



Oct 2009  
 Monthly Summary

<b>Listed Securities Top 50 Brokers</b>	<b>Advertised Vol (000)</b>	<b>% of Total</b>	<b>% of Vol. Crossed</b>
1 KNIGHT	12,882,364	18.89	12-
2 UBS	9,068,604	13.3	15
3 CITIGROUP	7,319,190	10.73	1
4 MORGAN STANLEY	6,539,487	9.59-	-
5 MERRILL LYNCH	6,213,419	9.11	1
6 BARCLAYS CAPITAL INC.	4,309,002	6.32	0
7 DEUTSCHE BANK SECURITIES, IN	4,038,329	5.92-	
8 JPMORGAN	3,152,113	4.62	2
9 GOLDMAN SACHS GROUP	2,171,124	3.18	4
10 RBC CAPITAL MARKETS	1,547,858	2.27	3
11 INSTINET	1,347,806	1.98	1
12 JEFFERIES & COMPANY, INC.	1,041,371	1.53	4
13 ITG, INC.	577,001	0.85	39
14 WEEDEN & COMPANY, INC.	529,910	0.78	12
15 SUSQUEHANNA INTERNATIONAL GRP.	528,995	0.78	1
16 BNY CONVERGEX	456,038	0.67	2
17 SANFORD C. BERNSTEIN & CO., LL	455,371	0.67	5
18 COWEN & CO.	412,704	0.61	9
19 STIFEL NICOLAUS CAPITAL MARKET	396,250	0.58	5
20 BTIG - BASS TRADING	364,805	0.53	5
21 HSBC SECURITIES	350,736	0.51	2
22 WELLS FARGO SECURITIES LLC	324,133	0.48	2
23 OPPENHEIMER & CO	322,943	0.47-	
24 CANTOR, FITZGERALD & CO., INC.	317,703	0.47-	
25 FRIEDMAN, BILLINGS, RAMSEY & C	271,491	0.4	11
26 ROBERT W. BAIRD CO. INCORPORAT	267,779	0.39	4
27 JONESTRADING INSTITUTIONAL SER	224,333	0.33	19
28 PIPER JAFFRAY & CO.	223,177	0.33	4
29 RAYMOND JAMES	199,901	0.29	1
30 KEEFE, BRUYETTE & WOODS, INC.	191,848	0.28	1
31 THOMAS WEISEL PARTNERS LLC	182,360	0.27	3
32 LAZARD CAPITAL MARKETS	156,712	0.23	1
33 LEERINK SWANN & CO.	114,867	0.17	0
34 KEYBANC CAPITAL MARKETS INC.	104,495	0.15	5
35 HUDSON SECURITIES	90,435	0.13	2
36 JMP SECURITIES	87,062	0.13	0
37 BMO CAPITAL MARKETS	77,243	0.11	6
38 CAPITAL INSTITUTIONAL SERVICES	75,221	0.11	1-
39 SUNTRUST ROBINSON HUMPHREY	70,077	0.1	10
40 STERNE AGEE & LEACH, INC.	61,858	0.09	4
41 CANACCORD ADAMS	58,642	0.09	7
42 BENCHMARK COMPANY, LLC	58,070	0.09	1
43 CALYON SECURITIES USA	52,832	0.08-	-

NOTE: \*\* Indicates a broker who is not certified to the AutEx Trade Reporting Rules and Charter.  
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44	LABRANCHE FINANCIAL SERVICES	52,340	0.08	7-
45	JANNEY MONTGOMERY SCOTT, INC.	49,133	0.07-	-
46	MORGAN KEEGAN & CO., INC.	48,135	0.07	6-
47	BULLTICK	47,230	0.07-	
48	DAHLMAN ROSE & CO., LLC.	46,692	0.07	7-
49	FOX-PITT KELTON, INC.	42,797	0.06	1
50	SIMMONS AND COMPANY INTERNATIO	41,836	0.06-	

