

March 31-April 4, 2008

PROGRAM TRADING PURCHASES AND SALES

Trading on NYSE (Average Daily - Millions)	Current Week	Previous 52 Week Average*
Buy Programs	554.7	565.5
Sell Programs	518.1	570.1
Total Programs	1,072.8	1,135.6
Total NYSE Volume +	4,135.9	3,679.3
Non Expiration		
Program Trading as % of Total NYSE Buy + Sell Volume	25.9%	30.9%

Trading By Executing Market (Percent)	Current Week	Previous 52 Week Average*
NYSE	39.4%	43.7%
Other Domestic	59.7%	55.2%
Non-U.S. Markets #	0.9%	1.1%
#Does not include program trading activity by non-U.S. subsidiaries of NYSE member firms.		
Total: Average Daily - Millions of Shares		
	2,725.1	2,598.1

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

	Index Arbitrage	All Other Strategies	Total	Principal	Customer Facilitation	Agency
Lehman Brothers, Inc.	23.2	1,010.5	1,033.7	266.6	175.5	591.6
Merrill Lynch, Pierce, Fenner, & Smith, Inc.	-	704.2	704.2	263.6	91.7	348.8
Morgan Stanley & Co. Inc.	7.2	616.0	623.2	146.9	-	476.2
Goldman, Sachs & Co.	-	620.9	620.9	354.3	41.1	225.4
Credit Suisse Securities (USA) LLC.	4.3	434.9	439.2	174.9	18.0	246.3
Deutsche Bank Securities	19.5	291.3	310.8	45.2	15.0	250.6
RBC Capital Markets Corp.	19.2	233.5	252.7	-	-	252.7
UBS Securities, LLC.	-	245.2	245.2	150.2	-	94.9
Citigroup Global Markets	-	147.6	147.6	11.0	41.2	95.4
Bear Stearns	8.3	135.5	143.8	25.1	-	118.6
Banc of America Securities LLC	5.1	105.1	110.2	26.3	9.4	74.5
SIG Brokerage LP	-	109.7	109.7	-	-	109.7
BNP Paribas Brokerage Services Corp	-	107.0	107.0	-	-	107.0
Interactive Brokers LLC	-	78.6	78.6	-	-	78.6
Sanford C. Bernstein & Co., LLC	-	57.8	57.8	-	-	57.8
Total for 15 Member Firms	86.8	4,897.8	4,984.6	1,464.1	391.9	3,128.1
Total for All Firms Reporting	148.0	5,216.4	5,364.4	1,537.2	393.0	3,433.5
% of Total	2.8%	97.2%	100.0%	28.7%	7.3%	64.0%
<i>% - Average (Previous 52 Weeks)*</i>	3.9%	96.1%	100.0%	31.1%	6.2%	62.8%

+ 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 April 9. Subsequent changes to these data may occur.

NYSE Market Analytics & Planning
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