

Listed Securities	Advertised	% of	% of Vol.
Top 50 Brokers	Vol (000)	Total	Crossed
1 KNIGHT	6,040,022	24.1	2903-
2 UBS	2,784,340	11.11	2843
3 CITIGROUP	2,322,047	9.27	2454
4 MORGAN STANLEY	1,900,943	7.59	2209-
5 MERRILL LYNCH	1,425,204	5.69	2291
6 CREDIT SUISSE	1,175,087	4.69	2069
7 JPMORGAN	1,139,188	4.55	1837
8 GOLDMAN SACHS GROUP	950,132	3.79	1949
9 INSTINET CORPORATION	747,108	2.98	1621
10 DEUTSCHE BANK SECURITIES, IN	697,265	2.78	1592
11 RBC CAPITAL MARKETS	651,928	2.6	1302
12 BARCLAYS CAPITAL INC.	450,724	1.8	966
13 JEFFERIES & COMPANY, INC.	423,804	1.69	951
14 ITG, INC.	329,239	1.31	1252
15 PIPER JAFFRAY & CO.	250,446	1	933
16 ROBERT W. BAIRD CO. INCORPORAT	234,904	0.94	1190
17 THOMAS WEISEL PARTNERS LLC	219,265	0.87	755
18 COWEN & CO.	216,670	0.86	731
19 WEEDEN & COMPANY, INC.	194,916	0.78	1025
20 BTIG - BASS TRADING	180,775	0.72	474
21 OPPENHEIMER & CO	177,222	0.71	663
22 SUSQUEHANNA INTERNATIONAL GRP.	153,330	0.61	1797
23 BNY CONVERGEX	145,819	0.58	1478
24 CANTOR, FITZGERALD & CO., INC.	134,864	0.54	679
25 JONESTRADING INSTITUTIONAL SER	129,944	0.52	746
26 STIFEL NICOLAUS CAPITAL MARKET	118,312	0.47	1063
27 SANFORD C. BERNSTEIN COMPANY,	112,255	0.45	414
28 FRIEDMAN, BILLINGS, RAMSEY & C	110,337	0.44	293
29 BENCHMARK COMPANY, LLC	100,794	0.4	405
30 RAYMOND JAMES	100,079	0.4	1432
31 HUDSON SECURITIES	95,727	0.38	316
32 CRT CAPITAL GROUP LLC	86,765	0.35	49
33 PALI CAPITAL LLC	86,390	0.34	388
34 WILLIAM BLAIR & COMPANY, LLC.	70,903	0.28	580
35 NEEDHAM & COMPANY	66,661	0.27	646
36 HSBC SECURITIES	65,695	0.26	567
37 LEERINK SWANN & CO.	65,007	0.26	254
38 JMP SECURITIES	60,995	0.24	153-
39 KEEFE, BRUYETTE & WOODS, INC.	56,408	0.23	420
40 CANACCORD ADAMS	41,125	0.16	338
41 WEDBUSH MORGAN SECURITIES	38,954	0.16	172
42 BMO CAPITAL MARKETS	38,762	0.15	111
43 WACHOVIA SECURITIES	38,113	0.15	285-
44 STEPHENS INC.	32,992	0.13	285-

45	THINKEQUITY PARTNERS	32,375	0.13	209-
46	MORGAN KEEGAN & CO., INC.	27,868	0.11	198-
47	LAZARD CAPITAL MARKETS	27,508	0.11	251
48	MAXIM GROUP LLC	27,260	0.11	96-
49	BB&T CAPITAL MARKETS	26,009	0.1	382
50	STERNE AGEE & LEACH, INC.	24,255	0.1	220