<b>NASDAQ - National Market &amp; Small Cap Market</b>				
<b>Top 50 Brokers</b>				
		<b>Advertised</b>	<b>% of</b>	<b># of</b>
		<b>Vol (000)</b>	<b>Total</b>	<b>Stocks</b>
1	KNIGHT	7,118,745	22.6	2897
2	UBS	3,842,787	12.2	2750
3	CITIGROUP	3,114,024	9.89	2520
4	MORGAN STANLEY	2,768,125	8.79	2353
5	MERRILL LYNCH	2,366,503	7.51	2380
6	BARCLAYS CAPITAL INC.	1,875,966	5.95	1919
7	JPMORGAN	1,345,322	4.27	1913
8	DEUTSCHE BANK SECURITIES, IN	1,206,361	3.83	1885
9	INSTINET	990,147	3.14	1591
10	GOLDMAN SACHS GROUP	831,820	2.64	2189
11	JEFFERIES & COMPANY, INC.	625,885	1.99	1094
12	RBC CAPITAL MARKETS	578,158	1.84	1866
13	ITG, INC.	311,338	0.99	1295
14	BTIG - BASS TRADING	289,981	0.92	620
15	OPPENHEIMER & CO	286,522	0.91	1092
16	PIPER JAFFRAY & CO.	221,578	0.7	1047
17	COWEN & CO.	219,525	0.7	809
18	WEEDEN & COMPANY, INC.	201,487	0.64	1179
19	SUSQUEHANNA INTERNATIONAL GRP.	198,820	0.63	1175
20	STIFEL NICOLAUS CAPITAL MARKET	190,364	0.6	1341-
21	THOMAS WEISEL PARTNERS LLC	176,286	0.56	921
22	BNY CONVERGEX	173,610	0.55	1184
23	CANTOR, FITZGERALD & CO., INC.	164,307	0.52	788
24	ROBERT W. BAIRD CO. INCORPORAT	157,849	0.5	953
25	JONESTRADING INSTITUTIONAL SER	157,716	0.5	864
26	WELLS FARGO SECURITIES LLC	153,237	0.49	568
27	FRIEDMAN, BILLINGS, RAMSEY & C	145,465	0.46	334
28	SANFORD C. BERNSTEIN & CO., LL	141,487	0.45	537
29	RAYMOND JAMES	116,440	0.37	1327
30	KEEFE, BRUYETTE & WOODS, INC.	115,521	0.37	359
31	LEERINK SWANN & CO.	94,611	0.3	270
32	LAZARD CAPITAL MARKETS	89,084	0.28	258
33	WEDBUSH MORGAN SECURITIES	73,077	0.23	316
34	THINKEQUITY PARTNERS	71,863	0.23	345
35	CANACCORD ADAMS	64,703	0.21	388
36	JMP SECURITIES	64,382	0.2	202

37	HSBC SECURITIES	56,529	0.18	569
38	HUDSON SECURITIES	54,570	0.17	564
39	NEEDHAM & COMPANY	54,079	0.17	616
40	BMO CAPITAL MARKETS	51,253	0.16	171-
41	BENCHMARK COMPANY, LLC	49,156	0.16	389
42	D.A. DAVIDSON & CO.	47,668	0.15	230
43	BB&T CAPITAL MARKETS	42,931	0.14	418
44	STERNE AGEE & LEACH, INC.	41,135	0.13	261
45	MORGAN KEEGAN & CO., INC.	36,552	0.12	221
46	LABRANCHE FINANCIAL SERVICES	36,337	0.12	409
47	STEPHENS INC.	35,486	0.11	310
48	JANNEY MONTGOMERY SCOTT, INC.	33,898	0.11	964
49	MKM PARTNERS	32,966	0.1	129
50	KEYBANC CAPITAL MARKETS INC.	29,651	0.09	186-

