

April 2-April 6, 2007

PROGRAM TRADING PURCHASES AND SALES

Trading on NYSE (Average Daily - Millions)	Current Week	Previous 52 Week Average*
Buy Programs	498.0	506.8
Sell Programs	468.8	508.1
Total Programs	966.8	1,014.9
Total NYSE Volume +	2,994.1	3,266.4
Non Expiration		
Program Trading as % of Total NYSE Buy + Sell Volume	32.3%	31.1%

Trading By Executing Market (Percent)	Current Week	Previous 52 Week Average*
NYSE	45.4%	49.4%
Other Domestic	50.0%	45.8%
Non-U.S. Markets #	4.6%	4.8%
#Does not include program trading activity by non-U.S. subsidiaries of NYSE member firms.		
Total: Average Daily - Millions of Shares		
	2,131.5	2,061.6

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.	24.7	-	804.7	829.4	150.8	104.1	574.5
Merrill Lynch, Pierce, Fenner, & Smith, Inc.	-	-	669.7	669.7	301.7	88.8	279.3
Morgan Stanley & Co. Inc.	0.1	2.4	474.2	476.7	119.0	36.1	321.6
Goldman, Sachs & Co.	0.4	-	314.3	314.7	151.6	19.6	143.5
Deutsche Bank Securities	29.3	0.4	244.0	273.7	26.5	14.5	232.6
Credit Suisse Securities (USA) LLC.	7.3	-	232.1	239.4	132.6	6.2	100.6
UBS Securities, LLC.	-	-	231.8	231.8	193.3	-	38.5
Bear Stearns	3.7	-	148.1	151.8	16.4	2.8	132.5
RBC Capital Markets Corp.	25.8	-	91.2	117.0	-	-	117.0
Banc of America Securities LLC	4.3	-	81.4	85.7	19.9	25.0	40.7
BNP Paribas Brokerage Services Corp	-	-	76.3	76.3	-	-	76.3
JP Morgan Securities, Inc.	-	-	75.3	75.3	54.7	4.5	16.0
Interactive Brokers LLC	-	-	57.3	57.3	-	-	57.3
Jefferies Execution Services	7.0	-	33.6	40.6	20.5	-	20.1
Citigroup Global Markets	-	-	39.7	39.7	2.2	13.5	23.9
Total for 15 Member Firms	102.6	2.8	3,573.7	3,679.1	1,189.2	315.1	2,174.4
Total for All Firms Reporting	135.8	2.8	3,729.1	3,867.7	1,227.4	315.8	2,323.8
% of Total	3.5%	0.1%	96.4%	100.0%	31.7%	8.2%	60.1%
% - Average (Previous 52 Weeks)*	5.6%	0.0%	94.4%	100.0%	35.3%	5.7%	59.1%

+ 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 11. Subsequent changes to these data may occur.

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