

December 10-December 14, 2007

## PROGRAM TRADING PURCHASES AND SALES

Trading on NYSE (Average Daily - Millions)	Current Week	Previous 52 Week Average*
Buy Programs	504.6	551.0
Sell Programs	501.2	556.0
Total Programs	1,005.8	1,107.0
Total NYSE Volume +	3,729.8	3,385.3
Non Expiration		
Program Trading as % of Total NYSE Buy + Sell Volume	<b>27.0%</b>	32.7%

Trading By Executing Market (Percent)	Current Week	Previous 52 Week Average*
NYSE	40.8%	45.6%
Other Domestic	58.4%	51.9%
Non-U.S. Markets #	0.8%	2.6%
#Does not include program trading activity by non-U.S. subsidiaries of NYSE member firms.		
Total: Average Daily - Millions of Shares		
	2,466.8	2,428.4

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

	Index Arbitrage	All Other Strategies	Total	Principal	Customer Facilitation	Agency
Lehman Brothers, Inc.	22.9	813.5	836.4	157.6	64.1	614.7
Goldman, Sachs & Co.	-	803.1	803.1	515.5	58.0	229.7
Morgan Stanley & Co. Inc.	8.9	495.2	504.1	193.3	0.4	310.4
Merrill Lynch, Pierce, Fenner, & Smith, Inc.	-	441.2	441.2	218.8	30.7	191.7
Credit Suisse Securities (USA) LLC.	-	378.6	378.6	170.7	6.9	201.1
Deutsche Bank Securities	50.9	299.2	350.1	42.3	24.7	283.1
RBC Capital Markets Corp.	42.6	224.6	267.2	-	-	267.2
UBS Securities, LLC.	-	252.4	252.4	201.8	-	50.6
BNP Paribas Brokerage Services Corp	-	236.6	236.6	-	-	236.6
Bear Stearns	7.4	227.6	235.0	21.3	-	213.7
Banc of America Securities LLC	8.5	149.8	158.3	36.9	14.7	106.7
SIG Brokerage LP	-	71.2	71.2	-	-	71.2
Calyon Securities (USA) Inc.	-	66.4	66.4	-	-	66.4
Schon-EX LLC	-	62.5	62.5	-	-	62.5
Jefferies Execution Services	27.2	24.7	51.9	14.8	-	37.0
<b>Total for 15 Member Firms</b>	<b>168.4</b>	<b>4,546.6</b>	<b>4,715.0</b>	<b>1,573.0</b>	<b>199.5</b>	<b>2,942.6</b>
<b>Total for All Firms Reporting</b>	<b>195.9</b>	<b>4,832.9</b>	<b>5,028.8</b>	<b>1,650.2</b>	<b>208.8</b>	<b>3,169.9</b>
<b>% of Total</b>	<b>3.9%</b>	<b>96.1%</b>	<b>100.0%</b>	<b>32.8%</b>	<b>4.2%</b>	<b>63.0%</b>
<b>% - Average (Previous 52 Weeks)*</b>	<b>4.3%</b>	<b>95.7%</b>	<b>100.0%</b>	<b>31.8%</b>	<b>6.5%</b>	<b>61.7%</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.

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 19. Subsequent changes to these data may occur.

NYSE Market Analytics & Planning  
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