<b>Listed Securities Non-NY Brokers Top 25 Broker - Dealer</b>	<b>Advertised Vol. (000)</b>	<b>% of Vol. Crossed</b>
1 WEEDEN & COMPANY, INC.	529,910	12
2 SUSQUEHANNA INTERNATIONAL GRP.	528,995	1
3 CANTOR, FITZGERALD & CO., INC.	317,703	-
4 FRIEDMAN, BILLINGS, RAMSEY & C	271,491	11
5 ROBERT W. BAIRD CO. INCORPORAT	267,779	4
6 THOMAS WEISEL PARTNERS LLC	182,360	3
7 CAPITAL INSTITUTIONAL SERVICES	75,221	1
8 JANNEY MONTGOMERY SCOTT, INC.	49,133	-
9 MORGAN KEEGAN & CO., INC.	48,135	6
10 BULLTICK	47,230	-
11 SIMMONS AND COMPANY INTERNATIO	41,836	-
12 WEDBUSH MORGAN SECURITIES	40,252	2
13 JOHNSON RICE & COMPANY	30,753	1
14 STEPHENS INC.	30,055	3
15 ABN-AMRO	29,934	-
16 MKM PARTNERS	28,047	4
17 THE INTERSTATE GROUP	26,688	4
18 THINKEQUITY PARTNERS	18,472	3
19 D.A. DAVIDSON & CO.	16,076	8
20 DAVENPORT & COMPANY	3,902	-
21 PACIFIC CREST SECURITIES	1,339	-
22 HUNTLEIGH SECURITIES CORP.	25	-
23 CRAIG-HALLUM CAPITAL GROUP	25	-

**NASDAQ - National Market & Small Cap  
Market**

<b>Non NY Brokers</b>	<b>Advertised</b>	<b># of</b>
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<b>Top 25 Broker-Dealer</b>	<b>Vol. (000)</b>	<b>Stocks</b>
1 WEEDEN & COMPANY, INC.	201,487	1,179
2 SUSQUEHANNA INTERNATIONAL GRP.	198,820	1,175
3 THOMAS WEISEL PARTNERS LLC	176,286	921
4 ROBERT W. BAIRD CO. INCORPORAT	157,849	953
5 FRIEDMAN, BILLINGS, RAMSEY & C	145,465	334
6 WEDBUSH MORGAN SECURITIES	73,077	316
7 THINKEQUITY PARTNERS	71,863	345
8 D.A. DAVIDSON & CO.	47,668	230
9 MORGAN KEEGAN & CO., INC.	36,552	221
10 STEPHENS INC.	35,486	310
11 JANNEY MONTGOMERY SCOTT, INC.	33,898	964
12 MKM PARTNERS	32,966	129
13 CAPITAL INSTITUTIONAL SERVICES	17,362	232
14 JOHNSON RICE & COMPANY	10,776	75
15 THE INTERSTATE GROUP	10,634	222
16 SIMMONS AND COMPANY INTERNATIO	6,586	44
17 BULLTICK	5,018	138
18 CRAIG-HALLUM CAPITAL GROUP	1,621	9
19 DAVENPORT & COMPANY	596	13
20 HUNTLEIGH SECURITIES CORP.	393	2
21 PACIFIC CREST SECURITIES	146	4

<b>Ordinary Securities</b>			
<b>Europe</b>	<b>Advertised</b>	<b>% of</b>	<b># of</b>
<b>Top 15 Brokers</b>	<b>Vol (000)</b>	<b>Total</b>	<b>Stocks</b>
1 DEUTSCHE BANK SECURITIES, IN	16,774,210	17.22	2300
2 UBS	11,890,880	12.2	1805
3 CREDIT SUISSE	10,572,801	10.85	1456
4 NOMURA	9,235,849	9.48	1854
5 CITIGROUP	7,989,467	8.2	1748
6 MERRILL LYNCH	7,719,740	7.92	1859
7 JPMORGAN	6,181,516	6.34	1543
8 MORGAN STANLEY EUROPE	5,895,568	6.05	1374
9 CAZENOVE SECURITIES	5,300,044	5.44	752
10 HSBC SECURITIES	3,811,962	3.91	2443
11 ABN-AMRO	3,786,103	3.89	1354
12 SHORE CAPITAL STOCKBROKERS LTD	3,482,989	3.57	554
13 EXANE BNP PARIBAS	1,426,885	1.46	552
14 SANFORD C. BERNSTEIN COMPANY,	1,233,639	1.27	895
15 INVESTEC SECURITIES LTD	583,848	0.6	193

