

<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	14,878,849	22.36	20-
2 UBS	12,147,850	18.26	23
3 CITIGROUP	7,104,519	10.68	1
4 MORGAN STANLEY	5,811,419	8.73-	-
5 MERRILL LYNCH	5,536,372	8.32	0
6 BARCLAYS CAPITAL INC.	3,621,200	5.44	0
7 DEUTSCHE BANK SECURITIES, IN	3,164,256	4.76-	
8 JPMORGAN	2,484,061	3.73	1
9 GOLDMAN SACHS GROUP	1,329,266	2	4
10 RBC CAPITAL MARKETS	1,140,300	1.71	4
11 INSTINET CORPORATION	907,393	1.36	1
12 ITG, INC.	810,070	1.22	40
13 JEFFERIES & COMPANY, INC.	749,066	1.13	6
14 SUSQUEHANNA INTERNATIONAL GRP.	504,122	0.76	0
15 WEEDEN & COMPANY, INC.	467,518	0.7	13
16 HSBC SECURITIES	378,261	0.57	1
17 BNY CONVERGEX	368,264	0.55	1
18 COWEN & CO.	355,544	0.53	14
19 STIFEL NICOLAUS CAPITAL MARKET	321,115	0.48	7
20 BTIG - BASS TRADING	308,191	0.46	3
21 FRIEDMAN, BILLINGS, RAMSEY & C	272,769	0.41	9
22 OPPENHEIMER & CO	263,308	0.4	0
23 CANTOR, FITZGERALD & CO., INC.	256,462	0.39	5
24 SANFORD C. BERNSTEIN COMPANY,	219,177	0.33	8
25 ROBERT W. BAIRD CO. INCORPORAT	218,586	0.33	5
26 WELLS FARGO SECURITIES LLC	217,649	0.33	3
27 KEEFE, BRUYETTE & WOODS, INC.	216,803	0.33	1
28 RAYMOND JAMES	201,077	0.3	6
29 JONESTRADING INSTITUTIONAL SER	194,186	0.29	19
30 PIPER JAFFRAY & CO.	169,235	0.25	5
31 SANFORD C. BERNSTEIN & CO., LL	156,816	0.24	4
32 THOMAS WEISEL PARTNERS LLC	125,884	0.19	3
33 MORGAN KEEGAN & CO., INC.	99,793	0.15	3
34 KEYBANC CAPITAL MARKETS INC.	95,938	0.14	7
35 CAPITAL INSTITUTIONAL SERVICES	77,021	0.12	0
36 SUNTRUST ROBINSON HUMPHREY	75,731	0.11	8
37 HUDSON SECURITIES	74,402	0.11	3
38 BMO CAPITAL MARKETS	59,789	0.09	7-
39 FOX-PITT KELTON, INC.	53,300	0.08	2
40 LAZARD CAPITAL MARKETS	52,681	0.08	5
41 CANACCORD ADAMS	52,258	0.08	3
42 JMP SECURITIES	51,631	0.08	1
43 LEERINK SWANN & CO.	48,582	0.07	1-
44 BULLTICK	45,388	0.07-	-

45	BB&T CAPITAL MARKETS	44,839	0.07	1-
46	BENCHMARK COMPANY, LLC	43,288	0.07	2-
47	WEDBUSH MORGAN SECURITIES	42,830	0.06	3
48	SIMMONS AND COMPANY INTERNATIO	41,021	0.06-	-
49	JANNEY MONTGOMERY SCOTT, INC.	40,807	0.06-	
50	CRT CAPITAL GROUP LLC	38,917	0.06	41

