

March 3-March 7, 2008

PROGRAM TRADING PURCHASES AND SALES

Trading on NYSE (Average Daily - Millions)	Current Week	Previous 52 Week Average*
Buy Programs	562.3	565.2
Sell Programs	555.3	570.0
Total Programs	1,117.6	1,135.2
Total NYSE Volume +	4,565.1	3,593.3
Non Expiration		
Program Trading as % of Total NYSE Buy + Sell Volume	24.5%	31.6%

Trading By Executing Market (Percent)	Current Week	Previous 52 Week Average*
NYSE	38.8%	44.3%
Other Domestic	60.2%	54.3%
Non-U.S. Markets #	1.0%	1.4%
#Does not include program trading activity by non-U.S. subsidiaries of NYSE member firms.		
Total: Average Daily - Millions of Shares		
	2,877.9	2,560.8

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

	Index Arbitrage	All Other Strategies	Total	Principal	Customer Facilitation	Agency
Lehman Brothers, Inc.	36.6	844.6	881.2	189.0	105.7	586.5
Goldman, Sachs & Co.	-	714.3	714.3	466.7	23.8	223.8
Morgan Stanley & Co. Inc.	18.3	596.2	614.5	173.1	-	441.3
Merrill Lynch, Pierce, Fenner, & Smith, Inc.	-	562.4	562.4	304.9	38.1	219.4
Credit Suisse Securities (USA) LLC.	8.9	446.7	455.6	167.4	10.7	277.4
Deutsche Bank Securities	95.7	308.0	403.7	59.0	10.4	334.3
RBC Capital Markets Corp.	21.1	301.9	323.0	-	-	322.9
Bear Stearns	0.8	287.4	288.2	16.7	-	271.5
UBS Securities, LLC.	-	244.9	244.9	166.7	-	78.3
BNP Paribas Brokerage Services Corp	-	209.4	209.4	-	-	209.4
Citigroup Global Markets	-	181.5	181.5	18.0	84.6	78.8
SIG Brokerage LP	-	134.0	134.0	-	-	134.0
Banc of America Securities LLC	7.9	121.9	129.8	37.0	13.8	79.1
SG Americas Securities, LLC	5.2	72.1	77.3	47.4	-	29.9
Schon-EX LLC	-	55.7	55.7	-	-	55.7
Total for 15 Member Firms	194.5	5,081.0	5,275.5	1,645.9	287.1	3,342.3
Total for All Firms Reporting	228.0	5,360.0	5,588.0	1,687.9	292.5	3,607.5
% of Total	4.1%	95.9%	100.0%	30.2%	5.2%	64.6%
% - Average (Previous 52 Weeks)*	4.0%	96.0%	100.0%	31.3%	6.3%	62.5%

+ 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 March 12. Subsequent changes to these data may occur.

NYSE Market Analytics & Planning
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