

October 22-October 26, 2007

PROGRAM TRADING PURCHASES AND SALES

Trading on NYSE (Average Daily - Millions)	Current Week	Previous 52 Week Average*
Buy Programs	474.0	542.4
Sell Programs	464.1	548.0
Total Programs	938.1	1,090.5
Total NYSE Volume +	3,721.2	3,294.9
Program Trading as % of Total NYSE Buy + Sell Volume	25.2%	33.1%

Non
Expiration

Trading By Executing Market (Percent)	Current Week	Previous 52 Week Average*
NYSE	40.0%	46.0%
Other Domestic	59.5%	49.9%
Non-U.S. Markets #	0.4%	4.1%
#Does not include program trading activity by non-U.S. subsidiaries of NYSE member firms.		
Total: Average Daily - Millions of Shares	2,343.4	2,371.2

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.	20.2	-	873.3	893.5	108.2	53.6	731.7
Merrill Lynch, Pierce, Fenner, & Smith, Inc.	-	-	510.8	510.8	286.7	37.5	186.6
Goldman, Sachs & Co.	-	-	496.8	496.8	314.5	6.1	176.2
Morgan Stanley & Co. Inc.	5.1	-	470.1	475.2	119.1	0.1	356.0
Credit Suisse Securities (USA) LLC.	-	-	349.8	349.8	158.5	20.6	170.6
UBS Securities, LLC.	-	-	266.9	266.9	208.5	-	58.4
Deutsche Bank Securities	40.5	-	215.6	256.1	40.2	13.1	202.9
Bear Stearns	13.5	-	231.6	245.1	20.3	-	224.8
Banc of America Securities LLC	4.3	-	210.3	214.6	64.4	43.9	106.3
RBC Capital Markets Corp.	30.4	-	168.7	199.1	-	-	199.1
BNP Paribas Brokerage Services Corp	-	-	161.2	161.2	-	-	161.2
Interactive Brokers LLC	-	-	126.3	126.3	-	-	126.3
Calyon Securities (USA) Inc.	-	-	61.4	61.4	-	-	61.4
JP Morgan Securities, Inc.	-	-	50.7	50.7	10.7	6.0	34.0
Schon-EX LLC	-	-	49.8	49.8	-	-	49.8
Total for 15 Member Firms	114.0	0.0	4,243.3	4,357.3	1,331.1	180.9	2,845.3
Total for All Firms Reporting	138.8	-	4,551.6	4,690.4	1,413.9	201.4	3,075.1
% of Total	3.0%	-	97.0%	100.0%	30.1%	4.3%	65.6%
% - Average (Previous 52 Weeks)*	4.6%	0.0%	95.4%	100.0%	32.3%	6.7%	61.1%

+ 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 31. Subsequent changes to these data may occur.

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