

March 24-March 28, 2008

## PROGRAM TRADING PURCHASES AND SALES

Trading on NYSE (Average Daily - Millions)	Current Week	Previous 52 Week Average*
Buy Programs	487.1	566.8
Sell Programs	492.7	571.4
Total Programs	979.8	1,138.2
Total NYSE Volume +	4,073.7	3,657.5
Program Trading as % of Total NYSE Buy + Sell Volume	24.1%	31.1%

Non  
Expiration

Trading By Executing Market (Percent)	Current Week	Previous 52 Week Average*
NYSE	37.9%	44.0%
Other Domestic	61.1%	54.9%
Non-U.S. Markets #	1.1%	1.2%
#Does not include program trading activity by non-U.S. subsidiaries of NYSE member firms.		
Total: Average Daily - Millions of Shares	2,586.7	2,589.1

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

	Index Arbitrage	All Other Strategies	Total	Principal	Customer Facilitation	Agency
Lehman Brothers, Inc.	14.8	726.8	741.6	201.7	99.9	440.0
Goldman, Sachs & Co.	-	692.5	692.5	359.2	72.5	260.9
Morgan Stanley & Co. Inc.	10.2	671.0	681.2	193.9	-	487.3
Merrill Lynch, Pierce, Fenner, & Smith, Inc.	-	590.5	590.5	260.4	47.0	283.1
Credit Suisse Securities (USA) LLC.	2.7	396.1	398.8	139.4	17.5	241.9
Deutsche Bank Securities	49.0	271.4	320.4	44.5	21.5	254.5
RBC Capital Markets Corp.	12.9	227.5	240.4	-	-	240.4
UBS Securities, LLC.	-	206.5	206.5	145.6	-	60.8
SIG Brokerage LP	-	163.1	163.1	-	-	163.1
Banc of America Securities LLC	3.7	130.8	134.5	30.6	21.0	82.9
Bear Stearns	8.1	122.6	130.7	22.3	-	108.3
BNP Paribas Brokerage Services Corp	-	112.2	112.2	-	-	112.2
Interactive Brokers LLC	-	66.7	66.7	-	-	66.7
SG Americas Securities, LLC	2.9	48.2	51.1	37.8	-	13.3
Citigroup Global Markets	-	49.5	49.5	1.0	17.8	30.6
<b>Total for 15 Member Firms</b>	<b>104.3</b>	<b>4,475.4</b>	<b>4,579.7</b>	<b>1,436.4</b>	<b>297.2</b>	<b>2,846.0</b>
<b>Total for All Firms Reporting</b>	<b>142.1</b>	<b>4,756.9</b>	<b>4,899.0</b>	<b>1,477.6</b>	<b>297.4</b>	<b>3,124.0</b>
<b>% of Total</b>	<b>2.9%</b>	<b>97.1%</b>	<b>100.0%</b>	<b>30.2%</b>	<b>6.1%</b>	<b>63.8%</b>
<b>% - Average (Previous 52 Weeks)*</b>	<b>3.9%</b>	<b>96.1%</b>	<b>100.0%</b>	<b>31.1%</b>	<b>6.2%</b>	<b>62.7%</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 April 2. Subsequent changes to these data may occur.

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