

Listed Securities Top 50 Brokers	Advertised Vol (000)	% of Total	% of Vol. Crossed
1 MORGAN STANLEY	7,273,578	12.45	0
2 MERRILL LYNCH, PIERCE FENNER	6,448,258	11.03	1
3 UBS	5,615,820	9.61	6
4 CREDIT SUISSE	4,403,178	7.53-	
5 DEUTSCHE BANK SECURITIES, IN	4,237,042	7.25	2
6 LEHMAN BROTHERS, INC.	3,589,420	6.14	0
7 KNIGHT	3,229,205	5.53	4
8 CITIGROUP	3,082,600	5.28	6
9 JPMORGAN	2,960,173	5.07	7
10 BANC OF AMERICA SECURITIES LLC	1,963,224	3.36	2
11 GOLDMAN SACHS GROUP	1,768,219	3.03	21
12 RBC CAPITAL MARKETS	1,714,857	2.93	6
13 BEAR STEARNS AND COMPANY	1,652,663	2.83	9
14 INSTINET CORPORATION	1,094,433	1.87	3
15 JEFFERIES & COMPANY, INC.	942,357	1.61	12
16 SUSQUEHANNA INTERNATIONAL GRP.	618,263	1.06	1
17 WEEDEN & COMPANY, INC.	564,596	0.97	15
18 SANFORD C. BERNSTEIN COMPANY,	544,081	0.93	11
19 BNY BROKERAGE	527,996	0.9	1
20 CANTOR, FITZGERALD & CO., INC.	479,892	0.82	21
21 ITG, INC.	439,239	0.75	100
22 WACHOVIA SECURITIES	387,718	0.66	8
23 RAYMOND JAMES	344,712	0.59	2
24 JONESTRADING INSTITUTIONAL SER	303,250	0.52	35
25 COWEN & CO.	247,550	0.42	10
26 FRIEDMAN, BILLINGS, RAMSEY & C	231,730	0.4	7
27 PIPER JAFFRAY & CO.	216,042	0.37	3
28 KEEFE, BRUYETTE & WOODS, INC.	212,557	0.36	3
29 OPPENHEIMER & CO	211,050	0.36	1
30 THOMAS WEISEL PARTNERS LLC	169,222	0.29	3
31 STIFEL NICOLAUS CAPITAL MARKET	165,414	0.28	5
32 BTIG - BASS TRADING	163,222	0.28	17
33 ROBERT W. BAIRD CO. INCORPORAT	152,582	0.26	5
34 KEYBANC CAPITAL MARKETS INC.	115,054	0.2	3
35 SUNTRUST ROBINSON HUMPHREY	108,415	0.19	9
36 JMP SECURITIES	101,713	0.17-	
37 HSBC SECURITIES	97,863	0.17-	
38 E-TRADE CAPITAL MARKETS	94,223	0.16-	
39 WILLIAM BLAIR & COMPANY, LLC.	88,796	0.15	8
40 CIBC WORLD MARKETS	86,396	0.15	3
41 FOX-PITT KELTON, INC.	83,707	0.14	6
42 INTERNATIONAL STRATEGY & INV	83,378	0.14-	
43 PALI CAPITAL LLC	83,078	0.14	12
44 MAXIM GROUP LLC	79,389	0.14	11

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45	CRT CAPITAL GROUP LLC	78,422	0.13	31
46	ROCHDALE SECURITIES	72,875	0.12	1
47	ABN-AMRO	65,127	0.11-	
48	SIMMONS AND COMPANY INTERNATIO	63,173	0.11-	
49	THE INTERSTATE GROUP	61,688	0.11-	
50	BMO CAPITAL MARKETS	58,609	0.1	35

