

Listed Securities	Advertised	% of	% of Vol.
Top 50 Brokers	Vol (000)	Total	Crossed
1 UBS	8,040,585	15.39	7-
2 KNIGHT	7,964,487	15.25	7
3 MERRILL LYNCH	4,759,961	9.11	0
4 MORGAN STANLEY	4,589,712	8.79-	-
5 CREDIT SUISSE	3,951,864	7.57-	
6 CITIGROUP	2,983,656	5.71	1
7 DEUTSCHE BANK SECURITIES, IN	2,568,909	4.92	1
8 JPMORGAN	2,396,181	4.59	0
9 RBC CAPITAL MARKETS	1,927,448	3.69	5
10 GOLDMAN SACHS GROUP	1,740,769	3.33	4
11 INSTINET CORPORATION	1,602,386	3.07	3
12 BARCLAYS CAPITAL INC.	1,005,853	1.93	0
13 ITG, INC.	963,059	1.84	22
14 JEFFERIES & COMPANY, INC.	722,451	1.38	6
15 BANC OF AMERICA SECURITIES LLC	646,218	1.24	0
16 WEEDEN & COMPANY, INC.	547,117	1.05	17
17 SANFORD C. BERNSTEIN COMPANY,	400,177	0.77	9
18 CANTOR, FITZGERALD & CO., INC.	331,022	0.63	5
19 HSBC SECURITIES	315,201	0.6-	
20 STIFEL NICOLAUS CAPITAL MARKET	289,308	0.55	3
21 ROBERT W. BAIRD CO. INCORPORAT	288,398	0.55	5
22 BNY CONVERGEX	261,304	0.5	1
23 OPPENHEIMER & CO	259,174	0.5-	
24 FRIEDMAN, BILLINGS, RAMSEY & C	248,912	0.48	12
25 COWEN & CO.	245,612	0.47	8
26 BTIG - BASS TRADING	239,136	0.46	7
27 JONESTRADING INSTITUTIONAL SER	205,406	0.39	21
28 THOMAS WEISEL PARTNERS LLC	199,795	0.38	2
29 PIPER JAFFRAY & CO.	190,002	0.36	3
30 KEEFE, BRUYETTE & WOODS, INC.	167,861	0.32	1
31 RAYMOND JAMES	144,296	0.28	2
32 SUSQUEHANNA INTERNATIONAL GRP.	135,774	0.26	1
33 HUDSON SECURITIES	110,358	0.21	1
34 PALI CAPITAL LLC	109,919	0.21	10
35 KEYBANC CAPITAL MARKETS INC.	89,975	0.17	3
36 WILLIAM BLAIR & COMPANY, LLC.	83,377	0.16	4
37 DRESDNER KLEINWORT	80,471	0.15-	
38 JMP SECURITIES	71,038	0.14-	-
39 BULLTICK	66,919	0.13-	
40 CRT CAPITAL GROUP LLC	66,582	0.13	54
41 LEERINK SWANN & CO.	65,936	0.13	3
42 BENCHMARK COMPANY, LLC	61,154	0.12	2
43 FOX-PITT KELTON, INC.	60,746	0.12	3-
44 MORGAN KEEGAN & CO., INC.	60,156	0.12	1-

45	LABRANCHE FINANCIAL SERVICES	55,279	0.11	9-
46	WACHOVIA SECURITIES	53,945	0.1	4-
47	PULSE TRADING	52,153	0.1	100
48	BMO CAPITAL MARKETS	39,720	0.08	8-
49	SUNTRUST ROBINSON HUMPHREY	38,711	0.07	12
50	BB&T CAPITAL MARKETS	38,517	0.07	3

