

March 12-March 16, 2007

PROGRAM TRADING PURCHASES AND SALES

Trading on NYSE (Average Daily - Millions)	Current Week	Previous 52 Week Average*
Buy Programs	692.4	639.5
Sell Programs	713.6	610.6
Total Programs	1,406.0	1,250.2
Total NYSE Volume +	3,835.8	3,657.0
Quarterly Expiration		
Program Trading as % of Total NYSE Buy + Sell Volume	36.7%	34.2%

Trading By Executing Market (Percent)	Current Week	Previous 52 Week Average*
NYSE	48.6%	51.4%
Other Domestic	48.1%	44.0%
Non-U.S. Markets #	3.3%	4.6%
#Does not include program trading activity by non-U.S. subsidiaries of NYSE member firms.		
Total: Average Daily - Millions of Shares		
	2,894.6	2,445.6

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.	38.0	-	1,282.9	1,320.9	255.9	136.7	928.3
Deutsche Bank Securities	175.9	-	598.1	774.0	148.9	75.3	549.7
Merrill Lynch, Pierce, Fenner, & Smith, Inc.	-	-	665.9	665.9	376.8	41.0	248.2
Goldman, Sachs & Co.	25.8	-	622.3	648.1	358.5	38.5	251.1
UBS Securities, LLC.	-	-	579.9	579.9	513.1	-	66.8
Morgan Stanley & Co. Inc.	0.6	0.3	559.3	560.2	200.9	-	359.3
Credit Suisse Securities (USA) LLC.	73.2	-	456.3	529.5	350.2	21.1	158.2
RBC Capital Markets Corp.	133.2	-	162.2	295.4	-	-	295.4
Banc of America Securities LLC	9.2	-	212.6	221.8	74.5	61.3	86.0
Bear Stearns	14.2	-	189.5	203.7	29.7	2.5	171.5
JP Morgan Securities, Inc.	-	-	173.9	173.9	78.5	40.7	54.6
BNP Paribas Brokerage Services Corp	-	-	155.0	155.0	-	-	155.0
Nomura Securities International Inc.	133.3	-	10.6	143.9	134.6	-	9.2
Citigroup Global Markets	-	-	143.4	143.4	19.4	56.9	67.0
SIG Brokerage LP	-	-	133.5	133.5	-	-	133.5
Total for 15 Member Firms	603.4	0.3	5,945.4	6,549.1	2,541.0	474.0	3,533.8
Total for All Firms Reporting	708.9	0.3	6,320.3	7,029.5	2,657.6	474.0	3,897.8
% of Total	10.1%	-	89.9%	100.0%	37.8%	6.7%	55.4%
% - Average (Previous 52 Weeks)*	9.4%	0.0%	90.6%	100.0%	38.4%	6.3%	55.4%

+ 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 21. Subsequent changes to these data may occur.

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