

June 18-June 22, 2007

PROGRAM TRADING PURCHASES AND SALES

Trading on NYSE (Average Daily - Millions)	Current Week	Previous 52 Week Average*
Buy Programs	938.9	505.8
Sell Programs	984.6	506.4
Total Programs	1,923.5	1,012.2
Total NYSE Volume +	4,105.9	3,207.5
Program Trading as % of Total NYSE Buy + Sell Volume	46.8%	31.6%

Non
Expiration

Trading By Executing Market (Percent)	Current Week	Previous 52 Week Average*
NYSE	49.6%	47.9%
Other Domestic	50.0%	47.0%
Non-U.S. Markets #	0.4%	5.1%
#Does not include program trading activity by non-U.S. subsidiaries of NYSE member firms.		
Total: Average Daily - Millions of Shares	3,877.5	2,118.9

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.	38.8	-	1,960.1	1,998.9	298.9	473.9	1,226.0
Goldman, Sachs & Co.	1.0	-	1,415.9	1,416.9	425.0	388.1	603.7
Merrill Lynch, Pierce, Fenner, & Smith, Inc.	-	-	1,369.4	1,369.4	473.9	308.3	587.2
Deutsche Bank Securities	43.2	0.2	849.1	892.5	164.7	250.8	477.1
Banc of America Securities LLC	4.7	-	751.1	755.8	216.7	245.4	293.7
Morgan Stanley & Co. Inc.	12.2	-	657.5	669.7	272.1	0.6	396.9
Credit Suisse Securities (USA) LLC.	17.2	-	614.6	631.8	339.6	21.7	270.4
UBS Securities, LLC.	-	-	381.6	381.6	301.4	-	80.2
Bear Stearns	5.4	-	261.5	266.9	22.5	15.4	229.1
RBC Capital Markets Corp.	90.1	-	149.3	239.4	-	-	239.4
Citigroup Global Markets	-	-	171.3	171.3	110.9	18.6	41.9
JP Morgan Securities, Inc.	-	-	119.8	119.8	75.1	0.4	44.3
Schon-EX LLC	-	-	94.3	94.3	-	-	94.3
SIG Brokerage LP	-	-	91.3	91.3	-	-	91.3
Interactive Brokers LLC	-	-	82.1	82.1	-	-	82.1
Total for 15 Member Firms	212.6	0.2	8,968.9	9,181.7	2,700.8	1,723.2	4,757.6
Total for All Firms Reporting	283.3	0.2	9,333.8	9,617.3	2,803.4	1,726.2	5,087.7
% of Total	2.9%	-	97.1%	100.0%	29.1%	17.9%	52.9%
% - Average (Previous 52 Weeks)*	5.2%	0.0%	94.8%	100.0%	34.4%	6.1%	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 27. Subsequent changes to these data may occur.

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