

August 20-August 24, 2007

PROGRAM TRADING PURCHASES AND SALES

Trading on NYSE (Average Daily - Millions)	Current Week	Previous 52 Week Average*
Buy Programs	481.4	539.1
Sell Programs	467.8	542.7
Total Programs	949.2	1,081.9
Total NYSE Volume +	2,864.3	3,319.2
Program Trading as % of Total NYSE Buy + Sell Volume	33.1%	32.6%

Non
Expiration

Trading By Executing Market (Percent)	Current Week	Previous 52 Week Average*
NYSE	45.1%	46.9%
Other Domestic	53.8%	48.3%
Non-U.S. Markets #	1.1%	4.8%
#Does not include program trading activity by non-U.S. subsidiaries of NYSE member firms.		
Total: Average Daily - Millions of Shares	2,103.1	2,314.0

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.	0.6	-	834.9	835.5	84.8	46.5	704.2
Goldman, Sachs & Co.	-	-	536.4	536.4	283.0	21.3	232.1
Morgan Stanley & Co. Inc.	10.0	-	493.5	503.5	171.0	-	332.5
Merrill Lynch, Pierce, Fenner, & Smith, Inc.	-	-	470.9	470.9	238.2	44.8	187.9
UBS Securities, LLC.	-	-	373.5	373.5	326.2	-	47.3
Credit Suisse Securities (USA) LLC.	16.6	-	285.2	301.8	97.7	14.9	189.1
Deutsche Bank Securities	22.1	-	232.6	254.7	21.2	8.7	224.8
Bear Stearns	7.6	-	209.2	216.8	13.3	-	203.4
Schon-EX LLC	-	-	212.8	212.8	-	-	212.8
RBC Capital Markets Corp.	33.2	-	111.8	145.0	-	-	145.1
BNP Paribas Brokerage Services Corp	-	-	135.7	135.7	-	-	135.7
JP Morgan Securities, Inc.	-	-	130.3	130.3	19.9	42.0	68.5
Banc of America Securities LLC	3.7	-	111.8	115.5	29.7	20.2	65.7
BNY Brokerage, Inc.	-	-	88.9	88.9	-	-	88.9
Interactive Brokers LLC	-	-	73.5	73.5	-	-	73.5
Total for 15 Member Firms	93.8	0.0	4,301.0	4,394.8	1,285.0	198.4	2,911.5
Total for All Firms Reporting	136.1	-	4,609.8	4,745.9	1,363.6	222.2	3,160.3
% of Total	2.9%	-	97.1%	100.0%	28.7%	4.7%	66.6%
% - Average (Previous 52 Weeks)*	4.9%	0.0%	95.0%	100.0%	33.3%	6.6%	60.2%

+ 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 29. Subsequent changes to these data may occur.

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