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September 2006

Monthly Summary

Listed Securities Top 50 Brokers	Advertised Vol (000)	% of Total	% of Vol. Crossed
1 UBS	4,898,023	12.89	5
2 MERRILL LYNCH, PIERCE FENNER	3,971,685	10.45	7
3 CREDIT SUISSE	2,815,239	7.41	17
4 GOLDMAN SACHS GROUP	2,643,187	6.96	10
5 LEHMAN BROTHERS, INC.	1,971,407	5.19	19
6 MORGAN STANLEY	1,950,790	5.13-	
7 BANC OF AMERICA SECURITIES LLC	1,644,303	4.33	1
8 AUTOMATED TRADING DESK LLC	1,587,678	4.18-	
9 CITIGROUP	1,368,035	3.6	7
10 JPMORGAN	1,290,450	3.4	6
11 BEAR STEARNS AND COMPANY	1,265,057	3.33	8
12 DEUTSCHE BANK SECURITIES, IN	1,262,119	3.32	2
13 KNIGHT EQUITY MARKETS	1,239,776	3.26	7
14 E-TRADE CAPITAL MARKETS	1,062,621	2.8	7
15 RBC CAPITAL MARKETS	964,948	2.54	3
16 FIDELITY CAPITAL MARKETS	677,869	1.78	0
17 JEFFERIES & COMPANY, INC.	529,035	1.39	19
18 ITG, INC.	401,141	1.06	78
19 COWEN & CO.	390,857	1.03	3
20 BNY BROKERAGE	363,365	0.96	2
21 CANTOR, FITZGERALD & CO., INC.	357,714	0.94	46
22 WEEDEN & COMPANY, INC.	353,707	0.93	3
23 WACHOVIA SECURITIES	293,847	0.77	15
24 INSTINET CORPORATION	292,375	0.77	10
25 SUSQUEHANNA INTERNATIONAL GRP.	290,491	0.76	5
26 SANFORD C. BERNSTEIN COMPANY,	272,524	0.72	18
27 CIBC WORLD MARKETS	262,968	0.69	2
28 PIPER JAFFRAY & CO.	240,663	0.63	1
29 JONESTRADING INSTITUTIONAL SER	239,874	0.63	41
30 FRIEDMAN, BILLINGS, RAMSEY & C	224,462	0.59	11
31 RAYMOND, JAMES & ASSOC. INC.	221,324	0.58	7
32 THOMAS WEISEL PARTNERS LLC	174,058	0.46	6
33 PRUDENTIAL SECURITIES, INC.	163,894	0.43	9
34 DRESDNER KLEINWORT WASSERSTEIN	146,325	0.39-	
35 STIFEL NICOLAUS CAPITAL MARKET	127,979	0.34	4
36 HSBC SECURITIES	104,104	0.27	13
37 ROBERT W. BAIRD CO. INCORPORAT	103,194	0.27	13
38 NOMURA SECURITIES INTERNATIONA	89,508	0.24-	
39 CRT CAPITAL GROUP LLC	82,931	0.22	2
40 MCDONALD INVESTMENTS, INC.	80,567	0.21	5
41 KEEFE, BRUYETTE & WOODS, INC.	73,057	0.19	4
42 JMP SECURITIES	70,974	0.19	31

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

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43	A.G. EDWARDS & SONS, INC.	70,576	0.19	5
44	ROCHDALE SECURITIES	69,752	0.18	9
45	WILLIAM BLAIR & COMPANY, LLC.	69,359	0.18	3
46	BMO CAPITAL MARKETS	66,822	0.18	12
47	NEEDHAM & COMPANY	66,249	0.17	2
48	MORGAN KEEGAN & CO., INC.	60,547	0.16	9
49	OPPENHEIMER & CO	59,859	0.16	7
50	THE INTERSTATE GROUP	57,743	0.15	0

