

September 10-September 14, 2007

PROGRAM TRADING PURCHASES AND SALES

Trading on NYSE (Average Daily - Millions)	Current Week	Previous 52 Week Average*
Buy Programs	447.0	545.6
Sell Programs	449.0	550.2
Total Programs	896.0	1,095.7
Total NYSE Volume +	2,641.4	3,333.8
Program Trading as % of Total NYSE Buy + Sell Volume	33.9%	32.9%

Non
Expiration

Trading By Executing Market (Percent)	Current Week	Previous 52 Week Average*
NYSE	44.7%	46.5%
Other Domestic	54.3%	48.8%
Non-U.S. Markets #	1.0%	4.7%
#Does not include program trading activity by non-U.S. subsidiaries of NYSE member firms.		
Total: Average Daily - Millions of Shares	2,004.3	2,359.3

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.	16.3	-	872.0	888.3	118.7	57.1	712.5
Goldman, Sachs & Co.	0.5	-	553.1	553.6	306.4	30.0	217.2
Morgan Stanley & Co. Inc.	3.1	-	504.3	507.4	152.0	-	355.4
Merrill Lynch, Pierce, Fenner, & Smith, Inc.	-	-	385.7	385.7	230.0	26.0	129.8
Credit Suisse Securities (USA) LLC.	12.0	-	318.7	330.7	137.0	3.8	189.9
Deutsche Bank Securities	36.5	-	260.0	296.5	30.7	11.5	254.3
UBS Securities, LLC.	-	-	290.7	290.7	273.6	1.2	16.0
Bear Stearns	8.5	-	189.1	197.6	13.7	1.9	182.0
RBC Capital Markets Corp.	43.3	-	139.3	182.6	-	-	182.5
Banc of America Securities LLC	4.6	-	175.5	180.1	43.4	20.8	115.8
BNP Paribas Brokerage Services Corp	-	-	166.8	166.8	-	-	166.8
Interactive Brokers LLC	-	-	112.8	112.8	-	-	112.8
Citigroup Global Markets	-	-	50.3	50.3	12.9	12.2	25.3
JP Morgan Securities, Inc.	-	-	43.3	43.3	21.5	6.2	15.6
SG Americas Securities, LLC	7.1	-	33.6	40.7	36.6	-	4.1
Total for 15 Member Firms	131.9	0.0	4,095.2	4,227.1	1,376.5	170.7	2,680.0
Total for All Firms Reporting	151.4	-	4,328.6	4,480.0	1,408.2	173.0	2,899.0
% of Total	3.4%	-	96.6%	100.0%	31.4%	3.9%	64.7%
% - Average (Previous 52 Weeks)*	4.8%	0.0%	95.2%	100.0%	32.8%	6.6%	60.6%

+ 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 19. Subsequent changes to these data may occur.

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