

November 12-November 16, 2007

PROGRAM TRADING PURCHASES AND SALES

Trading on NYSE (Average Daily - Millions)	Current Week	Previous 52 Week Average*
Buy Programs	572.2	569.0
Sell Programs	567.2	561.9
Total Programs	1,139.4	1,130.9
Total NYSE Volume +	4,242.7	3,479.0
Monthly Expiration		
Program Trading as % of Total NYSE Buy + Sell Volume	26.9%	32.5%

Trading By Executing Market (Percent)	Current Week	Previous 52 Week Average*
NYSE	41.6%	47.1%
Other Domestic	57.2%	49.4%
Non-U.S. Markets #	1.2%	3.6%
#Does not include program trading activity by non-U.S. subsidiaries of NYSE member firms.		
Total: Average Daily - Millions of Shares		
	2,741.1	2,407.5

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

	Index Arbitrage	All Other Strategies	Total	Principal	Customer Facilitation	Agency
Lehman Brothers, Inc.	24.0	1,108.2	1,132.2	224.4	78.2	829.7
Goldman, Sachs & Co.	-	724.4	724.4	469.1	19.8	235.5
Morgan Stanley & Co. Inc.	6.0	601.1	607.1	214.0	-	393.0
Deutsche Bank Securities	99.6	356.7	456.3	51.1	46.8	358.4
Merrill Lynch, Pierce, Fenner, & Smith, Inc.	-	423.2	423.2	263.7	10.0	149.4
Credit Suisse Securities (USA) LLC.	-	373.5	373.5	191.3	4.5	177.7
RBC Capital Markets Corp.	111.7	212.6	324.3	-	-	324.4
UBS Securities, LLC.	-	318.8	318.8	243.0	-	75.8
Bear Stearns	12.4	262.8	275.2	19.7	-	255.5
BNP Paribas Brokerage Services Corp	-	240.9	240.9	-	-	240.9
Banc of America Securities LLC	6.2	176.2	182.4	53.8	19.2	109.3
SIG Brokerage LP	-	104.1	104.1	-	-	104.1
Calyon Securities (USA) Inc.	1.4	73.9	75.3	-	-	75.3
SG Americas Securities, LLC	5.7	56.9	62.6	50.3	-	12.4
Schon-EX LLC	-	59.7	59.7	-	-	59.7
Total for 15 Member Firms	267.0	5,093.0	5,360.0	1,780.4	178.5	3,401.1
Total for All Firms Reporting	297.2	5,399.5	5,696.7	1,834.4	192.5	3,669.9
% of Total	5.2%	94.8%	100.0%	32.2%	3.4%	64.4%
% - Average (Previous 52 Weeks)*	7.4%	92.6%	100.0%	32.5%	5.8%	61.7%

+ 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 21. Subsequent changes to these data may occur.

NYSE Market Analytics & Planning
November 2007