

August 4-August 8, 2008

## PROGRAM TRADING PURCHASES AND SALES

Trading on NYSE (Average Daily - Millions)	Current Week	Previous 52 Week Average*
Buy Programs	471.2	526.8
Sell Programs	437.2	527.5
Total Programs	908.4	1,054.3
Total NYSE Volume +	4,226.2	3,920.9
Non Expiration		
Program Trading as % of Total NYSE Buy + Sell Volume	<b>21.5%</b>	26.9%

Trading By Executing Market (Percent)	Current Week	Previous 52 Week Average*
NYSE	31.1%	39.4%
Other Domestic	68.5%	59.8%
Non-U.S. Markets #	0.4%	0.8%
#Does not include program trading activity by non-U.S. subsidiaries of NYSE member firms.		
Total: Average Daily - Millions of Shares		
	2,916.4	2,682.6

### NYSE Program Trading - 15 Most Active Members Firms (Millions of Shares)

	Index Arbitrage	All Other Strategies	Total	Principal	Customer Facilitation	Agency
Morgan Stanley & Co. Inc.	-	713.9	713.9	178.8	4.0	532.0
Lehman Brothers, Inc.	1.2	655.7	656.9	192.4	51.5	412.9
Goldman, Sachs & Co.	-	637.4	637.4	379.4	22.3	235.8
Credit Suisse Securities (USA) LLC.	5.8	497.6	503.4	208.7	13.3	281.4
Merrill Lynch, Pierce, Fenner, & Smith, Inc.	-	443.5	443.5	195.1	30.0	218.4
Deutsche Bank Securities	28.5	274.0	302.5	99.3	0.4	202.7
RBC Capital Markets Corp.	21.7	263.8	285.5	-	-	285.5
UBS Securities, LLC.	-	184.7	184.7	99.3	-	85.4
Bear Stearns	4.9	155.1	160.0	21.8	-	138.2
BNP Paribas Brokerage Services Corp	-	111.8	111.8	-	-	111.8
SIG Brokerage LP	-	90.3	90.3	-	-	90.3
Interactive Brokers LLC	-	67.4	67.4	-	-	67.4
Banc of America Securities LLC	-	45.3	45.3	23.8	-	21.5
HSBC Securities (USA) Inc.	-	42.3	42.3	-	-	42.3
Citigroup Global Markets	-	39.1	39.1	6.2	11.3	21.5
<b>Total for 15 Member Firms</b>	<b>62.1</b>	<b>4,221.9</b>	<b>4,284.0</b>	<b>1,404.8</b>	<b>132.8</b>	<b>2,747.1</b>
<b>Total for All Firms Reporting</b>	<b>96.7</b>	<b>4,444.7</b>	<b>4,541.4</b>	<b>1,464.5</b>	<b>140.4</b>	<b>2,937.0</b>
<b>% of Total</b>	<b>2.1%</b>	<b>97.9%</b>	<b>100.0%</b>	<b>32.2%</b>	<b>3.1%</b>	<b>64.7%</b>
<b>% - Average (Previous 52 Weeks)*</b>	<b>3.4%</b>	<b>96.6%</b>	<b>100.0%</b>	<b>30.7%</b>	<b>5.6%</b>	<b>63.7%</b>

+ Total NYSE volume is the sum of shares bought, sold and sold short on the NYSE, including its crossing sessions.

\* Average is previous 52 week rolling average. For non-expiration weeks this includes 40 non-expiration weeks; for monthly expirations this includes 8 monthly-expiration weeks; for quarterly expirations this includes only 4 quarterly expiration weeks. Totals may not sum exactly due to rounding.

Note 1: NYSE program trading totals include purchases and sales during regular trading hours as well as during Crossing Sessions II and IV.

Note 2: Program Trading Totals in this report were compiled from member submissions through August 13. Subsequent changes to these data may occur.

NYSE Market Analytics & Planning  
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