

May 29-June 1, 2007

PROGRAM TRADING PURCHASES AND SALES

| Trading on NYSE (Average Daily - Millions) | Current Week | Previous 52 Week Average* |
|---|-----------------|------------------------------|
| Buy Programs | 624.1 | 509.0 |
| Sell Programs | 628.1 | 508.8 |
| Total Programs | 1,252.2 | 1,017.8 |
| Total NYSE Volume + | 3,347.7 | 3,227.9 |
| Program Trading as % of Total NYSE Buy + Sell Volume | 37.4% | 31.5% |

Non
Expiration

| Trading By Executing Market (Percent) | Current Week | Previous 52 Week Average* |
|---|-----------------|------------------------------|
| NYSE | 49.1% | 48.2% |
| Other Domestic | 50.4% | 46.6% |
| Non-U.S. Markets # | 0.5% | 5.1% |
| #Does not include program trading activity by non-U.S. subsidiaries of NYSE member firms. | | |
| Total: Average Daily - Millions of Shares | 2,551.5 | 2,114.2 |

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. | 29.5 | - | 819.8 | 849.3 | 152.5 | 82.9 | 613.9 |
| Goldman, Sachs & Co. | 0.3 | - | 701.8 | 702.1 | 409.7 | 50.5 | 241.9 |
| Merrill Lynch, Pierce, Fenner, & Smith, Inc. | - | - | 658.6 | 658.6 | 257.0 | 87.2 | 314.4 |
| Morgan Stanley & Co. Inc. | 2.7 | 0.1 | 512.4 | 515.2 | 160.3 | 10.2 | 344.8 |
| Credit Suisse Securities (USA) LLC. | 16.6 | - | 374.1 | 390.7 | 173.4 | 9.4 | 207.9 |
| Deutsche Bank Securities | 35.0 | 1.4 | 294.2 | 330.6 | 43.9 | 41.1 | 245.5 |
| UBS Securities, LLC. | - | - | 271.4 | 271.4 | 212.3 | - | 59.1 |
| Bear Stearns | 6.3 | - | 178.2 | 184.5 | 19.5 | 1.5 | 163.5 |
| Banc of America Securities LLC | - | - | 175.4 | 175.4 | 66.4 | 11.7 | 97.3 |
| Citigroup Global Markets | - | - | 174.8 | 174.8 | 114.4 | 25.4 | 34.9 |
| RBC Capital Markets Corp. | 53.2 | - | 103.7 | 156.9 | - | - | 156.9 |
| BNP Paribas Brokerage Services Corp | - | - | 88.9 | 88.9 | - | - | 88.9 |
| JP Morgan Securities, Inc. | - | - | 82.6 | 82.6 | 66.9 | 2.9 | 12.8 |
| Interactive Brokers LLC | - | - | 82.2 | 82.2 | - | - | 82.2 |
| Nomura Securities International Inc. | 46.8 | - | 27.1 | 73.9 | 47.0 | 6.1 | 20.8 |
| Total for 15 Member Firms | 190.4 | 1.5 | 4,545.2 | 4,737.1 | 1,723.3 | 328.9 | 2,684.8 |
| Total for All Firms Reporting | 231.3 | 1.5 | 4,775.7 | 5,008.5 | 1,786.6 | 328.9 | 2,893.0 |
| % of Total | 4.6% | - | 95.3% | 100.0% | 35.7% | 6.6% | 57.8% |
| % - Average (Previous 52 Weeks)* | 5.3% | 0.0% | 94.7% | 100.0% | 34.6% | 6.0% | 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 June 6. Subsequent changes to these data may occur.

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