



Nov 2009  
 Monthly Summary

| <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 KNIGHT                          | 9,907,598         | 19.18        | 10-              |
| 2 UBS                             | 6,985,564         | 13.52        | 11               |
| 3 CITIGROUP                       | 5,126,577         | 9.92         | 1                |
| 4 MORGAN STANLEY                  | 4,925,673         | 9.54-        | -                |
| 5 MERRILL LYNCH                   | 4,599,060         | 8.9          | 1                |
| 6 BARCLAYS CAPITAL INC.           | 3,092,819         | 5.99         | 1                |
| 7 DEUTSCHE BANK SECURITIES, IN    | 3,076,206         | 5.96         | 0                |
| 8 JPMORGAN                        | 2,368,457         | 4.59         | 3                |
| 9 GOLDMAN SACHS GROUP             | 1,950,463         | 3.78         | 3                |
| 10 RBC CAPITAL MARKETS            | 1,233,939         | 2.39         | 5                |
| 11 JEFFERIES & COMPANY, INC.      | 986,048           | 1.91         | 4                |
| 12 INSTINET                       | 966,477           | 1.87         | 1                |
| 13 ITG, INC.                      | 608,619           | 1.18         | 38               |
| 14 WEEDEN & COMPANY, INC.         | 401,557           | 0.78         | 12               |
| 15 SUSQUEHANNA INTERNATIONAL GRP. | 398,194           | 0.77         | 1                |
| 16 BNY CONVERGEX                  | 379,862           | 0.74         | 2                |
| 17 SANFORD C. BERNSTEIN & CO., LL | 351,015           | 0.68         | 7                |
| 18 COWEN & CO.                    | 277,071           | 0.54         | 13               |
| 19 HSBC SECURITIES                | 259,436           | 0.5          | 1                |
| 20 STIFEL NICOLAUS CAPITAL MARKET | 256,070           | 0.5          | 4                |
| 21 BTIG - BASS TRADING            | 255,396           | 0.49         | 7                |
| 22 OPPENHEIMER & CO               | 233,273           | 0.45-        |                  |
| 23 CANTOR, FITZGERALD & CO., INC. | 226,462           | 0.44         | 0                |
| 24 ROBERT W. BAIRD CO. INCORPORAT | 223,665           | 0.43         | 4                |
| 25 WELLS FARGO SECURITIES LLC     | 212,788           | 0.41         | 2                |
| 26 FRIEDMAN, BILLINGS, RAMSEY & C | 172,566           | 0.33         | 9                |
| 27 PIPER JAFFRAY & CO.            | 166,710           | 0.32         | 4                |
| 28 JONESTRADING INSTITUTIONAL SER | 155,488           | 0.3          | 24               |
| 29 RAYMOND JAMES                  | 147,271           | 0.29         | 1                |
| 30 KEEFE, BRUYETTE & WOODS, INC.  | 122,857           | 0.24         | 1                |
| 31 THOMAS WEISEL PARTNERS LLC     | 104,850           | 0.2          | 4                |
| 32 JMP SECURITIES                 | 87,449            | 0.17-        |                  |
| 33 KEYBANC CAPITAL MARKETS INC.   | 81,300            | 0.16         | 5                |
| 34 LEERINK SWANN & CO.            | 75,197            | 0.15-        |                  |
| 35 BMO CAPITAL MARKETS            | 63,071            | 0.12         | 11               |
| 36 SUNTRUST ROBINSON HUMPHREY     | 61,679            | 0.12         | 10               |
| 37 CAPITAL INSTITUTIONAL SERVICES | 57,645            | 0.11         | 2                |
| 38 STERNE AGEE & LEACH, INC.      | 53,956            | 0.1          | 4-               |
| 39 CRT CAPITAL GROUP LLC          | 50,963            | 0.1          | 44               |
| 40 HUDSON SECURITIES              | 48,746            | 0.09         | 3                |
| 41 FOX-PITT KELTON, INC.          | 47,793            | 0.09         | 2                |
| 42 LABRANCHE FINANCIAL SERVICES   | 45,917            | 0.09         | 2                |
| 43 CANACCORD ADAMS                | 43,442            | 0.08         | 2-               |