NASDAQ – National Market & Small Cap Market		Advertised	% of	# of
Top 50 Brokers		Vol (000)	Total	Stocks
1	KNIGHT	6,040,022	24.1	2903
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Listed Securities Non-NY Brokers		Advertised	% of Vol.
Top 25 Broker - Dealer		Vol.(000)	Crossed
1	WEEDEN & COMPANY, INC.	669,862	20
2	SUSQUEHANNA INTERNATIONAL GRP.	345,692	1
3	CANTOR, FITZGERALD & CO., INC.	298,513	6
4	ROBERT W. BAIRD CO. INCORPORAT	272,769	3
5	FRIEDMAN, BILLINGS, RAMSEY & C	264,332	7
6	THOMAS WEISEL PARTNERS LLC	203,520	2
7	WILLIAM BLAIR & COMPANY, LLC.	98,596	6
8	WACHOVIA SECURITIES	82,979	2
9	MORGAN KEEGAN & CO., INC.	79,745	4
10	BANC OF AMERICA SECURITIES LLC	74,419	-
11	BULLTICK	68,472	-
12	SIMMONS AND COMPANY INTERNATIO	43,748	-
13	MIDWEST RESEARCH	37,498	0
14	THE INTERSTATE GROUP	31,064	0
15	WEDBUSH MORGAN SECURITIES	26,399	2
16	GREEN STREET ADVISORS	23,550	4
17	JANNEY MONTGOMERY SCOTT, INC.	20,497	-
18	THINKEQUITY PARTNERS	19,771	16
19	STEPHENS INC.	18,985	2
20	ABN-AMRO	15,573	-
21	MKM PARTNERS	15,540	2
22	D.A. DAVIDSON & CO.	14,677	1
23	JOHNSON RICE & COMPANY	12,358	-
24	NUTMEG SECURITIES.	5,589	-
25	PACIFIC GROWTH EQUITIES	2,917	-

NASDAQ – National Market & Small Cap Market		Advertised	# of
Non NY Brokers		Vol.(000)	Stocks
Top 25 Broker-Dealer		Vol.(000)	Stocks
1	ROBERT W. BAIRD CO. INCORPORAT	233,494	1,192

2	THOMAS WEISEL PARTNERS LLC	213,774	750
3	WEEDEN & COMPANY, INC.	196,278	1,033
4	SUSQUEHANNA INTERNATIONAL GRP.	152,913	1,818
5	FRIEDMAN, BILLINGS, RAMSEY & C	110,321	290
6	WILLIAM BLAIR & COMPANY, LLC.	70,211	575
7	WEDBUSH MORGAN SECURITIES	38,692	168
8	WACHOVIA SECURITIES	37,580	280
9	STEPHENS INC.	33,058	286
10	THINKEQUITY PARTNERS	32,757	207
11	MORGAN KEEGAN & CO., INC.	27,872	197
12	CRAIG-HALLUM CAPITAL GROUP	22,956	66
13	D.A. DAVIDSON & CO.	22,631	175
14	BANC OF AMERICA SECURITIES LLC	19,683	314
15	JANNEY MONTGOMERY SCOTT, INC.	17,556	804
16	PACIFIC GROWTH EQUITIES	8,224	81
17	MIDWEST RESEARCH	7,063	65
18	MKM PARTNERS	5,700	63
19	THE INTERSTATE GROUP	5,667	248
20	JOHNSON RICE & COMPANY	3,607	69
21	BULLTICK	3,350	44
22	SIMMONS AND COMPANY INTERNATIO	3,078	50
23	SANDERS MORRIS HARRIS	2,392	13
24	GREEN STREET ADVISORS	1,601	3
25	NUTMEG SECURITIES.	1,431	26

Ordinary Securities				
Europe	Advertised	% of	# of	
Top 15 Brokers	Vol (000)	Total	Stocks	
1	DEUTSCHE BANK SECURITIES, IN	13,968,844	18.69	2197
2	UBS	13,240,638	17.72	1723
3	CREDIT SUISSE	10,850,283	14.52	1668
4	CITIGROUP	7,529,189	10.07	1615
5	MERRILL LYNCH	4,025,355	5.39	1506
6	JPMORGAN	3,601,097	4.82	1355
7	MORGAN STANLEY EUROPE	3,393,642	4.54	1291
8	GOLDMAN SACHS GROUP	3,118,770	4.17	1539
9	ABN-AMRO	2,636,385	3.53	1574
10	CAZENOVE SECURITIES	2,017,713	2.7	838
11	HSBC SECURITIES	1,998,637	2.67	2077
12	SHORE CAPITAL STOCKBROKERS LTD	1,481,271	1.98	600
13	DRESDNER KLEINWORT	1,172,251	1.57	1754
14	ING FINANCIAL MARKETS	864,851	1.16	345
15	NUMIS SECURITIES LIMITED	840,260	1.12	312

