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September 2005

Monthly Summary

Listed Securities Top 50 Brokers	Advertised Vol (000)	% of Total	% of Vol. Crossed
1 MERRILL LYNCH, PIERCE FENNER	5,632,745	12.67	8
2 UBS	5,605,963	12.61	5
3 LEHMAN BROTHERS, INC.	3,582,590	8.06	5
4 MORGAN STANLEY	2,893,081	6.51	5
5 KNIGHT EQUITY MARKETS	2,311,834	5.2	20
6 GOLDMAN SACHS GROUP	2,179,609	4.9	10
7 BEAR STEARNS AND COMPANY	2,100,543	4.72	9
8 CITIGROUP	1,985,034	4.46	16
9 DEUTSCHE BANK SECURITIES, IN	1,951,807	4.39	2
10 CREDIT SUISSE FIRST BOSTON	1,791,849	4.03	35
11 JPMORGAN	1,412,929	3.18	7
12 BANC OF AMERICA SECURITIES LLC	1,189,356	2.67	1
13 E-TRADE CAPITAL MARKETS	1,152,826	2.59	11
14 RBC CAPITAL MARKETS	898,381	2.02	2
15 FIDELITY CAPITAL MARKETS	793,300	1.78	0
16 CIBC WORLD MARKETS	553,828	1.25	4
17 THOMAS WEISEL PARTNERS LLC	538,829	1.21	6
18 ITG, INC.	431,212	0.97	60
19 JEFFERIES & COMPANY, INC.	427,520	0.96	23
20 BNY BROKERAGE	409,319	0.92	4
21 DRESDNER KLEINWORT WASSERSTEIN	394,834	0.89-	
22 RAYMOND, JAMES & ASSOC. INC.	348,520	0.78	4
23 INSTINET CORPORATION	345,761	0.78	30
24 WEEDEN & COMPANY, INC.	336,186	0.76	16
25 WACHOVIA SECURITIES	336,046	0.76	11
26 SANFORD C. BERNSTEIN COMPANY,	301,097	0.68	20
27 PRUDENTIAL SECURITIES, INC.	259,981	0.58	12
28 SUSQUEHANNA INTERNATIONAL GRP.	255,774	0.58	6
29 SG COWEN SECURITIES CORP.	255,275	0.57	9
30 CANTOR, FITZGERALD & CO., INC.	245,654	0.55	35
31 PIPER JAFFRAY & CO.	245,430	0.55	5
32 ABN-AMRO	234,148	0.53-	
33 JONES & ASSOCIATES, INC.	233,739	0.53	36
34 SUNTRUST ROBINSON HUMPHREY	194,753	0.44	2
35 LEERINK SWANN & CO.	152,434	0.34	8
36 LEGG MASON WOOD WALKER, INC.	148,780	0.33	9
37 HARRIS NESBITT CORPORATION	141,923	0.32	2
38 FRIEDMAN, BILLINGS, RAMSEY & C	128,302	0.29	8
39 WILLIAM BLAIR & COMPANY, LLC.	126,525	0.28	1
40 NOMURA SECURITIES INTERNATIONA	122,762	0.28-	
41 KEEFE, BRUYETTE & WOODS, INC.	91,954	0.21	1
42 G.G.E.T.	83,621	0.19	6

NOTE: ** Indicates a broker who is not certified to the AutEx Trade Reporting Rules and Charter.

Indicates a broker with certification pending.

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43	MCDONALD INVESTMENTS, INC.	81,622	0.18	5
44	NEEDHAM & COMPANY	80,661	0.18	2
45	ROCHDALE SECURITIES	78,662	0.18	6
46	OPPENHEIMER & CO	78,023	0.18	7
47	A.G. EDWARDS & SONS, INC.	75,297	0.17	4
48	MIDWEST RESEARCH	72,659	0.16	7
49	ROBERT W. BAIRD CO. INCORPORAT	71,526	0.16	6
50	FULCRUM GLOBAL PARTNERS	63,275	0.14	4

