

October 2-October 6, 2006

## PROGRAM TRADING PURCHASES AND SALES

Trading on NYSE (Average Daily - Millions)	Current Week	Previous 52 Week Average*
Buy Programs	508.9	502.0
Sell Programs	475.4	502.5
Total Programs	984.3	1,004.5
Total NYSE Volume +	3,402.1	3,326.3
Non Expiration		
Program Trading as % of Total NYSE Buy + Sell Volume	<b>28.9%</b>	30.2%

Trading By Executing Market (Percent)	Current Week	Previous 52 Week Average*
NYSE	45.8%	55.7%
Other Domestic	45.7%	42.6%
Non-U.S. Markets #	8.5%	1.7%
#Does not include program trading activity by non-U.S. subsidiaries of NYSE member firms.		
Total: Average Daily - Millions of Shares		
	2,150.7	1,810.3

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

	Index Arbitrage	Other Strategies Subject to Rule 80A(c)**	All Other Strategies	Total	Principal	Customer Facilitation	Agency
Lehman Brothers, Inc.	27.0	-	812.9	839.9	209.2	52.3	578.5
Morgan Stanley & Co. Inc.	3.8	0.6	741.2	745.6	265.5	29.5	450.5
Goldman, Sachs & Co.	1.5	-	514.9	516.4	193.0	29.5	293.9
Merrill Lynch, Pierce, Fenner, & Smith, Inc.	-	-	506.1	506.1	243.0	33.3	229.8
UBS Securities, LLC.	-	-	439.5	439.5	377.8	3.0	58.7
Deutsche Bank Securities	50.4	0.6	302.1	353.1	40.6	21.1	291.4
Credit Suisse Securities (USA) LLC.	2.6	-	269.8	272.4	168.7	28.3	75.4
Bear Stearns	9.3	-	189.9	199.2	23.6	2.2	173.3
RBC Capital Markets Corp.	59.3	-	123.0	182.3	-	-	182.3
Calyon Securities (USA) Inc.	2.1	-	128.4	130.5	-	-	130.5
Banc of America Securities LLC	3.8	-	120.9	124.7	40.0	17.9	66.8
Citigroup Global Markets	-	-	118.7	118.7	34.8	30.5	53.4
JP Morgan Securities, Inc.	-	-	54.0	54.0	40.2	2.5	11.2
BNP Paribas Brokerage Services Corp	-	-	48.2	48.2	-	-	48.2
SG Americas Securities, LLC	31.0	-	13.6	44.6	40.9	-	3.6
<b>Total for 15 Member Firms</b>	<b>190.8</b>	<b>1.2</b>	<b>4,383.2</b>	<b>4,575.2</b>	<b>1,677.3</b>	<b>250.1</b>	<b>2,647.5</b>
<b>Total for All Firms Reporting</b>	<b>262.1</b>	<b>1.2</b>	<b>4,658.2</b>	<b>4,921.5</b>	<b>1,759.6</b>	<b>251.1</b>	<b>2,910.6</b>
<b>% of Total</b>	<b>5.3%</b>	<b>-</b>	<b>94.6%</b>	<b>100.0%</b>	<b>35.8%</b>	<b>5.1%</b>	<b>59.1%</b>
<b>% - Average (Previous 52 Weeks)*</b>	<b>6.7%</b>	<b>0.0%</b>	<b>93.3%</b>	<b>100.0%</b>	<b>37.3%</b>	<b>5.2%</b>	<b>57.5%</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 October 11. Subsequent changes to these data may occur.

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