<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	12,025,720	38.54	2885
2	UBS	3,736,762	11.97	2755
3	CITIGROUP	2,599,806	8.33	2540
4	MORGAN STANLEY	1,937,551	6.21	2348
5	MERRILL LYNCH	1,591,087	5.1	2417
6	BARCLAYS CAPITAL INC.	1,184,038	3.79	1832
7	JPMORGAN	1,091,913	3.5	1981
8	DEUTSCHE BANK SECURITIES, IN	997,384	3.2	2065
9	GOLDMAN SACHS GROUP	879,216	2.82	1994
10	INSTINET CORPORATION	500,586	1.6	1518
11	JEFFERIES & COMPANY, INC.	441,377	1.41	974
12	RBC CAPITAL MARKETS	420,628	1.35	1549
13	ITG, INC.	355,392	1.14	1442
14	OPPENHEIMER & CO	231,979	0.74	1060
15	BTIG - BASS TRADING	220,506	0.71	461
16	SUSQUEHANNA INTERNATIONAL GRP.	207,368	0.66	1513
17	PIPER JAFFRAY & CO.	194,728	0.62	1112
18	COWEN & CO.	178,660	0.57	747
19	WEEDEN & COMPANY, INC.	167,132	0.54	1049
20	STIFEL NICOLAUS CAPITAL MARKET	152,446	0.49	1233-
21	CANTOR, FITZGERALD & CO., INC.	149,448	0.48	638
22	BNY CONVERGEX	139,403	0.45	1441
23	THOMAS WEISEL PARTNERS LLC	137,888	0.44	688
24	RAYMOND JAMES	135,680	0.43	1719
25	FRIEDMAN, BILLINGS, RAMSEY & C	131,589	0.42	314
26	ROBERT W. BAIRD CO. INCORPORAT	118,874	0.38	929
27	WELLS FARGO SECURITIES LLC	108,534	0.35	371
28	KEEFE, BRUYETTE & WOODS, INC.	100,793	0.32	363
29	THINKEQUITY PARTNERS	90,773	0.29	227
30	SANFORD C. BERNSTEIN & CO., LL	77,909	0.25	372
31	CANACCORD ADAMS	63,522	0.2	382
32	SANFORD C. BERNSTEIN COMPANY,	59,311	0.19	290
33	WEDBUSH MORGAN SECURITIES	55,220	0.18	268
34	HUDSON SECURITIES	53,750	0.17	489
35	JMP SECURITIES	52,559	0.17	168
36	BENCHMARK COMPANY, LLC	49,384	0.16	341
37	LEERINK SWANN & CO.	46,979	0.15	235

38	NEEDHAM & COMPANY	46,613	0.15	554
39	MAXIM GROUP LLC	43,790	0.14	98
40	MORGAN KEEGAN & CO., INC.	39,918	0.13	250-
41	HSBC SECURITIES	36,196	0.12	434
42	WILLIAM BLAIR & COMPANY, LLC.	35,961	0.12	535
43	D.A. DAVIDSON & CO.	28,694	0.09	257
44	BMO CAPITAL MARKETS	27,562	0.09	124
45	STEPHENS INC.	26,992	0.09	289
46	LAZARD CAPITAL MARKETS	26,737	0.09	205
47	JANNEY MONTGOMERY SCOTT, INC.	21,418	0.07	916
48	MERRIMAN CURHAN FORD & CO.	20,689	0.07	143
49	CRT CAPITAL GROUP LLC	20,152	0.06	47
50	KEYBANC CAPITAL MARKETS INC.	19,751	0.06	168-

<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.	504,122	0
2	WEEDEN & COMPANY, INC.	467,518	13
3	FRIEDMAN, BILLINGS, RAMSEY & C	272,769	9
4	CANTOR, FITZGERALD & CO., INC.	256,462	5
5	ROBERT W. BAIRD CO. INCORPORAT	218,586	5
6	THOMAS WEISEL PARTNERS LLC	125,884	3
7	MORGAN KEEGAN & CO., INC.	99,793	3
8	CAPITAL INSTITUTIONAL SERVICES	77,021	0
9	BULLTICK	45,388	-
10	WEDBUSH MORGAN SECURITIES	42,830	3
11	SIMMONS AND COMPANY INTERNATIO	41,021	-
12	JANNEY MONTGOMERY SCOTT, INC.	40,807	-
13	WILLIAM BLAIR & COMPANY, LLC.	35,212	5
14	THE INTERSTATE GROUP	30,022	0
15	MKM PARTNERS	27,324	6
16	JOHNSON RICE & COMPANY	24,554	1
17	STEPHENS INC.	23,402	2
18	THINKEQUITY PARTNERS	14,738	1
19	D.A. DAVIDSON & CO.	14,022	0
20	ABN-AMRO	11,813	-
21	GREEN STREET ADVISORS	1,228	100
22	DAVENPORT & COMPANY	1,061	3
23	HUNTLEIGH SECURITIES CORP.	587	-
24	PACIFIC CREST SECURITIES	52	-
25	CRAIG-HALLUM CAPITAL GROUP	30	-

