

Listed Securities	Advertised	% of	% of Vol.
Top 50 Brokers	Vol (000)	Total	Crossed
1 KNIGHT	13,265,175	16.35	15-
2 CREDIT SUISSE	10,426,442	12.85-	
3 UBS	9,560,950	11.78	8
4 CITIGROUP	9,076,173	11.19	1-
5 MERRILL LYNCH	8,503,906	10.48	0
6 MORGAN STANLEY	6,699,092	8.26-	
7 DEUTSCHE BANK SECURITIES, IN	3,023,695	3.73	0
8 JPMORGAN	2,917,226	3.6	1
9 BARCLAYS CAPITAL INC.	2,415,885	2.98	0
10 GOLDMAN SACHS GROUP	1,983,564	2.44	7
11 RBC CAPITAL MARKETS	1,553,546	1.91	6
12 INSTINET CORPORATION	1,474,063	1.82	4
13 STIFEL NICOLAUS CAPITAL MARKET	1,196,334	1.47	1
14 ITG, INC.	953,567	1.18	42
15 JEFFERIES & COMPANY, INC.	738,149	0.91	4
16 SUSQUEHANNA INTERNATIONAL GRP.	660,900	0.81	0
17 WEEDEN & COMPANY, INC.	573,017	0.71	13
18 SANFORD C. BERNSTEIN COMPANY,	421,521	0.52	9
19 BNY CONVERGEX	400,445	0.49	1
20 BTIG - BASS TRADING	322,266	0.4	4
21 CANTOR, FITZGERALD & CO., INC.	302,143	0.37	6
22 OPPENHEIMER & CO	298,616	0.37-	
23 COWEN & CO.	287,127	0.35	11
24 WACHOVIA SECURITIES	242,971	0.3	1
25 PIPER JAFFRAY & CO.	239,222	0.29	3
26 FRIEDMAN, BILLINGS, RAMSEY & C	237,863	0.29	10
27 ROBERT W. BAIRD CO. INCORPORAT	228,031	0.28	5
28 RAYMOND JAMES	221,190	0.27	4
29 JONESTRADING INSTITUTIONAL SER	200,394	0.25	18
30 KEEFE, BRUYETTE & WOODS, INC.	197,484	0.24	1
31 THOMAS WEISEL PARTNERS LLC	180,113	0.22	2
32 HUDSON SECURITIES	158,492	0.2	0
33 WILLIAM BLAIR & COMPANY, LLC.	127,754	0.16	7
34 KEYBANC CAPITAL MARKETS INC.	125,430	0.15	7
35 HSBC SECURITIES	105,990	0.13	0
36 CRT CAPITAL GROUP LLC	98,803	0.12	54
37 MORGAN KEEGAN & CO., INC.	93,169	0.11	4
38 JMP SECURITIES	90,860	0.11-	-
39 BENCHMARK COMPANY, LLC	81,313	0.1	1
40 SUNTRUST ROBINSON HUMPHREY	76,189	0.09	12
41 FOX-PITT KELTON, INC.	74,466	0.09	2
42 BMO CAPITAL MARKETS	72,777	0.09	6
43 LEERINK SWANN & CO.	69,661	0.09	1-
44 CAPITAL INSTITUTIONAL SERVICES	68,205	0.08	0-

45 LAZARD CAPITAL MARKETS	67,817	0.08	5-
46 LABRANCHE FINANCIAL SERVICES	59,586	0.07	7-
47 BULLTICK	56,688	0.07-	
48 CALYON SECURITIES USA	54,274	0.07-	-
49 SIMMONS AND COMPANY INTERNATIO	45,059	0.06-	
50 ROCHDALE SECURITIES	44,790	0.06	12

