

May 27-May 30, 2008

PROGRAM TRADING PURCHASES AND SALES

Trading on NYSE (Average Daily - Millions)	Current Week	Previous 52 Week Average*
Buy Programs	522.2	552.7
Sell Programs	520.0	557.8
Total Programs	1,042.2	1,110.6
Total NYSE Volume +	3,682.6	3,759.3
Non Expiration		
Program Trading as % of Total NYSE Buy + Sell Volume	28.3%	29.5%

Trading By Executing Market (Percent)	Current Week	Previous 52 Week Average*
NYSE	37.0%	42.1%
Other Domestic	62.2%	57.2%
Non-U.S. Markets #	0.8%	0.8%
#Does not include program trading activity by non-U.S. subsidiaries of NYSE member firms.		
Total: Average Daily - Millions of Shares		
	2,814.3	2,630.7

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

	Index Arbitrage	All Other Strategies	Total	Principal	Customer Facilitation	Agency
Lehman Brothers, Inc.	14.8	755.1	769.9	212.7	145.7	411.5
Merrill Lynch, Pierce, Fenner, & Smith, Inc.	-	627.3	627.3	181.4	136.4	309.5
Goldman, Sachs & Co.	-	541.8	541.8	391.7	26.0	124.1
Credit Suisse Securities (USA) LLC.	2.9	498.9	501.8	241.2	25.0	235.5
Morgan Stanley & Co. Inc.	2.2	405.0	407.2	123.1	-	285.1
Deutsche Bank Securities	13.5	281.2	294.7	29.9	27.8	236.9
RBC Capital Markets Corp.	13.3	143.7	157.0	-	-	157.0
UBS Securities, LLC.	-	132.7	132.7	73.5	-	59.3
Banc of America Securities LLC	5.7	101.7	107.4	24.0	0.4	82.9
SIG Brokerage LP	-	84.8	84.8	-	-	84.8
Bear Stearns	0.1	78.5	78.6	7.2	-	71.5
BNP Paribas Brokerage Services Corp	-	66.6	66.6	-	-	66.6
Citigroup Global Markets	-	42.7	42.7	0.6	5.2	36.8
JP Morgan Securities, Inc.	-	40.5	40.5	7.8	13.0	19.6
Schon-EX LLC	-	39.4	39.4	-	-	39.4
Total for 15 Member Firms	52.5	3,839.9	3,892.4	1,293.1	379.5	2,220.5
Total for All Firms Reporting	102.6	4,065.4	4,168.0	1,335.4	379.5	2,453.5
% of Total	2.5%	97.5%	100.0%	32.0%	9.1%	58.8%
% - Average (Previous 52 Weeks)*	3.8%	96.2%	100.0%	30.6%	5.9%	63.6%

+ 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 June 4. Subsequent changes to these data may occur.

NYSE Market Analytics & Planning
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