NASDAQ – National Market & Small Cap Market		Advertised	% of	# of
Top 50 Brokers		Vol (000)	Total	Stocks
1	UBS	2,902,370	9.92	2889
2	KNIGHT EQUITY MARKETS	2,173,521	7.43	2999
3	MERRILL LYNCH, PIERCE FENNER	1,988,643	6.8	2417
4	CREDIT SUISSE	1,558,154	5.33	2671
5	AUTOMATED TRADING DESK LLC	1,467,664	5.02	522
6	MORGAN STANLEY	1,407,725	4.81	2472
7	E-TRADE CAPITAL MARKETS	1,400,751	4.79	1601
8	GOLDMAN SACHS GROUP	1,315,489	4.5	2349
9	CITIGROUP	1,140,815	3.9	1484
10	JPMORGAN	1,010,744	3.46	1895
11	FIDELITY CAPITAL MARKETS	997,967	3.41	2370
12	BANC OF AMERICA SECURITIES LLC	978,251	3.34	982
13	BEAR STEARNS AND COMPANY	964,632	3.3	959
14	LEHMAN BROTHERS, INC.	898,521	3.07	1787
15	DEUTSCHE BANK SECURITIES, IN	854,751	2.92	1747
16	RBC CAPITAL MARKETS	620,788	2.12	886
17	COWEN & CO.	609,252	2.08	916
18	INSTINET CORPORATION	494,025	1.69	1420
19	ROBERT W. BAIRD CO. INCORPORAT	396,564	1.36	440
20	JEFFERIES & COMPANY, INC.	382,895	1.31	965
21	WACHOVIA SECURITIES	375,402	1.28	554
22	FIRST ALBANY CORPORATION	334,959	1.15	429
23	CIBC WORLD MARKETS	334,707	1.14	1715
24	SUSQUEHANNA INTERNATIONAL GRP.	305,652	1.05	1968
25	PIPER JAFFRAY & CO.	287,379	0.98	836
26	NEEDHAM & COMPANY	286,475	0.98	587
27	PACIFIC CREST SECURITIES	225,837	0.77	147
28	CANACCORD ADAMS	223,395	0.76	727
29	CANTOR, FITZGERALD & CO., INC.	197,799	0.68	957
30	RAYMOND, JAMES & ASSOC. INC.	192,822	0.66	1388
31	ITG, INC.	171,564	0.59	1029
32	FRIEDMAN, BILLINGS, RAMSEY & C	146,102	0.5	418
33	THOMAS WEISEL PARTNERS LLC	136,076	0.47	556

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34	STIFEL NICOLAUS CAPITAL MARKET	132,680	0.45	1427
35	PRUDENTIAL SECURITIES, INC.	123,066	0.42	504
36	WEEDEN & COMPANY, INC.	120,587	0.41	695
37	CRT CAPITAL GROUP LLC	115,394	0.39	96
38	BNY BROKERAGE	113,361	0.39	1238
39	A.G. EDWARDS & SONS, INC.	113,313	0.39	331
40	JMP SECURITIES	108,778	0.37	194
41	SANFORD C. BERNSTEIN COMPANY,	102,960	0.35	223
42	OPPENHEIMER & CO	98,002	0.34	529
43	JONESTRADING INSTITUTIONAL SER	96,188	0.33	409
44	BMO CAPITAL MARKETS	89,796	0.31	249
45	KEEFE, BRUYETTE & WOODS, INC.	71,539	0.24	473
46	PACIFIC GROWTH EQUITIES	68,509	0.23	232
47	LEERINK SWANN & CO.	61,566	0.21	233
48	BTIG - BASS TRADING	61,242	0.21	417
49	WILLIAM BLAIR & COMPANY, LLC.	50,926	0.17	358
50	MILLER, JOHNSON, STEICHEN, KIN	47,739	0.16	127

