2	28.4	28.6	-	28.6	-	28.6
State Street Global Markets, LLC	-	24.9	24.9	-	24.9	-	24.9
PENSON FINANCIAL SERVICES, INC.	-	23.8	23.8	-	23.8	-	23.8
Total for 20 Member Firms	106.4	3,090.1	3,196.5	1,692.2	1,504.3	390.1	3,586.6
Total for All Firms Reporting	124.8	3,185.8	3,310.6	1,746.6	1,564.1	395.8	3,706.5
% of Total	3.4%	86.0%	89.3%	47.1%	42.2%	10.7%	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.

NYSE Market Analytics & Planning
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