

<b>Listed Securities</b>	<b>Advertised</b>	<b>% of</b>	<b>% of Vol.</b>
<b>Top 50 Brokers</b>	<b>Vol (000)</b>	<b>Total</b>	<b>Crossed</b>
1 KNIGHT	12,794,999	17.3	15-
2 UBS	11,071,336	14.97	10
3 CITIGROUP	9,141,651	12.36	1
4 MORGAN STANLEY	6,037,284	8.16-	-
5 MERRILL LYNCH	5,742,433	7.76	1
6 CREDIT SUISSE	5,338,816	7.22-	
7 JPMORGAN	3,248,646	4.39	0
8 DEUTSCHE BANK SECURITIES, IN	2,348,471	3.17	0
9 GOLDMAN SACHS GROUP	1,893,992	2.56	4
10 RBC CAPITAL MARKETS	1,706,269	2.31	5
11 INSTINET CORPORATION	1,653,139	2.23	5
12 BARCLAYS CAPITAL INC.	1,631,994	2.21	0
13 STIFEL NICOLAUS CAPITAL MARKET	1,567,256	2.12	8
14 ITG, INC.	1,054,095	1.42	33
15 JEFFERIES & COMPANY, INC.	856,652	1.16	7
16 SUSQUEHANNA INTERNATIONAL GRP.	731,241	0.99	0
17 WEEDEN & COMPANY, INC.	708,983	0.96	16
18 SANFORD C. BERNSTEIN COMPANY,	414,805	0.56	7
19 BNY CONVERGEX	399,293	0.54	1
20 COWEN & CO.	348,927	0.47	10
21 BTIG - BASS TRADING	348,060	0.47	11
22 CANTOR, FITZGERALD & CO., INC.	333,104	0.45	5
23 OPPENHEIMER & CO	318,556	0.43	0
24 ROBERT W. BAIRD CO. INCORPORAT	278,636	0.38	7
25 FRIEDMAN, BILLINGS, RAMSEY & C	264,893	0.36	12
26 PIPER JAFFRAY & CO.	228,034	0.31	3
27 JONESTRADING INSTITUTIONAL SER	225,595	0.3	20
28 WACHOVIA SECURITIES	223,564	0.3	4
29 THOMAS WEISEL PARTNERS LLC	220,650	0.3	3
30 RAYMOND JAMES	216,678	0.29	5
31 KEEFE, BRUYETTE & WOODS, INC.	174,449	0.24	0
32 SUNTRUST ROBINSON HUMPHREY	141,962	0.19	11
33 HSBC SECURITIES	127,104	0.17	0
34 WILLIAM BLAIR & COMPANY, LLC.	121,991	0.16	3
35 HUDSON SECURITIES	119,335	0.16	1
36 KEYBANC CAPITAL MARKETS INC.	117,435	0.16	2
37 BENCHMARK COMPANY, LLC	108,212	0.15	1
38 MORGAN KEEGAN & CO., INC.	101,214	0.14	3-
39 CRT CAPITAL GROUP LLC	100,370	0.14	56
40 JMP SECURITIES	96,667	0.13-	
41 LAZARD CAPITAL MARKETS	94,362	0.13	5
42 LEERINK SWANN & CO.	71,730	0.1	2
43 BMO CAPITAL MARKETS	66,021	0.09	16-
44 CAPITAL INSTITUTIONAL SERVICES	65,083	0.09	0-

45	FOX-PITT KELTON, INC.	64,847	0.09	5-
46	STERNE AGEE & LEACH, INC.	62,070	0.08	2-
47	BULLTICK	54,693	0.07-	
48	SIMMONS AND COMPANY INTERNATIO	50,770	0.07-	-
49	DAHLMAN ROSE & CO., LLC.	50,277	0.07	12
50	CANACCORD ADAMS	46,279	0.06	7