NASDAQ – National Market & Small Cap Market			
Top 50 Brokers	Advertised Vol (000)	% of Total	# of Stocks
1 KNIGHT	7,642,313	23.85	2891
2 UBS	3,798,323	11.85	2807
3 CITIGROUP	3,512,605	10.96	2573
4 CREDIT SUISSE	2,796,244	8.72	2437
5 MORGAN STANLEY	2,264,381	7.07	2352
6 MERRILL LYNCH	1,917,994	5.98	2355
7 JPMORGAN	1,189,368	3.71	1824
8 GOLDMAN SACHS GROUP	1,156,860	3.61	1983
9 BARCLAYS CAPITAL INC.	872,317	2.72	1537
10 DEUTSCHE BANK SECURITIES, IN	735,576	2.3	1609
11 INSTINET CORPORATION	722,808	2.26	1574
12 RBC CAPITAL MARKETS	560,667	1.75	1303
13 JEFFERIES & COMPANY, INC.	452,249	1.41	1002
14 ITG, INC.	378,503	1.18	1449
15 BTIG - BASS TRADING	243,433	0.76	529
16 SUSQUEHANNA INTERNATIONAL GRP.	241,506	0.75	1438
17 PIPER JAFFRAY & CO.	240,856	0.75	1046
18 COWEN & CO.	229,281	0.72	764
19 WEEDEN & COMPANY, INC.	209,700	0.65	1066
20 OPPENHEIMER & CO	193,734	0.6	1069-
21 THOMAS WEISEL PARTNERS LLC	162,113	0.51	499
22 STIFEL NICOLAUS CAPITAL MARKET	152,997	0.48	1239
23 CANTOR, FITZGERALD & CO., INC.	152,857	0.48	709
24 SANFORD C. BERNSTEIN COMPANY,	151,741	0.47	438
25 BNY CONVERGEX	132,681	0.41	942
26 ROBERT W. BAIRD CO. INCORPORAT	131,747	0.41	1236
27 FRIEDMAN, BILLINGS, RAMSEY & C	130,680	0.41	327
28 JONESTRADING INSTITUTIONAL SER	128,798	0.4	748
29 RAYMOND JAMES	91,935	0.29	1675
30 WACHOVIA SECURITIES	89,281	0.28	373
31 HUDSON SECURITIES	87,515	0.27	514
32 WILLIAM BLAIR & COMPANY, LLC.	79,548	0.25	723
33 HSBC SECURITIES	78,328	0.24	312
34 WEDBUSH MORGAN SECURITIES	63,491	0.2	281
35 THINKEQUITY PARTNERS	56,736	0.18	231
36 NEEDHAM & COMPANY	56,342	0.18	647
37 KEEFE, BRUYETTE & WOODS, INC.	55,624	0.17	382

38	BENCHMARK COMPANY, LLC	55,566	0.17	350
39	JMP SECURITIES	55,399	0.17	217
40	LEERINK SWANN & CO.	54,114	0.17	217-
41	CANACCORD ADAMS	50,261	0.16	311
42	BMO CAPITAL MARKETS	43,167	0.13	143
43	KEYBANC CAPITAL MARKETS INC.	37,869	0.12	196
44	LABRANCHE FINANCIAL SERVICES	36,517	0.11	514
45	MAXIM GROUP LLC	36,456	0.11	111
46	LAZARD CAPITAL MARKETS	35,357	0.11	256
47	MORGAN KEEGAN & CO., INC.	35,001	0.11	230
48	CRAIG-HALLUM CAPITAL GROUP	29,705	0.09	80
49	STEPHENS INC.	29,152	0.09	316
50	SUNTRUST ROBINSON HUMPHREY	28,767	0.09	353-

Listed Securities Non-NY Brokers		Advertised	% of Vol.
Top 25 Broker - Dealer		Vol.(000)	Crossed
1	SUSQUEHANNA INTERNATIONAL GRP.	660,900	0
2	WEEDEN & COMPANY, INC.	573,017	13
3	CANTOR, FITZGERALD & CO., INC.	302,143	6
4	WACHOVIA SECURITIES	242,971	1
5	FRIEDMAN, BILLINGS, RAMSEY & C	237,863	10
6	ROBERT W. BAIRD CO. INCORPORAT	228,031	5
7	THOMAS WEISEL PARTNERS LLC	180,113	2
8	WILLIAM BLAIR & COMPANY, LLC.	127,754	7
9	MORGAN KEEGAN & CO., INC.	93,169	4
10	CAPITAL INSTITUTIONAL SERVICES	68,205	0
11	BULLTICK	56,688	-
12	SIMMONS AND COMPANY INTERNATIO	45,059	-
13	ROCHDALE SECURITIES	44,790	12
14	THE INTERSTATE GROUP	42,995	0
15	JANNEY MONTGOMERY SCOTT, INC.	40,916	-
16	GREEN STREET ADVISORS	37,754	1
17	STEPHENS INC.	34,977	3
18	WEDBUSH MORGAN SECURITIES	32,886	1
19	ABN-AMRO	30,818	-
20	MKM PARTNERS	29,303	1
21	THINKEQUITY PARTNERS	26,932	4
22	JOHNSON RICE & COMPANY	24,725	-
23	D.A. DAVIDSON & CO.	20,933	3
24	MIDWEST RESEARCH	20,858	-
25	CRAIG-HALLUM CAPITAL GROUP	4,188	15

NASDAQ – National Market & Small Cap Market		Advertised	# of
Non NY Brokers		Vol.(000)	Stocks
Top 25 Broker-Dealer		Vol.(000)	Stocks
1	SUSQUEHANNA INTERNATIONAL GRP.	241,506	1,438