NASDAQ – National Market & Small Cap Market		Advertised	% of	# of
Top 50 Brokers		Vol (000)	Total	Stocks
1	KNIGHT	5,753,283	24.73	2909
2	UBS	2,961,093	12.73	2840
3	MORGAN STANLEY	1,801,431	7.74	2214
4	MERRILL LYNCH	1,403,035	6.03	2283
5	CREDIT SUISSE	1,108,668	4.76	2144
6	JPMORGAN	1,072,461	4.61	1843
7	CITIGROUP	1,035,595	4.45	1781
8	GOLDMAN SACHS GROUP	900,045	3.87	1992
9	DEUTSCHE BANK SECURITIES, IN	714,963	3.07	1648
10	INSTINET CORPORATION	707,090	3.04	1715
11	RBC CAPITAL MARKETS	635,400	2.73	1311
12	JEFFERIES & COMPANY, INC.	424,626	1.82	966
13	ITG, INC.	403,227	1.73	1316
14	BARCLAYS CAPITAL INC.	370,023	1.59	933
15	BANC OF AMERICA SECURITIES LLC	295,526	1.27	1372
16	ROBERT W. BAIRD CO. INCORPORAT	254,248	1.09	1221
17	PIPER JAFFRAY & CO.	233,477	1	812
18	THOMAS WEISEL PARTNERS LLC	219,092	0.94	666
19	COWEN & CO.	204,511	0.88	722
20	WEEDEN & COMPANY, INC.	189,156	0.81	1041-
21	CANTOR, FITZGERALD & CO., INC.	163,796	0.7	700
22	BTIG - BASS TRADING	161,043	0.69	530
23	BNY CONVERGEX	142,659	0.61	845
24	OPPENHEIMER & CO	141,616	0.61	635
25	FRIEDMAN, BILLINGS, RAMSEY & C	125,467	0.54	331
26	HSBC SECURITIES	124,411	0.53	808
27	STIFEL NICOLAUS CAPITAL MARKET	105,093	0.45	1037
28	JONESTRADING INSTITUTIONAL SER	101,616	0.44	692
29	SUSQUEHANNA INTERNATIONAL GRP.	84,378	0.36	1325
30	SANFORD C. BERNSTEIN COMPANY,	79,203	0.34	411
31	HUDSON SECURITIES	75,363	0.32	332
32	NEEDHAM & COMPANY	73,742	0.32	803
33	RAYMOND JAMES	71,969	0.31	628
34	FELTL & COMPANY	70,714	0.3	30
35	KEEFE, BRUYETTE & WOODS, INC.	67,594	0.29	400
36	WILLIAM BLAIR & COMPANY, LLC.	61,239	0.26	562
37	PALI CAPITAL LLC	57,346	0.25	429

38	LEERINK SWANN & CO.	50,222	0.22	235
39	CRT CAPITAL GROUP LLC	47,500	0.2	38
40	BENCHMARK COMPANY, LLC	45,314	0.19	327-
41	MAXIM GROUP LLC	42,012	0.18	108
42	JMP SECURITIES	41,092	0.18	160
43	CANACCORD ADAMS	37,314	0.16	326
44	THINKEQUITY PARTNERS	36,327	0.16	212
45	WACHOVIA SECURITIES	35,950	0.15	265
46	WEDBUSH MORGAN SECURITIES	30,863	0.13	186
47	STEPHENS INC.	29,599	0.13	295
48	CRAIG-HALLUM CAPITAL GROUP	28,845	0.12	73
49	PULSE TRADING	27,921	0.12	422
50	MORGAN KEEGAN & CO., INC.	26,158	0.11	211-

Listed Securities Non-NY Brokers		Advertised	% of Vol.
Top 25 Broker - Dealer		Vol.(000)	Crossed
1	BANC OF AMERICA SECURITIES LLC	646,270	0
2	WEEDEN & COMPANY, INC.	547,195	17
3	CANTOR, FITZGERALD & CO., INC.	331,022	5
4	ROBERT W. BAIRD CO. INCORPORAT	288,470	5
5	FRIEDMAN, BILLINGS, RAMSEY & C	248,912	12
6	THOMAS WEISEL PARTNERS LLC	199,795	2
7	SUSQUEHANNA INTERNATIONAL GRP.	135,801	1
8	WILLIAM BLAIR & COMPANY, LLC.	83,379	4
9	BULLTICK	66,919	-
10	MORGAN KEEGAN & CO., INC.	60,156	1
11	WACHOVIA SECURITIES	53,945	4
12	SIMMONS AND COMPANY INTERNATIO	37,868	-
13	GREEN STREET ADVISORS	37,265	2
14	THE INTERSTATE GROUP	33,549	-
15	THINKEQUITY PARTNERS	24,078	9
16	JANNEY MONTGOMERY SCOTT, INC.	20,575	-
17	MKM PARTNERS	20,021	4
18	STEPHENS INC.	18,444	2
19	WEDBUSH MORGAN SECURITIES	17,862	4
20	JOHNSON RICE & COMPANY	16,855	-
21	MIDWEST RESEARCH	15,864	4
22	ABN-AMRO	12,918	-
23	D.A. DAVIDSON & CO.	11,614	4
24	ROCHDALE SECURITIES	5,636	0
25	NUTMEG SECURITIES.	2,755	-

NASDAQ – National Market & Small Cap Market		Advertised	# of
Non NY Brokers		Vol.(000)	Stocks
Top 25 Broker-Dealer			
1	BANC OF AMERICA SECURITIES LLC	292,917	1,356