Listed Securities Non-NY Brokers	Advertised	% of Vol.	
Top 25 Broker – Dealer	Vol.(000)	Crossed	
1	BANC OF AMERICA SECURITIES LLC	1644381	1
2	FIDELITY CAPITAL MARKETS	677869	0
3	CANTOR, FITZGERALD & CO., INC.	357714	46
4	WEEDEN & COMPANY, INC.	353707	3
5	WACHOVIA SECURITIES	293847	15
6	SUSQUEHANNA INTERNATIONAL GRP.	290491	5
7	FRIEDMAN, BILLINGS, RAMSEY & C	224462	11
8	RAYMOND, JAMES & ASSOC. INC.	221324	7
9	THOMAS WEISEL PARTNERS LLC	174058	6
10	ROBERT W. BAIRD CO. INCORPORAT	103194	13
11	MCDONALD INVESTMENTS, INC.	80567	5
12	A.G. EDWARDS & SONS, INC.	70576	5
13	WILLIAM BLAIR & COMPANY, LLC.	69359	3
14	MORGAN KEEGAN & CO., INC.	60547	9
15	THE INTERSTATE GROUP	57743	0
16	SIMMONS AND COMPANY INTERNATIO	42595	-
17	MIDWEST RESEARCH	29558	14
18	GREEN STREET ADVISORS	25868	17
19	FIRST ALBANY CORPORATION	23445	10
20	JOHNSON RICE & COMPANY	21545	-
21	ABN-AMRO	20001	-
22	PACIFIC CREST SECURITIES	14532	2
23	MCPAHAN SECURITIES COMPANY, LT	13550	-
24	STEPHENS INC.	12415	0

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25 WEDBUSH MORGAN SECURITIES

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NASDAQ – National Market & Small Cap Market Non NY Brokers			
Top 25 Broker-Dealer	Advertised Vol.(000)	% of Total	# of Stocks
1 BANC OF AMERICA SECURITIES LLC	978381		982
2 ROBERT W. BAIRD CO. INCORPORAT	396564		440
3 WACHOVIA SECURITIES	375402		554
4 FIRST ALBANY CORPORATION	334959		429
5 SUSQUEHANNA INTERNATIONAL GRP.	305652		1968
6 PACIFIC CREST SECURITIES	225837		147
7 RAYMOND, JAMES & ASSOC. INC.	192822		1388
8 FRIEDMAN, BILLINGS, RAMSEY & C	146102		418
9 THOMAS WEISEL PARTNERS LLC	136076		556
10 WEEDEN & COMPANY, INC.	120587		695
11 A.G. EDWARDS & SONS, INC.	113313		331
12 PACIFIC GROWTH EQUITIES	68509		232
13 WILLIAM BLAIR & COMPANY, LLC.	50926		358
14 WEDBUSH MORGAN SECURITIES	40788		225
15 D.A. DAVIDSON & CO.	33246		143
16 CRAIG-HALLUM CAPITAL GROUP	25760		60
17 STEPHENS INC.	24463		144
18 MCDONALD INVESTMENTS, INC.	22594		159
19 THINKEQUITY PARTNERS	21549		189
20 W.R. HAMBRECHT & COMPANY, LLC	11982		90
21 MIDWEST RESEARCH	10532		82
22 MORGAN KEEGAN & CO., INC.	8521		50
23 SANDERS MORRIS HARRIS	5785		28
24 JOHNSON RICE & COMPANY	5426		95
25 SIMMONS AND COMPANY INTERNATIO	4713		31

Ordinary Securities			
Europe	Advertised Vol (000)	% of Total	# of Stocks
Top 15 Brokers			
1 LEHMAN BROTHERS, INC.	12,387,163	14.2	1724
2 DEUTSCHE BANK SECURITIES, IN	11,468,550	13.15	2508
3 UBS	10,696,298	12.26	3258
4 CREDIT SUISSE	8,273,620	9.48	1202
5 CITIGROUP	7,376,124	8.46	2006
6 MORGAN STANLEY	6,459,302	7.4	1586

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7	JPMORGAN	5,114,137	5.86	1396
8	GOLDMAN SACHS GROUP	4,673,018	5.36	1963
9	DRESDNER KLEINWORT WASSERSTEIN	4,088,172	4.69	2436
10	ABN-AMRO	3,829,776	4.39	1671
11	HSBC SECURITIES	1,745,176	2	2817
12	CAZENOVE SECURITIES	1,564,263	1.79	605
13	MERRILL LYNCH, PIERCE FENNER	1,474,036	1.69	2011
14	EVOLUTION SECURITIES	1,142,788	1.31	289
15	PEEL, HUNT & COMPANY LTD	863,669	0.99	400

