



Sept 2009  
 Monthly Summary

<u>Listed Securities</u> <u>Top 50 Brokers</u>	<u>Advertised</u> <u>Vol (000)</u>	<u>% of</u> <u>Total</u>	<u>% of Vol.</u> <u>Crossed</u>
1 KNIGHT	13,519,220	20.97	18-
2 UBS	10,022,490	15.54	20
3 CITIGROUP	6,683,686	10.37	1
4 MORGAN STANLEY	5,954,982	9.24-	-
5 MERRILL LYNCH	5,715,297	8.86	0
6 BARCLAYS CAPITAL INC.	4,053,718	6.29	0
7 DEUTSCHE BANK SECURITIES, IN	3,785,934	5.87-	
8 JPMORGAN	2,436,613	3.78	1
9 GOLDMAN SACHS GROUP	1,829,691	2.84	5
10 RBC CAPITAL MARKETS	1,475,997	2.29	5
11 JEFFERIES & COMPANY, INC.	894,723	1.39	5
12 ITG, INC.	707,277	1.1	36
13 WEEDEN & COMPANY, INC.	569,127	0.88	14
14 SUSQUEHANNA INTERNATIONAL GRP.	513,405	0.8	0
15 SANFORD C. BERNSTEIN & CO., LL	434,046	0.67	5
16 STIFEL NICOLAUS CAPITAL MARKET	393,714	0.61	1
17 BTIG - BASS TRADING	373,583	0.58	2
18 COWEN & CO.	351,644	0.55	15
19 BNY CONVERGEX	350,152	0.54	1
20 CANTOR, FITZGERALD & CO., INC.	324,869	0.5	5
21 WELLS FARGO SECURITIES LLC	276,851	0.43	3
22 FRIEDMAN, BILLINGS, RAMSEY & C	274,321	0.43	10
23 OPPENHEIMER & CO	256,876	0.4	0
24 ROBERT W. BAIRD CO. INCORPORAT	248,466	0.39	6
25 HSBC SECURITIES	225,178	0.35	1
26 JONESTRADING INSTITUTIONAL SER	220,255	0.34	20
27 THOMAS WEISEL PARTNERS LLC	201,159	0.31	3
28 KEEFE, BRUYETTE & WOODS, INC.	189,176	0.29	2
29 PIPER JAFFRAY & CO.	188,867	0.29	3
30 RAYMOND JAMES	166,982	0.26	2
31 KEYBANC CAPITAL MARKETS INC.	103,432	0.16	7
32 HUDSON SECURITIES	89,908	0.14	1
33 SUNTRUST ROBINSON HUMPHREY	81,507	0.13	7
34 JMP SECURITIES	75,653	0.12	0
35 CAPITAL INSTITUTIONAL SERVICES	72,769	0.11	0
36 BENCHMARK COMPANY, LLC	70,418	0.11	2
37 LABRANCHE FINANCIAL SERVICES	70,384	0.11	2
38 CRT CAPITAL GROUP LLC	69,670	0.11	45-
39 LEERINK SWANN & CO.	69,445	0.11	1
40 LAZARD CAPITAL MARKETS	68,445	0.11	2
41 BMO CAPITAL MARKETS	68,176	0.11	12
42 MORGAN KEEGAN & CO., INC.	67,251	0.1	5
43 CALYON SECURITIES USA	62,244	0.1-	-

NOTE: \*\* Indicates a broker who is not certified to the AutEx Trade Reporting Rules and Charter.  
 ## Indicates a broker with certification pending.  
 Visit the Sales and Trading Group web site for more information on reporting rules.  
<http://www.salesandtradinggroup.com>

44 CANACCORD ADAMS	61,056	0.09	3-
45 FOX-PITT KELTON, INC.	56,061	0.09	2-
46 STERNE AGEE & LEACH, INC.	51,375	0.08	1-
47 DAHLMAN ROSE & CO., LLC.	49,749	0.08	3
48 SIMMONS AND COMPANY INTERNATIO	42,748	0.07-	-
49 MKM PARTNERS	37,705	0.06	6
50 JANNEY MONTGOMERY SCOTT, INC.	37,604	0.06-	