<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.	207,368	1,513

2	WEEDEN & COMPANY, INC.	167,132	1,049
3	THOMAS WEISEL PARTNERS LLC	137,888	688
4	FRIEDMAN, BILLINGS, RAMSEY & C	131,589	314
5	ROBERT W. BAIRD CO. INCORPORAT	118,874	929
6	THINKEQUITY PARTNERS	90,773	227
7	WEDBUSH MORGAN SECURITIES	55,220	268
8	MORGAN KEEGAN & CO., INC.	39,918	250
9	WILLIAM BLAIR & COMPANY, LLC.	35,961	535
10	D.A. DAVIDSON & CO.	28,694	257
11	STEPHENS INC.	26,992	289
12	JANNEY MONTGOMERY SCOTT, INC.	21,418	916
13	CAPITAL INSTITUTIONAL SERVICES	16,630	228
14	MKM PARTNERS	9,742	100
15	BULLTICK	8,817	134
16	JOHNSON RICE & COMPANY	5,371	65
17	THE INTERSTATE GROUP	4,576	239
18	SIMMONS AND COMPANY INTERNATIO	3,800	42
19	HUNTLEIGH SECURITIES CORP.	662	2
20	CRAIG-HALLUM CAPITAL GROUP	571	7
21	DAVENPORT & COMPANY	333	7
22	PACIFIC CREST SECURITIES	29	1

<b>Ordinary Securities</b>				
<b>Europe</b>				
<b>Top 15 Brokers</b>	<b>Advertised Vol (000)</b>	<b>% of Total</b>	<b># of Stocks</b>	
1	DEUTSCHE BANK SECURITIES, IN	12,741,961	17.48	2251
2	CREDIT SUISSE	9,310,915	12.78	1650
3	UBS	7,793,332	10.69	1699
4	NOMURA INTERNATIONAL PLC.	7,454,917	10.23	1947
5	CITIGROUP	7,084,980	9.72	1669
6	JPMORGAN	4,592,536	6.3	1426
7	MERRILL LYNCH	4,536,153	6.22	1787
8	MORGAN STANLEY EUROPE	3,949,932	5.42	1280
9	ABN-AMRO	3,012,954	4.13	1342
10	HSBC SECURITIES	2,875,043	3.94	2317
11	SHORE CAPITAL STOCKBROKERS LTD	2,594,423	3.56	618
12	CAZENOVE SECURITIES	1,865,823	2.56	742
13	EVOLUTION SECURITIES	1,203,912	1.65	388
14	EXANE BNP PARIBAS	1,171,336	1.61	594
15	INVESTEC SECURITIES LTD	1,012,034	1.39	190

**Ordinary Securities**

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>

<b>Far East Asia / Pacific Rim Top 15 Brokers</b>	<b>Advertised Vol (000)</b>	<b>% of Total</b>	<b># of Stocks</b>
1 UBS	12,779,655	23.59	3772
2 CITIGROUP	10,803,051	19.94	2731
3 DEUTSCHE BANK SECURITIES, IN	9,418,684	17.39	3010
4 JPMORGAN	8,149,505	15.04	1667
5 MORGAN STANLEY ASIA	5,015,233	9.26	357
6 HSBC SECURITIES	3,918,113	7.23	1506
7 GOLDMAN SACHS GROUP	2,988,143	5.52	995
8 ABN-AMRO	838,911	1.55	544
9 KNIGHT	45,777	0.08	95
10 SHORE CAPITAL STOCKBROKERS LTD	44,692	0.08	24
11 CREDIT SUISSE	39,194	0.07	76
12 MERRILL LYNCH	23,557	0.04	214
13 THOMAS WEISEL PARTNERS LLC	19,890	0.04	3
14 EVOLUTION SECURITIES	18,912	0.03	9
15 MORGAN STANLEY	11,302	0.02	25

<b>Ordinary Securities Latin America (Excluding Brazil) Top 15 Brokers</b>	<b>Advertised Vol (000)</b>	<b>% of Total</b>	<b># of Stocks</b>
1 MERRILL LYNCH	1,107,153	67.21	86
2 MORGAN STANLEY	333,933	20.27	66
3 JPMORGAN	80,498	4.89	40
4 CITIGROUP	74,888	4.55	74
5 GOLDMAN SACHS GROUP	22,250	1.35	10
6 UBS	19,956	1.21	46
7 HSBC SECURITIES	6,007	0.36	7
8 DEUTSCHE BANK SECURITIES, IN	2,232	0.14	8
9 MORGAN KEEGAN & CO., INC.	219	0.01	1
10 KNIGHT	99	0.01	5
11 RBC CAPITAL MARKETS	14	0	5
12 JANNEY MONTGOMERY SCOTT, INC.	6	0	1
13 RAYMOND JAMES	6	0	1
14 STIFEL NICOLAUS CAPITAL MARKET	5	0	1
15 ROBERT W. BAIRD CO. INCORPORAT	2	0	1

