

September 29-October 3, 2008

## PROGRAM TRADING PURCHASES AND SALES

Trading on NYSE (Average Daily - Millions)	Current Week	Previous 52 Week Average*
Buy Programs	442.9	506.0
Sell Programs	464.1	504.5
Total Programs	907.0	1,010.5
Total NYSE Volume +	5,360.9	4,052.9
Non Expiration		
Program Trading as % of Total NYSE Buy + Sell Volume	<b>16.9%</b>	24.9%

Trading By Executing Market (Percent)	Current Week	Previous 52 Week Average*
NYSE	28.3%	37.4%
Other Domestic	70.6%	61.8%
Non-U.S. Markets #	1.1%	0.8%
#Does not include program trading activity by non-U.S. subsidiaries of NYSE member firms.		
Total: Average Daily - Millions of Shares		
	3,205.7	2,705.7

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

	Index Arbitrage	All Other Strategies	Total	Principal	Customer Facilitation	Agency
Credit Suisse Securities (USA) LLC.	13.8	759.3	773.1	310.5	61.6	400.9
Goldman, Sachs & Co.	-	742.9	742.9	437.3	39.0	277.4
Merrill Lynch, Pierce, Fenner, & Smith, Inc.	-	616.9	616.9	227.7	58.2	331.0
Morgan Stanley & Co. Inc.	-	393.1	393.1	188.0	-	206.3
Deutsche Bank Securities	35.4	305.6	341.0	111.1	11.2	218.7
BNP Paribas Brokerage Services Corp	-	265.6	265.6	-	-	265.6
UBS Securities, LLC.	-	244.8	244.8	97.5	-	147.2
RBC Capital Markets Corp.	34.0	208.9	242.9	-	-	242.8
JP Morgan Securities	0.9	156.2	157.1	1.6	1.4	154.1
SIG Brokerage LP	-	113.8	113.8	-	-	113.8
Banc of America Securities LLC	6.6	96.8	103.4	25.3	0.3	77.8
Citigroup Global Markets	-	96.5	96.5	1.9	17.5	77.1
Bear Stearns	2.0	71.0	73.0	2.7	-	70.3
SG Americas Securities, LLC	4.2	48.7	52.9	45.6	-	7.3
Interactive Brokers LLC	-	50.7	50.7	-	-	50.7
<b>Total for 15 Member Firms</b>	<b>96.9</b>	<b>4,170.8</b>	<b>4,267.7</b>	<b>1,449.2</b>	<b>189.2</b>	<b>2,641.0</b>
<b>Total for All Firms Reporting</b>	<b>116.0</b>	<b>4,406.9</b>	<b>4,522.9</b>	<b>1,493.9</b>	<b>189.2</b>	<b>2,851.4</b>
<b>% of Total</b>	<b>2.6%</b>	<b>97.2%</b>	<b>100.0%</b>	<b>32.9%</b>	<b>4.2%</b>	<b>62.9%</b>
<i>% - Average (Previous 52 Weeks)*</i>	<i>3.2%</i>	<i>96.7%</i>	<i>100.0%</i>	<i>31.1%</i>	<i>5.5%</i>	<i>63.4%</i>

+ 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 October 8. Subsequent changes to these data may occur.

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