

June 23-June 27, 2008

## PROGRAM TRADING PURCHASES AND SALES

Trading on NYSE (Average Daily - Millions)	Current Week	Previous 52 Week Average*
Buy Programs	842.0	535.8
Sell Programs	872.5	538.9
Total Programs	1,714.5	1,074.8
Total NYSE Volume +	4,973.0	3,781.7
Non Expiration		
Program Trading as % of Total NYSE Buy + Sell Volume	<b>34.5%</b>	28.4%

Trading By Executing Market (Percent)	Current Week	Previous 52 Week Average*
NYSE	37.7%	41.0%
Other Domestic	61.9%	58.2%
Non-U.S. Markets #	0.4%	0.8%
#Does not include program trading activity by non-U.S. subsidiaries of NYSE member firms.		
Total: Average Daily - Millions of Shares		
	4,542.8	2,613.9

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

	Index Arbitrage	All Other Strategies	Total	Principal	Customer Facilitation	Agency
Merrill Lynch, Pierce, Fenner, & Smith, Inc.	-	1,610.5	1,610.5	354.3	463.6	792.5
Goldman, Sachs & Co.	-	1,531.4	1,531.4	656.3	363.1	513.5
Credit Suisse Securities (USA) LLC.	4.2	1,022.3	1,026.5	415.2	161.2	450.1
Morgan Stanley & Co. Inc.	-	833.3	833.3	256.0	-	581.5
Lehman Brothers, Inc.	4.4	678.9	683.3	137.7	88.4	457.1
Citigroup Global Markets	-	598.0	598.0	85.5	320.8	191.8
SIG Brokerage LP	-	415.4	415.4	-	-	415.4
Deutsche Bank Securities	14.9	357.0	371.9	140.9	0.2	231.1
RBC Capital Markets Corp.	41.2	274.3	315.5	-	-	315.5
UBS Securities, LLC.	-	211.5	211.5	133.7	-	77.8
Banc of America Securities LLC	13.2	131.7	144.9	76.3	15.0	53.7
Bear Stearns	5.4	138.5	143.9	23.2	-	120.6
BNP Paribas Brokerage Services Corp	-	138.0	138.0	-	-	138.0
Interactive Brokers LLC	-	68.1	68.1	-	-	68.1
Jefferies Execution Services	5.2	62.5	67.7	8.5	-	59.2
<b>Total for 15 Member Firms</b>	<b>88.5</b>	<b>8,071.4</b>	<b>8,159.9</b>	<b>2,287.6</b>	<b>1,412.3</b>	<b>4,465.9</b>
<b>Total for All Firms Reporting</b>	<b>134.6</b>	<b>8,432.2</b>	<b>8,566.8</b>	<b>2,356.4</b>	<b>1,414.5</b>	<b>4,801.7</b>
<b>% of Total</b>	<b>1.6%</b>	<b>98.4%</b>	<b>100.0%</b>	<b>27.5%</b>	<b>16.5%</b>	<b>56.0%</b>
<b>% - Average (Previous 52 Weeks)*</b>	<b>3.6%</b>	<b>96.3%</b>	<b>100.0%</b>	<b>30.5%</b>	<b>5.5%</b>	<b>63.9%</b>

+ 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 July 2. Subsequent changes to these data may occur.