Ordinary Securities

Far East Asia / Pacific Rim Top 15 Brokers	Advertised Vol (000)	% of Total	# of Stocks
1 CITIGROUP	8,343,035	31.12	2596
2 DEUTSCHE BANK SECURITIES, IN	5,284,263	19.71	2830
3 GOLDMAN SACHS GROUP	4,050,143	15.11	1262
4 MERRILL LYNCH	3,106,335	11.59	1397
5 HSBC SECURITIES	2,765,043	10.31	1658
6 ABN-AMRO	1,266,487	4.72	535
7 JPMORGAN	672,149	2.51	344
8 INSTINET CORPORATION	514,259	1.92	715
9 MORGAN STANLEY ASIA	408,345	1.52	70
10 DRESDNER KLEINWORT	166,966	0.62	654
11 SHORE CAPITAL STOCKBROKERS LTD	74,413	0.28	24
12 EVOLUTION SECURITIES	35,184	0.13	9
13 UBS	24,114	0.09	34
14 CREDIT SUISSE	24,051	0.09	48
15 KNIGHT	23,991	0.09	153

Ordinary Securities Latin America (Excluding Brazil) Top 15 Brokers	Advertised Vol (000)	% of Total	# of Stocks
1 MERRILL LYNCH	1,692,617	47.96	72
2 MORGAN STANLEY	605,376	17.15	53
3 CREDIT SUISSE	579,986	16.43	71
4 JPMORGAN	329,937	9.35	60
5 CITIGROUP	191,915	5.44	68
6 GOLDMAN SACHS GROUP	88,747	2.51	4
7 RAYMOND JAMES	37,449	1.06	4
8 DEUTSCHE BANK SECURITIES, IN	2,093	0.06	13
9 WEEDEN & COMPANY, INC.	566	0.02	3
10 DRESDNER KLEINWORT	120	0	3
11 KNIGHT	119	0	6
12 HSBC SECURITIES	90	0	1
13 JANNEY MONTGOMERY SCOTT, INC.	55	0	4
14 UBS	55	0	2
15 ABN-AMRO	20	0	1

ADR Securities Top 25 Brokers	Advertised Vol (000)	% of Total	# of Stocks
1 MORGAN STANLEY	765,799	12.94	568
2 CITIGROUP	652,780	11.03	580
3 KNIGHT	612,223	10.34	699
4 UBS	578,938	9.78	620
5 MERRILL LYNCH	575,065	9.71	698
6 CREDIT SUISSE	497,425	8.4	361
7 DEUTSCHE BANK SECURITIES, IN	436,652	7.38	315

8	JPMORGAN	360,744	6.09	432
9	GOLDMAN SACHS GROUP	210,426	3.55	457
10	STIFEL NICOLAUS CAPITAL MARKET	187,644	3.17	100
11	INSTINET CORPORATION	153,945	2.6	239
12	HSBC SECURITIES	130,213	2.2	151
13	RBC CAPITAL MARKETS	85,992	1.45	336
14	BARCLAYS CAPITAL INC.	78,401	1.32	189
15	BULLTICK	58,449	0.99	107
16	ITG, INC.	47,951	0.81	154
17	WEEDEN & COMPANY, INC.	38,941	0.66	189
18	MORGAN STANLEY EUROPE	38,370	0.65	22
19	JEFFERIES & COMPANY, INC.	34,622	0.58	137
20	ABN-AMRO	27,547	0.47	80
21	ING FINANCIAL MARKETS	24,965	0.42	14
22	BTIG - BASS TRADING	24,147	0.41	73
23	BNY CONVERGEX	23,699	0.4	232
24	CALYON SECURITIES USA	22,437	0.38	65
25	SANFORD C. BERNSTEIN COMPANY,	17,709	0.3	99

