

August 25-August 29, 2008

PROGRAM TRADING PURCHASES AND SALES

Trading on NYSE (Average Daily - Millions)	Current Week	Previous 52 Week Average*
Buy Programs	373.3	511.9
Sell Programs	371.3	512.2
Total Programs	744.6	1,024.1
Total NYSE Volume +	2,933.9	3,909.3
Non Expiration		
Program Trading as % of Total NYSE Buy + Sell Volume	25.4%	26.2%

Trading By Executing Market (Percent)	Current Week	Previous 52 Week Average*
NYSE	33.8%	38.8%
Other Domestic	64.8%	60.4%
Non-U.S. Markets #	1.4%	0.8%
#Does not include program trading activity by non-U.S. subsidiaries of NYSE member firms.		
Total: Average Daily - Millions of Shares		
	2,200.6	2,653.5

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

	Index Arbitrage	All Other Strategies	Total	Principal	Customer Facilitation	Agency
Lehman Brothers, Inc.	1.0	614.1	615.1	182.2	91.8	341.0
Credit Suisse Securities (USA) LLC.	2.1	509.6	511.7	253.8	11.4	246.4
Morgan Stanley & Co. Inc.	-	472.7	472.7	139.0	-	334.1
Goldman, Sachs & Co.	-	443.9	443.9	280.8	7.7	155.4
Merrill Lynch, Pierce, Fenner, & Smith, Inc.	-	424.6	424.6	193.3	50.3	181.0
RBC Capital Markets Corp.	10.4	223.6	234.0	-	-	234.0
Deutsche Bank Securities	9.0	186.1	195.1	69.8	-	125.3
BNP Paribas Brokerage Services Corp	-	136.4	136.4	-	-	136.4
UBS Securities, LLC.	-	130.7	130.7	70.8	-	59.9
Bear Stearns	6.0	95.0	101.0	12.8	-	88.1
Citigroup Global Markets	-	50.9	50.9	8.9	7.8	34.1
JP Morgan Securities, Inc.	-	50.0	50.0	3.4	22.1	24.5
SG Americas Securities, LLC	8.9	38.0	46.9	31.1	-	15.8
Banc of America Securities LLC	6.8	39.8	46.6	21.8	4.2	20.5
SIG Brokerage LP	-	45.2	45.2	-	-	45.2
Total for 15 Member Firms	44.2	3,460.6	3,504.8	1,267.7	195.3	2,041.7
Total for All Firms Reporting	66.7	3,656.1	3,722.8	1,302.9	195.3	2,224.4
% of Total	1.8%	98.2%	100.0%	35.0%	5.2%	59.7%
% - Average (Previous 52 Weeks)*	3.3%	96.7%	100.0%	30.8%	5.6%	63.6%

+ 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 September 3. Subsequent changes to these data may occur.

NYSE Market Analytics & Planning
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