

April 16-April 20, 2007

PROGRAM TRADING PURCHASES AND SALES

Trading on NYSE (Average Daily - Millions)	Current Week	Previous 52 Week Average*
Buy Programs	617.1	517.9
Sell Programs	588.9	499.8
Total Programs	1,206.0	1,017.6
Total NYSE Volume +	3,491.6	3,375.3
Monthly Expiration		
Program Trading as % of Total NYSE Buy + Sell Volume	34.5%	30.1%

Trading By Executing Market (Percent)	Current Week	Previous 52 Week Average*
NYSE	50.8%	50.3%
Other Domestic	45.7%	44.2%
Non-U.S. Markets #	3.5%	5.5%
#Does not include program trading activity by non-U.S. subsidiaries of NYSE member firms.		
Total: Average Daily - Millions of Shares		
	2,375.0	2,027.6

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.	33.1	-	985.0	1,018.1	216.8	106.2	695.1
Merrill Lynch, Pierce, Fenner, & Smith, Inc.	-	-	899.7	899.7	436.5	76.2	387.0
Morgan Stanley & Co. Inc.	0.1	-	587.3	587.4	149.3	11.0	427.0
Goldman, Sachs & Co.	8.8	-	496.3	505.1	245.2	25.2	234.7
RBC Capital Markets Corp.	320.4	-	127.0	447.4	-	-	447.4
Deutsche Bank Securities	98.8	1.4	318.2	418.4	29.3	13.4	375.6
Citigroup Global Markets	-	-	406.7	406.7	145.2	108.2	153.2
UBS Securities, LLC.	-	-	384.4	384.4	330.0	-	54.4
Credit Suisse Securities (USA) LLC.	35.1	-	324.9	360.0	194.6	12.5	152.9
Bear Stearns	3.0	-	211.8	214.8	13.9	3.2	197.7
Banc of America Securities LLC	5.8	-	119.3	125.1	26.0	36.9	62.2
Interactive Brokers LLC	-	-	100.8	100.8	-	-	100.8
JP Morgan Securities, Inc.	-	-	95.9	95.9	66.9	3.9	25.1
BNP Paribas Brokerage Services Corp	-	-	89.8	89.8	-	-	89.8
Jefferies Execution Services	8.8	-	39.0	47.8	24.1	-	23.7
Total for 15 Member Firms	513.9	1.4	5,186.1	5,701.4	1,877.8	396.7	3,426.6
Total for All Firms Reporting	588.2	1.4	5,440.0	6,029.6	1,945.1	401.4	3,683.0
% of Total	9.8%	-	90.2%	100.0%	32.3%	6.7%	61.1%
% - Average (Previous 52 Weeks)*	8.1%	0.0%	91.8%	100.0%	35.1%	5.5%	59.4%

+ 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 April 25. Subsequent changes to these data may occur.

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