

August 27-August 31, 2007

## PROGRAM TRADING PURCHASES AND SALES

Trading on NYSE (Average Daily - Millions)	Current Week	Previous 52 Week Average*
Buy Programs	487.7	542.3
Sell Programs	509.1	545.5
Total Programs	996.8	1,087.7
Total NYSE Volume +	2,728.7	3,330.9
<b>Program Trading as % of Total NYSE Buy + Sell Volume</b>	<b>36.5%</b>	32.7%

Non  
Expiration

Trading By Executing Market (Percent)	Current Week	Previous 52 Week Average*
NYSE	46.0%	46.8%
Other Domestic	53.4%	48.5%
Non-U.S. Markets #	0.6%	4.8%
#Does not include program trading activity by non-U.S. subsidiaries of NYSE member firms.		
<b>Total: Average Daily - Millions of Shares</b>	<b>2,168.2</b>	<b>2,331.9</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.	9.9	-	898.9	908.8	159.6	59.7	689.5
Goldman, Sachs & Co.	-	-	667.2	667.2	388.2	37.0	242.0
Merrill Lynch, Pierce, Fenner, & Smith, Inc.	-	-	630.3	630.3	237.6	132.3	260.5
Morgan Stanley & Co. Inc.	5.9	-	506.3	512.2	198.1	0.2	313.9
Credit Suisse Securities (USA) LLC.	6.1	-	413.3	419.4	177.4	4.8	237.1
UBS Securities, LLC.	-	-	292.8	292.8	267.5	-	25.2
Deutsche Bank Securities	22.2	-	227.0	249.2	34.4	23.3	191.4
RBC Capital Markets Corp.	34.4	-	173.7	208.1	-	-	208.1
Bear Stearns	8.5	-	186.8	195.3	12.7	-	182.6
BNP Paribas Brokerage Services Corp	-	-	179.5	179.5	-	-	179.5
Banc of America Securities LLC	7.6	-	146.5	154.1	41.5	12.7	99.9
Schon-EX LLC	-	-	122.8	122.8	-	-	122.8
Interactive Brokers LLC	-	-	83.5	83.5	-	-	83.5
Citigroup Global Markets	-	-	48.3	48.3	1.0	11.9	35.4
Jefferies Execution Services	13.5	-	29.4	42.9	14.6	-	28.3
<b>Total for 15 Member Firms</b>	<b>108.1</b>	<b>0.0</b>	<b>4,606.3</b>	<b>4,714.4</b>	<b>1,532.6</b>	<b>281.9</b>	<b>2,899.7</b>
<b>Total for All Firms Reporting</b>	<b>129.2</b>	<b>-</b>	<b>4,855.0</b>	<b>4,984.2</b>	<b>1,593.6</b>	<b>282.9</b>	<b>3,107.2</b>
<b>% of Total</b>	<b>2.6%</b>	<b>-</b>	<b>97.4%</b>	<b>100.0%</b>	<b>32.0%</b>	<b>5.7%</b>	<b>62.3%</b>
<b>% - Average (Previous 52 Weeks)*</b>	<b>4.9%</b>	<b>0.0%</b>	<b>95.1%</b>	<b>100.0%</b>	<b>33.0%</b>	<b>6.6%</b>	<b>60.4%</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 September 5. Subsequent changes to these data may occur.

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