

March 26-March 30, 2007

PROGRAM TRADING PURCHASES AND SALES

Trading on NYSE (Average Daily - Millions)	Current Week	Previous 52 Week Average*
Buy Programs	536.8	505.9
Sell Programs	546.2	507.7
Total Programs	1,083.0	1,013.7
Total NYSE Volume +	3,203.7	3,267.1
Program Trading as % of Total NYSE Buy + Sell Volume	33.8%	31.0%

Non
Expiration

Trading By Executing Market (Percent)	Current Week	Previous 52 Week Average*
NYSE	48.7%	49.6%
Other Domestic	49.5%	45.6%
Non-U.S. Markets #	1.8%	4.7%
#Does not include program trading activity by non-U.S. subsidiaries of NYSE member firms.		
Total: Average Daily - Millions of Shares	2,224.8	2,050.8

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.	34.3	-	1,067.1	1,101.4	188.8	125.8	786.9
Goldman, Sachs & Co.	0.5	-	700.0	700.5	308.8	71.1	320.7
Merrill Lynch, Pierce, Fenner, & Smith, Inc.	-	-	652.3	652.3	346.0	40.8	265.5
Deutsche Bank Securities	41.1	-	435.8	476.9	81.7	39.2	355.9
Morgan Stanley & Co. Inc.	1.6	-	455.7	457.3	124.3	-	333.0
UBS Securities, LLC.	-	-	384.8	384.8	319.3	-	65.5
Credit Suisse Securities (USA) LLC.	23.2	-	301.2	324.4	168.4	11.8	144.2
RBC Capital Markets Corp.	97.1	-	166.8	263.9	-	-	263.9
Bear Stearns	9.0	-	173.7	182.7	22.4	4.3	156.0
Banc of America Securities LLC	7.3	-	147.8	155.1	24.7	54.6	75.7
BNP Paribas Brokerage Services Corp	-	-	122.1	122.1	-	-	122.1
JP Morgan Securities, Inc.	-	-	80.2	80.2	61.8	4.0	14.4
Interactive Brokers LLC	-	-	75.3	75.3	-	-	75.3
Jefferies Execution Services	16.2	-	46.6	62.8	25.1	-	37.7
Citigroup Global Markets	-	-	61.7	61.7	10.9	11.8	38.9
Total for 15 Member Firms	230.3	0.0	4,871.1	5,101.4	1,682.2	363.4	3,055.7
Total for All Firms Reporting	287.9	-	5,126.5	5,414.4	1,758.6	370.1	3,285.8
% of Total	5.3%	-	94.7%	100.0%	32.5%	6.8%	60.7%
% - Average (Previous 52 Weeks)*	5.6%	0.0%	94.4%	100.0%	35.4%	5.6%	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 April 4. Subsequent changes to these data may occur.

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