

August 21-August 25, 2006

PROGRAM TRADING PURCHASES AND SALES

Trading on NYSE (Average Daily - Millions)	Current Week	Previous 52 Week Average*
Buy Programs	356.8	501.5
Sell Programs	356.7	503.1
Total Programs	713.5	1,004.6
Total NYSE Volume +	2,397.6	3,353.4
Program Trading as % of Total NYSE Buy + Sell Volume	29.8%	30.0%

Non
Expiration

Trading By Executing Market (Percent)	Current Week	Previous 52 Week Average*
NYSE	51.4%	56.9%
Other Domestic	46.2%	41.8%
Non-U.S. Markets #	2.4%	1.3%
#Does not include program trading activity by non-U.S. subsidiaries of NYSE member firms.		
Total: Average Daily - Millions of Shares	1,387.5	1,775.5

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.	36.1	-	509.7	545.8	201.6	3.8	340.5
Morgan Stanley & Co. Inc.	1.8	0.2	482.3	484.3	162.2	-	322.1
Goldman, Sachs & Co.	1.9	-	396.0	397.9	157.7	34.3	205.8
Merrill Lynch, Pierce, Fenner, & Smith, Inc.	-	-	393.1	393.1	159.8	26.9	206.4
UBS Securities, LLC.	-	-	345.5	345.5	299.8	3.2	42.5
Deutsche Bank Securities	37.1	-	239.5	276.6	39.1	17.3	220.2
Credit Suisse Securities (USA) LLC.	2.4	-	199.9	202.3	135.2	15.7	51.3
Bear Stearns	8.7	-	161.1	169.8	23.8	2.4	143.6
RBC Capital Markets Corp.	32.2	-	107.6	139.8	-	-	139.9
Banc of America Securities LLC	-	-	92.9	92.9	31.3	20.6	41.0
Citigroup Global Markets	-	-	70.2	70.2	23.7	14.5	32.0
Calyon Securities (USA) Inc.	0.6	-	59.0	59.6	-	-	59.6
SG Americas Securities, LLC	24.0	-	15.8	39.8	25.1	-	14.7
CIBC World Markets Corp.	20.3	-	17.3	37.6	1.9	-	35.7
BNY Brokerage, Inc.	-	-	33.0	33.0	-	-	33.0
Total for 15 Member Firms	165.1	0.2	3,122.9	3,288.2	1,261.2	138.7	1,888.3
Total for All Firms Reporting	187.9	0.2	3,379.5	3,567.6	1,324.6	139.2	2,103.9
% of Total	5.3%	-	94.7%	100.0%	37.1%	3.9%	59.0%
% - Average (Previous 52 Weeks)*	7.2%	0.0%	92.8%	100.0%	38.1%	5.2%	56.7%

+ 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 30. Subsequent changes to these data may occur.

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