

October 30-November 3, 2006

## PROGRAM TRADING PURCHASES AND SALES

Trading on NYSE (Average Daily - Millions)	Current Week	Previous 52 Week Average*
Buy Programs	553.6	499.2
Sell Programs	542.4	498.8
Total Programs	1,096.0	998.0
Total NYSE Volume +	3,452.3	3,300.3
Non Expiration		
Program Trading as % of Total NYSE Buy + Sell Volume	<b>31.7%</b>	30.2%

Trading By Executing Market (Percent)	Current Week	Previous 52 Week Average*
NYSE	48.7%	54.7%
Other Domestic	43.2%	42.9%
Non-U.S. Markets #	8.1%	2.4%
#Does not include program trading activity by non-U.S. subsidiaries of NYSE member firms.		
Total: Average Daily - Millions of Shares		
	2,250.4	1,836.5

### 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.	30.0	-	842.4	872.4	162.4	66.1	643.9
Morgan Stanley & Co. Inc.	5.0	0.6	731.9	737.5	254.6	-	482.9
Goldman, Sachs & Co.	3.0	-	700.5	703.5	259.6	100.5	343.4
Merrill Lynch, Pierce, Fenner, & Smith, Inc.	-	-	504.4	504.4	250.0	19.0	235.4
UBS Securities, LLC.	-	-	467.8	467.8	418.6	-	49.2
Deutsche Bank Securities	49.5	0.8	277.6	327.9	23.2	22.5	282.1
Credit Suisse Securities (USA) LLC.	2.4	-	309.5	311.9	159.3	47.0	105.6
Bear Stearns	12.8	-	265.0	277.8	42.8	32.2	202.9
Citigroup Global Markets	-	-	196.4	196.4	56.5	58.4	81.6
RBC Capital Markets Corp.	71.0	-	122.5	193.5	-	-	193.5
Banc of America Securities LLC	5.3	-	180.6	185.9	61.5	33.5	90.9
JP Morgan Securities, Inc.	1.0	-	122.1	123.1	43.3	22.8	57.1
Calyon Securities (USA) Inc.	4.2	-	106.7	110.9	-	-	110.9
CIBC World Markets Corp.	41.2	-	14.0	55.2	-	-	55.2
BNP Paribas Brokerage Services Corp	-	-	51.6	51.6	-	-	51.6
<b>Total for 15 Member Firms</b>	<b>225.4</b>	<b>1.4</b>	<b>4,893.0</b>	<b>5,119.8</b>	<b>1,731.8</b>	<b>402.0</b>	<b>2,986.2</b>
<b>Total for All Firms Reporting</b>	<b>286.1</b>	<b>1.5</b>	<b>5,192.5</b>	<b>5,480.1</b>	<b>1,840.2</b>	<b>403.0</b>	<b>3,236.6</b>
<b>% of Total</b>	<b>5.2%</b>	<b>-</b>	<b>94.8%</b>	<b>100.0%</b>	<b>33.6%</b>	<b>7.4%</b>	<b>59.1%</b>
<b>% - Average (Previous 52 Weeks)*</b>	<b>6.4%</b>	<b>0.0%</b>	<b>93.6%</b>	<b>100.0%</b>	<b>36.8%</b>	<b>5.3%</b>	<b>57.9%</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 November 8. Subsequent changes to these data may occur.

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