

August 28-September 1, 2006

## PROGRAM TRADING PURCHASES AND SALES

Trading on NYSE (Average Daily - Millions)	Current Week	Previous 52 Week Average*
Buy Programs	415.0	501.6
Sell Programs	398.4	502.4
Total Programs	813.4	1,003.9
Total NYSE Volume +	2,599.3	3,348.1
Program Trading as % of Total NYSE Buy + Sell Volume	<b>31.3%</b>	30.0%

Non  
Expiration

Trading By Executing Market (Percent)	Current Week	Previous 52 Week Average*
NYSE	49.2%	56.7%
Other Domestic	47.9%	41.9%
Non-U.S. Markets #	2.9%	1.3%
#Does not include program trading activity by non-U.S. subsidiaries of NYSE member firms.		
Total: Average Daily - Millions of Shares	1,653.7	1,779.0

### 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.	32.0	-	536.3	568.3	224.5	2.2	341.7
Morgan Stanley & Co. Inc.	2.4	0.2	552.6	555.2	180.2	13.5	361.5
Merrill Lynch, Pierce, Fenner, & Smith, Inc.	-	-	482.4	482.4	209.7	46.8	226.0
Goldman, Sachs & Co.	1.5	-	473.2	474.7	197.8	43.0	233.9
UBS Securities, LLC.	-	-	358.7	358.7	299.6	6.0	53.1
Deutsche Bank Securities	32.0	-	209.0	241.0	29.2	7.2	204.6
Banc of America Securities LLC	2.8	-	218.9	221.7	59.1	59.4	103.3
Credit Suisse Securities (USA) LLC.	2.1	-	209.5	211.6	143.3	11.8	56.5
Bear Stearns	2.8	-	194.4	197.2	19.0	2.2	176.0
RBC Capital Markets Corp.	54.7	-	124.5	179.2	-	-	179.2
Citigroup Global Markets	-	-	101.4	101.4	31.5	25.5	44.4
Calyon Securities (USA) Inc.	0.4	-	64.0	64.4	-	-	64.4
Nomura Securities International Inc.	26.7	-	30.9	57.6	30.7	5.5	21.4
CIBC World Markets Corp.	34.2	-	15.2	49.4	-	-	49.4
JP Morgan Securities, Inc.	-	-	43.4	43.4	29.0	3.0	11.4
<b>Total for 15 Member Firms</b>	<b>191.6</b>	<b>0.2</b>	<b>3,614.4</b>	<b>3,806.2</b>	<b>1,453.6</b>	<b>226.1</b>	<b>2,126.8</b>
<b>Total for All Firms Reporting</b>	<b>215.7</b>	<b>0.2</b>	<b>3,850.9</b>	<b>4,066.8</b>	<b>1,503.9</b>	<b>226.1</b>	<b>2,337.4</b>
<b>% of Total</b>	<b>5.3%</b>	<b>-</b>	<b>94.7%</b>	<b>100.0%</b>	<b>37.0%</b>	<b>5.6%</b>	<b>57.5%</b>
<b>% - Average (Previous 52 Weeks)*</b>	<b>7.1%</b>	<b>0.0%</b>	<b>92.9%</b>	<b>100.0%</b>	<b>37.9%</b>	<b>5.2%</b>	<b>56.9%</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 September 6. Subsequent changes to these data may occur.

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