

March 17-March 21, 2008

## PROGRAM TRADING PURCHASES AND SALES

Trading on NYSE (Average Daily - Millions)	Current Week	Previous 52 Week Average*
Buy Programs	827.0	690.5
Sell Programs	796.4	665.6
Total Programs	1,623.4	1,356.1
Total NYSE Volume +	5,715.0	3,634.8
Quarterly Expiration		
Program Trading as % of Total NYSE Buy + Sell Volume	<b>28.4%</b>	37.3%

Trading By Executing Market (Percent)	Current Week	Previous 52 Week Average*
NYSE	40.1%	46.6%
Other Domestic	59.3%	51.5%
Non-U.S. Markets #	0.6%	2.0%
#Does not include program trading activity by non-U.S. subsidiaries of NYSE member firms.		
Total: Average Daily - Millions of Shares		
	4,051.5	2,914.7

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

	Index Arbitrage	All Other Strategies	Total	Principal	Customer Facilitation	Agency
Lehman Brothers, Inc.	10.1	950.5	960.6	242.9	82.4	635.3
Goldman, Sachs & Co.	-	758.4	758.4	572.1	23.6	162.7
Credit Suisse Securities (USA) LLC.	36.9	626.8	663.7	475.5	8.7	179.5
Morgan Stanley & Co. Inc.	25.6	624.6	650.2	242.9	-	407.4
Merrill Lynch, Pierce, Fenner, & Smith, Inc.	-	623.0	623.0	314.1	23.1	285.8
Deutsche Bank Securities	135.2	425.7	560.9	106.9	60.7	393.3
RBC Capital Markets Corp.	86.0	280.2	366.2	-	-	366.2
SIG Brokerage LP	-	344.0	344.0	-	-	344.0
UBS Securities, LLC.	-	300.9	300.9	230.1	-	70.9
BNP Paribas Brokerage Services Corp	-	214.1	214.1	-	-	214.1
Banc of America Securities LLC	10.4	138.7	149.1	60.6	23.2	65.3
Bear Stearns	2.6	145.5	148.1	33.1	-	115.0
SG Americas Securities, LLC	11.5	130.1	141.6	121.0	-	20.6
Interactive Brokers LLC	-	141.4	141.4	-	-	141.4
Citigroup Global Markets	-	101.8	101.8	-	50.2	51.6
<b>Total for 15 Member Firms</b>	<b>318.3</b>	<b>5,805.7</b>	<b>6,124.0</b>	<b>2,399.2</b>	<b>271.9</b>	<b>3,453.1</b>
<b>Total for All Firms Reporting</b>	<b>383.4</b>	<b>6,110.0</b>	<b>6,493.4</b>	<b>2,457.8</b>	<b>274.8</b>	<b>3,761.0</b>
<b>% of Total</b>	<b>5.9%</b>	<b>94.1%</b>	<b>100.0%</b>	<b>37.9%</b>	<b>4.2%</b>	<b>57.9%</b>
<i>% - Average (Previous 52 Weeks)*</i>	<i>7.7%</i>	<i>92.3%</i>	<i>100.0%</i>	<i>34.8%</i>	<i>6.3%</i>	<i>58.8%</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 26. Subsequent changes to these data may occur.

NYSE Market Analytics & Planning  
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