<b>NASDAQ – National Market &amp; Small Cap Market</b>		<b>Advertised</b>	<b>% of</b>	<b># of</b>
<b>Top 50 Brokers</b>		<b>Vol (000)</b>	<b>Total</b>	<b>Stocks</b>
1	KNIGHT	6,499,597	22.03	2884
2	UBS	3,691,897	12.51	2813
3	CITIGROUP	3,336,749	11.31	2545
4	MORGAN STANLEY	2,449,786	8.3	2277
5	MERRILL LYNCH	1,648,411	5.59	2315
6	CREDIT SUISSE	1,417,619	4.8	2322
7	JPMORGAN	1,251,158	4.24	1927
8	GOLDMAN SACHS GROUP	1,212,446	4.11	1837
9	INSTINET CORPORATION	766,954	2.6	1618
10	DEUTSCHE BANK SECURITIES, IN	759,543	2.57	1492
11	BARCLAYS CAPITAL INC.	643,273	2.18	1096
12	RBC CAPITAL MARKETS	605,992	2.05	1451
13	JEFFERIES & COMPANY, INC.	585,005	1.98	1015
14	ITG, INC.	385,852	1.31	1278
15	PIPER JAFFRAY & CO.	287,773	0.98	965
16	SUSQUEHANNA INTERNATIONAL GRP.	253,661	0.86	1088
17	COWEN & CO.	226,512	0.77	760
18	WEEDEN & COMPANY, INC.	219,554	0.74	1103
19	BTIG - BASS TRADING	213,402	0.72	503
20	OPPENHEIMER & CO	201,472	0.68	986-
21	STIFEL NICOLAUS CAPITAL MARKET	200,689	0.68	1164
22	THOMAS WEISEL PARTNERS LLC	188,827	0.64	686
23	CANTOR, FITZGERALD & CO., INC.	186,025	0.63	775
24	ROBERT W. BAIRD CO. INCORPORAT	157,840	0.53	1238
25	BNY CONVERGEX	153,101	0.52	1506
26	JONESTRADING INSTITUTIONAL SER	142,924	0.48	791
27	FRIEDMAN, BILLINGS, RAMSEY & C	135,266	0.46	345
28	SANFORD C. BERNSTEIN COMPANY,	133,894	0.45	361
29	WILLIAM BLAIR & COMPANY, LLC.	100,496	0.34	661
30	RAYMOND JAMES	97,351	0.33	1662
31	WACHOVIA SECURITIES	83,617	0.28	380
32	HUDSON SECURITIES	72,027	0.24	415
33	WEDBUSH MORGAN SECURITIES	71,123	0.24	264
34	JMP SECURITIES	65,751	0.22	193
35	HSBC SECURITIES	64,060	0.22	690
36	KEEFE, BRUYETTE & WOODS, INC.	63,260	0.21	349
37	LEERINK SWANN & CO.	63,041	0.21	218
38	BENCHMARK COMPANY, LLC	60,264	0.2	381

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>

39	CANACCORD ADAMS	57,647	0.2	349
40	THINKEQUITY PARTNERS	50,938	0.17	280-
41	NEEDHAM & COMPANY	45,855	0.16	670
42	BMO CAPITAL MARKETS	37,890	0.13	129
43	CRAIG-HALLUM CAPITAL GROUP	36,530	0.12	77
44	MORGAN KEEGAN & CO., INC.	34,846	0.12	207
45	STEPHENS INC.	31,246	0.11	296
46	KEYBANC CAPITAL MARKETS INC.	31,072	0.11	199
47	LAZARD CAPITAL MARKETS	29,311	0.1	273
48	STERNE AGEE & LEACH, INC.	28,195	0.1	258
49	SUNTRUST ROBINSON HUMPHREY	27,850	0.09	232
50	BB&T CAPITAL MARKETS	25,077	0.08	409-

<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	SUSQUEHANNA INTERNATIONAL GRP.	731,241	0
2	WEEDEN & COMPANY, INC.	708,983	16
3	CANTOR, FITZGERALD & CO., INC.	333,104	5
4	ROBERT W. BAIRD CO. INCORPORAT	278,636	7
5	FRIEDMAN, BILLINGS, RAMSEY & C	264,893	12
6	WACHOVIA SECURITIES	223,564	4
7	THOMAS WEISEL PARTNERS LLC	220,650	3
8	WILLIAM BLAIR & COMPANY, LLC.	121,991	3
9	MORGAN KEEGAN & CO., INC.	101,214	3
10	CAPITAL INSTITUTIONAL SERVICES	65,083	0
11	BULLTICK	54,693	-
12	SIMMONS AND COMPANY INTERNATIO	50,770	-
13	GREEN STREET ADVISORS	44,854	3
14	JANNEY MONTGOMERY SCOTT, INC.	36,376	-
15	WEDBUSH MORGAN SECURITIES	35,194	4
16	STEPHENS INC.	34,526	5
17	ABN-AMRO	32,478	-
18	MIDWEST RESEARCH	30,247	3
19	MKM PARTNERS	29,452	2
20	THE INTERSTATE GROUP	27,569	4
21	JOHNSON RICE & COMPANY	26,220	-
22	THINKEQUITY PARTNERS	24,286	3
23	D.A. DAVIDSON & CO.	15,353	1
24	CRAIG-HALLUM CAPITAL GROUP	9,337	11
25	NUTMEG SECURITIES.	2,168	2

<b>NASDAQ – National Market &amp; Small Cap Market</b>		<b>Advertised</b>	<b># of</b>
<b>Non NY Brokers</b>		<b>Vol.(000)</b>	<b>Stocks</b>
<b>Top 25 Broker-Dealer</b>			
1	SUSQUEHANNA INTERNATIONAL GRP.	253,661	1,088
2	WEEDEN & COMPANY, INC.	219,554	1,103

