

February 5-February 9, 2007

## PROGRAM TRADING PURCHASES AND SALES

Trading on NYSE (Average Daily - Millions)	Current Week	Previous 52 Week Average*
Buy Programs	499.9	499.1
Sell Programs	490.2	501.5
Total Programs	990.1	1,000.7
Total NYSE Volume +	3,195.6	3,250.9
Program Trading as % of Total NYSE Buy + Sell Volume	<b>31.0%</b>	30.8%

Non  
Expiration

Trading By Executing Market (Percent)	Current Week	Previous 52 Week Average*
NYSE	47.7%	51.0%
Other Domestic	46.7%	44.8%
Non-U.S. Markets #	5.7%	4.2%
#Does not include program trading activity by non-U.S. subsidiaries of NYSE member firms.		
Total: Average Daily - Millions of Shares	2,076.8	1,970.4

### 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.	25.0	-	918.5	943.5	176.5	102.5	664.5
Goldman, Sachs & Co.	1.1	-	636.5	637.6	285.0	73.6	279.0
Morgan Stanley & Co. Inc.	1.9	0.1	598.0	600.0	180.4	16.0	403.7
Merrill Lynch, Pierce, Fenner, & Smith, Inc.	-	-	504.3	504.3	271.0	11.9	221.4
UBS Securities, LLC.	-	-	448.2	448.2	394.8	-	53.5
Deutsche Bank Securities	34.1	-	290.8	324.9	31.7	11.2	282.1
Credit Suisse Securities (USA) LLC.	11.0	-	299.6	310.6	166.5	8.6	135.4
Bear Stearns	9.5	-	183.2	192.7	18.2	2.8	171.7
Banc of America Securities LLC	7.0	-	175.9	182.9	56.9	41.5	84.5
RBC Capital Markets Corp.	33.8	-	92.8	126.6	-	-	126.6
JP Morgan Securities, Inc.	-	-	122.4	122.4	45.3	30.4	46.6
Interactive Brokers LLC	-	-	105.9	105.9	-	-	105.9
Citigroup Global Markets	-	-	66.3	66.3	12.9	21.6	31.8
Jefferies Execution Services	10.4	-	37.3	47.7	26.9	-	20.9
CIBC World Markets Corp.	13.9	-	29.6	43.5	25.8	-	17.8
<b>Total for 15 Member Firms</b>	<b>147.7</b>	<b>0.1</b>	<b>4,509.3</b>	<b>4,657.1</b>	<b>1,691.9</b>	<b>320.1</b>	<b>2,645.4</b>
<b>Total for All Firms Reporting</b>	<b>180.9</b>	<b>0.3</b>	<b>4,769.0</b>	<b>4,950.2</b>	<b>1,763.1</b>	<b>320.3</b>	<b>2,867.0</b>
% of Total	3.7%	-	96.3%	100.0%	35.6%	6.5%	57.9%
% - Average (Previous 52 Weeks)*	5.9%	0.0%	94.1%	100.0%	35.7%	5.5%	58.8%

+ 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.

\*\* 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 14. Subsequent changes to these data may occur.

NYSE Research  
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