

August 14-August 18, 2006

## PROGRAM TRADING PURCHASES AND SALES

Trading on NYSE (Average Daily - Millions)	Current Week	Previous 52 Week Average*
Buy Programs	463.7	507.7
Sell Programs	423.4	502.5
Total Programs	887.1	1,010.3
Total NYSE Volume +	3,052.7	3,503.9
Program Trading as % of Total NYSE Buy + Sell Volume	<b>29.1%</b>	28.8%

Monthly  
Expiration

Trading By Executing Market (Percent)	Current Week	Previous 52 Week Average*
NYSE	50.7%	58.1%
Other Domestic	46.0%	40.7%
Non-U.S. Markets #	3.2%	1.3%
#Does not include program trading activity by non-U.S. subsidiaries of NYSE member firms.		
Total: Average Daily - Millions of Shares	1,748.0	1,746.0

### 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.	32.6	-	601.5	634.1	235.3	3.5	395.2
Goldman, Sachs & Co.	16.8	-	524.3	541.1	228.7	55.5	257.0
Morgan Stanley & Co. Inc.	4.2	0.6	534.8	539.6	154.7	-	384.9
Merrill Lynch, Pierce, Fenner, & Smith, Inc.	-	-	413.0	413.0	167.6	20.4	225.0
UBS Securities, LLC.	-	-	380.4	380.4	340.6	-	39.8
Deutsche Bank Securities	70.5	1.4	253.6	325.5	26.9	0.3	298.2
Credit Suisse Securities (USA) LLC.	23.5	-	272.8	296.3	226.6	17.2	52.4
Bear Stearns	17.0	-	244.8	261.8	51.1	17.3	193.5
RBC Capital Markets Corp.	95.7	-	111.3	207.0	-	-	207.0
Citigroup Global Markets	-	-	167.0	167.0	52.5	75.8	38.7
Banc of America Securities LLC	3.2	-	133.6	136.8	49.3	33.4	54.2
Calyon Securities (USA) Inc.	0.5	-	77.9	78.4	-	-	78.4
Interactive Brokers LLC	-	-	50.1	50.1	-	-	50.1
JP Morgan Securities, Inc.	-	-	47.1	47.1	23.8	2.8	20.5
Nomura Securities International Inc.	22.2	-	22.7	44.9	33.1	2.5	9.3
<b>Total for 15 Member Firms</b>	<b>286.2</b>	<b>2.0</b>	<b>3,834.9</b>	<b>4,123.1</b>	<b>1,590.2</b>	<b>228.7</b>	<b>2,304.2</b>
<b>Total for All Firms Reporting</b>	<b>346.8</b>	<b>2.0</b>	<b>4,086.6</b>	<b>4,435.4</b>	<b>1,645.8</b>	<b>228.7</b>	<b>2,560.7</b>
<b>% of Total</b>	<b>7.8%</b>	<b>-</b>	<b>92.1%</b>	<b>100.0%</b>	<b>37.1%</b>	<b>5.2%</b>	<b>57.7%</b>
<b>% - Average (Previous 52 Weeks)*</b>	<b>9.4%</b>	<b>0.1%</b>	<b>90.6%</b>	<b>100.0%</b>	<b>38.1%</b>	<b>4.8%</b>	<b>57.2%</b>

+ 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 23. Subsequent changes to these data may occur.

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