

February 12-February 16, 2007

PROGRAM TRADING PURCHASES AND SALES

Trading on NYSE (Average Daily - Millions)	Current Week	Previous 52 Week Average*
Buy Programs	485.0	521.0
Sell Programs	467.1	500.6
Total Programs	952.1	1,021.6
Total NYSE Volume +	2,962.9	3,428.7
Program Trading as % of Total NYSE Buy + Sell Volume	32.1%	29.8%

Monthly
Expiration

Trading By Executing Market (Percent)	Current Week	Previous 52 Week Average*
NYSE	47.8%	51.7%
Other Domestic	47.6%	43.3%
Non-U.S. Markets #	4.6%	5.0%
#Does not include program trading activity by non-U.S. subsidiaries of NYSE member firms.		
Total: Average Daily - Millions of Shares	1,990.5	1,987.1

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.	31.8	-	787.6	819.4	151.2	74.9	593.3
Merrill Lynch, Pierce, Fenner, & Smith, Inc.	-	-	601.4	601.4	296.7	40.8	263.9
Goldman, Sachs & Co.	1.7	-	574.4	576.1	223.9	89.1	263.1
Morgan Stanley & Co. Inc.	0.2	0.2	493.4	493.8	141.8	6.6	345.5
UBS Securities, LLC.	-	-	417.2	417.2	358.1	7.3	51.7
Credit Suisse Securities (USA) LLC.	15.8	-	324.5	340.3	150.3	31.4	158.6
Deutsche Bank Securities	70.1	0.2	211.8	282.1	19.3	2.3	260.5
RBC Capital Markets Corp.	85.1	-	88.2	173.3	-	-	173.3
Banc of America Securities LLC	7.9	-	163.5	171.4	60.6	36.6	74.2
Bear Stearns	11.1	-	157.4	168.5	16.9	0.7	150.9
Citigroup Global Markets	-	-	119.6	119.6	7.4	50.7	61.5
Interactive Brokers LLC	-	-	104.9	104.9	-	-	104.9
BNP Paribas Brokerage Services Corp	-	-	67.7	67.7	-	-	67.7
JP Morgan Securities, Inc.	-	-	60.4	60.4	37.6	2.7	20.0
Nomura Securities International Inc.	37.5	-	15.8	53.3	37.6	2.8	12.8
Total for 15 Member Firms	261.2	0.4	4,187.8	4,449.4	1,501.4	345.9	2,601.9
Total for All Firms Reporting	327.9	0.4	4,432.0	4,760.3	1,591.8	345.9	2,822.5
% of Total	6.9%	-	93.1%	100.0%	33.4%	7.3%	59.3%
% - Average (Previous 52 Weeks)*	8.5%	0.0%	91.5%	100.0%	35.7%	5.3%	59.0%

+ 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 22. Subsequent changes to these data may occur.

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