

April 23-April 27, 2007

PROGRAM TRADING PURCHASES AND SALES

Trading on NYSE (Average Daily - Millions)	Current Week	Previous 52 Week Average*
Buy Programs	535.4	508.2
Sell Programs	535.0	508.3
Total Programs	1,070.4	1,016.5
Total NYSE Volume +	3,350.1	3,260.8
Program Trading as % of Total NYSE Buy + Sell Volume	32.0%	31.2%

Non
Expiration

Trading By Executing Market (Percent)	Current Week	Previous 52 Week Average*
NYSE	47.2%	49.0%
Other Domestic	49.2%	46.1%
Non-U.S. Markets #	3.6%	4.9%
#Does not include program trading activity by non-U.S. subsidiaries of NYSE member firms.		
Total: Average Daily - Millions of Shares	2,266.2	2,081.2

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.	35.5	-	1,002.3	1,037.8	173.6	126.8	737.4
Merrill Lynch, Pierce, Fenner, & Smith, Inc.	-	-	834.7	834.7	376.1	78.5	380.0
Morgan Stanley & Co. Inc.	0.2	0.1	754.6	754.9	192.7	2.3	559.8
Goldman, Sachs & Co.	0.4	-	464.5	464.9	208.2	34.3	222.4
Deutsche Bank Securities	43.1	-	374.9	418.0	55.2	25.9	336.9
UBS Securities, LLC.	-	-	359.9	359.9	304.6	-	55.3
Credit Suisse Securities (USA) LLC.	19.2	-	304.9	324.1	149.8	13.1	161.1
Bear Stearns	1.5	-	197.4	198.9	8.6	3.2	187.2
RBC Capital Markets Corp.	44.4	-	105.0	149.4	-	-	149.4
JP Morgan Securities, Inc.	-	-	122.2	122.2	84.9	13.4	23.8
Banc of America Securities LLC	5.4	-	115.0	120.4	29.9	28.3	62.2
BNP Paribas Brokerage Services Corp	-	-	84.0	84.0	-	-	84.0
Interactive Brokers LLC	-	-	82.4	82.4	-	-	82.4
Citigroup Global Markets	-	-	52.8	52.8	13.0	16.1	23.6
Jefferies Execution Services	8.4	-	43.9	52.3	23.7	-	28.5
Total for 15 Member Firms	158.1	0.1	4,898.5	5,056.7	1,620.3	341.9	3,094.0
Total for All Firms Reporting	222.6	0.1	5,129.6	5,352.3	1,678.8	341.9	3,330.8
% of Total	4.2%	-	95.8%	100.0%	31.4%	6.4%	62.2%
% - Average (Previous 52 Weeks)*	5.5%	0.0%	94.5%	100.0%	35.0%	5.8%	59.3%

+ 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 May 2. Subsequent changes to these data may occur.

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