

March 19-March 23, 2007

PROGRAM TRADING PURCHASES AND SALES

Trading on NYSE (Average Daily - Millions)	Current Week	Previous 52 Week Average*
Buy Programs	525.3	504.1
Sell Programs	501.3	506.7
Total Programs	1,026.6	1,010.9
Total NYSE Volume +	3,205.2	3,264.4
Non Expiration		
Program Trading as % of Total NYSE Buy + Sell Volume	32.0%	31.0%

Trading By Executing Market (Percent)	Current Week	Previous 52 Week Average*
NYSE	45.1%	49.9%
Other Domestic	46.9%	45.5%
Non-U.S. Markets #	8.0%	4.6%
#Does not include program trading activity by non-U.S. subsidiaries of NYSE member firms.		
Total: Average Daily - Millions of Shares		
	2,275.9	2,033.8

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.	33.5	-	994.6	1,028.1	184.5	122.0	721.6
Merrill Lynch, Pierce, Fenner, & Smith, Inc.	-	-	625.4	625.4	325.2	43.3	256.9
Goldman, Sachs & Co.	2.2	-	598.8	601.0	295.0	77.2	228.7
Morgan Stanley & Co. Inc.	1.4	0.1	509.2	510.7	129.7	2.9	378.0
UBS Securities, LLC.	-	-	450.4	450.4	381.7	12.8	55.8
Deutsche Bank Securities	39.0	-	400.3	439.3	48.3	26.2	364.9
Credit Suisse Securities (USA) LLC.	15.6	-	295.9	311.5	145.4	11.5	154.6
RBC Capital Markets Corp.	40.5	-	155.0	195.5	-	-	195.5
Bear Stearns	6.2	-	186.5	192.7	15.7	2.4	174.6
Banc of America Securities LLC	3.4	-	147.8	151.2	23.0	58.6	69.6
BNP Paribas Brokerage Services Corp	-	-	94.4	94.4	-	-	94.4
JP Morgan Securities, Inc.	-	-	89.5	89.5	52.9	10.3	26.4
Interactive Brokers LLC	-	-	85.0	85.0	-	-	85.0
Jefferies Execution Services	13.2	-	38.3	51.5	24.3	-	27.3
Citigroup Global Markets	-	-	41.2	41.2	16.2	6.3	18.7
Total for 15 Member Firms	155.0	0.1	4,712.3	4,867.4	1,641.9	373.5	2,852.0
Total for All Firms Reporting	210.2	0.1	4,922.5	5,132.8	1,709.2	376.6	3,047.2
% of Total	4.1%	-	95.9%	100.0%	33.3%	7.3%	59.4%
% - Average (Previous 52 Weeks)*	5.7%	0.0%	94.3%	100.0%	35.5%	5.6%	58.9%

+ 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 28. Subsequent changes to these data may occur.

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