NASDAQ – National Market & Small Cap Market		Advertised	% of	# of
Top 50 Brokers		Vol (000)	Total	Stocks
1	UBS	3,954,907	10.41	3112
2	KNIGHT EQUITY MARKETS	3,278,261	8.63	3247
3	MERRILL LYNCH, PIERCE FENNER	2,800,054	7.37	2528
4	CITIGROUP	2,018,495	5.31	1600
5	MORGAN STANLEY	1,914,390	5.04	2343
6	CREDIT SUISSE FIRST BOSTON	1,812,651	4.77	2313
7	BEAR STEARNS AND COMPANY	1,443,016	3.8	1022
8	JPMORGAN	1,323,235	3.48	2542
9	DEUTSCHE BANK SECURITIES, IN	1,315,679	3.46	1613
10	E-TRADE CAPITAL MARKETS	1,199,055	3.16	1485
11	GOLDMAN SACHS GROUP	1,155,349	3.04	2452
12	PRUDENTIAL SECURITIES, INC.	1,093,643	2.88	989
13	FIDELITY CAPITAL MARKETS	1,092,380	2.88	2469
14	LEHMAN BROTHERS, INC.	956,101	2.52	1077
15	CIBC WORLD MARKETS	903,919	2.38	1745
16	SG COWEN SECURITIES CORP.	874,210	2.3	1207
17	RBC CAPITAL MARKETS	794,514	2.09	774
18	PIPER JAFFRAY & CO.	659,875	1.74	905
19	BANC OF AMERICA SECURITIES LLC	653,188	1.72	876
20	THOMAS WEISEL PARTNERS LLC	649,216	1.71	625
21	FIRST ALBANY CORPORATION	629,138	1.66	528
22	JEFFERIES & COMPANY, INC.	477,777	1.26	1245
23	TD WATERHOUSE CAPITAL MARKETS	462,837	1.22	1331
24	NEEDHAM & COMPANY	460,486	1.21	477
25	INSTINET CORPORATION	431,367	1.14	1397
26	WACHOVIA SECURITIES	421,779	1.11	609
27	ROBERT W. BAIRD CO. INCORPORAT	412,781	1.09	399
28	CANTOR, FITZGERALD & CO., INC.	325,989	0.86	1129
29	PACIFIC CREST SECURITIES	274,440	0.72	141
30	CREDIT LYONNAIS	260,690	0.69	242
31	THINKEQUITY PARTNERS	241,843	0.64	319
32	HARRIS NESBITT CORPORATION	189,295	0.5	296
33	C.E. UNTERBERG, TOWBIN	178,390	0.47	234

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34	OPPENHEIMER & CO	177,913	0.47	620
35	LEERINK SWANN & CO.	176,297	0.46	273
36	ADAMS, HARKNESS & HILL, INC.	171,514	0.45	469
37	RAYMOND, JAMES & ASSOC. INC.	158,878	0.42	1441
38	SUSQUEHANNA INTERNATIONAL GRP.	152,809	0.4	1380
39	WEEDEN & COMPANY, INC.	150,549	0.4	818
40	ITG, INC.	147,726	0.39	1081
41	LEGG MASON WOOD WALKER, INC.	144,363	0.38	469
42	FRIEDMAN, BILLINGS, RAMSEY & C	135,608	0.36	283
43	A.G. EDWARDS & SONS, INC.	133,610	0.35	294
44	JONES & ASSOCIATES, INC.	126,416	0.33	439
45	CRT CAPITAL GROUP LLC	109,282	0.29	132
46	BNY BROKERAGE	102,620	0.27	1243
47	HUDSON SECURITIES	82,467	0.22	1395
48	KEEFE, BRUYETTE & WOODS, INC.	72,059	0.19	500
49	SUNTRUST ROBINSON HUMPHREY	65,955	0.17	845
50	BASS TRADING	62,490	0.16	449

