

September 24-September 28, 2007

## PROGRAM TRADING PURCHASES AND SALES

Trading on NYSE (Average Daily - Millions)	Current Week	Previous 52 Week Average*
Buy Programs	482.6	545.6
Sell Programs	488.6	550.1
Total Programs	971.2	1,095.7
Total NYSE Volume +	2,721.8	3,320.4
<b>Program Trading as % of Total NYSE Buy + Sell Volume</b>	<b>35.7%</b>	33.0%

Non  
Expiration

Trading By Executing Market (Percent)	Current Week	Previous 52 Week Average*
NYSE	42.0%	46.4%
Other Domestic	57.0%	49.1%
Non-U.S. Markets #	1.0%	4.5%
#Does not include program trading activity by non-U.S. subsidiaries of NYSE member firms.		
<b>Total: Average Daily - Millions of Shares</b>	<b>2,310.4</b>	<b>2,362.0</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.	15.1	-	763.6	778.7	118.9	49.4	610.3
Goldman, Sachs & Co.	-	-	692.1	692.1	286.7	99.9	305.4
Morgan Stanley & Co. Inc.	1.8	-	541.5	543.3	166.7	-	376.6
Merrill Lynch, Pierce, Fenner, & Smith, Inc.	-	-	514.6	514.6	273.8	47.8	193.0
Credit Suisse Securities (USA) LLC.	9.1	-	391.0	400.1	129.2	2.7	268.2
Deutsche Bank Securities	30.7	-	338.4	369.1	46.4	63.8	258.8
UBS Securities, LLC.	-	-	231.6	231.6	200.5	-	31.2
Bear Stearns	13.5	-	183.1	196.6	20.7	-	175.8
RBC Capital Markets Corp.	52.8	-	136.9	189.7	-	-	189.8
Citigroup Global Markets	-	-	171.5	171.5	11.0	77.9	82.6
Banc of America Securities LLC	3.0	-	143.1	146.1	40.7	15.0	90.4
BNP Paribas Brokerage Services Corp	-	-	114.4	114.4	-	-	114.4
Interactive Brokers LLC	-	-	103.0	103.0	-	-	103.0
JP Morgan Securities, Inc.	-	-	80.5	80.5	31.4	3.9	45.2
Calyon Securities (USA) Inc.	0.1	-	43.9	44.0	-	-	44.0
<b>Total for 15 Member Firms</b>	<b>126.1</b>	<b>0.0</b>	<b>4,449.2</b>	<b>4,575.3</b>	<b>1,326.0</b>	<b>360.4</b>	<b>2,888.7</b>
<b>Total for All Firms Reporting</b>	<b>150.6</b>	<b>-</b>	<b>4,705.6</b>	<b>4,856.2</b>	<b>1,392.0</b>	<b>360.4</b>	<b>3,103.6</b>
<b>% of Total</b>	<b>3.1%</b>	<b>-</b>	<b>96.9%</b>	<b>100.0%</b>	<b>28.7%</b>	<b>7.4%</b>	<b>63.9%</b>
<b>% - Average (Previous 52 Weeks)*</b>	<b>4.7%</b>	<b>0.0%</b>	<b>95.3%</b>	<b>100.0%</b>	<b>32.7%</b>	<b>6.6%</b>	<b>60.7%</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 October 3. Subsequent changes to these data may occur.

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