

November 5-November 9, 2007

PROGRAM TRADING PURCHASES AND SALES

Trading on NYSE (Average Daily - Millions)	Current Week	Previous 52 Week Average*
Buy Programs	548.0	541.3
Sell Programs	569.6	547.5
Total Programs	1,117.6	1,088.7
Total NYSE Volume +	4,464.0	3,312.6
Program Trading as % of Total NYSE Buy + Sell Volume	25.0%	32.9%

Non
Expiration

Trading By Executing Market (Percent)	Current Week	Previous 52 Week Average*
NYSE	42.6%	45.7%
Other Domestic	57.0%	50.7%
Non-U.S. Markets #	0.4%	3.6%
#Does not include program trading activity by non-U.S. subsidiaries of NYSE member firms.		
Total: Average Daily - Millions of Shares	2,621.3	2,379.2

NYSE Program Trading - 15 Most Active Members Firms (Millions of Shares)

	Index Arbitrage	All Other Strategies	Total	Principal	Customer Facilitation	Agency
Lehman Brothers, Inc.	22.8	1,115.4	1,138.2	171.3	82.2	884.7
Goldman, Sachs & Co.	-	741.5	741.5	498.5	14.6	228.4
Morgan Stanley & Co. Inc.	9.9	647.0	656.9	206.2	-	450.7
Merrill Lynch, Pierce, Fenner, & Smith, Inc.	-	508.7	508.7	281.1	26.0	201.6
Deutsche Bank Securities	52.5	313.1	365.6	54.1	39.6	272.0
Bear Stearns	13.0	309.8	322.8	23.3	-	299.5
RBC Capital Markets Corp.	56.4	236.6	293.0	-	-	293.0
UBS Securities, LLC.	-	281.5	281.5	240.9	-	40.6
Credit Suisse Securities (USA) LLC.	2.3	252.0	254.3	164.0	8.0	82.3
BNP Paribas Brokerage Services Corp	-	222.9	222.9	-	-	222.9
Banc of America Securities LLC	8.6	172.5	181.1	54.6	22.8	103.8
Calyon Securities (USA) Inc.	0.9	81.0	81.9	-	-	82.0
SG Americas Securities, LLC	3.7	70.0	73.7	48.7	-	25.0
Schon-EX LLC	-	59.1	59.1	-	-	59.1
Citigroup Global Markets	-	59.0	59.0	4.3	29.8	24.9
Total for 15 Member Firms	170.1	5,070.1	5,240.2	1,747.0	223.0	3,270.5
Total for All Firms Reporting	210.4	5,377.4	5,587.8	1,803.8	226.1	3,558.1
% of Total	3.8%	96.2%	100.0%	32.3%	4.0%	63.7%
% - Average (Previous 52 Weeks)*	4.5%	95.5%	100.0%	32.1%	6.6%	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 November 14. Subsequent changes to these data may occur.

NYSE Market Analytics & Planning
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