

October 1-October 5, 2007

PROGRAM TRADING PURCHASES AND SALES

Trading on NYSE (Average Daily - Millions)	Current Week	Previous 52 Week Average*
Buy Programs	458.5	544.9
Sell Programs	438.7	550.0
Total Programs	897.2	1,094.9
Total NYSE Volume +	3,130.9	3,304.1
Non Expiration		
Program Trading as % of Total NYSE Buy + Sell Volume	28.7%	33.1%

Trading By Executing Market (Percent)	Current Week	Previous 52 Week Average*
NYSE	42.7%	46.2%
Other Domestic	56.7%	49.4%
Non-U.S. Markets #	0.7%	4.4%
#Does not include program trading activity by non-U.S. subsidiaries of NYSE member firms.		
Total: Average Daily - Millions of Shares		
	2,103.6	2,369.9

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.	16.0	-	775.1	791.1	128.2	78.0	584.9
Goldman, Sachs & Co.	-	-	593.5	593.5	276.5	58.2	258.8
Morgan Stanley & Co. Inc.	1.9	-	483.6	485.5	130.1	-	355.3
Credit Suisse Securities (USA) LLC.	-	-	418.0	418.0	128.9	7.5	281.5
Merrill Lynch, Pierce, Fenner, & Smith, Inc.	-	-	399.2	399.2	235.2	12.0	152.0
Deutsche Bank Securities	32.6	-	295.8	328.4	46.6	46.5	235.3
UBS Securities, LLC.	-	-	226.2	226.2	199.5	-	26.8
Bear Stearns	9.8	-	216.3	226.1	17.8	-	208.2
RBC Capital Markets Corp.	62.6	-	129.5	192.1	-	-	192.1
Banc of America Securities LLC	4.2	-	174.7	178.9	55.5	19.4	104.0
Interactive Brokers LLC	-	-	96.5	96.5	-	-	96.5
BNP Paribas Brokerage Services Corp	-	-	83.9	83.9	-	-	83.9
Citigroup Global Markets	-	-	77.8	77.8	0.5	51.9	25.3
Calyon Securities (USA) Inc.	-	-	48.0	48.0	-	-	48.0
SG Americas Securities, LLC	5.8	-	41.1	46.9	33.3	-	13.6
Total for 15 Member Firms	132.9	0.0	4,059.2	4,192.1	1,252.1	273.5	2,666.2
Total for All Firms Reporting	150.2	-	4,336.1	4,486.3	1,314.2	275.9	2,896.1
% of Total	3.3%	-	96.6%	100.0%	29.3%	6.1%	64.6%
% - Average (Previous 52 Weeks)*	4.7%	0.0%	95.3%	100.0%	32.6%	6.6%	60.8%

+ 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 10. Subsequent changes to these data may occur.

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