

March 10-March 14, 2008

PROGRAM TRADING PURCHASES AND SALES

Trading on NYSE (Average Daily - Millions)	Current Week	Previous 52 Week Average*
Buy Programs	589.4	565.2
Sell Programs	579.1	569.5
Total Programs	1,168.5	1,134.7
Total NYSE Volume +	4,835.2	3,616.8
Non Expiration		
Program Trading as % of Total NYSE Buy + Sell Volume	24.2%	31.4%

Trading By Executing Market (Percent)	Current Week	Previous 52 Week Average*
NYSE	38.7%	44.1%
Other Domestic	60.5%	54.5%
Non-U.S. Markets #	0.8%	1.3%
#Does not include program trading activity by non-U.S. subsidiaries of NYSE member firms.		
Total: Average Daily - Millions of Shares		
	3,019.3	2,570.5

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

	Index Arbitrage	All Other Strategies	Total	Principal	Customer Facilitation	Agency
Lehman Brothers, Inc.	42.3	1,069.1	1,111.4	221.4	151.5	738.5
Goldman, Sachs & Co.	-	666.4	666.4	478.7	18.0	169.7
Morgan Stanley & Co. Inc.	18.1	606.6	624.7	213.1	-	411.7
Credit Suisse Securities (USA) LLC.	5.9	525.9	531.8	237.5	11.9	282.4
Merrill Lynch, Pierce, Fenner, & Smith, Inc.	-	525.6	525.6	310.7	15.5	199.4
RBC Capital Markets Corp.	38.4	331.2	369.6	-	-	369.6
Deutsche Bank Securities	96.0	257.3	353.3	45.2	20.2	288.0
Bear Stearns	10.3	309.3	319.6	29.8	5.3	284.5
UBS Securities, LLC.	-	300.3	300.3	207.5	-	92.8
BNP Paribas Brokerage Services Corp	-	208.3	208.3	-	-	208.3
Banc of America Securities LLC	10.1	137.8	147.9	32.9	22.3	92.8
Citigroup Global Markets	-	105.7	105.7	5.8	52.5	47.4
SIG Brokerage LP	-	87.3	87.3	-	-	87.3
SG Americas Securities, LLC	9.0	66.6	75.6	55.5	-	20.2
Interactive Brokers LLC	-	75.6	75.6	-	-	75.6
Total for 15 Member Firms	230.1	5,273.0	5,503.1	1,838.1	297.2	3,368.2
Total for All Firms Reporting	276.6	5,565.7	5,842.3	1,886.1	297.5	3,659.0
% of Total	4.7%	95.3%	100.0%	32.3%	5.1%	62.6%
% - Average (Previous 52 Weeks)*	3.9%	96.1%	100.0%	31.2%	6.2%	62.6%

+ 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 March 19. Subsequent changes to these data may occur.

NYSE Market Analytics & Planning
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