

October 6-October 10, 2008

PROGRAM TRADING PURCHASES AND SALES

Trading on NYSE (Average Daily - Millions)	Current Week	Previous 52 Week Average*
Buy Programs	549.8	505.6
Sell Programs	627.3	505.1
Total Programs	1,177.1	1,010.7
Total NYSE Volume +	7,262.3	4,108.7
Non Expiration		
Program Trading as % of Total NYSE Buy + Sell Volume	16.2%	24.6%

Trading By Executing Market (Percent)	Current Week	Previous 52 Week Average*
NYSE	27.8%	37.1%
Other Domestic	70.4%	62.1%
Non-U.S. Markets #	1.9%	0.8%
#Does not include program trading activity by non-U.S. subsidiaries of NYSE member firms.		
Total: Average Daily - Millions of Shares		
	4,240.6	2,733.2

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.	10.8	870.4	881.2	338.0	31.6	511.5
Goldman, Sachs & Co.	-	790.4	790.4	459.3	32.6	311.9
Merrill Lynch, Pierce, Fenner, & Smith, Inc.	-	683.9	683.9	290.6	64.4	328.9
BNP Paribas Brokerage Services Corp	-	489.3	489.3	-	-	489.3
Morgan Stanley & Co. Inc.	-	474.9	474.9	214.4	-	262.1
Deutsche Bank Securities	19.7	433.4	453.1	249.9	-	203.1
RBC Capital Markets Corp.	69.5	380.0	449.5	-	-	449.6
JP Morgan Securities	10.7	322.5	333.2	22.9	0.8	309.4
UBS Securities, LLC.	-	292.5	292.5	138.2	-	154.3
SIG Brokerage LP	-	244.7	244.7	-	-	244.7
Banc of America Securities LLC	10.5	123.1	133.6	38.9	-	94.7
Interactive Brokers LLC	-	105.2	105.2	-	-	105.2
SG Americas Securities, LLC	6.4	95.5	101.9	78.5	-	23.4
Citigroup Global Markets	-	55.7	55.7	0.4	7.5	47.8
Sanford C. Bernstein & Co., LLC	-	54.4	54.4	-	-	54.4
Total for 15 Member Firms	127.6	5,415.9	5,543.5	1,831.1	136.9	3,590.3
Total for All Firms Reporting	154.9	5,716.0	5,870.9	1,904.9	136.9	3,843.8
% of Total	2.6%	97.1%	100.0%	32.4%	2.3%	65.3%
% - Average (Previous 52 Weeks)*	3.2%	96.8%	100.0%	31.2%	5.4%	63.4%

+ 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 15. Subsequent changes to these data may occur.

NYSE Market Analytics & Planning
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