<b>ADR Securities Top 25 Brokers</b>	<b>Advertised Vol (000)</b>	<b>% of Total</b>	<b># of Stocks</b>
1 KNIGHT	879,293	16.42	764
2 CITIGROUP	636,050	11.88	592
3 UBS	601,033	11.22	631
4 MERRILL LYNCH	600,361	11.21	753
5 MORGAN STANLEY	565,529	10.56	622
6 DEUTSCHE BANK SECURITIES, IN	346,647	6.47	380
7 BARCLAYS CAPITAL INC.	275,119	5.14	472

8	JPMORGAN	234,838	4.39	408
9	BULLTICK	196,236	3.66	151
10	HSBC SECURITIES	166,355	3.11	206
11	GOLDMAN SACHS GROUP	106,391	1.99	474
12	CREDIT SUISSE	87,766	1.64	24
13	INSTINET CORPORATION	83,416	1.56	246
14	NOMURA INTERNATIONAL PLC.	59,788	1.12	51
15	ITG, INC.	40,757	0.76	201
16	RBC CAPITAL MARKETS	38,984	0.73	380
17	MORGAN STANLEY EUROPE	37,544	0.7	32
18	WEEDEN & COMPANY, INC.	34,089	0.64	164
19	JEFFERIES & COMPANY, INC.	31,539	0.59	136
20	COWEN & CO.	29,218	0.55	122
21	SUSQUEHANNA INTERNATIONAL GRP.	27,599	0.52	173
22	JONESTRADING INSTITUTIONAL SER	27,059	0.51	159
23	ABN-AMRO	22,998	0.43	76
24	STIFEL NICOLAUS CAPITAL MARKET	20,101	0.38	163
25	OPPENHEIMER & CO	19,997	0.37	152

<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	24,758	68.53	16
2	UBS	10,296	28.5	18
3	KNIGHT	745	2.06	19
4	CITIGROUP	155	0.43	16
5	MERRILL LYNCH	63	0.17	5
6	JPMORGAN	53	0.15	4
7	RBC CAPITAL MARKETS	24	0.07	12
8	MORGAN STANLEY	10	0.03	6
9	ROBERT W. BAIRD CO. INCORPORAT	8	0.02	4
10	BARCLAYS CAPITAL INC.	4	0.01	3
11	JANNEY MONTGOMERY SCOTT, INC.	4	0.01	2
12	KEEFE, BRUYETTE & WOODS, INC.	4	0.01	2
13	WEEDEN & COMPANY, INC.	3	0.01	1
14	WILLIAM BLAIR & COMPANY, LLC.	1	0	2
15	GOLDMAN SACHS GROUP	0	0	1
16	RAYMOND JAMES	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	2,913	37.66	7
2	CITIGROUP	1,896	24.51	6
3	UBS	1,351	17.46	6
4	MERRILL LYNCH	1,051	13.59	3
5	JPMORGAN	191	2.47	4
6	MORGAN STANLEY	114	1.47	5
7	RBC CAPITAL MARKETS	105	1.36	4
8	ROBERT W. BAIRD CO. INCORPORAT	50	0.65	3
9	JONESTRADING INSTITUTIONAL SER	20	0.26	1
10	JANNEY MONTGOMERY SCOTT, INC.	17	0.22	3
11	D.A. DAVIDSON & CO.	10	0.13	1
12	BARCLAYS CAPITAL INC.	9	0.12	3
13	DEUTSCHE BANK SECURITIES, IN	3	0.04	1
14	STIFEL NICOLAUS CAPITAL MARKET	3	0.03	1
15	HSBC SECURITIES	1	0.01	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>
1	KEPLER EQUITIES	400	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	39,834	36.11	234
2	GOLDMAN SACHS GROUP	21,147	19.17	52
3	CITIGROUP	18,081	16.39	144
4	UBS	13,353	12.11	157
5	JPMORGAN	4,261	3.86	33
6	MORGAN STANLEY	2,030	1.84	97

7	WEEDEN & COMPANY, INC.	1,903	1.72	3
8	KEEFE, BRUYETTE & WOODS, INC.	1,803	1.63	40
9	MERRILL LYNCH	1,677	1.52	29
10	RBC CAPITAL MARKETS	1,591	1.44	120
11	MERRIMAN CURHAN FORD & CO.	905	0.82	4
12	DEUTSCHE BANK SECURITIES, IN	758	0.69	10
13	JANNEY MONTGOMERY SCOTT, INC.	496	0.45	53
14	INSTINET CORPORATION	429	0.39	7
15	ROBERT W. BAIRD CO. INCORPORAT	402	0.36	47