

October 16-October 20, 2006

PROGRAM TRADING PURCHASES AND SALES

Trading on NYSE (Average Daily - Millions)	Current Week	Previous 52 Week Average*
Buy Programs	509.2	521.0
Sell Programs	477.7	509.2
Total Programs	986.9	1,030.1
Total NYSE Volume +	3,263.7	3,546.3
Program Trading as % of Total NYSE Buy + Sell Volume	30.2%	29.0%

Monthly
Expiration

Trading By Executing Market (Percent)	Current Week	Previous 52 Week Average*
NYSE	45.9%	57.0%
Other Domestic	38.3%	41.4%
Non-U.S. Markets #	15.9%	1.6%
#Does not include program trading activity by non-U.S. subsidiaries of NYSE member firms.		
Total: Average Daily - Millions of Shares	2,151.1	1,811.4

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.	14.6	-	830.0	844.6	171.0	63.5	610.0
Morgan Stanley & Co. Inc.	3.9	0.3	616.0	620.2	214.5	6.0	399.6
Goldman, Sachs & Co.	12.3	-	541.1	553.4	234.7	56.3	262.4
Merrill Lynch, Pierce, Fenner, & Smith, Inc.	-	-	520.8	520.8	236.2	39.0	245.6
UBS Securities, LLC.	-	-	408.8	408.8	358.4	5.3	45.0
Credit Suisse Securities (USA) LLC.	14.8	-	275.9	290.7	172.8	9.9	108.0
Deutsche Bank Securities	64.8	1.5	216.4	282.7	18.9	2.4	261.5
RBC Capital Markets Corp.	130.1	-	126.6	256.7	-	-	256.7
Bear Stearns	17.6	-	202.7	220.3	35.7	5.5	179.0
Banc of America Securities LLC	5.2	-	201.1	206.3	73.7	47.8	84.7
Calyon Securities (USA) Inc.	0.6	-	140.4	141.0	-	-	141.0
Citigroup Global Markets	-	-	104.5	104.5	40.5	27.2	36.8
CIBC World Markets Corp.	46.7	-	12.1	58.8	1.0	-	57.8
JP Morgan Securities, Inc.	-	-	54.7	54.7	35.1	4.2	15.4
Interactive Brokers LLC	-	-	47.4	47.4	-	-	47.4
Total for 15 Member Firms	310.6	1.8	4,298.5	4,610.9	1,592.5	267.1	2,750.9
Total for All Firms Reporting	378.1	1.8	4,554.8	4,934.7	1,702.1	268.5	2,963.6
% of Total	7.7%	-	92.3%	100.0%	34.5%	5.4%	60.1%
% - Average (Previous 52 Weeks)*	9.0%	0.0%	91.0%	100.0%	37.3%	4.9%	57.8%

+ 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 25. Subsequent changes to these data may occur.

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