2	ROBERT W. BAIRD CO. INCORPORAT	253,969	1,205
3	THOMAS WEISEL PARTNERS LLC	218,804	653
4	WEEDEN & COMPANY, INC.	189,292	1,031
5	FRIEDMAN, BILLINGS, RAMSEY & C	124,295	322
6	SUSQUEHANNA INTERNATIONAL GRP.	81,389	1,310
7	WILLIAM BLAIR & COMPANY, LLC.	61,208	551
8	WACHOVIA SECURITIES	35,569	258
9	THINKEQUITY PARTNERS	35,528	206
10	WEDBUSH MORGAN SECURITIES	30,818	185
11	STEPHENS INC.	29,560	294
12	CRAIG-HALLUM CAPITAL GROUP	28,845	73
13	MORGAN KEEGAN & CO., INC.	26,086	208
14	D.A. DAVIDSON & CO.	17,205	162
15	JANNEY MONTGOMERY SCOTT, INC.	15,640	785
16	PACIFIC GROWTH EQUITIES	11,499	67
17	MKM PARTNERS	7,445	87
18	THE INTERSTATE GROUP	6,049	179
19	JOHNSON RICE & COMPANY	4,581	73
20	MIDWEST RESEARCH	3,969	58
21	SANDERS MORRIS HARRIS	3,745	16
22	BULLTICK	2,400	52
23	SIMMONS AND COMPANY INTERNATIO	2,043	37
24	PACIFIC CREST SECURITIES	1,889	15
25	ROCHDALE SECURITIES	1,037	49

Ordinary Securities			
Europe			
Top 15 Brokers			
	Advertised	% of	# of
	Vol (000)	Total	Stocks
1	DEUTSCHE BANK SECURITIES, IN	14,194,192	2285
2	UBS	13,244,750	1682
3	CREDIT SUISSE	10,866,599	1647
4	CITIGROUP	8,610,241	1813
5	MORGAN STANLEY EUROPE	4,341,681	1409
6	MERRILL LYNCH	4,300,261	1583
7	GOLDMAN SACHS GROUP	3,798,996	1621
8	JPMORGAN	3,668,144	1458
9	ABN-AMRO	3,266,351	1556
10	HSBC SECURITIES	2,082,742	2135
11	DRESDNER KLEINWORT	1,612,749	1818
12	CAZENOVE SECURITIES	1,569,733	803
13	SHORE CAPITAL STOCKBROKERS LTD	1,051,431	606
14	ING FINANCIAL MARKETS	807,150	369
15	EXANE BNP PARIBAS	747,019	504

Ordinary Securities

Far East Asia / Pacific Rim Top 15 Brokers	Advertised Vol (000)	% of Total	# of Stocks
1 CITIGROUP	12,661,323	34.46	2732
2 DEUTSCHE BANK SECURITIES, IN	7,645,600	20.81	2722
3 GOLDMAN SACHS GROUP	5,175,823	14.09	3003
4 HSBC SECURITIES	3,806,588	10.36	1519
5 MERRILL LYNCH	3,177,212	8.65	1454
6 MORGAN STANLEY ASIA	1,481,205	4.03	75
7 JPMORGAN	1,005,935	2.74	130
8 ABN-AMRO	955,055	2.6	484
9 INSTINET CORPORATION	505,489	1.38	852
10 DRESDNER KLEINWORT	111,534	0.3	610
11 SHORE CAPITAL STOCKBROKERS LTD	60,662	0.17	28
12 UBS	33,104	0.09	36
13 CREDIT SUISSE	27,180	0.07	39
14 THOMAS WEISEL PARTNERS LLC	22,093	0.06	2
15 KNIGHT	18,986	0.05	117

Ordinary Securities Latin America (Excluding Brazil) Top 15 Brokers	Advertised Vol (000)	% of Total	# of Stocks
1 MERRILL LYNCH	807,412	35.78	73
2 MORGAN STANLEY	481,685	21.34	51
3 CREDIT SUISSE	388,707	17.22	69
4 CITIGROUP	282,514	12.52	83
5 JPMORGAN	225,343	9.99	52
6 GOLDMAN SACHS GROUP	67,973	3.01	8
7 DEUTSCHE BANK SECURITIES, IN	2,206	0.1	22
8 DRESDNER KLEINWORT	240	0.01	4
9 UBS	233	0.01	3
10 KNIGHT	231	0.01	7
11 RAYMOND JAMES	90	0	1
12 HSBC SECURITIES	32	0	2
13 JEFFERIES & COMPANY, INC.	10	0	1
14 BNY CONVERGEX	7	0	1
15 JANNEY MONTGOMERY SCOTT, INC.	5	0	2