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|    |                                |        |       |    |
|----|--------------------------------|--------|-------|----|
| 44 | BENCHMARK COMPANY, LLC         | 39,716 | 0.08  | 3- |
| 45 | CALYON SECURITIES USA          | 39,225 | 0.08- | -  |
| 46 | SIMMONS AND COMPANY INTERNATIO | 39,092 | 0.08- | -  |
| 47 | BB&T CAPITAL MARKETS           | 38,669 | 0.07  | 2  |
| 48 | MORGAN KEEGAN & CO., INC.      | 36,770 | 0.07  | 6- |
| 49 | DAHLMAN ROSE & CO., LLC.       | 36,150 | 0.07  | 3  |
| 50 | ABN-AMRO                       | 36,041 | 0.07  | 4  |

| <b>NASDAQ - National Market &amp; Small Cap Market</b> |                                |                   |              |               |
|--|--------------------------------|-------------------|--------------|---------------|
| <b>Top 50 Brokers</b>                                  |                                |                   |              |               |
|  |                                | <b>Advertised</b> | <b>% of</b>  | <b># of</b>   |
|  |                                | <b>Vol (000)</b>  | <b>Total</b> | <b>Stocks</b> |
| 1  | KNIGHT                         | 5,384,060         | 22.79        | 2882          |
| 2  | UBS                            | 2,939,472         | 12.44        | 2738          |
| 3  | CITIGROUP                      | 2,159,417         | 9.14         | 2523          |
| 4  | MORGAN STANLEY                 | 1,968,795         | 8.33         | 2364          |
| 5  | MERRILL LYNCH                  | 1,774,384         | 7.51         | 2364          |
| 6  | BARCLAYS CAPITAL INC.          | 1,361,397         | 5.76         | 1899          |
| 7  | DEUTSCHE BANK SECURITIES, IN   | 992,652           | 4.2          | 2000          |
| 8  | JPMORGAN                       | 960,755           | 4.07         | 1914          |
| 9  | INSTINET                       | 698,885           | 2.96         | 1523          |
| 10   | GOLDMAN SACHS GROUP            | 692,647           | 2.93         | 2110          |
| 11   | JEFFERIES & COMPANY, INC.      | 567,960           | 2.4          | 1250          |
| 12   | RBC CAPITAL MARKETS            | 433,611           | 1.84         | 1669          |
| 13   | ITG, INC.                      | 291,761           | 1.23         | 1366          |
| 14   | COWEN & CO.                    | 209,091           | 0.88         | 865           |
| 15   | BTIG - BASS TRADING            | 199,752           | 0.85         | 498           |
| 16   | OPPENHEIMER & CO               | 196,387           | 0.83         | 1063          |
| 17   | BNY CONVERGEX                  | 189,847           | 0.8          | 1136          |
| 18   | WEEDEN & COMPANY, INC.         | 172,480           | 0.73         | 1131          |
| 19   | STIFEL NICOLAUS CAPITAL MARKET | 161,817           | 0.68         | 1250          |
| 20   | SUSQUEHANNA INTERNATIONAL GRP. | 156,403           | 0.66         | 1106-         |
| 21   | PIPER JAFFRAY & CO.            | 151,963           | 0.64         | 983           |
| 22   | ROBERT W. BAIRD CO. INCORPORAT | 134,287           | 0.57         | 920           |
| 23   | JONESTRADING INSTITUTIONAL SER | 127,032           | 0.54         | 741           |
| 24   | THOMAS WEISEL PARTNERS LLC     | 109,958           | 0.47         | 672           |
| 25   | CANTOR, FITZGERALD & CO., INC. | 109,825           | 0.46         | 691           |
| 26   | SANFORD C. BERNSTEIN & CO., LL | 108,324           | 0.46         | 432           |
| 27   | FRIEDMAN, BILLINGS, RAMSEY & C | 100,232           | 0.42         | 294           |
| 28   | WELLS FARGO SECURITIES LLC     | 96,307            | 0.41         | 600           |
| 29   | KEEFE, BRUYETTE & WOODS, INC.  | 84,050            | 0.36         | 367           |
| 30   | RAYMOND JAMES                  | 83,342            | 0.35         | 1268          |
| 31   | LEERINK SWANN & CO.            | 70,273            | 0.3          | 261           |
| 32   | THINKEQUITY PARTNERS           | 57,301            | 0.24         | 255           |
| 33   | BMO CAPITAL MARKETS            | 50,962            | 0.22         | 163           |
| 34   | JMP SECURITIES                 | 50,316            | 0.21         | 210           |
| 35   | HUDSON SECURITIES              | 49,195            | 0.21         | 610           |
| 36   | WEDBUSH MORGAN SECURITIES      | 47,173            | 0.2          | 263           |



