

November 24-November 28, 2008

PROGRAM TRADING PURCHASES AND SALES

Trading on NYSE (Average Daily - Millions)	Current Week	Previous 52 Week Average*
Buy Programs	543.5	500.4
Sell Programs	466.4	501.1
Total Programs	1,009.9	1,001.6
Total NYSE Volume +	3,181.5	4,243.8
Non Expiration		
Program Trading as % of Total NYSE Buy + Sell Volume	31.7%	23.6%

Trading By Executing Market (Percent)	Current Week	Previous 52 Week Average*
NYSE	30.9%	35.4%
Other Domestic	68.4%	63.7%
Non-U.S. Markets #	0.7%	0.8%
#Does not include program trading activity by non-U.S. subsidiaries of NYSE member firms.		
Total: Average Daily - Millions of Shares		
	3,273.3	2,840.2

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

	Index Arbitrage	All Other Strategies	Total	Principal	Customer Facilitation	Agency
Goldman, Sachs & Co.	-	643.7	643.7	455.4	17.3	171.4
Credit Suisse Securities (USA) LLC.	2.3	480.1	482.4	261.0	18.6	202.8
Morgan Stanley & Co. Inc.	-	462.8	462.8	177.1	-	285.7
Merrill Lynch, Pierce, Fenner, & Smith, Inc.	-	393.9	393.9	144.2	37.1	212.7
Deutsche Bank Securities	1.7	373.2	374.9	173.8	-	201.3
RBC Capital Markets Corp.	28.2	310.0	338.2	-	-	338.2
JP Morgan Securities	0.2	274.7	274.9	0.2	2.7	272.0
Banc of America Securities LLC	1.5	223.6	225.1	37.1	34.2	153.8
BNP Paribas Brokerage Services Corp	-	189.5	189.5	-	-	189.5
UBS Securities, LLC.	-	149.5	149.5	55.5	-	94.0
Citigroup Global Markets	-	93.2	93.2	7.1	25.9	60.2
Lehman Brothers, Inc.	-	86.9	86.9	50.7	-	36.2
SG Americas Securities, LLC	0.6	71.8	72.4	26.2	-	46.2
Interactive Brokers LLC	-	40.0	40.0	-	-	40.0
SIG Brokerage LP	-	38.9	38.9	-	-	38.9
Total for 15 Member Firms	34.5	3,831.8	3,866.3	1,388.3	135.8	2,342.9
Total for All Firms Reporting	71.0	3,967.7	4,038.7	1,413.3	135.8	2,490.2
% of Total	1.8%	98.2%	100.0%	35.0%	3.4%	61.6%
% - Average (Previous 52 Weeks)*	3.1%	96.8%	100.0%	31.2%	5.2%	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 December 3. Subsequent changes to these data may occur.

NYSE Market Analytics & Planning
December 2008