

October 9-October 13, 2006

PROGRAM TRADING PURCHASES AND SALES

Trading on NYSE (Average Daily - Millions)	Current Week	Previous 52 Week Average*
Buy Programs	431.5	502.0
Sell Programs	418.2	501.5
Total Programs	849.7	1,003.6
Total NYSE Volume +	3,041.8	3,318.9
Non Expiration		
Program Trading as % of Total NYSE Buy + Sell Volume	27.9%	30.2%

Trading By Executing Market (Percent)	Current Week	Previous 52 Week Average*
NYSE	48.3%	55.4%
Other Domestic	45.7%	42.7%
Non-U.S. Markets #	6.1%	1.9%
#Does not include program trading activity by non-U.S. subsidiaries of NYSE member firms.		
Total: Average Daily - Millions of Shares		
	1,759.4	1,820.5

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.	30.4	-	632.6	663.0	142.9	12.6	507.5
Morgan Stanley & Co. Inc.	3.2	0.7	624.5	628.4	248.4	-	380.0
Goldman, Sachs & Co.	4.5	-	489.6	494.1	168.4	49.4	276.3
Merrill Lynch, Pierce, Fenner, & Smith, Inc.	-	-	431.9	431.9	223.3	22.2	186.4
UBS Securities, LLC.	-	-	401.9	401.9	373.9	-	28.0
Deutsche Bank Securities	43.7	-	207.7	251.4	16.8	2.5	232.1
Credit Suisse Securities (USA) LLC.	2.5	-	229.6	232.1	139.2	16.0	76.9
RBC Capital Markets Corp.	77.6	-	120.1	197.7	-	-	197.8
Bear Stearns	6.7	-	182.5	189.2	16.5	5.7	167.0
Calyon Securities (USA) Inc.	0.6	-	128.1	128.7	-	-	128.6
Banc of America Securities LLC	4.4	-	105.4	109.8	37.9	22.2	49.7
Citigroup Global Markets	-	-	68.2	68.2	33.0	11.9	23.3
BNP Paribas Brokerage Services Corp	-	-	49.4	49.4	-	-	49.4
SG Americas Securities, LLC	27.1	-	21.9	49.0	35.4	-	13.6
JP Morgan Securities, Inc.	-	-	46.9	46.9	29.0	5.4	12.6
Total for 15 Member Firms	200.7	0.7	3,740.3	3,941.7	1,464.7	147.9	2,329.2
Total for All Firms Reporting	240.9	0.7	4,006.9	4,248.5	1,519.0	151.5	2,578.2
% of Total	5.7%	-	94.3%	100.0%	35.8%	3.6%	60.7%
% - Average (Previous 52 Weeks)*	6.6%	0.0%	93.4%	100.0%	37.2%	5.3%	57.6%

+ 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.

** 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 18. Subsequent changes to these data may occur.

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