|    |                                |        |      |     |
|----|--------------------------------|--------|------|-----|
| 37 | BENCHMARK COMPANY, LLC         | 45,880 | 0.19 | 325 |
| 38 | HSBC SECURITIES                | 45,339 | 0.19 | 644 |
| 39 | CANACCORD ADAMS                | 43,619 | 0.18 | 367 |
| 40 | NEEDHAM & COMPANY              | 43,172 | 0.18 | 590 |
| 41 | LABRANCHE FINANCIAL SERVICES   | 39,055 | 0.17 | 659 |
| 42 | STEPHENS INC.                  | 27,748 | 0.12 | 322 |
| 43 | D.A. DAVIDSON & CO.            | 27,740 | 0.12 | 218 |
| 44 | MORGAN KEEGAN & CO., INC.      | 27,208 | 0.12 | 170 |
| 45 | SUNTRUST ROBINSON HUMPHREY     | 25,576 | 0.11 | 293 |
| 46 | STERNE AGEE & LEACH, INC.      | 25,407 | 0.11 | 218 |
| 47 | CAPITAL INSTITUTIONAL SERVICES | 21,356 | 0.09 | 200 |
| 48 | KEYBANC CAPITAL MARKETS INC.   | 20,607 | 0.09 | 168 |
| 49 | CALYON SECURITIES USA          | 18,579 | 0.08 | 88  |
| 50 | DAHLMAN ROSE & CO., LLC.       | 17,682 | 0.07 | 84  |

| <b>Listed Securities Non-NY Brokers</b> |                                | <b>Advertised</b> | <b>% of Vol.</b> |
|---|--------------------------------|-------------------|------------------|
| <b>Top 25 Broker - Dealer</b>           |                                | <b>Vol. (000)</b> | <b>Crossed</b>   |
| 1                                       | WEEDEN & COMPANY, INC.         | 401,557           | 12               |
| 2                                       | SUSQUEHANNA INTERNATIONAL GRP. | 398,194           | 1                |
| 3                                       | CANTOR, FITZGERALD & CO., INC. | 226,462           | 0                |
| 4                                       | ROBERT W. BAIRD CO. INCORPORAT | 223,665           | 4                |
| 5                                       | FRIEDMAN, BILLINGS, RAMSEY & C | 172,566           | 9                |
| 6                                       | THOMAS WEISEL PARTNERS LLC     | 104,850           | 4                |
| 7                                       | CAPITAL INSTITUTIONAL SERVICES | 57,645            | 2                |
| 8                                       | SIMMONS AND COMPANY INTERNATIO | 39,092            | -                |
| 9                                       | MORGAN KEEGAN & CO., INC.      | 36,770            | 6                |
| 10                                      | ABN-AMRO                       | 36,041            | 4                |
| 11                                      | BULLTICK                       | 35,262            | -                |
| 12                                      | WEDBUSH MORGAN SECURITIES      | 31,452            | 2                |
| 13                                      | MKM PARTNERS                   | 28,492            | 4                |
| 14                                      | STEPHENS INC.                  | 25,813            | 2                |
| 15                                      | THINKEQUITY PARTNERS           | 22,851            | 5                |
| 16                                      | THE INTERSTATE GROUP           | 21,753            | 3                |
| 17                                      | JANNEY MONTGOMERY SCOTT, INC.  | 18,766            | -                |
| 18                                      | D.A. DAVIDSON & CO.            | 18,299            | 0                |
| 19                                      | JOHNSON RICE & COMPANY         | 16,736            | -                |
| 20                                      | DAVENPORT & COMPANY            | 828               | -                |
| 21                                      | PACIFIC CREST SECURITIES       | 592               | 17               |
| 22                                      | CRAIG-HALLUM CAPITAL GROUP     | 535               | 73               |
| 23                                      | HUNTLEIGH SECURITIES CORP.     | 12                | -                |
| 24                                      |                                |                   |                  |
| 25                                      |                                |                   |                  |

| <b>NASDAQ - National Market &amp; Small Cap Market</b> |                   |             |           |
|--|-------------------|-------------|-----------|
| <b>Non NY Brokers</b>                                  | <b>Advertised</b> | <b># of</b> | <b>of</b> |

