

June 25-June 29, 2007

PROGRAM TRADING PURCHASES AND SALES

Trading on NYSE (Average Daily - Millions)	Current Week	Previous 52 Week Average*
Buy Programs	662.8	516.2
Sell Programs	693.3	517.5
Total Programs	1,356.1	1,033.7
Total NYSE Volume +	3,565.4	3,231.7
Non Expiration		
Program Trading as % of Total NYSE Buy + Sell Volume	38.0%	32.0%

Trading By Executing Market (Percent)	Current Week	Previous 52 Week Average*
NYSE	43.9%	47.8%
Other Domestic	55.6%	47.1%
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		
	3,088.3	2,166.8

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.	41.3	-	1,211.3	1,252.6	220.8	98.1	933.6
Merrill Lynch, Pierce, Fenner, & Smith, Inc.	-	-	886.5	886.5	373.6	109.4	403.5
Goldman, Sachs & Co.	0.7	-	777.4	778.1	331.6	59.6	386.9
Morgan Stanley & Co. Inc.	16.1	2.7	662.5	681.3	224.7	15.5	441.2
Credit Suisse Securities (USA) LLC.	28.5	-	468.8	497.3	212.5	27.1	257.8
Deutsche Bank Securities	48.4	-	377.2	425.6	49.8	30.2	345.6
UBS Securities, LLC.	-	-	410.6	410.6	320.9	7.6	82.1
Banc of America Securities LLC	4.7	-	342.9	347.6	119.1	79.7	148.8
RBC Capital Markets Corp.	105.9	-	168.1	274.0	-	-	274.0
Bear Stearns	6.7	-	213.1	219.8	20.4	1.0	198.4
BNP Paribas Brokerage Services Corp	-	-	181.2	181.2	-	-	181.2
JP Morgan Securities, Inc.	-	-	127.0	127.0	93.4	9.8	23.8
Schon-EX LLC	-	-	126.7	126.7	-	-	126.7
Jefferies Execution Services	29.2	-	62.0	91.2	39.4	-	51.8
Citigroup Global Markets	-	-	87.8	87.8	14.2	42.0	31.6
Total for 15 Member Firms	281.5	2.7	6,103.1	6,387.3	2,020.4	480.0	3,887.0
Total for All Firms Reporting	352.2	2.7	6,425.5	6,780.4	2,106.7	483.4	4,190.3
% of Total	5.2%	-	94.8%	100.0%	31.1%	7.1%	61.8%
% - Average (Previous 52 Weeks)*	5.1%	0.0%	94.9%	100.0%	34.2%	6.5%	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 July 5. Subsequent changes to these data may occur.

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