

February 25-February 29, 2008

## PROGRAM TRADING PURCHASES AND SALES

| Trading on NYSE<br>(Average Daily - Millions)           | Current<br>Week | Previous 52<br>Week Average* |
|---|-----------------|------------------------------|
| Buy Programs  | 557.2           | 567.6                        |
| Sell Programs   | 557.8           | 574.2                        |
| Total Programs  | 1,115.0         | 1,141.8                      |
| Total NYSE Volume +                                     | 4,216.1         | 3,595.6                      |
| Non Expiration  |                 |                              |
| Program Trading as % of<br>Total NYSE Buy + Sell Volume | <b>26.4%</b>    | 31.8%                        |

| Trading By<br>Executing Market (Percent)  | Current<br>Week | Previous 52<br>Week Average* |
|---|-----------------|------------------------------|
| NYSE  | 41.3%           | 44.4%                        |
| Other Domestic  | 57.8%           | 54.0%                        |
| Non-U.S. Markets #  | 0.9%            | 1.6%                         |
| #Does not include program trading activity by non-U.S. subsidiaries of NYSE member firms. |                 |                              |
| Total: Average Daily - Millions of Shares   |                 |                              |
|   | 2,699.3         | 2,568.1                      |

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

|  | Index<br>Arbitrage | All Other<br>Strategies | Total          | Principal      | Customer<br>Facilitation | Agency         |
|--|--------------------|-------------------------|----------------|----------------|--------------------------|----------------|
| Lehman Brothers, Inc.                        | 41.1               | 1,076.6                 | 1,117.7        | 243.8          | 159.1                    | 714.8          |
| Goldman, Sachs & Co.                         | -                  | 685.4                   | 685.4          | 467.2          | 28.8                     | 189.4          |
| Morgan Stanley & Co. Inc.                    | 10.6               | 585.9                   | 596.5          | 181.7          | -                        | 414.7          |
| Merrill Lynch, Pierce, Fenner, & Smith, Inc. | -                  | 541.2                   | 541.2          | 271.4          | 19.3                     | 250.5          |
| Credit Suisse Securities (USA) LLC.          | 5.3                | 473.5                   | 478.8          | 180.2          | 19.0                     | 279.7          |
| Deutsche Bank Securities                     | 89.0               | 331.7                   | 420.7          | 50.4           | 41.8                     | 328.5          |
| RBC Capital Markets Corp.                    | 32.0               | 267.8                   | 299.8          | -              | -                        | 299.8          |
| Bear Stearns                                 | 1.3                | 259.4                   | 260.7          | 37.4           | -                        | 223.3          |
| UBS Securities, LLC.                         | -                  | 236.8                   | 236.8          | 149.7          | -                        | 87.0           |
| BNP Paribas Brokerage Services Corp          | -                  | 192.6                   | 192.6          | -              | -                        | 192.6          |
| SIG Brokerage LP                             | -                  | 148.3                   | 148.3          | -              | -                        | 148.3          |
| Banc of America Securities LLC               | 7.0                | 101.1                   | 108.1          | 35.6           | 8.2                      | 64.3           |
| Citigroup Global Markets                     | -                  | 73.0                    | 73.0           | 9.3            | 22.4                     | 41.3           |
| SG Americas Securities, LLC                  | 6.8                | 63.8                    | 70.6           | 58.3           | -                        | 12.3           |
| Interactive Brokers LLC                      | -                  | 48.8                    | 48.8           | -              | -                        | 48.8           |
| <b>Total for 15 Member Firms</b>             | <b>193.1</b>       | <b>5,085.9</b>          | <b>5,279.0</b> | <b>1,685.0</b> | <b>298.6</b>             | <b>3,295.3</b> |
| <b>Total for All Firms Reporting</b>         | <b>227.1</b>       | <b>5,348.2</b>          | <b>5,575.3</b> | <b>1,732.4</b> | <b>303.7</b>             | <b>3,539.0</b> |
| <b>% of Total</b>                            | <b>4.1%</b>        | <b>95.9%</b>            | <b>100.0%</b>  | <b>31.1%</b>   | <b>5.4%</b>              | <b>63.5%</b>   |
| <i>% - Average (Previous 52 Weeks)*</i>      | <i>4.1%</i>        | <i>95.9%</i>            | <i>100.0%</i>  | <i>31.4%</i>   | <i>6.3%</i>              | <i>62.3%</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 March 5. Subsequent changes to these data may occur.

NYSE Market Analytics & Planning  
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