Listed Securities Non-NY Brokers	Advertised	% of Vol.	
Top 25 Broker – Dealer	Vol.(000)	Crossed	
1	BANC OF AMERICA SECURITIES LLC	1,189,356	1
2	FIDELITY CAPITAL MARKETS	793,300	0
3	THOMAS WEISEL PARTNERS LLC	538,829	6
4	RAYMOND, JAMES & ASSOC. INC.	348,520	4
5	WEEDEN & COMPANY, INC.	336,186	16
6	WACHOVIA SECURITIES	336,046	11
7	SUSQUEHANNA INTERNATIONAL GRP.	255,774	6
8	CANTOR, FITZGERALD & CO., INC.	245,654	35
9	ABN-AMRO	234,148	-
10	JONES & ASSOCIATES, INC.	233,739	36
11	LEGG MASON WOOD WALKER, INC.	148,780	9
12	FRIEDMAN, BILLINGS, RAMSEY & C	128,302	8
13	WILLIAM BLAIR & COMPANY, LLC.	126,525	1
14	MCDONALD INVESTMENTS, INC.	81,622	5
15	A.G. EDWARDS & SONS, INC.	75,297	4
16	MIDWEST RESEARCH	72,659	7
17	ROBERT W. BAIRD CO. INCORPORAT	71,526	6
18	THE INTERSTATE GROUP	59,592	0
19	MORGAN KEEGAN & CO., INC.	55,685	7
20	THINKEQUITY PARTNERS	39,090	10
21	ADAMS, HARKNESS & HILL, INC.	33,343	-
22	FIRST ALBANY CORPORATION	27,925	24
23	SIMMONS AND COMPANY INTERNATIO	27,841	-
24	GREEN STREET ADVISORS	16,505	15

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25 PACIFIC CREST SECURITIES

14,401

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NASDAQ – National Market & Small Cap Market			
Non NY Brokers			
Top 25 Broker-Dealer	Advertised		# of
	Vol.(000)		Stocks
1 BANC OF AMERICA SECURITIES LLC	653,188		876
2 THOMAS WEISEL PARTNERS LLC	649,216		625
3 FIRST ALBANY CORPORATION	629,138		528
4 WACHOVIA SECURITIES	421,779		609
5 ROBERT W. BAIRD CO. INCORPORAT	412,781		399
6 PACIFIC CREST SECURITIES	274,440		141
7 THINKEQUITY PARTNERS	241,843		319
8 ADAMS, HARKNESS & HILL, INC.	171,514		469
9 RAYMOND, JAMES & ASSOC. INC.	158,878		1,441
10 SUSQUEHANNA INTERNATIONAL GRP.	152,809		1,380
11 WEEDEN & COMPANY, INC.	150,549		818
12 LEGG MASON WOOD WALKER, INC.	144,363		469
13 FRIEDMAN, BILLINGS, RAMSEY & C	135,608		283
14 A.G. EDWARDS & SONS, INC.	133,610		294
15 JONES & ASSOCIATES, INC.	126,416		439
16 WEDBUSH MORGAN SECURITIES	54,487		232
17 PACIFIC GROWTH EQUITIES	51,822		176
18 MORGAN KEEGAN & CO., INC.	46,982		208
19 WILLIAM BLAIR & COMPANY, LLC.	45,709		206
20 MCDONALD INVESTMENTS, INC.	43,397		387
21 CRAIG-HALLUM CAPITAL GROUP	42,863		67
22 D.A. DAVIDSON & CO.	29,062		172
23 STEPHENS INC.	22,878		118
24 W.R. HAMBRECHT & COMPANY, LLC	14,870		150
25 STIFEL, NICOLAUS INC.	13,181		179

Ordinary Securities			
Europe			
Top 15 Brokers	Advertised	% of	# of
	Vol (000)	Total	Stocks
1 DEUTSCHE BANK SECURITIES, IN	16,465,521	14.6	2386
2 UBS	13,294,289	11.79	3486
3 CREDIT SUISSE FIRST BOSTON	11,144,518	9.88	1109
4 LEHMAN BROTHERS, INC.	10,817,204	9.59	1646
5 CITIGROUP	8,468,686	7.51	1961
6 MERRILL LYNCH, PIERCE FENNER	7,185,374	6.37	1944

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7	DRESDNER KLEINWORT WASSERSTEIN	6,907,400	6.13	2733
8	WINTERFLOOD SECURITIES LTD	6,045,896	5.36	1954
9	GOLDMAN SACHS GROUP	5,617,937	4.98	1824
10	MORGAN STANLEY	5,372,686	4.77	1482
11	ABN-AMRO	5,334,090	4.73	1878
12	JPMORGAN	4,661,492	4.13	1311
13	HSBC SECURITIES	2,185,457	1.94	3230
14	CAZENOVE SECURITIES	1,632,509	1.45	536
15	EVOLUTION BEESON GREGORY	1,473,119	1.31	329