ADR Securities Top 25 Brokers	Advertised Vol (000)	% of Total	# of Stocks
1 KNIGHT	683,848	12.69	688
2 UBS	681,955	12.65	615
3 MERRILL LYNCH	620,595	11.51	702
4 MORGAN STANLEY	620,505	11.51	580
5 CITIGROUP	441,400	8.19	492
6 CREDIT SUISSE	434,934	8.07	351
7 DEUTSCHE BANK SECURITIES, IN	356,492	6.61	320

8	JPMORGAN	324,543	6.02	360
9	GOLDMAN SACHS GROUP	173,540	3.22	459
10	INSTINET CORPORATION	169,373	3.14	249
11	HSBC SECURITIES	146,857	2.72	165
12	BULLTICK	96,433	1.79	123
13	RBC CAPITAL MARKETS	73,112	1.36	320
14	ITG, INC.	58,241	1.08	180
15	BARCLAYS CAPITAL INC.	55,276	1.03	202
16	WEEDEN & COMPANY, INC.	28,218	0.52	172
17	MORGAN STANLEY EUROPE	26,935	0.5	17
18	BANC OF AMERICA SECURITIES LLC	25,511	0.47	256
19	ING FINANCIAL MARKETS	25,030	0.46	15
20	ABN-AMRO	23,760	0.44	88
21	BTIG - BASS TRADING	21,873	0.41	74
22	JEFFERIES & COMPANY, INC.	20,291	0.38	146
23	CALYON SECURITIES USA	19,637	0.36	61
24	PALI CAPITAL LLC	18,840	0.35	139
25	DRESDNER KLEINWORT	18,506	0.34	163

CVT BOND COUPON Securities		Advertised	% of	# of
Top 25 Brokers		Vol (000)	Total	Stocks
1	CITIGROUP	13,184	51.82	23
2	KEPLER EQUITIES	7,687	30.22	1
3	CRT CAPITAL GROUP LLC	3,713	14.59	2
4	UBS	306	1.2	16
5	KNIGHT	220	0.87	7
6	MERRILL LYNCH	163	0.64	6
7	KEEFE, BRUYETTE & WOODS, INC.	44	0.17	2
8	MORGAN STANLEY	31	0.12	11
9	HILL THOMPSON MAGID CO. INC.	20	0.08	3
10	JPMORGAN	16	0.06	3
11	RBC CAPITAL MARKETS	16	0.06	5
12	JEFFERIES & COMPANY, INC.	16	0.06	1
13	ROBERT W. BAIRD CO. INCORPORAT	12	0.05	5
14	GOLDMAN SACHS GROUP	6	0.02	3
15	JANNEY MONTGOMERY SCOTT, INC.	5	0.02	3
16	WILLIAM BLAIR & COMPANY, LLC.	1	0	3
17	CREDIT SUISSE	0	0	1

Mandatory CVT Securities		Advertised	% of	# of
Top 15 Brokers		Vol (000)	Total	Stocks
1	CITIGROUP	2,243	24.84	11
2	GOLDMAN SACHS GROUP	1,768	19.58	6
3	CREDIT SUISSE	1,156	12.81	3
4	KNIGHT	1,051	11.64	6
5	MERRILL LYNCH	915	10.14	5
6	UBS	716	7.93	9
7	DEUTSCHE BANK SECURITIES, IN	203	2.25	5
8	MORGAN STANLEY	189	2.09	8
9	WILLIAM BLAIR & COMPANY, LLC.	156	1.73	3
10	JPMORGAN	120	1.33	3
11	JANNEY MONTGOMERY SCOTT, INC.	101	1.12	3
12	INSTINET CORPORATION	82	0.91	2
13	BMO CAPITAL MARKETS	76	0.84	1
14	JONESTRADING INSTITUTIONAL SER	71	0.78	1
15	MORGAN STANLEY EUROPE	33	0.36	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	GOLDMAN SACHS GROUP	10,898	18.85	41
2	UBS	9,707	16.79	123
3	KNIGHT	8,322	14.4	78
4	CITIGROUP	7,474	12.93	98
5	CREDIT SUISSE	5,839	10.1	40
6	BARCLAYS CAPITAL INC.	2,774	4.8	22

7	MORGAN STANLEY	2,720	4.7	97
8	MERRILL LYNCH	2,394	4.14	25
9	DEUTSCHE BANK SECURITIES, IN	1,558	2.7	17
10	JANNEY MONTGOMERY SCOTT, INC.	1,006	1.74	60
11	JPMORGAN	801	1.39	26
12	MAXIM GROUP LLC	573	0.99	3
13	KEEFE, BRUYETTE & WOODS, INC.	521	0.9	14
14	JEFFERIES & COMPANY, INC.	374	0.65	11
15	FERRIS BAKER WATTS & CO.,INC	356	0.62	10