

February 4-February 8, 2008

## PROGRAM TRADING PURCHASES AND SALES

Trading on NYSE (Average Daily - Millions)	Current Week	Previous 52 Week Average*
Buy Programs	555.2	564.8
Sell Programs	577.0	570.4
Total Programs	1,132.2	1,135.2
Total NYSE Volume +	4,273.9	3,544.1
Non Expiration		
Program Trading as % of Total NYSE Buy + Sell Volume	<b>26.5%</b>	32.0%

Trading By Executing Market (Percent)	Current Week	Previous 52 Week Average*
NYSE	41.2%	44.8%
Other Domestic	57.5%	53.5%
Non-U.S. Markets #	1.3%	1.7%
#Does not include program trading activity by non-U.S. subsidiaries of NYSE member firms.		
Total: Average Daily - Millions of Shares		
	2,746.3	2,535.6

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

	Index Arbitrage	All Other Strategies	Total	Principal	Customer Facilitation	Agency
Lehman Brothers, Inc.	48.3	876.7	925.0	182.1	117.2	625.8
Goldman, Sachs & Co.	-	879.8	879.8	413.8	128.7	337.3
Credit Suisse Securities (USA) LLC.	2.2	582.4	584.6	222.7	26.8	335.0
Morgan Stanley & Co. Inc.	11.8	567.5	579.3	163.2	-	416.1
Merrill Lynch, Pierce, Fenner, & Smith, Inc.	-	500.1	500.1	260.4	38.2	201.5
Deutsche Bank Securities	87.8	307.3	395.1	59.8	38.8	296.6
Bear Stearns	10.7	301.4	312.1	33.3	-	278.8
UBS Securities, LLC.	-	299.4	299.4	207.6	-	91.7
RBC Capital Markets Corp.	26.0	271.3	297.3	-	-	297.3
Banc of America Securities LLC	10.3	192.8	203.1	48.5	14.0	140.5
BNP Paribas Brokerage Services Corp	-	160.5	160.5	-	-	160.5
SIG Brokerage LP	-	82.1	82.1	-	-	82.1
SG Americas Securities, LLC	4.2	51.9	56.1	48.6	-	7.6
Interactive Brokers LLC	-	54.6	54.6	-	-	54.6
Jefferies Execution Services	15.5	37.0	52.5	14.1	-	38.3
<b>Total for 15 Member Firms</b>	<b>216.8</b>	<b>5,164.8</b>	<b>5,381.6</b>	<b>1,654.1</b>	<b>363.7</b>	<b>3,363.7</b>
<b>Total for All Firms Reporting</b>	<b>230.8</b>	<b>5,430.1</b>	<b>5,660.9</b>	<b>1,677.3</b>	<b>378.2</b>	<b>3,605.5</b>
<b>% of Total</b>	<b>4.1%</b>	<b>95.9%</b>	<b>100.0%</b>	<b>29.6%</b>	<b>6.7%</b>	<b>63.7%</b>
<i>% - Average (Previous 52 Weeks)*</i>	<i>4.0%</i>	<i>96.0%</i>	<i>100.0%</i>	<i>31.7%</i>	<i>6.3%</i>	<i>62.0%</i>

+ 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 February 13. Subsequent changes to these data may occur.

NYSE Market Analytics & Planning  
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