

<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 UBS	13,118,237	16.26	12-
2 KNIGHT	11,911,286	14.77	15
3 CITIGROUP	9,789,025	12.14	1
4 MORGAN STANLEY	6,712,516	8.32-	-
5 MERRILL LYNCH	6,411,002	7.95	0
6 CREDIT SUISSE	5,906,012	7.32-	
7 JPMORGAN	3,352,251	4.16	1
8 DEUTSCHE BANK SECURITIES, IN	3,329,447	4.13	0
9 RBC CAPITAL MARKETS	2,445,180	3.03	4
10 GOLDMAN SACHS GROUP	2,381,887	2.95	6
11 INSTINET CORPORATION	2,222,805	2.76	4
12 BARCLAYS CAPITAL INC.	1,603,749	1.99	1
13 ITG, INC.	1,171,651	1.45	24
14 JEFFERIES & COMPANY, INC.	954,832	1.18	5
15 WEEDEN & COMPANY, INC.	731,888	0.91	16
16 SUSQUEHANNA INTERNATIONAL GRP.	722,341	0.9	1
17 STIFEL NICOLAUS CAPITAL MARKET	645,671	0.8	35
18 SANFORD C. BERNSTEIN COMPANY,	474,439	0.59	11
19 BTIG - BASS TRADING	434,106	0.54	7
20 COWEN & CO.	385,104	0.48	9
21 CANTOR, FITZGERALD & CO., INC.	353,497	0.44	3
22 BNY CONVERGEX	346,718	0.43	1
23 JONESTRADING INSTITUTIONAL SER	335,245	0.42	20
24 OPPENHEIMER & CO	305,192	0.38-	
25 ROBERT W. BAIRD CO. INCORPORAT	304,880	0.38	3
26 FRIEDMAN, BILLINGS, RAMSEY & C	294,510	0.37	7
27 RAYMOND JAMES	275,349	0.34	5
28 PIPER JAFFRAY & CO.	264,338	0.33	3
29 THOMAS WEISEL PARTNERS LLC	260,903	0.32	1
30 HSBC SECURITIES	216,870	0.27	0
31 KEEFE, BRUYETTE & WOODS, INC.	203,884	0.25	1
32 WACHOVIA SECURITIES	199,593	0.25	4
33 DRESDNER KLEINWORT	162,019	0.2-	
34 KEYBANC CAPITAL MARKETS INC.	129,400	0.16	3
35 HUDSON SECURITIES	126,518	0.16	0
36 WILLIAM BLAIR & COMPANY, LLC.	120,520	0.15	4
37 CRT CAPITAL GROUP LLC	117,844	0.15	37
38 BENCHMARK COMPANY, LLC	104,230	0.13	1-
39 MORGAN KEEGAN & CO., INC.	103,318	0.13	3
40 SUNTRUST ROBINSON HUMPHREY	85,424	0.11	13
41 LEERINK SWANN & CO.	85,113	0.11	10
42 JMP SECURITIES	82,954	0.1-	
43 FOX-PITT KELTON, INC.	80,863	0.1	2-
44 BMO CAPITAL MARKETS	72,610	0.09	11-

45 BULLTICK	71,496	0.09-	-
46 CAPITAL INSTITUTIONAL SERVICES	69,000	0.09-	-
47 STERNE AGEE & LEACH, INC.	65,280	0.08	0
48 LABRANCHE FINANCIAL SERVICES	55,367	0.07	3-
49 SIMMONS AND COMPANY INTERNATIO	53,959	0.07-	
50 CANACCORD ADAMS	51,816	0.06	2