Ordinary Securities				
Far East Asia / Pacific Rim				
Top 15 Brokers				
		Advertised	% of	# of
		Vol (000)	Total	Stocks
1	UBS	15,502,012	23.16	4475
2	CITIGROUP	14,581,305	21.79	1559
3	MERRILL LYNCH, PIERCE FENNER	13,423,880	20.06	2825
4	LEHMAN BROTHERS, INC.	8,797,221	13.14	2612
5	JPMORGAN	5,949,860	8.89	1461
6	DEUTSCHE BANK SECURITIES, IN	5,508,105	8.23	1861
7	HSBC SECURITIES	1,268,876	1.9	697
8	DRESDNER KLEINWORT WASSERSTEIN	785,331	1.17	1585
9	ABN-AMRO	703,100	1.05	329
10	CREDIT SUISSE FIRST BOSTON	292,930	0.44	65
11	ING FINANCIAL MARKETS	30,018	0.04	145
12	WINTERFLOOD SECURITIES LTD	24,633	0.04	26
13	MORGAN STANLEY	9,257	0.01	12
14	ORIEL SECURITIES	6,571	0.01	2
15	EVOLUTION BEESON GREGORY	6,075	0.01	5

Ordinary Securities				
Latin America				
Top 15 Brokers				
		Advertised	% of	# of
		Vol (000)	Total	Stocks
1	MERRILL LYNCH, PIERCE FENNER	1,945,518	50.07	127
2	JPMORGAN	1,215,267	31.28	86
3	DEUTSCHE BANK SECURITIES, IN	214,307	5.52	15
4	UBS	152,137	3.92	59
5	BEAR STEARNS AND COMPANY	125,298	3.22	22
6	CREDIT SUISSE FIRST BOSTON	116,800	3.01	20
7	CITIGROUP	80,245	2.07	29
8	MORGAN STANLEY	30,626	0.79	25
9	ING FINANCIAL MARKETS	4,460	0.11	6
10	KNIGHT EQUITY MARKETS	575	0.01	3
11	GOLDMAN SACHS GROUP	129	0	2

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12	INSTINET CORPORATION	57	0	2
13	DRESDNER KLEINWORT WASSERSTEIN	7	0	3
14	FIDELITY CAPITAL MARKETS	7	0	1
15	LEHMAN BROTHERS, INC.	2	0	1

ADR Securities Top 25 Brokers		Advertised Vol (000)	% of Total	# of Stocks
1	MERRILL LYNCH, PIERCE FENNER	1,668,411	15.68	874
2	UBS	1,471,067	13.83	895
3	KNIGHT EQUITY MARKETS	872,150	8.2	876
4	MORGAN STANLEY	640,993	6.02	704
5	CREDIT SUISSE FIRST BOSTON	573,183	5.39	646
6	CITIGROUP	560,870	5.27	501
7	JPMORGAN	533,895	5.02	654
8	CIBC WORLD MARKETS	454,546	4.27	365
9	LEHMAN BROTHERS, INC.	435,898	4.1	380
10	DEUTSCHE BANK SECURITIES, IN	355,385	3.34	471
11	GOLDMAN SACHS GROUP	328,582	3.09	747
12	BEAR STEARNS AND COMPANY	322,775	3.03	351
13	E-TRADE CAPITAL MARKETS	285,260	2.68	322
14	FIDELITY CAPITAL MARKETS	255,786	2.4	584
15	RBC CAPITAL MARKETS	132,222	1.24	175
16	PRUDENTIAL SECURITIES, INC.	108,089	1.02	90
17	JEFFERIES & COMPANY, INC.	107,897	1.01	447
18	TD WATERHOUSE CAPITAL MARKETS	98,159	0.92	254
19	SG COWEN SECURITIES CORP.	86,444	0.81	197
20	WACHOVIA SECURITIES	86,432	0.81	106
21	INSTINET CORPORATION	85,045	0.8	267
22	CANTOR, FITZGERALD & CO., INC.	70,346	0.66	184
23	RAYMOND, JAMES & ASSOC. INC.	61,326	0.58	129
24	THOMAS WEISEL PARTNERS LLC	57,256	0.54	65
25	BANC OF AMERICA SECURITIES LLC	55,490	0.52	136