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| <b>Top 25 Broker-Dealer</b> |                                | <b>Vol. (000)</b> | <b>Stocks</b> |
|-----------------------------|--------------------------------|-------------------|---------------|
| 1                           | WEEDEN & COMPANY, INC.         | 172,480           | 1,131         |
| 2                           | SUSQUEHANNA INTERNATIONAL GRP. | 156,403           | 1,106         |
| 3                           | ROBERT W. BAIRD CO. INCORPORAT | 134,287           | 920           |
| 4                           | THOMAS WEISEL PARTNERS LLC     | 109,958           | 672           |
| 5                           | FRIEDMAN, BILLINGS, RAMSEY & C | 100,232           | 294           |
| 6                           | THINKEQUITY PARTNERS           | 57,301            | 255           |
| 7                           | WEDBUSH MORGAN SECURITIES      | 47,173            | 263           |
| 8                           | STEPHENS INC.                  | 27,748            | 322           |
| 9                           | D.A. DAVIDSON & CO.            | 27,740            | 218           |
| 10                          | MORGAN KEEGAN & CO., INC.      | 27,208            | 170           |
| 11                          | CAPITAL INSTITUTIONAL SERVICES | 21,356            | 200           |
| 12                          | MKM PARTNERS                   | 17,447            | 128           |
| 13                          | JANNEY MONTGOMERY SCOTT, INC.  | 13,194            | 685           |
| 14                          | THE INTERSTATE GROUP           | 8,088             | 237           |
| 15                          | SIMMONS AND COMPANY INTERNATIO | 4,821             | 36            |
| 16                          | JOHNSON RICE & COMPANY         | 3,244             | 66            |
| 17                          | CRAIG-HALLUM CAPITAL GROUP     | 2,478             | 9             |
| 18                          | BULLTICK                       | 2,236             | 97            |
| 19                          | STATE STREET BROKERAGE SERVICE | 471               | 1             |
| 20                          | PACIFIC CREST SECURITIES       | 432               | 2             |
| 21                          | HUNTLEIGH SECURITIES CORP.     | 394               | 4             |
| 22                          | DAVENPORT & COMPANY            | 135               | 5             |
| 23                          |                                |                   |               |
| 24                          |                                |                   |               |
| 25                          |                                |                   |               |

| <b>Ordinary Securities</b> |                                |              |               |      |
|----------------------------|--------------------------------|--------------|---------------|------|
| <b>Europe</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                          | DEUTSCHE BANK SECURITIES, IN   | 12,623,845   | 17.06         | 2168 |
| 2                          | UBS                            | 11,158,858   | 15.08         | 1771 |
| 3                          | CREDIT SUISSE                  | 8,331,583    | 11.26         | 1440 |
| 4                          | NOMURA                         | 8,127,819    | 10.98         | 1848 |
| 5                          | CITIGROUP                      | 5,549,972    | 7.5           | 1667 |
| 6                          | MORGAN STANLEY EUROPE          | 4,796,895    | 6.48          | 1365 |
| 7                          | JPMORGAN                       | 4,663,740    | 6.3           | 1737 |
| 8                          | MERRILL LYNCH                  | 4,359,095    | 5.89          | 1861 |
| 9                          | HSBC SECURITIES                | 2,902,526    | 3.92          | 2331 |
| 10                         | ABN-AMRO                       | 2,821,820    | 3.81          | 1392 |
| 11                         | SHORE CAPITAL STOCKBROKERS LTD | 2,393,431    | 3.23          | 563  |
| 12                         | CAZENOVE SECURITIES            | 2,007,673    | 2.71          | 719  |
| 13                         | ING FINANCIAL MARKETS          | 777,604      | 1.05          | 373  |
| 14                         | INVESTEC SECURITIES LTD        | 754,935      | 1.02          | 196  |
| 15                         | EXANE BNP PARIBAS              | 675,156      | 0.91          | 361  |

