

February 26-March 2, 2007

## PROGRAM TRADING PURCHASES AND SALES

Trading on NYSE (Average Daily - Millions)	Current Week	Previous 52 Week Average*
Buy Programs	653.8	498.5
Sell Programs	726.3	499.8
Total Programs	1,380.1	998.4
Total NYSE Volume +	4,308.8	3,235.8
<b>Program Trading as % of Total NYSE Buy + Sell Volume</b>	<b>32.0%</b>	30.9%

Non  
Expiration

Trading By Executing Market (Percent)	Current Week	Previous 52 Week Average*
NYSE	46.2%	50.5%
Other Domestic	47.2%	45.2%
Non-U.S. Markets #	6.7%	4.3%
#Does not include program trading activity by non-U.S. subsidiaries of NYSE member firms.		
<b>Total: Average Daily - Millions of Shares</b>	<b>2,988.6</b>	<b>1,985.9</b>

### 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.	42.8	-	1,372.9	1,415.7	234.9	155.6	1,025.2
Goldman, Sachs & Co.	0.9	-	729.9	730.8	406.3	68.6	256.0
Merrill Lynch, Pierce, Fenner, & Smith, Inc.	-	-	730.3	730.3	368.5	34.1	327.7
Morgan Stanley & Co. Inc.	4.1	-	700.8	704.9	286.5	0.7	417.7
UBS Securities, LLC.	-	-	688.3	688.3	633.0	-	55.3
Deutsche Bank Securities	77.5	0.4	476.5	554.4	98.6	24.3	431.5
Credit Suisse Securities (USA) LLC.	29.1	-	395.1	424.2	208.4	20.8	195.0
RBC Capital Markets Corp.	181.3	-	153.0	334.3	-	-	334.3
Bear Stearns	20.9	-	216.5	237.4	29.5	2.9	205.0
Banc of America Securities LLC	7.5	-	150.3	157.8	56.6	34.9	66.3
Nomura Securities International Inc.	72.4	-	51.1	123.5	72.8	7.9	42.8
Interactive Brokers LLC	-	-	106.2	106.2	-	-	106.2
JP Morgan Securities, Inc.	-	-	96.9	96.9	75.7	3.5	17.7
BNP Paribas Brokerage Services Corp	-	-	81.7	81.7	-	-	81.7
Citigroup Global Markets	-	-	80.0	80.0	9.3	27.8	42.9
<b>Total for 15 Member Firms</b>	<b>436.5</b>	<b>0.4</b>	<b>6,029.5</b>	<b>6,466.4</b>	<b>2,480.1</b>	<b>381.1</b>	<b>3,605.3</b>
<b>Total for All Firms Reporting</b>	<b>546.7</b>	<b>0.4</b>	<b>6,353.1</b>	<b>6,900.2</b>	<b>2,603.7</b>	<b>381.1</b>	<b>3,915.6</b>
<b>% of Total</b>	<b>7.9%</b>	<b>-</b>	<b>92.1%</b>	<b>100.0%</b>	<b>37.7%</b>	<b>5.5%</b>	<b>56.7%</b>
<b>% - Average (Previous 52 Weeks)*</b>	<b>5.7%</b>	<b>0.0%</b>	<b>94.3%</b>	<b>100.0%</b>	<b>35.6%</b>	<b>5.5%</b>	<b>58.9%</b>

+ 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 March 7. Subsequent changes to these data may occur.

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