<b>Ordinary Securities</b>				
<b>Far East Asia / Pacific Rim</b>	<b>Advertised</b>	<b>% of</b>	<b># of</b>	
<b>Top 15 Brokers</b>	<b>Vol (000)</b>	<b>Total</b>	<b>Stocks</b>	
1	UBS	16,032,642	29.17	4151
2	CITIGROUP	9,800,036	17.83	2664
3	DEUTSCHE BANK SECURITIES, IN	7,871,603	14.32	3201
4	JPMORGAN	7,577,331	13.79	1698
5	MORGAN STANLEY ASIA	4,217,288	7.67	339
6	GOLDMAN SACHS GROUP	4,086,577	7.43	1875
7	HSBC SECURITIES	2,852,790	5.19	1701
8	ABN-AMRO	1,040,176	1.89	446
9	INSTINET	1,028,404	1.87	923
10	MERRILL LYNCH	110,559	0.2	251
11	SHORE CAPITAL STOCKBROKERS LTD	93,671	0.17	23
12	KNIGHT	74,433	0.14	117
13	CREDIT SUISSE	41,613	0.08	70
14	THOMAS WEISEL PARTNERS LLC	36,157	0.07	4
15	INVESTEC SECURITIES LTD	29,826	0.05	3

<b>Ordinary Securities</b>				
<b>Latin America (Excluding Brazil)</b>	<b>Advertised</b>	<b>% of</b>	<b># of</b>	
<b>Top 15 Brokers</b>	<b>Vol (000)</b>	<b>Total</b>	<b>Stocks</b>	
1	MORGAN STANLEY	642,320	64.46	67
2	JPMORGAN	177,240	17.79	53
3	UBS	56,591	5.68	46
4	CITIGROUP	54,936	5.51	59
5	HSBC SECURITIES	32,298	3.24	53
6	GOLDMAN SACHS GROUP	10,660	1.07	13
7	DEUTSCHE BANK SECURITIES, IN	10,581	1.06	15
8	MILLER, TABAK, ROBERTS SECURIT	8,400	0.84	1
9	MERRILL LYNCH	3,288	0.33	14
10	KNIGHT	124	0.01	4
11	RBC CAPITAL MARKETS	6	0	3
12	JEFFERIES & COMPANY, INC.	5	0	1
13	CREDIT SUISSE	2	0	1
14	BB&T CAPITAL MARKETS	2	0	1
15	D.A. DAVIDSON & CO.	1	0	1

<b>ADR Securities</b>				
<b>Top 25 Brokers</b>	<b>Advertised</b>	<b>% of</b>	<b># of</b>	
	<b>Vol (000)</b>	<b>Total</b>	<b>Stocks</b>	
1	KNIGHT	1,134,175	15.09	789
2	MERRILL LYNCH	843,886	11.23	782
3	CITIGROUP	835,405	11.12	612
4	MORGAN STANLEY	814,960	10.85	640
5	UBS	759,721	10.11	632

6	DEUTSCHE BANK SECURITIES, IN	582,237	7.75	325
7	BARCLAYS CAPITAL INC.	455,059	6.06	535
8	JPMORGAN	425,870	5.67	409
9	GOLDMAN SACHS GROUP	229,172	3.05	589
10	HSBC SECURITIES	166,098	2.21	262
11	MORGAN STANLEY EUROPE	162,243	2.16	33
12	INSTINET	156,027	2.08	292
13	CREDIT SUISSE	97,539	1.3	28
14	RBC CAPITAL MARKETS	95,254	1.27	430
15	BULLTICK	82,968	1.1	172
16	CANTOR, FITZGERALD & CO., INC.	41,915	0.56	67
17	COWEN & CO.	41,551	0.55	137
18	NOMURA	41,546	0.55	96
19	JEFFERIES & COMPANY, INC.	40,747	0.54	164
20	ITG, INC.	38,835	0.52	179
21	ABN-AMRO	36,038	0.48	96
22	BNY CONVERGEX	34,925	0.46	281
23	OPPENHEIMER & CO	33,123	0.44	181
24	SUSQUEHANNA INTERNATIONAL GRP.	32,864	0.44	159
25	STIFEL NICOLAUS CAPITAL MARKET	32,314	0.43	222