<b>NASDAQ – National Market &amp; Small Cap Market</b>			
<b>Top 50 Brokers</b>	<b>Advertised Vol (000)</b>	<b>% of Total</b>	<b># of Stocks</b>
1 KNIGHT	6,903,571	23.39	2891
2 UBS	3,399,781	11.52	2828
3 CITIGROUP	3,325,845	11.27	2565
4 MORGAN STANLEY	2,526,449	8.56	2260
5 MERRILL LYNCH	1,688,082	5.72	2380
6 CREDIT SUISSE	1,411,759	4.78	2277
7 GOLDMAN SACHS GROUP	1,058,773	3.59	1918
8 JPMORGAN	1,056,846	3.58	1809
9 INSTINET CORPORATION	847,876	2.87	1775
10 DEUTSCHE BANK SECURITIES, IN	753,844	2.55	1613
11 RBC CAPITAL MARKETS	748,260	2.53	1399
12 JEFFERIES & COMPANY, INC.	553,051	1.87	1080
13 BARCLAYS CAPITAL INC.	488,199	1.65	963
14 ITG, INC.	440,547	1.49	1290
15 PIPER JAFFRAY & CO.	291,072	0.99	969
16 COWEN & CO.	274,693	0.93	801
17 BTIG - BASS TRADING	232,482	0.79	540
18 SUSQUEHANNA INTERNATIONAL GRP.	229,171	0.78	1622
19 WEEDEN & COMPANY, INC.	216,674	0.73	1152
20 THOMAS WEISEL PARTNERS LLC	204,257	0.69	675-
21 OPPENHEIMER & CO	203,283	0.69	707
22 ROBERT W. BAIRD CO. INCORPORAT	185,690	0.63	1228
23 CANTOR, FITZGERALD & CO., INC.	163,859	0.56	743
24 STIFEL NICOLAUS CAPITAL MARKET	138,629	0.47	1218
25 JONESTRADING INSTITUTIONAL SER	138,587	0.47	785
26 FRIEDMAN, BILLINGS, RAMSEY & C	131,918	0.45	282
27 RAYMOND JAMES	117,466	0.4	1679
28 SANFORD C. BERNSTEIN COMPANY,	107,849	0.37	459
29 BNY CONVERGEX	105,843	0.36	880
30 HUDSON SECURITIES	95,137	0.32	340
31 WILLIAM BLAIR & COMPANY, LLC.	88,944	0.3	676
32 HSBC SECURITIES	76,451	0.26	776
33 WEDBUSH MORGAN SECURITIES	75,655	0.26	263
34 JMP SECURITIES	71,155	0.24	168
35 BMO CAPITAL MARKETS	70,303	0.24	142
36 KEEFE, BRUYETTE & WOODS, INC.	65,270	0.22	442
37 LEERINK SWANN & CO.	63,431	0.21	266

38	WACHOVIA SECURITIES	62,639	0.21	329
39	BENCHMARK COMPANY, LLC	59,019	0.2	363
40	THINKEQUITY PARTNERS	54,742	0.19	270-
41	NEEDHAM & COMPANY	52,304	0.18	721
42	CANACCORD ADAMS	44,762	0.15	354
43	SUNTRUST ROBINSON HUMPHREY	34,202	0.12	394
44	MERRIMAN CURHAN FORD & CO.	33,141	0.11	202
45	MORGAN KEEGAN & CO., INC.	32,688	0.11	233
46	KEYBANC CAPITAL MARKETS INC.	32,048	0.11	213
47	PULSE TRADING	31,260	0.11	433
48	CRAIG-HALLUM CAPITAL GROUP	30,230	0.1	79
49	STEPHENS INC.	29,466	0.1	351
50	STERNE AGEE & LEACH, INC.	28,305	0.1	222-

<b>Listed Securities Non-NY Brokers Top 25 Broker - Dealer</b>	<b>Advertised Vol.(000)</b>	<b>% of Vol. Crossed</b>	
1	WEEDEN & COMPANY, INC.	736,124	16
2	SUSQUEHANNA INTERNATIONAL GRP.	722,211	1
3	CANTOR, FITZGERALD & CO., INC.	353,008	3
4	ROBERT W. BAIRD CO. INCORPORAT	315,480	4
5	FRIEDMAN, BILLINGS, RAMSEY & C	294,510	7
6	THOMAS WEISEL PARTNERS LLC	262,957	1
7	WACHOVIA SECURITIES	199,593	4
8	WILLIAM BLAIR & COMPANY, LLC.	120,751	4
9	MORGAN KEEGAN & CO., INC.	103,318	3
10	BULLTICK	73,383	-
11	CAPITAL INSTITUTIONAL SERVICES	69,010	-
12	SIMMONS AND COMPANY INTERNATIO	50,697	-
13	STEPHENS INC.	42,047	2
14	WEDBUSH MORGAN SECURITIES	39,307	5
15	THE INTERSTATE GROUP	34,974	1
16	GREEN STREET ADVISORS	33,627	1
17	MIDWEST RESEARCH	32,782	0
18	JANNEY MONTGOMERY SCOTT, INC.	30,959	-
19	ABN-AMRO	27,105	-
20	THINKEQUITY PARTNERS	26,592	10
21	MKM PARTNERS	25,649	9
22	JOHNSON RICE & COMPANY	23,388	-
23	BANC OF AMERICA SECURITIES LLC	15,205	-
24	D.A. DAVIDSON & CO.	14,859	2
25	CRAIG-HALLUM CAPITAL GROUP	6,041	18

<b>NASDAQ – National Market &amp; Small Cap Market Non NY Brokers Top 25 Broker-Dealer</b>	<b>Advertised Vol.(000)</b>	<b># of Stocks</b>	
1	SUSQUEHANNA INTERNATIONAL GRP.	227,380	1,640