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.	209,700	1,066
3	THOMAS WEISEL PARTNERS LLC	162,113	499
4	ROBERT W. BAIRD CO. INCORPORAT	131,747	1,236
5	FRIEDMAN, BILLINGS, RAMSEY & C	130,680	327
6	WACHOVIA SECURITIES	89,281	373
7	WILLIAM BLAIR & COMPANY, LLC.	79,548	723
8	WEDBUSH MORGAN SECURITIES	63,491	281
9	THINKEQUITY PARTNERS	56,736	231
10	MORGAN KEEGAN & CO., INC.	35,001	230
11	CRAIG-HALLUM CAPITAL GROUP	29,705	80
12	STEPHENS INC.	29,152	316
13	JANNEY MONTGOMERY SCOTT, INC.	24,590	835
14	D.A. DAVIDSON & CO.	17,672	220
15	CAPITAL INSTITUTIONAL SERVICES	15,955	197
16	JOHNSON RICE & COMPANY	11,904	87
17	ROCHDALE SECURITIES	9,592	180
18	MIDWEST RESEARCH	9,273	53
19	MKM PARTNERS	8,265	87
20	THE INTERSTATE GROUP	4,903	178
21	SIMMONS AND COMPANY INTERNATIO	4,332	36
22	SANDERS MORRIS HARRIS	3,470	12
23	BULLTICK	3,460	102
24	GREEN STREET ADVISORS	439	7
25	NUTMEG SECURITIES.	415	31

Ordinary Securities			
Europe			
Top 15 Brokers			
	Advertised	% of	# of
	Vol (000)	Total	Stocks
1	UBS	13,287,063	1902
2	DEUTSCHE BANK SECURITIES, IN	13,189,139	2286
3	CREDIT SUISSE	12,094,161	1892
4	CITIGROUP	8,311,719	1675
5	JPMORGAN	6,655,212	1532
6	NOMURA INTERNATIONAL PLC	5,817,817	1885
7	GOLDMAN SACHS GROUP	5,392,171	1622
8	MORGAN STANLEY EUROPE	5,195,919	1373
9	MERRILL LYNCH	3,921,319	1534
10	ABN-AMRO	3,482,723	1717
11	HSBC SECURITIES	2,841,656	2401
12	CAZENOVE SECURITIES	2,676,364	884
13	SHORE CAPITAL STOCKBROKERS LTD	2,292,073	612
14	SANFORD C. BERNSTEIN COMPANY,	1,201,850	717
15	EXANE BNP PARIBAS	986,556	645

Ordinary Securities

Far East Asia / Pacific Rim Top 15 Brokers	Advertised Vol (000)	% of Total	# of Stocks
1 JPMORGAN	10,366,156	24.34	1581
2 DEUTSCHE BANK SECURITIES, IN	10,296,124	24.18	3183
3 MORGAN STANLEY ASIA	7,462,203	17.52	248
4 GOLDMAN SACHS GROUP	5,193,384	12.2	1311
5 HSBC SECURITIES	4,187,411	9.83	1072
6 MERRILL LYNCH	2,124,715	4.99	1341
7 CITIGROUP	1,373,319	3.23	1373
8 ABN-AMRO	1,153,379	2.71	681
9 SHORE CAPITAL STOCKBROKERS LTD	146,079	0.34	23
10 CREDIT SUISSE	62,736	0.15	76
11 THOMAS WEISEL PARTNERS LLC	49,578	0.12	6
12 UBS	39,397	0.09	28
13 KNIGHT	36,883	0.09	151
14 EVOLUTION SECURITIES	32,219	0.08	10
15 JEFFERIES INTERNATIONAL LTD.	8,359	0.02	15

Ordinary Securities Latin America (Excluding Brazil) Top 15 Brokers	Advertised Vol (000)	% of Total	# of Stocks
1 MERRILL LYNCH	1,136,306	42.87	93
2 CREDIT SUISSE	655,081	24.71	64
3 MORGAN STANLEY	536,984	20.26	63
4 JPMORGAN	128,368	4.84	47
5 CITIGROUP	88,584	3.34	62
6 UBS	53,717	2.03	49
7 GOLDMAN SACHS GROUP	26,405	1	5
8 DEUTSCHE BANK SECURITIES, IN	24,703	0.93	21
9 MAXIM GROUP LLC	655	0.02	1
10 KNIGHT	61	0	3
11 RAYMOND JAMES	7	0	1
12 WILLIAM BLAIR & COMPANY, LLC.	0	0	1

ADR Securities Top 25 Brokers	Advertised Vol (000)	% of Total	# of Stocks
1 KNIGHT	920,301	12.8	776
2 CITIGROUP	831,762	11.57	621
3 UBS	788,453	10.96	637
4 CREDIT SUISSE	734,258	10.21	440
5 MERRILL LYNCH	702,501	9.77	769
6 MORGAN STANLEY	690,438	9.6	611
7 DEUTSCHE BANK SECURITIES, IN	447,881	6.23	341

