

June 26 - June 30, 2006

PROGRAM TRADING PURCHASES AND SALES

Trading on NYSE (Average Daily - Millions)	Current Week	Previous 52 Week Average*
Buy Programs	896.1	480.5
Sell Programs	885.7	481.5
Total Programs	1,781.8	962.0
Total NYSE Volume +	3,841.6	3,306.0
Non Expiration		
Program Trading as % of Total NYSE Buy + Sell Volume	46.4%	29.1%

Trading By Executing Market (Percent)	Current Week	Previous 52 Week Average*
NYSE	51.8%	58.0%
Other Domestic	46.8%	40.9%
Non-U.S. Markets #	1.4%	1.1%
#Does not include program trading activity by non-U.S. subsidiaries of NYSE member firms.		
Total: Average Daily - Millions of Shares		
	3,439.7	1,664.9

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
Goldman, Sachs & Co.	1.2	-	2,191.0	2,192.2	573.0	666.5	952.7
Lehman Brothers, Inc.	34.8	-	956.7	991.5	378.0	45.4	568.1
Credit Suisse Securities (USA) LLC.	9.0	-	940.0	949.0	454.0	32.0	463.0
Banc of America Securities LLC	2.0	-	661.0	663.0	181.3	217.2	264.5
Deutsche Bank Securities	51.1	-	591.9	643.0	81.3	76.1	485.7
Merrill Lynch, Pierce, Fenner, & Smith, Inc.	-	-	619.5	619.5	165.0	129.3	325.2
Morgan Stanley & Co. Inc.	8.0	0.1	609.4	617.5	178.8	-	438.7
UBS Securities, LLC.	-	-	510.0	510.0	452.0	2.6	55.3
RBC Capital Markets Corp.	93.1	-	195.3	288.4	-	-	288.3
SIG Brokerage LP	-	-	219.8	219.8	-	-	219.8
Citigroup Global Markets	-	-	219.7	219.7	47.8	63.2	108.8
Bear Stearns	3.6	-	194.1	197.7	30.6	0.8	166.3
Nomura Securities International Inc.	27.3	-	74.6	101.9	60.2	7.0	34.6
JP Morgan Securities, Inc.	-	-	91.7	91.7	31.3	1.4	59.0
CIBC World Markets Corp.	48.8	-	24.2	73.0	-	-	73.0
Total for 15 Member Firms	278.9	0.1	8,098.9	8,377.9	2,633.3	1,241.5	4,503.0
Total for All Firms Reporting	329.1	0.1	8,579.4	8,908.6	2,742.0	1,241.5	4,925.0
% of Total	3.7%	-	96.3%	100.0%	30.8%	13.9%	55.3%
% - Average (Previous 52 Weeks)*	7.7%	0.0%	92.3%	100.0%	39.0%	5.2%	55.8%

+ 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 July 6. Subsequent changes to these data may occur.

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