

June 30-July 4, 2008

PROGRAM TRADING PURCHASES AND SALES

Trading on NYSE (Average Daily - Millions)	Current Week	Previous 52 Week Average*
Buy Programs	532.2	540.3
Sell Programs	552.4	543.4
Total Programs	1,084.6	1,083.7
Total NYSE Volume +	4,435.4	3,816.9
Program Trading as % of Total NYSE Buy + Sell Volume	24.5%	28.4%

Non
Expiration

Trading By Executing Market (Percent)	Current Week	Previous 52 Week Average*
NYSE	32.9%	40.9%
Other Domestic	66.5%	58.3%
Non-U.S. Markets #	0.6%	0.8%
#Does not include program trading activity by non-U.S. subsidiaries of NYSE member firms.		
Total: Average Daily - Millions of Shares	3,295.2	2,650.2

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

	Index Arbitrage	All Other Strategies	Total	Principal	Customer Facilitation	Agency
Lehman Brothers, Inc.	6.5	658.4	664.9	170.7	113.2	381.0
Morgan Stanley & Co. Inc.	-	520.3	520.3	141.1	-	383.7
Goldman, Sachs & Co.	-	515.6	515.6	347.6	3.8	164.9
Merrill Lynch, Pierce, Fenner, & Smith, Inc.	-	483.3	483.3	193.9	42.5	246.9
Credit Suisse Securities (USA) LLC.	2.5	450.5	453.0	192.1	18.6	242.3
Deutsche Bank Securities	13.9	214.5	228.4	50.6	1.9	175.8
BNP Paribas Brokerage Services Corp	-	211.1	211.1	-	-	211.1
RBC Capital Markets Corp.	26.2	177.6	203.8	-	-	203.7
Citigroup Global Markets	-	186.5	186.5	71.6	33.0	81.9
UBS Securities, LLC.	-	163.5	163.5	124.3	-	39.2
Bear Stearns	6.2	135.1	141.3	19.4	-	121.8
SIG Brokerage LP	-	115.9	115.9	-	-	115.9
Banc of America Securities LLC	6.5	50.5	57.0	23.8	4.8	28.5
Interactive Brokers LLC	-	51.5	51.5	-	-	51.5
Sanford C. Bernstein & Co., LLC	-	43.3	43.3	-	-	43.3
Total for 15 Member Firms	61.8	3,977.6	4,039.4	1,335.1	217.8	2,491.5
Total for All Firms Reporting	97.6	4,235.3	4,332.9	1,375.2	224.8	2,737.9
% of Total	2.2%	97.6%	100.0%	31.7%	5.2%	63.1%
% - Average (Previous 52 Weeks)*	3.5%	96.4%	100.0%	30.4%	5.8%	63.8%

+ 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 9. Subsequent changes to these data may occur.