

August 7-August 11, 2006

PROGRAM TRADING PURCHASES AND SALES

Trading on NYSE (Average Daily - Millions)	Current Week	Previous 52 Week Average*
Buy Programs	451.4	500.7
Sell Programs	456.3	502.0
Total Programs	907.7	1,002.7
Total NYSE Volume +	3,107.6	3,351.3
Program Trading as % of Total NYSE Buy + Sell Volume	29.2%	29.9%

Non
Expiration

Trading By Executing Market (Percent)	Current Week	Previous 52 Week Average*
NYSE	49.7%	57.2%
Other Domestic	43.6%	41.7%
Non-U.S. Markets #	6.7%	1.1%
#Does not include program trading activity by non-U.S. subsidiaries of NYSE member firms.		
Total: Average Daily - Millions of Shares	1,825.0	1,764.6

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.	29.5	-	701.7	731.2	264.1	7.3	459.8
Morgan Stanley & Co. Inc.	6.7	0.5	573.6	580.8	162.1	-	418.7
Goldman, Sachs & Co.	0.9	-	544.7	545.6	192.2	35.7	317.8
UBS Securities, LLC.	-	-	444.0	444.0	413.7	-	30.2
Merrill Lynch, Pierce, Fenner, & Smith, Inc.	-	-	396.5	396.5	169.5	21.4	205.6
Deutsche Bank Securities	41.9	0.2	282.5	324.6	30.4	-	294.1
Credit Suisse Securities (USA) LLC.	6.9	-	311.5	318.4	210.9	36.8	70.7
Bear Stearns	10.4	-	219.6	230.0	43.3	8.8	177.8
RBC Capital Markets Corp.	56.3	-	115.9	172.2	-	-	172.1
Banc of America Securities LLC	4.8	-	144.8	149.6	55.7	29.4	64.5
Citigroup Global Markets	-	-	107.4	107.4	41.6	23.5	42.3
Calyon Securities (USA) Inc.	-	-	67.5	67.5	1.6	-	65.9
Nomura Securities International Inc.	22.6	-	36.9	59.5	52.3	0.9	6.2
SG Americas Securities, LLC	39.9	-	15.7	55.6	46.2	-	9.4
Schon-EX LLC	-	-	48.0	48.0	-	-	48.0
Total for 15 Member Firms	219.9	0.7	4,010.3	4,230.9	1,683.6	163.8	2,383.1
Total for All Firms Reporting	264.5	0.7	4,274.1	4,539.3	1,739.7	163.9	2,635.3
% of Total	5.8%	-	94.2%	100.0%	38.3%	3.6%	58.1%
% - Average (Previous 52 Weeks)*	7.2%	0.0%	92.7%	100.0%	38.2%	5.3%	56.5%

+ 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 August 16. Subsequent changes to these data may occur.

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