NASDAQ – National Market & Small Cap Market		Advertised	% of	# of
Top 50 Brokers		Vol (000)	Total	Stocks
1	KNIGHT	1,460,409	21.29	2017
2	UBS	1,032,780	15.06	1953
3	CITIGROUP	479,420	6.99	1005
4	MORGAN STANLEY	450,718	6.57	1579
5	MERRILL LYNCH, PIERCE FENNER	328,089	4.78	1530
6	CREDIT SUISSE	285,885	4.17	1443
7	LEHMAN BROTHERS, INC.	260,554	3.8	1093
8	DEUTSCHE BANK SECURITIES, IN	214,480	3.13	1005
9	INSTINET CORPORATION	209,215	3.05	1030
10	JPMORGAN	187,212	2.73	942
11	JEFFERIES & COMPANY, INC.	163,736	2.39	519
12	GOLDMAN SACHS GROUP	158,501	2.31	1255
13	BEAR STEARNS AND COMPANY	122,616	1.79	873
14	BANC OF AMERICA SECURITIES LLC	114,289	1.67	698
15	PIPER JAFFRAY & CO.	90,067	1.31	443
16	E-TRADE CAPITAL MARKETS	84,757	1.24	396
17	CANTOR, FITZGERALD & CO., INC.	68,134	0.99	380
18	COWEN & CO.	67,123	0.98	350
19	SUSQUEHANNA INTERNATIONAL GRP.	66,017	0.96	1080
20	WEEDEN & COMPANY, INC.	64,849	0.95	490
21	RBC CAPITAL MARKETS	63,509	0.93	296
22	JONESTRADING INSTITUTIONAL SER	53,059	0.77	225
23	THOMAS WEISEL PARTNERS LLC	51,048	0.74	234
24	BTIG - BASS TRADING	48,783	0.71	189
25	NEEDHAM & COMPANY	42,734	0.62	357
26	OPPENHEIMER & CO	40,108	0.58	310
27	LEERINK SWANN & CO.	39,492	0.58	235
28	ITG, INC.	37,899	0.55	403
29	MAXIM GROUP LLC	31,010	0.45	260
30	WACHOVIA SECURITIES	28,983	0.42	180
31	RAYMOND JAMES	27,334	0.4	258
32	PALI CAPITAL LLC	25,034	0.36	117
33	CANACCORD ADAMS	24,583	0.36	153
34	MERRIMAN CURHAN FORD & CO.	22,515	0.33	247
35	WILLIAM BLAIR & COMPANY, LLC.	22,048	0.32	296
36	FRIEDMAN, BILLINGS, RAMSEY & C	19,613	0.29	117
37	THINKEQUITY PARTNERS	19,524	0.28	113

38	CRAIG-HALLUM CAPITAL GROUP	19,145	0.28	46
39	JMP SECURITIES	18,089	0.26	59
40	CIBC WORLD MARKETS	18,021	0.26	559
41	STIFEL NICOLAUS CAPITAL MARKET	17,081	0.25	394
42	THE BENCHMARK COMPANY, LLC	16,291	0.24	177
43	LAZARD CAPITAL MARKETS	16,098	0.23	53
44	BNY BROKERAGE	15,686	0.23	517
45	ROBERT W. BAIRD CO. INCORPORAT	12,826	0.19	98
46	ROTH CAPITAL PARTNERS, LLC	12,282	0.18	110
47	PACIFIC GROWTH EQUITIES	12,222	0.18	75
48	HILL THOMPSON MAGID CO. INC.	12,211	0.18	86
49	BMO CAPITAL MARKETS	12,029	0.18	42
50	STEPHENS INC.	9,378	0.14	85