<b>NASDAQ - National Market &amp; Small Cap Market</b>			
<b>Top 50 Brokers</b>	<b>Advertised Vol (000)</b>	<b>% of Total</b>	<b># of Stocks</b>
1 KNIGHT	7,805,361	26.49	2886
2 UBS	4,082,891	13.86	2745
3 CITIGROUP	2,833,599	9.62	2526
4 MORGAN STANLEY	2,367,747	8.04	2330
5 MERRILL LYNCH	1,789,635	6.07	2395
6 BARCLAYS CAPITAL INC.	1,643,888	5.58	1916
7 DEUTSCHE BANK SECURITIES, IN	1,230,544	4.18	2437
8 JPMORGAN	1,207,870	4.1	1929
9 GOLDMAN SACHS GROUP	873,519	2.97	2006
10 JEFFERIES & COMPANY, INC.	534,298	1.81	1004
11 RBC CAPITAL MARKETS	498,562	1.69	1782
12 ITG, INC.	344,410	1.17	1337
13 BTIG - BASS TRADING	284,691	0.97	527
14 OPPENHEIMER & CO	261,796	0.89	1077
15 SUSQUEHANNA INTERNATIONAL GRP.	215,231	0.73	1550
16 WEEDEN & COMPANY, INC.	207,554	0.7	1049
17 STIFEL NICOLAUS CAPITAL MARKET	196,809	0.67	1287
18 CANTOR, FITZGERALD & CO., INC.	191,778	0.65	765
19 PIPER JAFFRAY & CO.	188,487	0.64	1069
20 COWEN & CO.	179,204	0.61	854-
21 THOMAS WEISEL PARTNERS LLC	168,445	0.57	751
22 ROBERT W. BAIRD CO. INCORPORAT	145,006	0.49	962
23 SANFORD C. BERNSTEIN & CO., LL	135,778	0.46	545
24 BNY CONVERGEX	133,034	0.45	988
25 KEEFE, BRUYETTE & WOODS, INC.	129,500	0.44	398
26 WELLS FARGO SECURITIES LLC	122,276	0.42	411
27 RAYMOND JAMES	117,442	0.4	1679
28 SANDLER O'NEILL & PARTNERS, L.	116,096	0.39	296
29 FRIEDMAN, BILLINGS, RAMSEY & C	112,564	0.38	315
30 JONESTRADING INSTITUTIONAL SER	104,904	0.36	775
31 THINKEQUITY PARTNERS	71,098	0.24	252
32 HUDSON SECURITIES	68,181	0.23	566
33 LEERINK SWANN & CO.	67,857	0.23	284
34 JMP SECURITIES	67,008	0.23	181
35 WEDBUSH MORGAN SECURITIES	57,468	0.2	306
36 LABRANCHE FINANCIAL SERVICES	53,711	0.18	627

37	HSBC SECURITIES	52,882	0.18	559
38	LAZARD CAPITAL MARKETS	51,760	0.18	283
39	NEEDHAM & COMPANY	51,396	0.17	607
40	BENCHMARK COMPANY, LLC	50,301	0.17	337-
41	CANACCORD ADAMS	49,131	0.17	391
42	STERNE AGEE & LEACH, INC.	39,488	0.13	283
43	BMO CAPITAL MARKETS	37,213	0.13	177
44	KEYBANC CAPITAL MARKETS INC.	32,877	0.11	186
45	D.A. DAVIDSON & CO.	30,213	0.1	204
46	MORGAN KEEGAN & CO., INC.	29,049	0.1	217
47	STEPHENS INC.	28,449	0.1	299
48	FOX-PITT KELTON, INC.	26,269	0.09	146
49	MKM PARTNERS	25,694	0.09	122
50	SUNTRUST ROBINSON HUMPHREY	23,679	0.08	288-

<b>Listed Securities Non-NY Brokers</b>		<b>Advertised</b>	<b>% of Vol.</b>
<b>Top 25 Broker - Dealer</b>		<b>Vol. (000)</b>	<b>Crossed</b>
1	WEEDEN & COMPANY, INC.	5,477,838	16
2	SUSQUEHANNA INTERNATIONAL GRP.	4,678,154	1
3	CANTOR, FITZGERALD & CO., INC.	2,773,210	5
4	FRIEDMAN, BILLINGS, RAMSEY & C	2,382,118	10
5	ROBERT W. BAIRD CO. INCORPORAT	2,288,107	5
6	THOMAS WEISEL PARTNERS LLC	1,713,885	2
7	WACHOVIA SECURITIES	1,028,984	3
8	WILLIAM BLAIR & COMPANY, LLC.	824,269	5
9	MORGAN KEEGAN & CO., INC.	756,263	3
10	BANC OF AMERICA SECURITIES LLC	736,150	0
11	CAPITAL INSTITUTIONAL SERVICES	491,854	1
12	BULLTICK	445,450	-
13	SIMMONS AND COMPANY INTERNATIO	397,200	-
14	JANNEY MONTGOMERY SCOTT, INC.	305,169	0
15	WEDBUSH MORGAN SECURITIES	288,325	2
16	THE INTERSTATE GROUP	285,225	1
17	STEPHENS INC.	261,427	2
18	MKM PARTNERS	231,088	4
19	JOHNSON RICE & COMPANY	224,815	10
20	GREEN STREET ADVISORS	219,427	5
21	THINKEQUITY PARTNERS	205,161	12
22	ABN-AMRO	179,823	-
23	D.A. DAVIDSON & CO.	136,720	2
24	ROCHDALE SECURITIES	118,713	8
25	CRAIG-HALLUM CAPITAL GROUP	30,606	14

