

October 29-November 2, 2007

## PROGRAM TRADING PURCHASES AND SALES

Trading on NYSE (Average Daily - Millions)	Current Week	Previous 52 Week Average*
Buy Programs	536.9	541.7
Sell Programs	551.9	547.2
Total Programs	1,088.8	1,088.9
Total NYSE Volume +	3,866.9	3,302.2
Program Trading as % of Total NYSE Buy + Sell Volume	<b>28.2%</b>	33.0%

Non  
Expiration

Trading By Executing Market (Percent)	Current Week	Previous 52 Week Average*
NYSE	43.2%	45.9%
Other Domestic	56.0%	50.4%
Non-U.S. Markets #	0.8%	3.7%
#Does not include program trading activity by non-U.S. subsidiaries of NYSE member firms.		
Total: Average Daily - Millions of Shares	2,521.3	2,372.5

### 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.	18.8	-	1,007.4	1,026.2	160.1	88.9	777.2
Goldman, Sachs & Co.	-	-	767.9	767.9	372.0	83.9	312.0
Morgan Stanley & Co. Inc.	7.8	-	629.0	636.8	191.7	1.0	444.1
Merrill Lynch, Pierce, Fenner, & Smith, Inc.	-	-	559.7	559.7	252.4	63.9	243.4
Deutsche Bank Securities	47.9	-	347.2	395.1	55.5	61.7	277.9
Credit Suisse Securities (USA) LLC.	-	-	376.9	376.9	198.3	9.4	169.2
UBS Securities, LLC.	-	-	262.8	262.8	193.5	-	69.3
Bear Stearns	12.2	-	233.4	245.6	18.9	-	226.7
BNP Paribas Brokerage Services Corp	-	-	216.7	216.7	-	-	216.7
RBC Capital Markets Corp.	52.7	-	161.3	214.0	-	-	214.0
Banc of America Securities LLC	4.0	-	121.0	125.0	42.4	7.5	75.1
Interactive Brokers LLC	-	-	77.8	77.8	-	-	77.8
Calyon Securities (USA) Inc.	-	-	77.5	77.5	-	-	77.5
Citigroup Global Markets	-	-	68.6	68.6	15.8	21.5	31.3
SG Americas Securities, LLC	3.8	-	60.8	64.6	44.2	-	20.4
<b>Total for 15 Member Firms</b>	<b>147.2</b>	<b>0.0</b>	<b>4,968.0</b>	<b>5,115.2</b>	<b>1,544.8</b>	<b>337.8</b>	<b>3,232.6</b>
<b>Total for All Firms Reporting</b>	<b>171.2</b>	<b>-</b>	<b>5,272.9</b>	<b>5,444.1</b>	<b>1,596.0</b>	<b>339.1</b>	<b>3,508.8</b>
<b>% of Total</b>	<b>3.1%</b>	<b>-</b>	<b>96.9%</b>	<b>100.0%</b>	<b>29.3%</b>	<b>6.2%</b>	<b>64.5%</b>
<b>% - Average (Previous 52 Weeks)*</b>	<b>4.5%</b>	<b>0.0%</b>	<b>95.5%</b>	<b>100.0%</b>	<b>32.2%</b>	<b>6.7%</b>	<b>61.2%</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 November 7. Subsequent changes to these data may occur.

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