3	THOMAS WEISEL PARTNERS LLC	188,827	686
4	ROBERT W. BAIRD CO. INCORPORAT	157,840	1,238
5	FRIEDMAN, BILLINGS, RAMSEY & C	135,266	345
6	WILLIAM BLAIR & COMPANY, LLC.	100,496	661
7	WACHOVIA SECURITIES	83,617	380
8	WEDBUSH MORGAN SECURITIES	71,123	264
9	THINKEQUITY PARTNERS	50,938	280
10	CRAIG-HALLUM CAPITAL GROUP	36,530	77
11	MORGAN KEEGAN & CO., INC.	34,846	207
12	STEPHENS INC.	31,246	296
13	D.A. DAVIDSON & CO.	22,036	201
14	CAPITAL INSTITUTIONAL SERVICES	21,586	196
15	JANNEY MONTGOMERY SCOTT, INC.	21,044	813
16	MIDWEST RESEARCH	9,907	89
17	JOHNSON RICE & COMPANY	7,319	78
18	MKM PARTNERS	7,116	92
19	BULLTICK	6,988	67
20	SIMMONS AND COMPANY INTERNATIO	4,721	20
21	THE INTERSTATE GROUP	4,281	183
22	SANDERS MORRIS HARRIS	3,361	18
23	NUTMEG SECURITIES.	722	8
24	ROCHDALE SECURITIES	422	14
25	HUNTLEIGH SECURITIES CORP.	262	3

<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	14,936,876	15.61	2275
2	UBS	14,120,692	14.75	1853
3	CREDIT SUISSE	10,573,321	11.05	1770
4	JPMORGAN	9,229,227	9.64	1679
5	CITIGROUP	8,272,320	8.64	1796
6	MERRILL LYNCH	5,320,046	5.56	1584
7	MORGAN STANLEY EUROPE	5,169,715	5.4	1329
8	GOLDMAN SACHS GROUP	4,660,236	4.87	1616
9	NOMURA INTERNATIONAL PLC	4,287,982	4.48	1582
10	SHORE CAPITAL STOCKBROKERS LTD	3,698,231	3.86	614
11	ABN-AMRO	3,494,706	3.65	1566
12	HSBC SECURITIES	2,627,024	2.74	2305
13	CAZENOVE SECURITIES	2,213,479	2.31	857
14	EXANE BNP PARIBAS	1,158,044	1.21	628
15	ING FINANCIAL MARKETS	998,023	1.04	322

<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	13,599,379	28.34	3973
2 JPMORGAN	8,990,273	18.74	1512
3 DEUTSCHE BANK SECURITIES, IN	8,800,592	18.34	2882
4 GOLDMAN SACHS GROUP	6,037,287	12.58	2133
5 HSBC SECURITIES	3,834,328	7.99	1289
6 MERRILL LYNCH	3,117,649	6.5	1398
7 CITIGROUP	1,560,553	3.25	1417
8 MORGAN STANLEY ASIA	1,009,600	2.1	90
9 ABN-AMRO	779,977	1.63	502
10 SHORE CAPITAL STOCKBROKERS LTD	80,234	0.17	25
11 DRESDNER KLEINWORT	36,898	0.08	222
12 CREDIT SUISSE	26,976	0.06	61
13 KNIGHT	25,861	0.05	140
14 THOMAS WEISEL PARTNERS LLC	20,347	0.04	4
15 EVOLUTION SECURITIES	8,821	0.02	9

<b>Ordinary Securities</b>	<b>Advertised</b>	<b>% of</b>	<b># of</b>
<b>Latin America (Excluding Brazil)</b>	<b>Vol (000)</b>	<b>Total</b>	<b>Stocks</b>
<b>Top 15 Brokers</b>	<b>Vol (000)</b>	<b>Total</b>	<b>Stocks</b>
1 MERRILL LYNCH	1,664,128	52.3	85
2 CREDIT SUISSE	558,921	17.56	69
3 MORGAN STANLEY	534,697	16.8	58
4 JPMORGAN	183,771	5.78	51
5 CITIGROUP	156,631	4.92	59
6 DEUTSCHE BANK SECURITIES, IN	41,669	1.31	20
7 GOLDMAN SACHS GROUP	27,150	0.85	7
8 UBS	14,551	0.46	38
9 KNIGHT	145	0	6
10 HSBC SECURITIES	132	0	1
11 MAXIM GROUP LLC	85	0	1
12 Tradewire Securities	70	0	1
13 LABRANCHE FINANCIAL SERVICES	61	0	2
14 JANNEY MONTGOMERY SCOTT, INC.	59	0	3
15 RAYMOND JAMES	10	0	1