CVT BOND COUPON Securities Top 15 Brokers		Advertised Vol (000)	% of Total	# of Stocks
1	UBS	695,559	23.52	95
2	CRT CAPITAL GROUP LLC	636,471	21.52	30-
3	WACHOVIA SECURITIES	509,883	17.24	60-
4	THOMAS WEISEL PARTNERS LLC	355,495	12.02	46-
5	CIBC WORLD MARKETS	318,389	10.76	54-
6	MCMAHAN SECURITIES COMPANY, LT	255,510	8.64	41-
7	J GIORDANO SECURITIES	86,138	2.91	18-
8	PIPER JAFFRAY & CO.	71,838	2.43	22-

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9 LAZARD CAPITAL MARKETS	27,100	0.92	2
10 ABN-AMRO	1,000	0.03	1-
11 MORGAN STANLEY	109	0	12-
12 FIDELITY CAPITAL MARKETS	73	0	1-
13 JPMORGAN	60	0	1-
14 JEFFERIES & COMPANY, INC.	15	0	1-
15 KNIGHT EQUITY MARKETS	7	0	2-

Mandatory CVT Securities Top 15 Brokers	Advertised Vol (000)	% of Total	# of Stocks
1 MORGAN STANLEY	19,146	35.14	21
2 CREDIT SUISSE FIRST BOSTON	14,457	26.53	23-
3 LAZARD CAPITAL MARKETS	8,711	15.99	29
4 UBS	3,219	5.91	8
5 JPMORGAN	2,318	4.25	11-
6 KNIGHT EQUITY MARKETS	1,679	3.08	4
7 CITIGROUP	826	1.52	10-
8 WACHOVIA SECURITIES	783	1.44	1-
9 JEFFERIES & COMPANY, INC.	679	1.25	8-
10 CRT CAPITAL GROUP LLC	557	1.02	2-
11 GOLDMAN SACHS GROUP	552	1.01	20-
12 TD WATERHOUSE CAPITAL MARKETS	503	0.92	2-
13 DEUTSCHE BANK SECURITIES, IN	400	0.73	1-
14 LEHMAN BROTHERS, INC.	232	0.43	2
15 HUDSON SECURITIES	200	0.37	1-

CVT Bond Zero Securities Top 15 Brokers	Advertised Vol (000)	% of Total	# of Stocks
1 UBS	237,993	50.15	20
2 WACHOVIA SECURITIES	89,318	18.82	16-
3 THOMAS WEISEL PARTNERS LLC	69,240	14.59	9-
4 CIBC WORLD MARKETS	18,999	4	5-
5 MCMAHAN SECURITIES COMPANY, LT	16,000	3.37	2-

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6	J GIORDANO SECURITIES	13,000	2.74	1-
7	DEUTSCHE BANK SECURITIES, IN	10,625	2.24	1-
8	CREDIT SUISSE FIRST BOSTON	9,352	1.97	1-
9	LAZARD CAPITAL MARKETS	9,000	1.9	1-
10	PIPER JAFFRAY & CO.	1,000	0.21	1-

CVT Preferred Securities Top 15 Brokers	Advertised Vol (000)	% of Total	# of Stocks
1 RBC CAPITAL MARKETS	12,574	24.78	2-
2 MORGAN STANLEY	11,266	22.2	42
3 J GIORDANO SECURITIES	4,336	8.54	8-
4 CREDIT SUISSE FIRST BOSTON	4,074	8.03	6-
5 MCMAHAN SECURITIES COMPANY, LT	3,785	7.46	3-
6 LAZARD CAPITAL MARKETS	3,285	6.47	17
7 UBS	3,135	6.18	25
8 JPMORGAN	1,346	2.65	13-
9 GOLDMAN SACHS GROUP	910	1.79	19-
10 KNIGHT EQUITY MARKETS	804	1.58	15
11 LEHMAN BROTHERS, INC.	768	1.51	1-
12 JEFFERIES & COMPANY, INC.	727	1.43	10
13 CRT CAPITAL GROUP LLC	701	1.38	5
14 DEUTSCHE BANK SECURITIES, IN	698	1.38	3-
15 TD WATERHOUSE CAPITAL MARKETS	540	1.06	2-