

November 6-November 10, 2006

PROGRAM TRADING PURCHASES AND SALES

Trading on NYSE (Average Daily - Millions)	Current Week	Previous 52 Week Average*
Buy Programs	499.1	499.0
Sell Programs	488.4	499.4
Total Programs	987.5	998.3
Total NYSE Volume +	3,370.9	3,291.1
Non Expiration		
Program Trading as % of Total NYSE Buy + Sell Volume	29.3%	30.3%

Trading By Executing Market (Percent)	Current Week	Previous 52 Week Average*
NYSE	47.0%	54.4%
Other Domestic	43.1%	43.0%
Non-U.S. Markets #	9.9%	2.5%
#Does not include program trading activity by non-U.S. subsidiaries of NYSE member firms.		
Total: Average Daily - Millions of Shares		
	2,101.0	1,847.1

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.	33.5	-	792.6	826.1	136.4	42.1	647.6
Morgan Stanley & Co. Inc.	3.2	0.2	691.0	694.4	245.6	-	448.9
Merrill Lynch, Pierce, Fenner, & Smith, Inc.	-	-	484.6	484.6	222.6	38.4	223.6
Goldman, Sachs & Co.	4.1	-	458.9	463.0	168.6	51.4	243.0
UBS Securities, LLC.	-	-	433.2	433.2	376.1	-	57.1
Deutsche Bank Securities	52.0	-	334.3	386.3	41.8	41.2	303.3
Banc of America Securities LLC	5.1	-	271.6	276.7	83.1	78.5	115.2
Bear Stearns	15.1	-	253.0	268.1	36.5	20.2	211.4
Credit Suisse Securities (USA) LLC.	10.3	-	256.8	267.1	180.8	12.1	74.3
RBC Capital Markets Corp.	82.0	-	55.2	137.2	-	-	137.2
Calyon Securities (USA) Inc.	-	-	117.3	117.3	-	-	117.3
JP Morgan Securities, Inc.	1.8	-	73.1	74.9	43.9	8.7	22.3
Citigroup Global Markets	-	-	62.0	62.0	29.9	9.7	22.4
BNP Paribas Brokerage Services Corp	-	-	52.7	52.7	-	-	52.7
Schon-EX LLC	-	-	50.8	50.8	-	-	50.8
Total for 15 Member Firms	207.1	0.2	4,387.1	4,594.4	1,565.3	302.3	2,727.1
Total for All Firms Reporting	279.9	0.2	4,657.1	4,937.2	1,668.7	305.1	2,963.6
% of Total	5.7%	-	94.3%	100.0%	33.8%	6.2%	60.0%
% - Average (Previous 52 Weeks)*	6.3%	0.0%	93.7%	100.0%	36.7%	5.3%	58.1%

+ 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 November 15. Subsequent changes to these data may occur.

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