

December 3-December 7, 2007

PROGRAM TRADING PURCHASES AND SALES

Trading on NYSE (Average Daily - Millions)	Current Week	Previous 52 Week Average*
Buy Programs	508.9	549.2
Sell Programs	478.5	554.7
Total Programs	987.4	1,103.9
Total NYSE Volume +	3,159.7	3,382.2
Non Expiration		
Program Trading as % of Total NYSE Buy + Sell Volume	31.2%	32.6%

Trading By Executing Market (Percent)	Current Week	Previous 52 Week Average*
NYSE	42.9%	45.6%
Other Domestic	56.3%	51.7%
Non-U.S. Markets #	0.8%	2.7%
#Does not include program trading activity by non-U.S. subsidiaries of NYSE member firms.		
Total: Average Daily - Millions of Shares		
	2,303.6	2,420.2

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

	Index Arbitrage	All Other Strategies	Total	Principal	Customer Facilitation	Agency
Lehman Brothers, Inc.	24.1	859.6	883.7	153.7	73.7	656.3
Goldman, Sachs & Co.	-	654.7	654.7	394.5	22.3	237.9
Morgan Stanley & Co. Inc.	2.3	534.0	536.3	148.6	-	387.8
Merrill Lynch, Pierce, Fenner, & Smith, Inc.	-	479.4	479.4	247.3	39.4	192.8
Credit Suisse Securities (USA) LLC.	-	411.9	411.9	186.6	8.0	217.4
Deutsche Bank Securities	49.8	322.1	371.9	40.1	23.0	308.8
Bear Stearns	10.4	220.3	230.7	18.6	2.0	210.1
RBC Capital Markets Corp.	14.9	213.4	228.3	-	-	228.3
UBS Securities, LLC.	-	219.6	219.6	169.2	-	50.4
Banc of America Securities LLC	5.9	189.4	195.3	62.4	20.8	112.1
BNP Paribas Brokerage Services Corp	-	179.2	179.2	-	-	179.2
Citigroup Global Markets	-	85.1	85.1	10.1	32.7	42.4
Schon-EX LLC	-	55.9	55.9	-	-	55.9
Calyon Securities (USA) Inc.	1.1	53.8	54.9	-	-	54.9
SIG Brokerage LP	-	49.0	49.0	-	-	49.0
Total for 15 Member Firms	108.5	4,527.4	4,635.9	1,431.1	221.9	2,983.3
Total for All Firms Reporting	144.1	4,793.1	4,937.2	1,516.1	225.8	3,195.8
% of Total	2.9%	97.1%	100.0%	30.7%	4.6%	64.7%
% - Average (Previous 52 Weeks)*	4.3%	95.7%	100.0%	31.9%	6.6%	61.6%

+ 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 12. Subsequent changes to these data may occur.

NYSE Market Analytics & Planning
December 2007