

December 1-December 5, 2008

PROGRAM TRADING PURCHASES AND SALES

Trading on NYSE (Average Daily - Millions)		Current Week	Previous 52 Week Average*
Non Expiration	Buy Programs	570.9	497.9
	Sell Programs	548.7	497.1
	Total Programs	1,119.6	995.0
	Total NYSE Volume +	3,312.4	4,220.4
Program Trading as % of Total NYSE Buy + Sell Volume		33.8%	23.6%

Trading By Executing Market (Percent)		Current Week	Previous 52 Week Average*
NYSE		31.8%	35.1%
Other Domestic		67.0%	64.1%
Non-U.S. Markets [#]		1.2%	0.8%
#Does not include program trading activity by non-U.S. subsidiaries of NYSE member firms.			
Total: Average Daily - Millions of Shares		3,521.9	2,850.6

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

	Index Arbitrage	All Other Strategies	Total	Principal	Customer Facilitation	Agency
Goldman, Sachs & Co.	-	916.3	916.3	736.4	10.3	170.8
Credit Suisse Securities (USA) LLC.	7.2	741.2	748.4	298.4	43.6	406.4
RBC Capital Markets Corp.	37.8	539.5	577.3	-	-	577.3
Deutsche Bank Securities	2.7	519.2	521.9	315.1	-	206.8
Merrill Lynch, Pierce, Fenner, & Smith, Inc.	-	515.6	515.6	195.2	46.3	274.1
Morgan Stanley & Co. Inc.	-	446.5	446.5	162.6	6.3	278.5
JP Morgan Securities	3.3	331.7	335.0	3.7	0.2	331.2
Lehman Brothers, Inc.	-	327.3	327.3	212.4	14.0	100.9
Banc of America Securities LLC	3.3	283.9	287.2	56.9	83.3	147.0
UBS Securities, LLC.	-	222.6	222.6	60.8	-	161.7
BNP Paribas Brokerage Services Corp	-	160.1	160.1	-	-	160.1
SIG Brokerage LP	-	103.9	103.9	-	-	103.9
Citigroup Global Markets	-	87.4	87.4	3.8	30.7	52.9
SG Americas Securities, LLC	4.8	60.2	65.0	42.7	-	22.4
Calyon Securities (USA) Inc.	-	42.6	42.6	-	-	42.6
Total for 15 Member Firms	59.1	5,298.0	5,357.1	2,088.0	234.7	3,036.6
Total for All Firms Reporting	106.2	5,489.7	5,595.9	2,112.3	234.7	3,251.0
% of Total	1.9%	98.1%	100.0%	37.7%	4.2%	58.1%
<i>% - Average (Previous 52 Weeks)*</i>	<i>3.1%</i>	<i>96.8%</i>	<i>100.0%</i>	<i>31.3%</i>	<i>5.2%</i>	<i>63.5%</i>

+ 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 10. Subsequent changes to these data may occur.