

August 13-August 17, 2007

## PROGRAM TRADING PURCHASES AND SALES

Trading on NYSE (Average Daily - Millions)	Current Week	Previous 52 Week Average*
Buy Programs	764.3	530.7
Sell Programs	729.0	516.7
Total Programs	1,493.3	1,047.5
Total NYSE Volume +	4,498.8	3,258.3
<b>Program Trading as % of Total NYSE Buy + Sell Volume</b>	<b>33.2%</b>	32.1%

Monthly  
Expiration

Trading By Executing Market (Percent)	Current Week	Previous 52 Week Average*
NYSE	45.6%	48.1%
Other Domestic	53.5%	46.2%
Non-U.S. Markets #	0.8%	5.8%
#Does not include program trading activity by non-U.S. subsidiaries of NYSE member firms.		
<b>Total: Average Daily - Millions of Shares</b>	<b>3,272.2</b>	<b>2,178.6</b>

### 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.	6.7	-	1,197.9	1,204.6	184.2	73.0	947.4
Goldman, Sachs & Co.	6.1	-	1,015.7	1,021.8	583.5	19.4	419.0
Morgan Stanley & Co. Inc.	33.9	-	779.1	813.0	341.0	1.6	470.5
Merrill Lynch, Pierce, Fenner, & Smith, Inc.	-	-	626.0	626.0	349.6	15.6	260.8
UBS Securities, LLC.	-	-	597.0	597.0	513.9	-	83.1
Credit Suisse Securities (USA) LLC.	40.3	-	353.9	394.2	169.9	19.2	205.2
Schon-EX LLC	-	-	392.4	392.4	-	-	392.4
Deutsche Bank Securities	20.3	-	363.8	384.1	45.8	18.0	320.3
Bear Stearns	14.9	-	312.3	327.2	20.1	-	307.1
RBC Capital Markets Corp.	161.9	-	157.9	319.8	-	-	319.8
Banc of America Securities LLC	7.9	-	220.4	228.3	54.5	33.9	139.9
BNP Paribas Brokerage Services Corp	-	-	217.4	217.4	-	-	217.4
Citigroup Global Markets	-	-	147.0	147.0	2.4	49.9	94.7
Interactive Brokers LLC	-	-	119.2	119.2	-	-	119.2
SIG Brokerage LP	-	-	92.9	92.9	-	-	92.9
<b>Total for 15 Member Firms</b>	<b>292.0</b>	<b>0.0</b>	<b>6,592.9</b>	<b>6,884.9</b>	<b>2,264.9</b>	<b>230.6</b>	<b>4,389.7</b>
<b>Total for All Firms Reporting</b>	<b>428.8</b>	<b>-</b>	<b>7,037.7</b>	<b>7,466.5</b>	<b>2,480.7</b>	<b>232.0</b>	<b>4,754.0</b>
<b>% of Total</b>	<b>5.7%</b>	<b>-</b>	<b>94.3%</b>	<b>100.0%</b>	<b>33.2%</b>	<b>3.1%</b>	<b>63.7%</b>
<b>% - Average (Previous 52 Weeks)*</b>	<b>8.0%</b>	<b>0.0%</b>	<b>92.0%</b>	<b>100.0%</b>	<b>33.3%</b>	<b>6.1%</b>	<b>60.6%</b>

+ 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 22. Subsequent changes to these data may occur.

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