<b>NASDAQ - National Market &amp; Small Cap Market</b>		<b>Advertised</b>	<b># of</b>
<b>Non NY Brokers</b>			

<b>Top 25 Broker-Dealer</b>		<b>Vol. (000)</b>	<b>Stocks</b>
1	SUSQUEHANNA INTERNATIONAL GRP.	1,883,646	2,052
2	WEEDEN & COMPANY, INC.	1,838,353	1,814
3	THOMAS WEISEL PARTNERS LLC	1,678,536	1,347
4	ROBERT W. BAIRD CO. INCORPORAT	1,532,562	2,167
5	FRIEDMAN, BILLINGS, RAMSEY & C	1,159,112	893
6	WILLIAM BLAIR & COMPANY, LLC.	617,335	1,280
7	WEDBUSH MORGAN SECURITIES	517,752	653
8	THINKEQUITY PARTNERS	509,159	694
9	WACHOVIA SECURITIES	398,120	630
10	BANC OF AMERICA SECURITIES LLC	314,280	1,385
11	MORGAN KEEGAN & CO., INC.	311,550	698
12	STEPHENS INC.	270,799	853
13	D.A. DAVIDSON & CO.	218,924	592
14	JANNEY MONTGOMERY SCOTT, INC.	194,796	1,850
15	CRAIG-HALLUM CAPITAL GROUP	183,067	130
16	CAPITAL INSTITUTIONAL SERVICES	149,546	662
17	MKM PARTNERS	95,661	420
18	JOHNSON RICE & COMPANY	54,742	274
19	THE INTERSTATE GROUP	53,969	635
20	BULLTICK	38,135	294
21	SIMMONS AND COMPANY INTERNATIO	36,384	173
22	ROCHDALE SECURITIES	28,923	346
23	PACIFIC GROWTH EQUITIES	19,901	116
24	SANDERS MORRIS HARRIS	18,373	41
25	PACIFIC CREST SECURITIES	7,729	53

<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	14,617,214	17.33	2298
2	CREDIT SUISSE	10,181,038	12.07	1588
3	UBS	9,940,166	11.79	1815
4	NOMURA	8,809,482	10.45	1930
5	CITIGROUP	6,440,353	7.64	1748
6	MERRILL LYNCH	5,537,914	6.57	1838
7	JPMORGAN	5,355,859	6.35	1446
8	MORGAN STANLEY EUROPE	5,060,207	6	1373
9	SHORE CAPITAL STOCKBROKERS LTD	3,758,009	4.46	627
10	ABN-AMRO	3,755,813	4.45	1429
11	HSBC SECURITIES	3,211,296	3.81	2589
12	CAZENOVE SECURITIES	2,688,514	3.19	747
13	SANFORD C. BERNSTEIN COMPANY,	1,158,201	1.37	948
14	EVOLUTION SECURITIES	1,131,459	1.34	328
15	EXANE BNP PARIBAS	890,093	1.06	412

<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	13,162,168	25.99	4520
2 CITIGROUP	9,865,338	19.48	2602
3 DEUTSCHE BANK SECURITIES, IN	8,592,772	16.97	3244
4 JPMORGAN	6,872,151	13.57	1687
5 MORGAN STANLEY ASIA	4,133,865	8.16	344
6 HSBC SECURITIES	3,354,798	6.62	1725
7 GOLDMAN SACHS GROUP	3,220,626	6.36	1066
8 ABN-AMRO	1,019,227	2.01	881
9 SHORE CAPITAL STOCKBROKERS LTD	135,870	0.27	23
10 KNIGHT	60,330	0.12	101
11 MERRILL LYNCH	55,298	0.11	231
12 INVESTEC SECURITIES LTD	31,579	0.06	4
13 CREDIT SUISSE	30,390	0.06	64
14 THOMAS WEISEL PARTNERS LLC	21,200	0.04	5
15 MORGAN STANLEY	14,342	0.03	28

