

June 2-June 6, 2008

## PROGRAM TRADING PURCHASES AND SALES

Trading on NYSE (Average Daily - Millions)	Current Week	Previous 52 Week Average*
Buy Programs	449.0	550.2
Sell Programs	466.3	555.1
Total Programs	915.3	1,105.3
Total NYSE Volume +	4,023.2	3,767.7
Non Expiration		
Program Trading as % of Total NYSE Buy + Sell Volume	<b>22.8%</b>	29.3%

Trading By Executing Market (Percent)	Current Week	Previous 52 Week Average*
NYSE	34.8%	41.8%
Other Domestic	64.6%	57.5%
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		
	2,632.3	2,637.3

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

	Index Arbitrage	All Other Strategies	Total	Principal	Customer Facilitation	Agency
Lehman Brothers, Inc.	5.6	745.9	751.5	220.0	97.5	434.0
Morgan Stanley & Co. Inc.	7.8	550.5	558.3	173.4	-	386.0
Merrill Lynch, Pierce, Fenner, & Smith, Inc.	-	554.2	554.2	233.0	46.6	274.6
Goldman, Sachs & Co.	-	501.4	501.4	339.2	6.4	156.9
Credit Suisse Securities (USA) LLC.	7.7	430.4	438.1	212.6	11.3	214.3
Deutsche Bank Securities	17.6	235.3	252.9	60.5	1.0	191.9
RBC Capital Markets Corp.	29.4	220.9	250.3	-	-	250.4
SIG Brokerage LP	-	196.7	196.7	-	-	196.7
BNP Paribas Brokerage Services Corp	-	169.3	169.3	-	-	169.3
UBS Securities, LLC.	-	133.6	133.6	92.8	-	40.8
Bear Stearns	9.2	117.8	127.0	25.0	-	102.1
Banc of America Securities LLC	7.6	108.6	116.2	32.8	28.2	55.2
Citigroup Global Markets	-	109.4	109.4	19.0	42.9	47.5
Interactive Brokers LLC	-	50.5	50.5	-	-	50.5
Schon-EX LLC	-	49.8	49.8	-	-	49.8
<b>Total for 15 Member Firms</b>	<b>84.9</b>	<b>4,174.3</b>	<b>4,259.2</b>	<b>1,408.3</b>	<b>233.9</b>	<b>2,620.0</b>
<b>Total for All Firms Reporting</b>	<b>138.7</b>	<b>4,434.8</b>	<b>4,573.5</b>	<b>1,452.6</b>	<b>237.3</b>	<b>2,886.6</b>
<b>% of Total</b>	<b>3.0%</b>	<b>96.9%</b>	<b>100.0%</b>	<b>31.7%</b>	<b>5.2%</b>	<b>63.1%</b>
<b>% - Average (Previous 52 Weeks)*</b>	<b>3.7%</b>	<b>96.3%</b>	<b>100.0%</b>	<b>30.5%</b>	<b>5.9%</b>	<b>63.6%</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 June 11. Subsequent changes to these data may occur.

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