Ordinary Securities				
Far East Asia / Pacific Rim				
Top 15 Brokers				
		Advertised	% of	# of
		Vol (000)	Total	Stocks
1	CITIGROUP	17,652,446	26.83	2692
2	UBS	16,684,920	25.36	4421
3	DEUTSCHE BANK SECURITIES, IN	7,629,551	11.6	1831
4	JPMORGAN	6,076,502	9.24	1281
5	BNP PARIBAS	3,981,446	6.05	1859
6	HSBC SECURITIES	3,252,699	4.94	1516
7	CREDIT SUISSE	3,197,898	4.86	836
8	MORGAN STANLEY	2,519,861	3.83	255
9	LEHMAN BROTHERS, INC.	1,845,349	2.81	2622
10	MERRILL LYNCH, PIERCE FENNER	1,257,831	1.91	1504
11	ABN-AMRO	958,470	1.46	664
12	DRESDNER KLEINWORT WASSERSTEIN	509,814	0.77	977
13	ING FINANCIAL MARKETS	59,115	0.09	107
14	PEEL, HUNT & COMPANY LTD	35,658	0.05	8
15	RBC CAPITAL MARKETS	20,805	0.03	2

Ordinary Securities				
Latin America				
Top 15 Brokers				
		Advertised	% of	# of
		Vol (000)	Total	Stocks
1	MORGAN STANLEY	2,588,560	54.86	77
2	MERRILL LYNCH, PIERCE FENNER	1,258,260	26.67	100
3	JPMORGAN	705,096	14.94	110
4	BEAR STEARNS AND COMPANY	86,936	1.84	25
5	CITIGROUP	67,370	1.43	30
6	DEUTSCHE BANK SECURITIES, IN	4,295	0.09	9
7	GOLDMAN SACHS GROUP	4,186	0.09	7
8	UBS	3,153	0.07	38
9	KNIGHT EQUITY MARKETS	439	0.01	1
10	INSTINET CORPORATION	22	0	1
11	CREDIT SUISSE	18	0	1

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12	HSBC SECURITIES	7	0	2
13	STIFEL NICOLAUS CAPITAL MARKET	6	0	1
14	DRESDNER KLEINWORT WASSERSTEIN	5	0	5
15	ING FINANCIAL MARKETS	2	0	1

ADR Securities Top 25 Brokers		Advertised Vol (000)	% of Total	# of Stocks
1	UBS	1,144,368	13.7	847
2	MERRILL LYNCH, PIERCE FENNER	935,888	11.2	839
3	KNIGHT EQUITY MARKETS	675,143	8.08	826
4	MORGAN STANLEY	569,456	6.82	644
5	CREDIT SUISSE	530,803	6.35	709
6	JPMORGAN	440,950	5.28	437
7	CITIGROUP	416,133	4.98	477
8	DEUTSCHE BANK SECURITIES, IN	380,306	4.55	446
9	AUTOMATED TRADING DESK LLC	347,039	4.15	93
10	E-TRADE CAPITAL MARKETS	346,523	4.15	444
11	GOLDMAN SACHS GROUP	340,592	4.08	689
12	BEAR STEARNS AND COMPANY	257,147	3.08	230
13	LEHMAN BROTHERS, INC.	247,625	2.96	518
14	FIDELITY CAPITAL MARKETS	221,735	2.65	564
15	INSTINET CORPORATION	123,857	1.48	263
16	RBC CAPITAL MARKETS	108,944	1.3	187
17	BANC OF AMERICA SECURITIES LLC	108,788	1.3	260
18	CIBC WORLD MARKETS	85,969	1.03	309
19	COWEN & CO.	85,536	1.02	170
20	JEFFERIES & COMPANY, INC.	70,965	0.85	382
21	WACHOVIA SECURITIES	69,839	0.84	79
22	ABN-AMRO	58,430	0.7	137
23	BULLTICK	49,322	0.59	155
24	HSBC SECURITIES	48,754	0.58	195
25	DRESDNER KLEINWORT WASSERSTEIN	40,421	0.48	204

