

October 15-October 19, 2007

PROGRAM TRADING PURCHASES AND SALES

Trading on NYSE (Average Daily - Millions)	Current Week	Previous 52 Week Average*
Buy Programs	515.2	568.3
Sell Programs	533.3	554.9
Total Programs	1,048.5	1,123.2
Total NYSE Volume +	3,583.1	3,439.1
Monthly Expiration		
Program Trading as % of Total NYSE Buy + Sell Volume	29.3%	32.7%

Trading By Executing Market (Percent)	Current Week	Previous 52 Week Average*
NYSE	42.7%	47.5%
Other Domestic	56.7%	47.1%
Non-U.S. Markets #	0.7%	5.5%
#Does not include program trading activity by non-U.S. subsidiaries of NYSE member firms.		
Total: Average Daily - Millions of Shares		
	2,457.9	2,369.1

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.	28.6	-	863.1	891.7	142.7	60.6	688.4
Merrill Lynch, Pierce, Fenner, & Smith, Inc.	-	-	637.1	637.1	339.7	90.2	207.1
Goldman, Sachs & Co.	-	-	571.3	571.3	297.9	43.3	230.2
Morgan Stanley & Co. Inc.	11.3	-	554.8	566.1	196.3	0.1	369.8
Credit Suisse Securities (USA) LLC.	-	-	423.7	423.7	205.2	35.7	182.8
Deutsche Bank Securities	114.6	-	189.0	303.6	24.6	10.0	269.0
Banc of America Securities LLC	7.9	-	294.7	302.6	156.9	9.5	136.2
RBC Capital Markets Corp.	67.6	-	170.2	237.8	-	-	237.8
UBS Securities, LLC.	-	-	222.8	222.8	203.1	-	19.6
BNP Paribas Brokerage Services Corp	-	-	210.4	210.4	-	-	210.4
Bear Stearns	10.6	-	193.5	204.1	15.2	0.2	188.7
SIG Brokerage LP	-	-	137.6	137.6	-	-	137.6
Interactive Brokers LLC	-	-	128.8	128.8	-	-	128.8
Calyon Securities (USA) Inc.	0.2	-	55.5	55.7	-	-	55.7
Citigroup Global Markets	-	-	47.2	47.2	4.8	13.8	28.6
Total for 15 Member Firms	240.8	0.0	4,699.7	4,940.5	1,586.4	263.4	3,090.7
Total for All Firms Reporting	272.1	-	4,970.5	5,242.6	1,665.2	268.5	3,308.8
% of Total	5.2%	-	94.8%	100.0%	31.8%	5.1%	63.1%
% - Average (Previous 52 Weeks)*	7.7%	0.0%	92.3%	100.0%	32.8%	5.9%	61.3%

+ 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 24. Subsequent changes to these data may occur.

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