

December 29-January 2, 2009

PROGRAM TRADING PURCHASES AND SALES

Trading on NYSE (Average Daily - Millions)		Current Week	Previous 52 Week Average*
Non Expiration	Buy Programs	413.8	498.2
	Sell Programs	365.5	496.6
	Total Programs	779.3	994.8
	Total NYSE Volume +	2,220.6	4,197.5
Program Trading as % of Total NYSE Buy + Sell Volume		35.1%	23.7%

Trading By Executing Market (Percent)	Current Week	Previous 52 Week Average*
NYSE	35.1%	34.4%
Other Domestic	64.2%	64.8%
Non-U.S. Markets #	0.7%	0.9%
#Does not include program trading activity by non-U.S. subsidiaries of NYSE member firms.		
Total: Average Daily - Millions of Shares		
	2,221.7	2,898.0

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

	Index Arbitrage	All Other Strategies	Total	Principal	Customer Facilitation	Agency
Goldman, Sachs & Co.	-	776.1	776.1	507.2	63.6	205.3
Credit Suisse Securities (USA) LLC.	3.0	433.2	436.2	182.9	17.2	236.1
Merrill Lynch, Pierce, Fenner, & Smith, Inc.	-	375.1	375.1	130.3	41.1	203.7
Morgan Stanley & Co. Inc.	-	258.3	258.3	91.6	0.6	166.2
RBC Capital Markets Corp.	20.2	186.7	206.9	-	-	206.9
JP Morgan Securities	-	161.9	161.9	-	1.7	160.2
Banc of America Securities LLC	3.6	155.4	159.0	26.4	36.1	96.5
Citigroup Global Markets	-	146.8	146.8	7.2	26.0	113.6
Deutsche Bank Securities	2.0	122.5	124.5	40.0	-	84.5
Lehman Brothers, Inc.	-	95.8	95.8	23.7	8.5	63.6
UBS Securities, LLC.	-	89.2	89.2	32.2	-	56.9
SIG Brokerage LP	-	43.1	43.1	-	-	43.1
BNP Paribas Brokerage Services Corp	-	42.5	42.5	-	-	42.5
SG Americas Securities, LLC	1.2	37.7	38.9	32.2	-	6.7
BNY ConvergEx Group	-	25.1	25.1	-	-	25.1
Total for 15 Member Firms	30.0	2,949.4	2,979.4	1,073.7	194.8	1,710.9
Total for All Firms Reporting	62.7	3,054.3	3,117.0	1,084.8	194.8	1,837.4
% of Total	2.0%	98.0%	100.0%	34.8%	6.2%	58.9%
% - Average (Previous 52 Weeks)*	3.0%	97.0%	100.0%	31.6%	5.1%	63.2%

+ 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 January 7. Subsequent changes to these data may occur.