

January 29-February 2, 2007

PROGRAM TRADING PURCHASES AND SALES

Trading on NYSE (Average Daily - Millions)	Current Week	Previous 52 Week Average*
Buy Programs	533.1	498.8
Sell Programs	527.5	502.6
Total Programs	1,060.6	1,001.4
Total NYSE Volume +	3,336.1	3,263.3
Program Trading as % of Total NYSE Buy + Sell Volume	31.8%	30.7%

Non
Expiration

Trading By Executing Market (Percent)	Current Week	Previous 52 Week Average*
NYSE	46.9%	51.3%
Other Domestic	46.3%	44.6%
Non-U.S. Markets #	6.8%	4.0%
#Does not include program trading activity by non-U.S. subsidiaries of NYSE member firms.		
Total: Average Daily - Millions of Shares	2,261.9	1,960.3

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

	Index Arbitrage	Other Strategies Subject to Rule 80A(c)**	All Other Strategies	Total	Principal	Customer Facilitation	Agency
Lehman Brothers, Inc.	23.4	-	930.7	954.1	170.9	96.6	686.7
Morgan Stanley & Co. Inc.	2.4	0.4	664.9	667.7	175.6	35.8	456.1
Goldman, Sachs & Co.	2.2	-	641.0	643.2	187.1	89.6	366.5
Merrill Lynch, Pierce, Fenner, & Smith, Inc.	-	-	591.6	591.6	292.4	24.5	274.8
UBS Securities, LLC.	-	-	468.6	468.6	426.2	-	42.4
Credit Suisse Securities (USA) LLC.	8.4	-	380.2	388.6	151.8	51.9	184.9
Deutsche Bank Securities	36.8	-	342.8	379.6	51.0	27.1	301.4
Bear Stearns	8.7	-	223.9	232.6	15.4	7.2	210.1
RBC Capital Markets Corp.	66.5	-	87.7	154.2	-	-	154.1
Banc of America Securities LLC	4.9	-	113.6	118.5	40.0	24.3	54.2
JP Morgan Securities, Inc.	-	-	108.8	108.8	48.9	15.4	44.5
Calyon Securities (USA) Inc.	0.1	-	82.3	82.4	-	-	82.4
Citigroup Global Markets	-	-	78.7	78.7	22.5	15.8	40.4
Interactive Brokers LLC	-	-	70.7	70.7	-	-	70.7
Jefferies Execution Services	9.2	-	47.4	56.6	26.0	-	30.5
Total for 15 Member Firms	162.6	0.4	4,832.9	4,995.9	1,607.8	388.2	2,999.7
Total for All Firms Reporting	220.2	0.4	5,082.5	5,303.1	1,680.3	390.2	3,232.3
% of Total	4.2%	-	95.8%	100.0%	31.7%	7.4%	61.0%
% - Average (Previous 52 Weeks)*	6.0%	0.0%	94.0%	100.0%	35.9%	5.4%	58.7%

+ 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.

** See Appendix

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 7. Subsequent changes to these data may occur.

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