<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	347,021	50.07	59
2 JPMORGAN	130,410	18.82	48
3 CITIGROUP	69,263	9.99	66
4 UBS	46,697	6.74	46
5 HSBC SECURITIES	42,217	6.09	53
6 MERRILL LYNCH	30,242	4.36	14
7 GOLDMAN SACHS GROUP	17,233	2.49	13
8 DEUTSCHE BANK SECURITIES, IN	9,748	1.41	16
9 KNIGHT	159	0.02	5
10 RAYMOND JAMES	30	0	2
11 RBC CAPITAL MARKETS	30	0	2
12 WEEDEN & COMPANY, INC.	17	0	1
13 STIFEL NICOLAUS CAPITAL MARKET	6	0	2
14 ROBERT W. BAIRD CO. INCORPORAT	3	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	996,925	15.94	756
2 CITIGROUP	710,118	11.35	585
3 MERRILL LYNCH	687,661	10.99	746
4 UBS	678,685	10.85	612
5 MORGAN STANLEY	600,669	9.6	623

6	DEUTSCHE BANK SECURITIES, IN	396,779	6.34	344
7	JPMORGAN	380,304	6.08	409
8	BARCLAYS CAPITAL INC.	339,579	5.43	551
9	MORGAN STANLEY ASIA	215,000	3.44	1
10	GOLDMAN SACHS GROUP	183,277	2.93	571
11	HSBC SECURITIES	170,766	2.73	243
12	MORGAN STANLEY EUROPE	140,408	2.24	38
13	CREDIT SUISSE	100,562	1.61	30
14	BULLTICK	68,970	1.1	145
15	RBC CAPITAL MARKETS	52,885	0.85	453
16	ITG, INC.	48,197	0.77	193
17	ABN-AMRO	36,792	0.59	99
18	STIFEL NICOLAUS CAPITAL MARKET	33,868	0.54	174
19	NOMURA	33,320	0.53	54
20	JEFFERIES & COMPANY, INC.	32,556	0.52	155
21	COWEN & CO.	30,131	0.48	137
22	BNY CONVERGEX	29,568	0.47	213
23	SUSQUEHANNA INTERNATIONAL GRP.	29,472	0.47	175
24	OPPENHEIMER & CO	23,730	0.38	168
25	SANFORD C. BERNSTEIN & CO., LL	18,879	0.3	146

<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	65,600	97.25	20
2	KNIGHT	706	1.05	19
3	UBS	653	0.97	17
4	CITIGROUP	227	0.34	18
5	MERRILL LYNCH	106	0.16	5
6	BARCLAYS CAPITAL INC.	61	0.09	5
7	RBC CAPITAL MARKETS	30	0.04	10
8	STERNE AGEE & LEACH, INC.	25	0.04	1
9	JPMORGAN	12	0.02	3
10	MORGAN STANLEY	12	0.02	5
11	KEEFE, BRUYETTE & WOODS, INC.	5	0.01	2
12	ROBERT W. BAIRD CO. INCORPORAT	4	0.01	3
13	D.A. DAVIDSON & CO.	4	0.01	1
14	JANNEY MONTGOMERY SCOTT, INC.	3	0	3
15	MKM PARTNERS	3	0	1
16	GOLDMAN SACHS GROUP	2	0	3
17	HSBC SECURITIES	0	0	1
18	DEUTSCHE BANK SECURITIES, IN	0	0	1

<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	1,816	28.63	7
2	CITIGROUP	1,468	23.14	6
3	MERRILL LYNCH	812	12.8	3
4	UBS	610	9.62	6
5	JPMORGAN	591	9.31	4
6	MAXIM GROUP LLC	215	3.39	2
7	RBC CAPITAL MARKETS	195	3.07	5
8	JEFFERIES & COMPANY, INC.	185	2.92	1
9	MORGAN STANLEY	147	2.31	5
10	HSBC SECURITIES	107	1.69	2
11	GOLDMAN SACHS GROUP	78	1.23	5
12	JONESTRADING INSTITUTIONAL SER	29	0.45	2
13	KEEFE, BRUYETTE & WOODS, INC.	27	0.42	1
14	ROBERT W. BAIRD CO. INCORPORAT	20	0.32	2
15	BB&T CAPITAL MARKETS	20	0.32	3

<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	3,815	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	34,161	41.34	247
2	CITIGROUP	13,869	16.78	138
3	UBS	11,288	13.66	153
4	GOLDMAN SACHS GROUP	6,485	7.85	73

5	FRIEDMAN, BILLINGS, RAMSEY & C	2,615	3.16	1
6	KEEFE, BRUYETTE & WOODS, INC.	1,930	2.34	36
7	JPMORGAN	1,794	2.17	13
8	MERRILL LYNCH	1,676	2.03	31
9	WEEDEN & COMPANY, INC.	1,371	1.66	3
10	BULLTICK	1,359	1.65	3
11	MORGAN STANLEY	1,295	1.57	86
12	RBC CAPITAL MARKETS	1,295	1.57	113
13	JANNEY MONTGOMERY SCOTT, INC.	950	1.15	53
14	MERRIMAN CURHAN FORD & CO.	495	0.6	3
15	BARCLAYS CAPITAL INC.	382	0.46	36