Listed Securities Non-NY Brokers Top 25 Broker - Dealer		Advertised Vol.(000)	% of Vol. Crossed
1	BANC OF AMERICA SECURITIES LLC	1,963,224	2
2	SUSQUEHANNA INTERNATIONAL GRP.	618,263	1
3	WEEDEN & COMPANY, INC.	564,596	15
4	CANTOR, FITZGERALD & CO., INC.	479,892	21
5	WACHOVIA SECURITIES	387,718	8
6	FRIEDMAN, BILLINGS, RAMSEY & C	231,730	7
7	THOMAS WEISEL PARTNERS LLC	169,222	3
8	ROBERT W. BAIRD CO. INCORPORAT	152,582	5
9	WILLIAM BLAIR & COMPANY, LLC.	88,796	8
10	ABN-AMRO	65,127	-
11	SIMMONS AND COMPANY INTERNATIO	63,173	-
12	THE INTERSTATE GROUP	61,688	-
13	CAPITAL INSTITUTIONAL SERVICES	55,762	-
14	MORGAN KEEGAN & CO., INC.	48,709	9
15	WEDBUSH MORGAN SECURITIES	31,382	2
16	GREEN STREET ADVISORS	30,892	13
17	STEPHENS INC.	25,621	3
18	MIDWEST RESEARCH	23,664	2
19	JOHNSON RICE & COMPANY	21,716	-
20	THINKEQUITY PARTNERS	20,644	12
21	MKM PARTNERS	19,095	4
22	D.A. DAVIDSON & CO.	13,069	-
23	PACIFIC GROWTH EQUITIES	9,832	0
24	DAVENPORT & COMPANY	7,685	3
25	PACIFIC CREST SECURITIES	6,651	0

NASDAQ – National Market & Small Cap Market Non NY Brokers Top 25 Broker-Dealer		Advertised Vol.(000)	# of Stocks
1	BANC OF AMERICA SECURITIES LLC	1121847	893

2	WEEDEN & COMPANY, INC.	258845	808
3	SUSQUEHANNA INTERNATIONAL GRP.	255031	1043
4	WACHOVIA SECURITIES	228641	465
5	THOMAS WEISEL PARTNERS LLC	166448	452
6	FRIEDMAN, BILLINGS, RAMSEY & C	109661	342
7	ROBERT W. BAIRD CO. INCORPORAT	106697	323
8	WILLIAM BLAIR & COMPANY, LLC.	83090	489
9	PACIFIC CREST SECURITIES	67923	104
10	THINKEQUITY PARTNERS	57737	135
11	MORGAN KEEGAN & CO., INC.	38370	126
12	STEPHENS INC.	32639	238
13	WEDBUSH MORGAN SECURITIES	31770	172
14	D.A. DAVIDSON & CO.	18805	128
15	CRAIG-HALLUM CAPITAL GROUP	12954	25
16	CAPITAL INSTITUTIONAL SERVICES	12628	229
17	MIDWEST RESEARCH	11744	77
18	JOHNSON RICE & COMPANY	8262	69
19	PACIFIC GROWTH EQUITIES	6207	70
20	THE INTERSTATE GROUP	5959	119
21	SIMMONS AND COMPANY INTERNATIO	5403	33
22	SANDERS MORRIS HARRIS	4012	26
23	MKM PARTNERS	3831	35
24	BULLTICK	3585	31
25	JANNEY MONTGOMERY SCOTT, INC.	1978	44

Ordinary Securities				
Europe	Advertised	% of	# of	
Top 15 Brokers	Vol (000)	Total	Stocks	
1	LEHMAN BROTHERS, INC.	25,664,794	17.49	1764
2	UBS	20,128,525	13.71	3142
3	DEUTSCHE BANK SECURITIES, IN	18,186,776	12.39	2850
4	CREDIT SUISSE	16,529,153	11.26	2141
5	CITIGROUP	13,204,270	9	2184
6	MERRILL LYNCH, PIERCE FENNER	8,125,729	5.54	1934
7	ABN-AMRO	5,977,599	4.07	1749
8	JPMORGAN	5,831,354	3.97	1633
9	DRESDNER KLEINWORT	5,784,151	3.94	2676
10	MORGAN STANLEY EUROPE	5,505,068	3.75	1689
11	GOLDMAN SACHS GROUP	5,325,656	3.63	2471
12	HSBC SECURITIES	2,011,704	1.37	2529
13	CAZENOVE SECURITIES	1,961,887	1.34	850
14	MORGAN STANLEY	1,601,349	1.09	1662
15	INSTINET CORPORATION	1,407,376	0.96	1370