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>

2	WEEDEN & COMPANY, INC.	218,792	1,162
3	THOMAS WEISEL PARTNERS LLC	204,455	675
4	ROBERT W. BAIRD CO. INCORPORAT	174,579	1,237
5	FRIEDMAN, BILLINGS, RAMSEY & C	132,980	280
6	WILLIAM BLAIR & COMPANY, LLC.	89,064	671
7	WEDBUSH MORGAN SECURITIES	76,076	262
8	WACHOVIA SECURITIES	62,207	322
9	THINKEQUITY PARTNERS	56,564	271
10	MORGAN KEEGAN & CO., INC.	32,635	230
11	STEPHENS INC.	30,518	354
12	CRAIG-HALLUM CAPITAL GROUP	30,331	81
13	D.A. DAVIDSON & CO.	26,971	193
14	CAPITAL INSTITUTIONAL SERVICES	25,759	280
15	JANNEY MONTGOMERY SCOTT, INC.	19,659	911
16	THE INTERSTATE GROUP	6,926	274
17	MKM PARTNERS	6,880	84
18	MIDWEST RESEARCH	6,659	86
19	JOHNSON RICE & COMPANY	5,945	73
20	SIMMONS AND COMPANY INTERNATIO	4,690	19
21	SANDERS MORRIS HARRIS	4,311	18
22	BULLTICK	2,836	58
23	PACIFIC CREST SECURITIES	1,944	13
24	GREEN STREET ADVISORS	762	9
25	NUTMEG SECURITIES.	694	28

<b>Ordinary Securities</b>			
<b>Europe</b>			
<b>Top 15 Brokers</b>			
	<b>Advertised</b>	<b>% of</b>	<b># of</b>
	<b>Vol (000)</b>	<b>Total</b>	<b>Stocks</b>
1	DEUTSCHE BANK SECURITIES, IN	18,884,678	2066
2	UBS	16,391,441	1738
3	CREDIT SUISSE	12,411,374	1778
4	CITIGROUP	10,287,451	1712
5	JPMORGAN	6,342,080	1473
6	MERRILL LYNCH	5,256,401	1569
7	MORGAN STANLEY EUROPE	4,949,964	1373
8	GOLDMAN SACHS GROUP	4,891,335	1713
9	ABN-AMRO	4,082,714	1739
10	CAZENOVE SECURITIES	3,191,257	819
11	SHORE CAPITAL STOCKBROKERS LTD	3,043,310	611
12	HSBC SECURITIES	2,745,592	2346
13	INVESTEC SECURITIES LTD	1,712,801	180
14	DRESDNER KLEINWORT	1,286,325	1840
15	ING FINANCIAL MARKETS	1,083,585	375

**Ordinary Securities**

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<b>Far East Asia / Pacific Rim Top 15 Brokers</b>	<b>Advertised Vol (000)</b>	<b>% of Total</b>	<b># of Stocks</b>
1 CITIGROUP	8,565,448	24.7	2542
2 DEUTSCHE BANK SECURITIES, IN	7,607,711	21.93	2984
3 GOLDMAN SACHS GROUP	4,948,325	14.27	1910
4 JPMORGAN	4,192,594	12.09	1391
5 MERRILL LYNCH	3,506,076	10.11	1398
6 HSBC SECURITIES	3,223,278	9.29	1822
7 ABN-AMRO	1,032,328	2.98	893
8 INSTINET CORPORATION	858,982	2.48	1068
9 MORGAN STANLEY ASIA	329,753	0.95	85
10 DRESDNER KLEINWORT	149,208	0.43	648
11 EVOLUTION SECURITIES	40,819	0.12	8
12 SHORE CAPITAL STOCKBROKERS LTD	40,265	0.12	25
13 KNIGHT	36,280	0.1	132
14 CREDIT SUISSE	33,371	0.1	49
15 THOMAS WEISEL PARTNERS LLC	32,547	0.09	4

<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	1,248,099	42.05	87
2 MORGAN STANLEY	719,417	24.24	59
3 CREDIT SUISSE	452,921	15.26	81
4 JPMORGAN	258,517	8.71	60
5 CITIGROUP	242,627	8.17	55
6 GOLDMAN SACHS GROUP	36,744	1.24	5
7 DEUTSCHE BANK SECURITIES, IN	8,770	0.3	19
8 UBS	950	0.03	8
9 KNIGHT	169	0.01	9
10 RBC CAPITAL MARKETS	92	0	5
11 RAYMOND JAMES	44	0	4
12 HSBC SECURITIES	30	0	2
13 BNY CONVERGEX	13	0	1
14 INSTINET CORPORATION	4	0	1
15 STIFEL NICOLAUS CAPITAL MARKET	1	0	1