CVT BOND COUPON Securities Top 15 Brokers		Advertised Vol (000)	% of Total	# of Stocks
1	UBS	1,293,986	52.31	91
2	THOMAS WEISEL PARTNERS LLC	411,831	16.65	54-
3	MCMAHAN SECURITIES COMPANY, LT	267,500	10.81	34-
4	J GIORDANO SECURITIES	169,042	6.83	17-
5	PIPER JAFFRAY & CO.	115,605	4.67	18-
6	CREDIT SUISSE	104,409	4.22	3-
7	CRT CAPITAL GROUP LLC	88,500	3.58	19-
8	LAZARD CAPITAL MARKETS	18,500	0.75	3-

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9	ABN-AMRO	4,000	0.16	1
10	MORGAN STANLEY	146	0.01	11-
11	DEUTSCHE BANK SECURITIES, IN	54	0	2-
12	MERRILL LYNCH, PIERCE FENNER	31	0	5-
13	LEHMAN BROTHERS, INC.	10	0	3-
14	GOLDMAN SACHS GROUP	10	0	5-
15	CITIGROUP	7	0	1-

Mandatory CVT Securities		Advertised	% of	# of
Top 15 Brokers		Vol (000)	Total	Stocks
1	MORGAN STANLEY	9,735	33.57	18
2	LAZARD CAPITAL MARKETS	8,497	29.3	16-
3	CREDIT SUISSE	4,371	15.07	11
4	UBS	2,530	8.73	21
5	CITIGROUP	1,752	6.04	8-
6	LEHMAN BROTHERS, INC.	1,070	3.69	8
7	GOLDMAN SACHS GROUP	308	1.06	12-
8	DEUTSCHE BANK SECURITIES, IN	254	0.87	3-
9	MERRILL LYNCH, PIERCE FENNER	208	0.72	4-
10	JEFFERIES & COMPANY, INC.	180	0.62	8-
11	JPMORGAN	58	0.2	3-
12	KNIGHT EQUITY MARKETS	21	0.07	3-
13	J GIORDANO SECURITIES	6	0.02	1-
14	FIDELITY CAPITAL MARKETS	5	0.02	2
15	BANC OF AMERICA SECURITIES LLC	2	0.01	1-

CVT Bond Zero Securities		Advertised	% of	# of
Top 15 Brokers		Vol (000)	Total	Stocks
1	UBS	195,995	55.62	15
2	THOMAS WEISEL PARTNERS LLC	85,632	24.3	7-
3	MCMAHAN SECURITIES COMPANY, LT	36,000	10.22	3-
4	CREDIT SUISSE	17,743	5.04	1-
5	PIPER JAFFRAY & CO.	9,000	2.55	1-

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6 J GIORDANO SECURITIES 8,000 2.27 1-

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CVT Preferred Securities Top 15 Brokers		Advertised Vol (000)	% of Total	# of Stocks
1	WILLIAM BLAIR & COMPANY, LLC.	75,000	56.25	1-
2	LEHMAN BROTHERS, INC.	35,993	27	26
3	MORGAN STANLEY	10,544	7.91	37-
4	CREDIT SUISSE	3,260	2.45	13-
5	LAZARD CAPITAL MARKETS	2,305	1.73	19-
6	UBS	2,068	1.55	36
7	GOLDMAN SACHS GROUP	794	0.6	14
8	CITIGROUP	731	0.55	14-
9	CANTOR, FITZGERALD & CO., INC.	571	0.43	2-
10	COWEN & CO.	444	0.33	5
11	CRT CAPITAL GROUP LLC	338	0.25	2-
12	MCMAHAN SECURITIES COMPANY, LT	286	0.21	3
13	MERRILL LYNCH, PIERCE FENNER	254	0.19	15
14	DEUTSCHE BANK SECURITIES, IN	202	0.15	3-
15	JEFFERIES & COMPANY, INC.	161	0.12	9-