Ordinary Securities

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Far East Asia / Pacific Rim Top 15 Brokers	Advertised Vol (000)	% of Total	# of Stocks
1 CITIGROUP	28,495,605	28.55	3122
2 UBS	19,720,177	19.76	5166
3 DEUTSCHE BANK SECURITIES, IN	17,768,053	17.8	2676
4 JPMORGAN	7,587,784	7.6	1294
5 LEHMAN BROTHERS, INC.	5,873,387	5.89	3182
6 MERRILL LYNCH, PIERCE FENNER	5,088,956	5.1	1809
7 BEAR STEARNS AND COMPANY	4,033,305	4.04	1950
8 HSBC SECURITIES	3,594,840	3.6	498
9 ABN-AMRO	2,879,984	2.89	473
10 CREDIT SUISSE	2,343,616	2.35	1024
11 MORGAN STANLEY ASIA	1,438,404	1.44	257
12 MORGAN STANLEY	502,441	0.5	1047
13 DRESDNER KLEINWORT	201,591	0.2	888
14 NUMIS SECURITIES LIMITED	114,685	0.11	4
15 KNIGHT	30,239	0.03	164

Ordinary Securities Latin America (Excluding Brazil) Top 15 Brokers	Advertised Vol (000)	% of Total	# of Stocks
1 MERRILL LYNCH, PIERCE FENNER	284,980	27.68	26
2 CITIGROUP	212,925	20.68	60
3 MORGAN STANLEY	212,338	20.62	45
4 JPMORGAN	203,114	19.73	60
5 BEAR STEARNS AND COMPANY	57,934	5.63	20
6 GOLDMAN SACHS GROUP	47,148	4.58	12
7 DEUTSCHE BANK SECURITIES, IN	8,007	0.78	9
8 HSBC SECURITIES	1,363	0.13	2
9 UBS	700	0.07	5
10 KNIGHT	433	0.04	8
11 E-TRADE CAPITAL MARKETS	223	0.02	1
12 RAYMOND JAMES	172	0.02	1
13 DRESDNER KLEINWORT	104	0.01	1
14 LEHMAN BROTHERS, INC.	102	0.01	2
15 CREDIT SUISSE	96	0.01	3

ADR Securities Top 25 Brokers	Advertised Vol (000)	% of Total	# of Stocks
1 MERRILL LYNCH, PIERCE FENNER	911,165	13.04	775
2 MORGAN STANLEY	878,388	12.57	675
3 UBS	840,744	12.03	726
4 DEUTSCHE BANK SECURITIES, IN	601,009	8.6	415
5 CREDIT SUISSE	556,136	7.96	476
6 KNIGHT	522,200	7.47	733
7 CITIGROUP	515,765	7.38	366

8	JPMORGAN	391,451	5.6	385
9	LEHMAN BROTHERS, INC.	234,031	3.35	438
10	GOLDMAN SACHS GROUP	207,861	2.98	543
11	BEAR STEARNS AND COMPANY	181,826	2.6	441
12	INSTINET CORPORATION	108,143	1.55	284
13	RBC CAPITAL MARKETS	102,974	1.47	128
14	ABN-AMRO	86,348	1.24	119
15	HSBC SECURITIES	83,051	1.19	219
16	MORGAN STANLEY EUROPE	82,151	1.18	35
17	CANTOR, FITZGERALD & CO., INC.	59,039	0.85	116
18	BANC OF AMERICA SECURITIES LLC	55,954	0.8	319
19	ING FINANCIAL MARKETS	55,913	0.8	24
20	SUSQUEHANNA INTERNATIONAL GRP.	51,276	0.73	298
21	JEFFERIES & COMPANY, INC.	50,829	0.73	231
22	BULLTICK	27,056	0.39	124
23	SANFORD C. BERNSTEIN COMPANY,	26,520	0.38	122
24	BNY BROKERAGE	22,329	0.32	309
25	E-TRADE CAPITAL MARKETS	21,212	0.3	173