<b>ADR Securities Top 25 Brokers</b>	<b>Advertised Vol (000)</b>	<b>% of Total</b>	<b># of Stocks</b>
1 CITIGROUP	948,410	13.15	611
2 UBS	919,439	12.75	625
3 MORGAN STANLEY	908,262	12.59	599
4 MERRILL LYNCH	731,196	10.14	723
5 KNIGHT	721,013	10	729
6 CREDIT SUISSE	547,874	7.6	372
7 DEUTSCHE BANK SECURITIES, IN	499,785	6.93	319

8	JPMORGAN	363,766	5.04	393
9	GOLDMAN SACHS GROUP	232,860	3.23	472
10	INSTINET CORPORATION	213,603	2.96	257
11	HSBC SECURITIES	156,523	2.17	183
12	BULLTICK	95,611	1.33	109
13	RBC CAPITAL MARKETS	85,460	1.18	331
14	BARCLAYS CAPITAL INC.	71,662	0.99	202
15	MORGAN STANLEY EUROPE	64,040	0.89	20
16	ITG, INC.	60,621	0.84	169
17	JEFFERIES & COMPANY, INC.	49,387	0.68	173
18	STIFEL NICOLAUS CAPITAL MARKET	45,660	0.63	112
19	ING FINANCIAL MARKETS	44,334	0.61	21
20	ABN-AMRO	41,080	0.57	90
21	SUSQUEHANNA INTERNATIONAL GRP.	31,318	0.43	165
22	CALYON SECURITIES USA	29,218	0.41	69
23	WEEDEN & COMPANY, INC.	23,913	0.33	143
24	SANFORD C. BERNSTEIN COMPANY,	20,645	0.29	110
25	CANTOR, FITZGERALD & CO., INC.	19,637	0.27	57

<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	STIFEL NICOLAUS CAPITAL MARKET	892,007	99.68	1
2	CANTOR, FITZGERALD & CO., INC.	1,000	0.11	1
3	UBS	589	0.07	17
4	CITIGROUP	382	0.04	17
5	MERRILL LYNCH	342	0.04	6
6	KNIGHT	206	0.02	7
7	CREDIT SUISSE	123	0.01	3
8	JPMORGAN	81	0.01	3
9	RBC CAPITAL MARKETS	57	0.01	13
10	MORGAN STANLEY	36	0	10
11	GOLDMAN SACHS GROUP	31	0	1
12	MAXIM GROUP LLC	20	0	1
13	KEEFE, BRUYETTE & WOODS, INC.	5	0	2
14	JONESTRADING INSTITUTIONAL SER	4	0	3
15	JANNEY MONTGOMERY SCOTT, INC.	4	0	4
16	ROBERT W. BAIRD CO. INCORPORAT	4	0	4
17	DEUTSCHE BANK SECURITIES, IN	4	0	1
18	WILLIAM BLAIR & COMPANY, LLC.	2	0	5
19	SUSQUEHANNA INTERNATIONAL GRP.	1	0	1
20	BARCLAYS CAPITAL INC.	1	0	1
21	HILL THOMPSON MAGID CO. INC.	1	0	1
22	LABRANCHE FINANCIAL SERVICES	0	0	1
23	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	CITIGROUP	1,134	28.13	8
2	MERRILL LYNCH	891	22.11	5
3	UBS	857	21.26	7
4	KNIGHT	690	17.11	7
5	RBC CAPITAL MARKETS	100	2.47	4
6	BARCLAYS CAPITAL INC.	97	2.42	2
7	MORGAN STANLEY	78	1.94	6
8	JPMORGAN	58	1.44	3
9	SUSQUEHANNA INTERNATIONAL GRP.	51	1.26	2
10	STIFEL NICOLAUS CAPITAL MARKET	20	0.5	1
11	JANNEY MONTGOMERY SCOTT, INC.	16	0.4	4
12	DRESDNER KLEINWORT	13	0.32	1
13	ROBERT W. BAIRD CO. INCORPORAT	6	0.15	2
14	Tradewire Securities	5	0.11	1
15	CREDIT SUISSE	4	0.1	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	N/A			

<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	82,228	43.9	8
2	CREDIT SUISSE	26,052	13.91	46
3	CITIGROUP	22,513	12.02	142
4	UBS	12,937	6.91	127
5	GOLDMAN SACHS GROUP	10,157	5.42	43
6	KNIGHT	8,288	4.43	88

7	BARCLAYS CAPITAL INC.	5,658	3.02	39
8	MORGAN STANLEY	3,917	2.09	111
9	MERRILL LYNCH	3,491	1.86	32
10	KEEFE, BRUYETTE & WOODS, INC.	2,165	1.16	26
11	RBC CAPITAL MARKETS	1,798	0.96	112
12	WILLIAM BLAIR & COMPANY, LLC.	1,576	0.84	46
13	JPMORGAN	1,532	0.82	21
14	DEUTSCHE BANK SECURITIES, IN	1,237	0.66	16
15	INSTINET CORPORATION	1,017	0.54	15