CVT BOND COUPON Securities		Advertised	% of	# of
Top 25 Brokers		Vol (000)	Total	Stocks
1	CRT CAPITAL GROUP LLC	17,500	92.32	2
2	UBS	415	2.19	17
3	CITIGROUP	400	2.11	15
4	MERRILL LYNCH	302	1.59	6
5	KNIGHT	157	0.83	7
6	JPMORGAN	47	0.25	4
7	MORGAN STANLEY	26	0.14	8
8	CREDIT SUISSE	21	0.11	3
9	ROBERT W. BAIRD CO. INCORPORAT	16	0.08	5
10	RBC CAPITAL MARKETS	15	0.08	9
11	GOLDMAN SACHS GROUP	11	0.06	2
12	BREAN MURRAY & CO. INC.	10	0.05	1
13	PIPER JAFFRAY & CO.	10	0.05	1
14	KEEFE, BRUYETTE & WOODS, INC.	9	0.05	1
15	JEFFERIES & COMPANY, INC.	5	0.03	1
16	BNY CONVERGEX	3	0.02	1
17	HILL THOMPSON MAGID CO. INC.	3	0.01	2
18	JANNEY MONTGOMERY SCOTT, INC.	2	0.01	2
19	WILLIAM BLAIR & COMPANY, LLC.	1	0.01	4
20	JONESTRADING INSTITUTIONAL SER	1	0.01	2
21	SUSQUEHANNA INTERNATIONAL GRP.	1	0	1

Mandatory CVT Securities		Advertised	% of	# of
Top 15 Brokers		Vol (000)	Total	Stocks
1	CITIGROUP	1,518	28.55	9
2	STIFEL NICOLAUS CAPITAL MARKET	1,329	24.98	2
3	KNIGHT	714	13.43	6
4	MERRILL LYNCH	675	12.7	5
5	UBS	566	10.65	9
6	GOLDMAN SACHS GROUP	112	2.1	3
7	MORGAN STANLEY	82	1.55	8
8	RBC CAPITAL MARKETS	44	0.83	5
9	BREAN MURRAY & CO. INC.	35	0.66	1
10	PIPER JAFFRAY & CO.	35	0.66	1
11	JANNEY MONTGOMERY SCOTT, INC.	29	0.54	2
12	MAXIM GROUP LLC	28	0.52	1
13	DEUTSCHE BANK SECURITIES, IN	26	0.5	3
14	SUSQUEHANNA INTERNATIONAL GRP.	19	0.36	3
15	JONESTRADING INSTITUTIONAL SER	17	0.32	1

CVT Bond Zero Securities		Advertised	% of	# of
Top 15 Brokers		Vol (000)	Total	Stocks
1	N/A			

CVT Preferred Securities		Advertised	% of	# of
Top 15 Brokers		Vol (000)	Total	Stocks
1	STIFEL NICOLAUS CAPITAL MARKET	160,390	63.45	9
2	CITIGROUP	38,130	15.08	134
3	UBS	10,650	4.21	120
4	GOLDMAN SACHS GROUP	10,332	4.09	36
5	CREDIT SUISSE	6,959	2.75	40
6	KNIGHT	6,598	2.61	76

7	MERRILL LYNCH	3,621	1.43	27
8	MORGAN STANLEY	3,528	1.4	99
9	KEEFE, BRUYETTE & WOODS, INC.	3,072	1.22	27
10	JPMORGAN	1,456	0.58	28
11	DEUTSCHE BANK SECURITIES, IN	1,437	0.57	11
12	BARCLAYS CAPITAL INC.	1,098	0.43	26
13	RBC CAPITAL MARKETS	1,000	0.4	91
14	JANNEY MONTGOMERY SCOTT, INC.	604	0.24	40
15	COWEN & CO.	601	0.24	1