

October 13-October 17, 2008

## PROGRAM TRADING PURCHASES AND SALES

Trading on NYSE (Average Daily - Millions)	Current Week	Previous 52 Week Average*
Buy Programs	556.0	526.6
Sell Programs	527.7	522.0
Total Programs	1,083.7	1,048.6
Total NYSE Volume +	6,221.9	4,174.1
Monthly Expiration		
Program Trading as % of Total NYSE Buy + Sell Volume	<b>17.4%</b>	25.1%

Trading By Executing Market (Percent)	Current Week	Previous 52 Week Average*
NYSE	30.6%	38.4%
Other Domestic	68.2%	60.7%
Non-U.S. Markets #	1.2%	0.9%
#Does not include program trading activity by non-U.S. subsidiaries of NYSE member firms.		
Total: Average Daily - Millions of Shares		
	3,536.4	2,737.7

### 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.	58.3	737.9	796.2	348.2	31.7	416.4
Goldman, Sachs & Co.	-	624.2	624.2	377.1	8.8	263.8
Merrill Lynch, Pierce, Fenner, & Smith, Inc.	-	577.0	577.0	291.2	57.6	228.2
Morgan Stanley & Co. Inc.	-	498.5	498.5	199.3	-	299.5
RBC Capital Markets Corp.	80.3	394.6	474.9	-	-	474.9
Deutsche Bank Securities	46.1	376.6	422.7	182.1	-	240.5
SIG Brokerage LP	-	393.8	393.8	-	-	393.8
JP Morgan Securities	8.5	328.9	337.4	20.6	15.1	301.7
BNP Paribas Brokerage Services Corp	-	243.4	243.4	-	-	243.4
UBS Securities, LLC.	-	241.4	241.4	125.3	-	116.2
Banc of America Securities LLC	10.5	110.1	120.6	31.1	5.2	84.3
SG Americas Securities, LLC	6.2	107.5	113.7	64.2	-	49.5
Interactive Brokers LLC	-	106.0	106.0	-	-	106.0
Lehman Brothers, Inc.	-	62.6	62.6	38.7	2.8	21.1
Citigroup Global Markets	-	61.1	61.1	0.7	6.6	53.8
<b>Total for 15 Member Firms</b>	<b>209.9</b>	<b>4,863.6</b>	<b>5,073.5</b>	<b>1,678.5</b>	<b>127.8</b>	<b>3,293.1</b>
<b>Total for All Firms Reporting</b>	<b>238.6</b>	<b>5,154.1</b>	<b>5,392.7</b>	<b>1,724.6</b>	<b>127.8</b>	<b>3,566.2</b>
<b>% of Total</b>	<b>4.4%</b>	<b>95.1%</b>	<b>100.0%</b>	<b>31.8%</b>	<b>2.4%</b>	<b>65.8%</b>
<b>% - Average (Previous 52 Weeks)*</b>	<b>5.6%</b>	<b>94.3%</b>	<b>100.0%</b>	<b>31.3%</b>	<b>4.1%</b>	<b>64.6%</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 October 22. Subsequent changes to these data may occur.

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