

November 10-November 14, 2008

PROGRAM TRADING PURCHASES AND SALES

Trading on NYSE (Average Daily - Millions)	Current Week	Previous 52 Week Average*
Buy Programs	420.3	502.8
Sell Programs	427.2	503.3
Total Programs	847.5	1,006.1
Total NYSE Volume +	3,051.4	4,261.2
Non Expiration		
Program Trading as % of Total NYSE Buy + Sell Volume	27.8%	23.6%

Trading By Executing Market (Percent)	Current Week	Previous 52 Week Average*
NYSE	29.0%	35.8%
Other Domestic	70.0%	63.4%
Non-U.S. Markets #	1.0%	0.9%
#Does not include program trading activity by non-U.S. subsidiaries of NYSE member firms.		
Total: Average Daily - Millions of Shares		
	2,926.6	2,826.0

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

	Index Arbitrage	All Other Strategies	Total	Principal	Customer Facilitation	Agency
Goldman, Sachs & Co.	-	507.3	507.3	342.8	24.5	143.6
Credit Suisse Securities (USA) LLC.	13.7	443.8	457.5	216.5	11.4	229.6
Merrill Lynch, Pierce, Fenner, & Smith, Inc.	-	445.1	445.1	229.7	15.3	200.1
RBC Capital Markets Corp.	41.0	388.9	429.9	-	-	429.9
Morgan Stanley & Co. Inc.	-	409.0	409.0	159.2	1.2	250.1
JP Morgan Securities	4.8	385.4	390.2	5.1	28.3	356.7
Deutsche Bank Securities	6.8	361.5	368.3	161.7	-	206.6
Banc of America Securities LLC	4.0	247.0	251.0	37.3	81.9	131.9
BNP Paribas Brokerage Services Corp	-	195.2	195.2	-	-	195.2
UBS Securities, LLC.	-	157.9	157.9	50.0	-	107.9
Lehman Brothers, Inc.	-	107.4	107.4	35.3	20.2	51.9
SIG Brokerage LP	-	87.3	87.3	-	-	87.3
Interactive Brokers LLC	-	82.2	82.2	-	-	82.2
SG Americas Securities, LLC	4.6	40.2	44.8	32.6	-	12.2
Citigroup Global Markets	-	36.6	36.6	0.9	5.2	30.6
Total for 15 Member Firms	74.9	3,894.8	3,969.7	1,271.1	188.0	2,515.8
Total for All Firms Reporting	117.6	4,114.8	4,232.4	1,297.7	188.0	2,752.0
% of Total	2.8%	97.1%	100.0%	30.6%	4.4%	64.9%
% - Average (Previous 52 Weeks)*	3.1%	96.8%	100.0%	31.2%	5.3%	63.5%

+ 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 November 19. Subsequent changes to these data may occur.

NYSE Market Analytics & Planning
November 2008