

August 6-August 10, 2007

PROGRAM TRADING PURCHASES AND SALES

Trading on NYSE (Average Daily - Millions)	Current Week	Previous 52 Week Average*
Buy Programs	938.3	527.0
Sell Programs	941.7	530.6
Total Programs	1,880.0	1,057.5
Total NYSE Volume +	5,188.2	3,267.2
Program Trading as % of Total NYSE Buy + Sell Volume	36.2%	32.4%

Non
Expiration

Trading By Executing Market (Percent)	Current Week	Previous 52 Week Average*
NYSE	44.1%	47.1%
Other Domestic	55.2%	48.0%
Non-U.S. Markets #	0.7%	5.0%
#Does not include program trading activity by non-U.S. subsidiaries of NYSE member firms.		
Total: Average Daily - Millions of Shares	4,266.9	2,252.9

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.	23.0	-	1,700.3	1,723.3	317.7	168.6	1,237.0
Morgan Stanley & Co. Inc.	36.0	-	1,068.8	1,104.8	318.4	48.2	738.2
Goldman, Sachs & Co.	0.7	-	1,082.0	1,082.7	460.2	72.3	550.2
UBS Securities, LLC.	-	-	853.6	853.6	780.7	-	72.9
Deutsche Bank Securities	69.9	-	715.3	785.2	71.2	30.4	683.6
Merrill Lynch, Pierce, Fenner, & Smith, Inc.	-	-	625.1	625.1	314.8	22.8	287.5
Credit Suisse Securities (USA) LLC.	28.0	-	423.4	451.4	169.5	59.6	222.3
Schon-EX LLC	-	-	424.8	424.8	-	-	424.8
Bear Stearns	12.2	-	363.2	375.4	28.8	3.6	342.9
RBC Capital Markets Corp.	93.2	-	212.1	305.3	-	-	305.3
Banc of America Securities LLC	5.1	-	291.8	296.9	51.6	73.3	172.0
BNP Paribas Brokerage Services Corp	-	-	271.2	271.2	-	-	271.2
Citigroup Global Markets	-	-	159.8	159.8	24.8	59.3	75.7
Interactive Brokers LLC	-	-	145.0	145.0	-	-	145.0
Jefferies Execution Services	44.9	-	64.9	109.8	22.5	-	87.3
Total for 15 Member Firms	313.0	0.0	8,401.3	8,714.3	2,560.2	538.1	5,615.9
Total for All Firms Reporting	394.0	-	9,006.4	9,400.4	2,743.3	542.8	6,114.3
% of Total	4.2%	-	95.8%	100.0%	29.2%	5.8%	65.0%
% - Average (Previous 52 Weeks)*	5.0%	0.0%	95.0%	100.0%	33.5%	6.5%	60.0%

+ 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 15. Subsequent changes to these data may occur.

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