CVT BOND COUPON Securities		Advertised	% of	# of
Top 25 Brokers		Vol (000)	Total	Stocks
1	CREDIT SUISSE	164,873	45.16	3
2	THOMAS WEISEL PARTNERS LLC	115,373	31.6	24
3	CRT CAPITAL GROUP LLC	82,900	22.71	12
4	LAZARD CAPITAL MARKETS	1,000	0.27	1
5	JPMORGAN	273	0.07	3
6	MERRILL LYNCH, PIERCE FENNER	204	0.06	6
7	GOLDMAN SACHS GROUP	166	0.05	2
8	MORGAN STANLEY	95	0.03	12
9	KNIGHT	66	0.02	8
10	UBS	64	0.02	7
11	LEHMAN BROTHERS, INC.	21	0.01	2
12	DEUTSCHE BANK SECURITIES, IN	15	0	1
13	FOX-PITT KELTON, INC.	5	0	1
14	KEEFE, BRUYETTE & WOODS, INC.	4	0	1
15	HILL THOMPSON MAGID CO. INC.	4	0	3
16	BNY BROKERAGE	3	0	2
17	WILLIAM BLAIR & COMPANY, LLC.	2	0	2
18	SANFORD C. BERNSTEIN COMPANY,	0	0	1

Mandatory CVT Securities Top 15 Brokers	Advertised Vol (000)	% of Total	# of Stocks
1 CREDIT SUISSE	1,999	26.27	6
2 GOLDMAN SACHS GROUP	1,917	25.2	7
3 JPMORGAN	622	8.17	4
4 MERRILL LYNCH, PIERCE FENNER	590	7.76	6
5 LAZARD CAPITAL MARKETS	546	7.18	3
6 KNIGHT	338	4.44	7
7 UBS	337	4.43	6
8 WILLIAM BLAIR & COMPANY, LLC.	321	4.21	5
9 CANTOR, FITZGERALD & CO., INC.	320	4.21	2
10 MORGAN STANLEY	246	3.24	10
11 LEHMAN BROTHERS, INC.	240	3.15	5
12 BNY BROKERAGE	43	0.56	1
13 BTIG - BASS TRADING	25	0.33	1
14 CITIGROUP	23	0.3	2
15 BANC OF AMERICA SECURITIES LLC	12	0.16	1

CVT Bond Zero Securities Top 15 Brokers	Advertised Vol (000)	% of Total	# of Stocks
1 CREDIT SUISSE	20,337	75.7	1
2 THOMAS WEISEL PARTNERS LLC	6,529	24.3	3
3 TOTAL BROKERS = 2	26,866		

CVT Preferred Securities Top 15 Brokers	Advertised Vol (000)	% of Total	# of Stocks
1 GOLDMAN SACHS GROUP	31,138	47.2	37
2 JPMORGAN	14,799	22.43	37
3 LEHMAN BROTHERS, INC.	3,619	5.48	33
4 MORGAN STANLEY	2,983	4.52	101
5 BANC OF AMERICA SECURITIES LLC	2,656	4.03	9
6 MERRILL LYNCH, PIERCE FENNER	2,123	3.22	43
7 KNIGHT	1,946	2.95	79

8	UBS	1,422	2.16	38
9	LAZARD CAPITAL MARKETS	960	1.45	5
10	CITIGROUP	944	1.43	15
11	CREDIT SUISSE	912	1.38	18
12	WILLIAM BLAIR & COMPANY, LLC.	648	0.98	38
13	DEUTSCHE BANK SECURITIES, IN	606	0.92	10
14	INSTINET CORPORATION	285	0.43	6
15	GREEN STREET ADVISORS	278	0.42	4