<b>ADR 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 KNIGHT	893,572	13.04	753
2 CITIGROUP	843,495	12.31	606
3 UBS	820,582	11.97	641
4 MORGAN STANLEY	701,617	10.24	614
5 MERRILL LYNCH	696,875	10.17	703
6 CREDIT SUISSE	545,779	7.96	402
7 DEUTSCHE BANK SECURITIES, IN	396,231	5.78	338
8 JPMORGAN	391,649	5.71	445

9	GOLDMAN SACHS GROUP	228,626	3.34	462
10	HSBC SECURITIES	170,906	2.49	212
11	INSTINET CORPORATION	167,664	2.45	270
12	BARCLAYS CAPITAL INC.	119,781	1.75	417
13	WEEDEN & COMPANY, INC.	75,048	1.1	153
14	BULLTICK	74,078	1.08	155
15	MORGAN STANLEY EUROPE	67,418	0.98	20
16	ITG, INC.	58,383	0.85	189
17	RBC CAPITAL MARKETS	52,096	0.76	340
18	ABN-AMRO	46,082	0.67	106
19	SUSQUEHANNA INTERNATIONAL GRP.	42,496	0.62	175
20	JEFFERIES & COMPANY, INC.	39,360	0.57	150
21	NOMURA INTERNATIONAL PLC	25,663	0.37	30
22	ING FINANCIAL MARKETS	24,436	0.36	20
23	PIPER JAFFRAY & CO.	23,575	0.34	105
24	OPPENHEIMER & CO	22,999	0.34	137
25	CALYON SECURITIES USA	20,891	0.3	84

<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	UBS	340	29.6	16
2	CITIGROUP	203	17.69	16
3	KNIGHT	145	12.67	7
4	CREDIT SUISSE	119	10.34	2
5	MERRILL LYNCH	111	9.66	7
6	GREEN STREET ADVISORS	66	5.71	2
7	RBC CAPITAL MARKETS	43	3.71	10
8	FOX-PITT KELTON, INC.	37	3.22	2
9	MORGAN STANLEY	33	2.83	6
10	JPMORGAN	21	1.79	5
11	KEEFE, BRUYETTE & WOODS, INC.	12	1.03	2
12	GOLDMAN SACHS GROUP	7	0.58	3
13	ROBERT W. BAIRD CO. INCORPORAT	5	0.47	3
14	DEUTSCHE BANK SECURITIES, IN	3	0.29	1
15	JANNEY MONTGOMERY SCOTT, INC.	2	0.13	2
16	BARCLAYS CAPITAL INC.	1	0.12	1
17	JONESTRADING INSTITUTIONAL SER	1	0.09	1
18	WILLIAM BLAIR & COMPANY, LLC.	1	0.07	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	CITIGROUP	692	27.14	6
2	KNIGHT	637	24.97	5
3	UBS	503	19.73	6
4	MERRILL LYNCH	441	17.28	3
5	JPMORGAN	129	5.06	2
6	RBC CAPITAL MARKETS	50	1.97	5
7	MORGAN STANLEY	30	1.16	5
8	ROBERT W. BAIRD CO. INCORPORAT	14	0.53	3
9	BNY CONVERGEX	11	0.44	1
10	SUSQUEHANNA INTERNATIONAL GRP.	10	0.4	2
11	JANNEY MONTGOMERY SCOTT, INC.	9	0.37	3
12	THOMAS WEISEL PARTNERS LLC	7	0.27	1
13	JEFFERIES & COMPANY, INC.	7	0.26	1
14	BARCLAYS CAPITAL INC.	5	0.18	3
15	WILLIAM BLAIR & COMPANY, LLC.	3	0.12	1

<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>
N/A				
1				
2				

<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	STIFEL NICOLAUS CAPITAL MARKET	1,203,302	93.47	12
2	CREDIT SUISSE	23,424	1.82	44
3	CITIGROUP	13,727	1.07	128
4	UBS	8,770	0.68	125
5	KNIGHT	7,972	0.62	86
6	GOLDMAN SACHS GROUP	5,530	0.43	38
7	DEUTSCHE BANK SECURITIES, IN	3,843	0.3	15

---

8	BARCLAYS CAPITAL INC.	3,456	0.27	31
9	CANTOR, FITZGERALD & CO., INC.	2,834	0.22	1
10	MERRILL LYNCH	2,779	0.22	29
11	JPMORGAN	2,337	0.18	27
12	KEEFE, BRUYETTE & WOODS, INC.	2,075	0.16	36
13	MORGAN STANLEY	1,611	0.13	108
14	RBC CAPITAL MARKETS	1,513	0.12	105
15	MERRIMAN CURHAN FORD & CO.	953	0.07	2