

July 30-August 3, 2007

PROGRAM TRADING PURCHASES AND SALES

Trading on NYSE (Average Daily - Millions)	Current Week	Previous 52 Week Average*
Buy Programs	849.0	519.0
Sell Programs	877.4	522.1
Total Programs	1,726.4	1,041.1
Total NYSE Volume +	4,490.3	3,242.9
Program Trading as % of Total NYSE Buy + Sell Volume	38.4%	32.1%

Non
Expiration

Trading By Executing Market (Percent)	Current Week	Previous 52 Week Average*
NYSE	47.4%	47.2%
Other Domestic	52.2%	47.8%
Non-U.S. Markets #	0.4%	5.0%
#Does not include program trading activity by non-U.S. subsidiaries of NYSE member firms.		
Total: Average Daily - Millions of Shares	3,642.3	2,212.9

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.	42.6	-	1,663.8	1,706.4	230.4	159.4	1,316.6
Goldman, Sachs & Co.	1.2	-	1,063.9	1,065.1	516.5	76.7	472.0
Morgan Stanley & Co. Inc.	20.0	-	991.9	1,011.9	311.7	4.4	695.8
Merrill Lynch, Pierce, Fenner, & Smith, Inc.	-	-	685.4	685.4	325.1	61.4	299.0
UBS Securities, LLC.	-	-	595.6	595.6	547.4	-	48.2
Deutsche Bank Securities	59.0	-	457.9	516.9	50.8	26.7	439.4
Credit Suisse Securities (USA) LLC.	23.4	-	492.8	516.2	185.8	18.4	312.0
Schon-EX LLC	-	-	492.2	492.2	-	-	492.2
Bear Stearns	21.3	-	319.0	340.3	37.1	0.7	302.5
RBC Capital Markets Corp.	93.9	-	232.4	326.3	-	-	326.4
BNP Paribas Brokerage Services Corp	-	-	260.0	260.0	-	-	260.0
Banc of America Securities LLC	4.2	-	202.4	206.6	57.7	45.0	104.0
JP Morgan Securities, Inc.	-	-	156.2	156.2	109.6	9.5	37.0
Citigroup Global Markets	-	-	119.8	119.8	7.4	59.3	53.1
Interactive Brokers LLC	-	-	101.2	101.2	-	-	101.2
Total for 15 Member Firms	265.6	0.0	7,834.5	8,100.1	2,379.5	461.5	5,259.4
Total for All Firms Reporting	375.0	-	8,256.7	8,631.7	2,508.3	468.2	5,655.2
% of Total	4.3%	-	95.7%	100.0%	29.1%	5.4%	65.5%
% - Average (Previous 52 Weeks)*	5.0%	0.0%	95.0%	100.0%	33.7%	6.5%	59.9%

+ 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 August 8. Subsequent changes to these data may occur.

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