

June 4-June 8, 2007

PROGRAM TRADING PURCHASES AND SALES

Trading on NYSE (Average Daily - Millions)	Current Week	Previous 52 Week Average*
Buy Programs	513.6	508.2
Sell Programs	554.0	508.0
Total Programs	1,067.6	1,016.2
Total NYSE Volume +	3,294.1	3,222.3
Non Expiration		
Program Trading as % of Total NYSE Buy + Sell Volume	32.4%	31.5%

Trading By Executing Market (Percent)	Current Week	Previous 52 Week Average*
NYSE	47.3%	48.1%
Other Domestic	52.2%	46.8%
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		
	2,257.7	2,117.4

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.	37.0	-	1,044.5	1,081.5	164.2	100.9	816.5
Merrill Lynch, Pierce, Fenner, & Smith, Inc.	-	-	686.2	686.2	348.5	49.8	287.9
Goldman, Sachs & Co.	1.8	0.1	585.2	587.1	268.5	24.7	293.9
Morgan Stanley & Co. Inc.	2.3	0.1	494.1	496.5	232.0	38.2	226.1
Deutsche Bank Securities	47.8	1.9	337.2	386.9	49.8	25.4	311.7
UBS Securities, LLC.	-	-	357.8	357.8	300.7	-	57.1
Credit Suisse Securities (USA) LLC.	23.0	-	330.3	353.3	159.7	12.3	181.3
Bear Stearns	6.7	-	224.5	231.2	20.1	1.6	209.5
RBC Capital Markets Corp.	77.6	-	116.2	193.8	-	-	193.8
Banc of America Securities LLC	5.7	-	152.1	157.8	52.8	36.2	68.8
BNP Paribas Brokerage Services Corp	-	-	156.9	156.9	-	-	156.9
Interactive Brokers LLC	-	-	85.5	85.5	-	-	85.5
CIBC World Markets Corp.	17.4	-	46.7	64.1	0.4	-	63.7
Nomura Securities International Inc.	43.8	-	18.3	62.1	43.8	3.5	14.7
JP Morgan Securities, Inc.	-	-	57.7	57.7	43.3	0.9	13.5
Total for 15 Member Firms	263.1	2.1	4,693.2	4,958.4	1,683.8	293.5	2,980.9
Total for All Firms Reporting	304.6	2.1	5,030.5	5,337.2	1,780.5	319.4	3,237.3
% of Total	5.7%	-	94.3%	100.0%	33.4%	6.0%	60.7%
% - Average (Previous 52 Weeks)*	5.3%	0.0%	94.7%	100.0%	34.5%	6.0%	59.5%

+ 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 13. Subsequent changes to these data may occur.

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