

April 30-May 4, 2007

PROGRAM TRADING PURCHASES AND SALES

Trading on NYSE (Average Daily - Millions)	Current Week	Previous 52 Week Average*
Buy Programs	600.9	508.2
Sell Programs	594.7	508.4
Total Programs	1,195.6	1,016.6
Total NYSE Volume +	3,483.6	3,252.8
Program Trading as % of Total NYSE Buy + Sell Volume	34.3%	31.3%

Non
Expiration

Trading By Executing Market (Percent)	Current Week	Previous 52 Week Average*
NYSE	46.1%	48.8%
Other Domestic	49.9%	46.2%
Non-U.S. Markets #	4.0%	5.0%
#Does not include program trading activity by non-U.S. subsidiaries of NYSE member firms.		
Total: Average Daily - Millions of Shares	2,593.5	2,089.5

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.	38.9	-	1,200.2	1,239.1	198.0	158.1	882.9
Merrill Lynch, Pierce, Fenner, & Smith, Inc.	-	-	819.9	819.9	404.8	32.4	382.7
Morgan Stanley & Co. Inc.	0.6	-	687.7	688.3	197.5	5.3	485.7
Goldman, Sachs & Co.	1.0	-	635.3	636.3	253.9	67.0	315.3
Deutsche Bank Securities	46.9	0.2	393.1	440.2	46.5	38.1	355.6
Credit Suisse Securities (USA) LLC.	20.4	-	404.3	424.7	168.6	10.9	245.2
UBS Securities, LLC.	-	-	385.2	385.2	334.2	-	51.0
Bear Stearns	5.1	-	202.6	207.7	21.1	1.4	185.2
RBC Capital Markets Corp.	47.7	-	134.3	182.0	-	-	182.0
Banc of America Securities LLC	7.2	-	161.2	168.4	47.2	56.7	64.5
JP Morgan Securities, Inc.	-	-	127.4	127.4	97.4	5.6	24.5
Interactive Brokers LLC	-	-	101.3	101.3	-	-	101.3
BNP Paribas Brokerage Services Corp	-	-	86.1	86.1	-	-	86.1
Citigroup Global Markets	-	-	84.2	84.2	6.5	35.1	42.6
Calyon Securities (USA) Inc.	4.0	-	50.7	54.7	-	-	54.7
Total for 15 Member Firms	171.8	0.2	5,473.5	5,645.5	1,775.7	410.6	3,459.3
Total for All Firms Reporting	245.0	0.2	5,732.9	5,978.1	1,872.6	415.3	3,690.4
% of Total	4.1%	-	95.9%	100.0%	31.3%	6.9%	61.7%
% - Average (Previous 52 Weeks)*	5.5%	0.0%	94.5%	100.0%	34.9%	5.8%	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 May 9. Subsequent changes to these data may occur.

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