

September 4-September 7, 2007

## PROGRAM TRADING PURCHASES AND SALES

Trading on NYSE (Average Daily - Millions)	Current Week	Previous 52 Week Average*
Buy Programs	475.3	544.1
Sell Programs	496.4	548.2
Total Programs	971.7	1,092.3
Total NYSE Volume +	2,830.5	3,334.2
Program Trading as % of Total NYSE Buy + Sell Volume	<b>34.3%</b>	32.8%

Non  
Expiration

Trading By Executing Market (Percent)	Current Week	Previous 52 Week Average*
NYSE	42.9%	46.7%
Other Domestic	56.6%	48.6%
Non-U.S. Markets #	0.5%	4.7%
#Does not include program trading activity by non-U.S. subsidiaries of NYSE member firms.		
Total: Average Daily - Millions of Shares	2,267.5	2,344.7

### 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.	12.2	-	779.8	792.0	113.1	68.8	610.0
Goldman, Sachs & Co.	1.0	-	469.1	470.1	261.6	15.5	193.1
Morgan Stanley & Co. Inc.	3.9	-	431.6	435.5	132.7	-	302.8
Merrill Lynch, Pierce, Fenner, & Smith, Inc.	-	-	378.1	378.1	190.7	40.6	146.8
UBS Securities, LLC.	-	-	280.7	280.7	256.8	-	23.9
Credit Suisse Securities (USA) LLC.	15.6	-	257.4	273.0	131.5	5.9	135.6
Deutsche Bank Securities	18.3	-	182.7	201.0	32.8	9.0	159.2
Bear Stearns	6.9	-	181.7	188.6	12.6	-	176.0
RBC Capital Markets Corp.	38.5	-	127.7	166.2	-	-	166.2
BNP Paribas Brokerage Services Corp	-	-	142.0	142.0	-	-	142.0
Banc of America Securities LLC	2.8	-	134.2	137.0	51.6	14.6	70.7
Interactive Brokers LLC	-	-	86.0	86.0	-	-	86.0
SG Americas Securities, LLC	15.9	-	27.2	43.1	40.0	-	3.2
JP Morgan Securities, Inc.	-	-	39.3	39.3	22.4	1.6	15.3
Citigroup Global Markets	-	-	38.1	38.1	5.8	9.6	22.7
<b>Total for 15 Member Firms</b>	<b>115.1</b>	<b>0.0</b>	<b>3,555.6</b>	<b>3,670.7</b>	<b>1,251.6</b>	<b>165.6</b>	<b>2,253.5</b>
<b>Total for All Firms Reporting</b>	<b>146.5</b>	<b>-</b>	<b>3,740.6</b>	<b>3,887.1</b>	<b>1,282.3</b>	<b>165.6</b>	<b>2,439.2</b>
<b>% of Total</b>	<b>3.8%</b>	<b>-</b>	<b>96.2%</b>	<b>100.0%</b>	<b>33.0%</b>	<b>4.3%</b>	<b>62.7%</b>
<b>% - Average (Previous 52 Weeks)*</b>	<b>4.8%</b>	<b>0.0%</b>	<b>95.2%</b>	<b>100.0%</b>	<b>32.9%</b>	<b>6.6%</b>	<b>60.5%</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 13. Subsequent changes to these data may occur.

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