

November 19-November 23, 2007

## PROGRAM TRADING PURCHASES AND SALES

Trading on NYSE (Average Daily - Millions)	Current Week	Previous 52 Week Average*
Buy Programs	515.6	542.5
Sell Programs	513.0	549.6
Total Programs	1,028.6	1,092.1
Total NYSE Volume +	3,737.2	3,340.1
Non Expiration		
Program Trading as % of Total NYSE Buy + Sell Volume	<b>27.5%</b>	32.7%

Trading By Executing Market (Percent)	Current Week	Previous 52 Week Average*
NYSE	43.6%	45.6%
Other Domestic	55.5%	51.1%
Non-U.S. Markets #	1.0%	3.3%
#Does not include program trading activity by non-U.S. subsidiaries of NYSE member firms.		
<b>Total: Average Daily - Millions of Shares</b>		
	2,360.3	2,392.7

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

	Index Arbitrage	All Other Strategies	Total	Principal	Customer Facilitation	Agency
Lehman Brothers, Inc.	16.9	734.1	751.0	112.8	55.8	582.4
Goldman, Sachs & Co.	-	491.4	491.4	330.9	10.8	149.7
Merrill Lynch, Pierce, Fenner, & Smith, Inc.	-	483.1	483.1	210.3	94.3	178.5
Morgan Stanley & Co. Inc.	6.3	445.6	451.9	157.5	-	294.4
Credit Suisse Securities (USA) LLC.	-	260.3	260.3	126.1	3.5	130.8
BNP Paribas Brokerage Services Corp	-	231.4	231.4	-	-	231.4
Deutsche Bank Securities	39.0	176.9	215.9	22.4	13.1	180.4
Bear Stearns	7.0	207.6	214.6	14.0	-	200.6
UBS Securities, LLC.	-	204.4	204.4	156.0	-	48.4
RBC Capital Markets Corp.	22.2	158.5	180.7	-	-	180.6
Banc of America Securities LLC	4.5	140.9	145.4	39.0	12.9	93.4
SIG Brokerage LP	-	60.6	60.6	-	-	60.6
Citigroup Global Markets	-	59.7	59.7	0.1	39.2	20.4
SG Americas Securities, LLC	3.6	49.2	52.8	33.0	-	19.8
Schon-EX LLC	-	43.0	43.0	-	-	43.0
<b>Total for 15 Member Firms</b>	<b>99.5</b>	<b>3,746.7</b>	<b>3,846.2</b>	<b>1,202.1</b>	<b>229.6</b>	<b>2,414.4</b>
<b>Total for All Firms Reporting</b>	<b>132.5</b>	<b>3,981.7</b>	<b>4,114.2</b>	<b>1,236.2</b>	<b>238.5</b>	<b>2,639.5</b>
<b>% of Total</b>	<b>3.2%</b>	<b>96.8%</b>	<b>100.0%</b>	<b>30.0%</b>	<b>5.8%</b>	<b>64.2%</b>
<b>% - Average (Previous 52 Weeks)*</b>	<b>4.4%</b>	<b>95.6%</b>	<b>100.0%</b>	<b>32.0%</b>	<b>6.6%</b>	<b>61.4%</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 28. Subsequent changes to these data may occur.

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