

November 26-November 30, 2007

PROGRAM TRADING PURCHASES AND SALES

Trading on NYSE (Average Daily - Millions)	Current Week	Previous 52 Week Average*
Buy Programs	645.3	546.7
Sell Programs	626.2	553.7
Total Programs	1,271.5	1,100.4
Total NYSE Volume +	4,119.3	3,370.9
Program Trading as % of Total NYSE Buy + Sell Volume	30.9%	32.6%

Non
Expiration

Trading By Executing Market (Percent)	Current Week	Previous 52 Week Average*
NYSE	44.5%	45.7%
Other Domestic	54.2%	51.4%
Non-U.S. Markets #	1.3%	2.9%
#Does not include program trading activity by non-U.S. subsidiaries of NYSE member firms.		
Total: Average Daily - Millions of Shares	2,855.0	2,410.8

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

	Index Arbitrage	All Other Strategies	Total	Principal	Customer Facilitation	Agency
Goldman, Sachs & Co.	-	1,043.9	1,043.9	696.1	71.3	276.5
Lehman Brothers, Inc.	26.4	985.2	1,011.6	172.6	91.7	747.3
Morgan Stanley & Co. Inc.	4.9	621.5	626.4	205.8	0.1	420.4
Merrill Lynch, Pierce, Fenner, & Smith, Inc.	-	572.6	572.6	305.2	21.4	246.0
Credit Suisse Securities (USA) LLC.	0.2	500.6	500.8	301.3	6.9	192.5
Deutsche Bank Securities	61.7	394.6	456.3	60.2	48.6	347.5
RBC Capital Markets Corp.	55.4	274.3	329.7	-	-	329.6
UBS Securities, LLC.	-	327.0	327.0	189.4	2.5	135.1
BNP Paribas Brokerage Services Corp	-	283.3	283.3	-	-	283.3
Bear Stearns	11.3	268.0	279.3	17.9	1.9	259.5
Banc of America Securities LLC	4.6	224.5	229.1	45.0	12.3	171.8
SIG Brokerage LP	-	90.3	90.3	-	-	90.3
Citigroup Global Markets	-	79.9	79.9	1.5	27.6	50.8
SG Americas Securities, LLC	8.0	55.3	63.3	44.3	-	19.0
Schon-EX LLC	-	61.0	61.0	-	-	61.0
Total for 15 Member Firms	172.5	5,782.0	5,954.5	2,039.3	284.3	3,630.6
Total for All Firms Reporting	219.7	6,138.3	6,358.0	2,092.6	302.9	3,962.1
% of Total	3.5%	96.5%	100.0%	32.9%	4.8%	62.3%
% - Average (Previous 52 Weeks)*	4.4%	95.6%	100.0%	31.9%	6.6%	61.5%

+ 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.

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 December 5. Subsequent changes to these data may occur.

NYSE Market Analytics & Planning
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