8	JPMORGAN	298,474	4.15	466
9	BARCLAYS CAPITAL INC.	237,867	3.31	511
10	GOLDMAN SACHS GROUP	201,841	2.81	456
11	HSBC SECURITIES	171,771	2.39	174
12	INSTINET CORPORATION	151,762	2.11	260
13	BULLTICK	135,544	1.88	141
14	MAGNA SECURITIES CORP.	100,000	1.39	1
15	WEEDEN & COMPANY, INC.	74,797	1.04	150
16	MORGAN STANLEY EUROPE	63,867	0.89	27
17	RBC CAPITAL MARKETS	51,864	0.72	361
18	ITG, INC.	50,619	0.7	203
19	CALYON SECURITIES USA	44,965	0.63	73
20	ABN-AMRO	36,116	0.5	95
21	SUSQUEHANNA INTERNATIONAL GRP.	35,197	0.49	189
22	SANFORD C. BERNSTEIN COMPANY,	30,581	0.43	112
23	JEFFERIES & COMPANY, INC.	30,244	0.42	134
24	CANTOR, FITZGERALD & CO., INC.	28,887	0.4	78
25	BTIG - BASS TRADING	25,991	0.36	81

CVT BOND COUPON Securities		Advertised	% of	# of
Top 25 Brokers		Vol (000)	Total	Stocks
1	STIFEL NICOLAUS CAPITAL MARKET	1,170	46.33	1
2	UBS	347	13.73	16
3	CITIGROUP	263	10.41	17
4	KNIGHT	193	7.65	8
5	FOX-PITT KELTON, INC.	178	7.03	3
6	MORGAN STANLEY	130	5.13	9
7	MERRILL LYNCH	83	3.3	6
8	RBC CAPITAL MARKETS	61	2.41	12
9	JPMORGAN	44	1.74	4
10	CREDIT SUISSE	18	0.71	4
11	CAPITAL INSTITUTIONAL SERVICES	10	0.4	1
12	KEEFE, BRUYETTE & WOODS, INC.	7	0.29	3
13	BARCLAYS CAPITAL INC.	6	0.23	2
14	SANFORD C. BERNSTEIN COMPANY,	6	0.22	1
15	ROBERT W. BAIRD CO. INCORPORAT	3	0.11	3
16	INSTINET CORPORATION	2	0.08	1
17	JANNEY MONTGOMERY SCOTT, INC.	2	0.07	2
18	WILLIAM BLAIR & COMPANY, LLC.	1	0.06	3
19	GOLDMAN SACHS GROUP	1	0.04	1
20	JONESTRADING INSTITUTIONAL SER	1	0.04	1

Mandatory CVT Securities		Advertised	% of	# of
Top 15 Brokers		Vol (000)	Total	Stocks
1	KNIGHT	777	27.01	4
2	UBS	686	23.86	5
3	CITIGROUP	683	23.75	6
4	MERRILL LYNCH	354	12.32	3
5	KEEFE, BRUYETTE & WOODS, INC.	124	4.32	2
6	RBC CAPITAL MARKETS	92	3.22	4
7	JPMORGAN	65	2.26	3
8	MORGAN STANLEY	31	1.07	5
9	ROBERT W. BAIRD CO. INCORPORAT	24	0.82	3
10	CREDIT SUISSE	19	0.66	2
11	STIFEL NICOLAUS CAPITAL MARKET	10	0.35	1
12	JANNEY MONTGOMERY SCOTT, INC.	3	0.12	3
13	SUSQUEHANNA INTERNATIONAL GRP.	3	0.1	1
14	LABRANCHE FINANCIAL SERVICES	2	0.07	1
15	GOLDMAN SACHS GROUP	1	0.03	1

CVT Bond Zero Securities		Advertised	% of	# of
Top 15 Brokers		Vol (000)	Total	Stocks
1	N?A			
2				

CVT Preferred Securities		Advertised	% of	# of
Top 15 Brokers		Vol (000)	Total	Stocks
1	STIFEL NICOLAUS CAPITAL MARKET	69,704	38	10
2	GOLDMAN SACHS GROUP	25,505	13.9	41
3	CITIGROUP	17,810	9.71	143
4	CREDIT SUISSE	12,280	6.69	58
5	UBS	11,656	6.35	129
6	KNIGHT	10,352	5.64	85

7	MORGAN STANLEY	8,392	4.57	110
8	KEEFE, BRUYETTE & WOODS, INC.	6,529	3.56	41
9	DEUTSCHE BANK SECURITIES, IN	5,227	2.85	11
10	BARCLAYS CAPITAL INC.	5,084	2.77	34
11	MERRILL LYNCH	2,139	1.17	32
12	JPMORGAN	2,134	1.16	24
13	RBC CAPITAL MARKETS	1,902	1.04	102
14	INSTINET CORPORATION	1,742	0.95	13
15	MERRIMAN CURHAN FORD & CO.	845	0.46	3