<b>CVT BOND COUPON Securities</b>		<b>Advertised</b>	<b>% of</b>	<b># of</b>
<b>Top 25 Brokers</b>		<b>Vol (000)</b>	<b>Total</b>	<b>Stocks</b>
1	KEPLER EQUITIES	51,021	96.6	21
2	KNIGHT	749	1.42	19
3	UBS	473	0.9	18
4	CITIGROUP	223	0.42	16
5	MERRILL LYNCH	113	0.21	5
6	GOLDMAN SACHS GROUP	89	0.17	4
7	WEEDEN & COMPANY, INC.	45	0.09	1
8	RBC CAPITAL MARKETS	35	0.07	11
9	CANTOR, FITZGERALD & CO., INC.	25	0.05	1
10	MORGAN STANLEY	16	0.03	6
11	JPMORGAN	14	0.03	2
12	ROBERT W. BAIRD CO. INCORPORAT	7	0.01	3
13	JANNEY MONTGOMERY SCOTT, INC.	4	0.01	4
14	SANFORD C. BERNSTEIN & CO., LL	2	0	1
15	BB&T CAPITAL MARKETS	2	0	2
16	STIFEL NICOLAUS CAPITAL MARKET	1	0	1
17	KEEFE, BRUYETTE & WOODS, INC.	1	0	1
18	BARCLAYS CAPITAL INC.	0	0	2

<b>Mandatory CVT Securities</b>		<b>Advertised</b>	<b>% of</b>	<b># of</b>
<b>Top 15 Brokers</b>		<b>Vol (000)</b>	<b>Total</b>	<b>Stocks</b>
1	KNIGHT	1,548	26.67	8
2	CITIGROUP	1,050	18.09	6
3	GOLDMAN SACHS GROUP	768	13.23	5
4	UBS	707	12.18	7
5	MERRILL LYNCH	565	9.74	3
6	JEFFERIES & COMPANY, INC.	435	7.49	1
7	JPMORGAN	175	3.01	3
8	CRT CAPITAL GROUP LLC	100	1.72	1
9	KEEFE, BRUYETTE & WOODS, INC.	91	1.56	1
10	RBC CAPITAL MARKETS	75	1.29	5
11	MORGAN STANLEY	66	1.13	4
12	JANNEY MONTGOMERY SCOTT, INC.	61	1.05	3
13	STERNE AGEE & LEACH, INC.	45	0.78	1
14	BB&T CAPITAL MARKETS	24	0.41	4
15	BARCLAYS CAPITAL INC.	21	0.36	2

<b>CVT Bond Zero Securities</b>		<b>Advertised</b>	<b>% of</b>	<b># of</b>
<b>Top 15 Brokers</b>		<b>Vol (000)</b>	<b>Total</b>	<b>Stocks</b>
1	KEPLER EQUITIES	70	100	1

<b>CVT Preferred Securities</b>		<b>Advertised</b>	<b>% of</b>	<b># of</b>
<b>Top 15 Brokers</b>		<b>Vol (000)</b>	<b>Total</b>	<b>Stocks</b>
1	KNIGHT	30,784	38.41	236
2	CITIGROUP	14,541	18.14	144
3	UBS	10,945	13.66	159
4	GOLDMAN SACHS GROUP	6,883	8.59	74

5	MERRIMAN CURHAN FORD & CO.	5,660	7.06	3
6	KEEFE, BRUYETTE & WOODS, INC.	1,739	2.17	33
7	MERRILL LYNCH	1,595	1.99	28
8	BULLTICK	1,239	1.55	4
9	RBC CAPITAL MARKETS	1,150	1.43	117
10	MORGAN STANLEY	1,082	1.35	74
11	DEUTSCHE BANK SECURITIES, IN	628	0.78	6
12	BARCLAYS CAPITAL INC.	598	0.75	28
13	JANNEY MONTGOMERY SCOTT, INC.	522	0.65	46
14	FRIEDMAN, BILLINGS, RAMSEY & C	434	0.54	1
15	CANTOR, FITZGERALD & CO., INC.	383	0.48	4