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| <b>Ordinary Securities</b>         |                                |                   |                    |      |
|------------------------------------|--------------------------------|-------------------|--------------------|------|
| <b>Far East Asia / Pacific Rim</b> |                                |                   |                    |      |
| <b>Top 15 Brokers</b>              | <b>Advertised Vol (000)</b>    | <b>% of Total</b> | <b># of Stocks</b> |      |
| 1                                  | UBS                            | 16,758,787        | 30.73              | 4274 |
| 2                                  | DEUTSCHE BANK SECURITIES, IN   | 8,898,478         | 16.32              | 3307 |
| 3                                  | CITIGROUP                      | 7,530,868         | 13.81              | 2867 |
| 4                                  | JPMORGAN                       | 7,005,356         | 12.85              | 1496 |
| 5                                  | HSBC SECURITIES                | 4,561,738         | 8.36               | 1557 |
| 6                                  | MORGAN STANLEY ASIA            | 4,084,622         | 7.49               | 374  |
| 7                                  | GOLDMAN SACHS GROUP            | 3,334,172         | 6.11               | 1344 |
| 8                                  | INSTINET                       | 1,053,103         | 1.93               | 816  |
| 9                                  | ABN-AMRO                       | 827,784           | 1.52               | 366  |
| 10                                 | SHORE CAPITAL STOCKBROKERS LTD | 145,695           | 0.27               | 22   |
| 11                                 | MERRILL LYNCH                  | 88,123            | 0.16               | 192  |
| 12                                 | KNIGHT                         | 66,197            | 0.12               | 78   |
| 13                                 | INVESTEC SECURITIES LTD        | 36,756            | 0.07               | 4    |
| 14                                 | CREDIT SUISSE                  | 35,393            | 0.06               | 156  |
| 15                                 | MORGAN STANLEY EUROPE          | 14,490            | 0.03               | 10   |

| <b>Ordinary Securities</b>              |                                |                   |                    |    |
|---|--------------------------------|-------------------|--------------------|----|
| <b>Latin America (Excluding Brazil)</b> |                                |                   |                    |    |
| <b>Top 15 Brokers</b>                   | <b>Advertised Vol (000)</b>    | <b>% of Total</b> | <b># of Stocks</b> |    |
| 1                                       | MERRILL LYNCH                  | 422,729           | 47.09              | 65 |
| 2                                       | MORGAN STANLEY                 | 308,173           | 34.33              | 66 |
| 3                                       | JPMORGAN                       | 86,723            | 9.66               | 47 |
| 4                                       | UBS                            | 28,571            | 3.18               | 37 |
| 5                                       | CITIGROUP                      | 25,068            | 2.79               | 53 |
| 6                                       | DEUTSCHE BANK SECURITIES, IN   | 17,930            | 2                  | 24 |
| 7                                       | HSBC SECURITIES                | 4,589             | 0.51               | 23 |
| 8                                       | GOLDMAN SACHS GROUP            | 3,610             | 0.4                | 10 |
| 9                                       | KNIGHT                         | 130               | 0.01               | 7  |
| 10                                      | RAYMOND JAMES                  | 62                | 0.01               | 3  |
| 11                                      | JEFFERIES & COMPANY, INC.      | 20                | 0                  | 3  |
| 12                                      | STIFEL NICOLAUS CAPITAL MARKET | 13                | 0                  | 1  |
| 13                                      | ROBERT W. BAIRD CO. INCORPORAT | 4                 | 0                  | 2  |
| 14                                      |                                |                   |                    |    |
| 15                                      |                                |                   |                    |    |

| <b>ADR Securities</b> |                             |                   |                    |     |
|-----------------------|-----------------------------|-------------------|--------------------|-----|
| <b>Top 25 Brokers</b> |                             |                   |                    |     |
|                       | <b>Advertised Vol (000)</b> | <b>% of Total</b> | <b># of Stocks</b> |     |
| 1                     | KNIGHT                      | 889,403           | 16.39              | 776 |
| 2                     | MORGAN STANLEY              | 616,941           | 11.37              | 660 |
| 3                     | CITIGROUP                   | 583,941           | 10.76              | 617 |
| 4                     | MERRILL LYNCH               | 579,346           | 10.68              | 788 |
| 5                     | UBS                         | 567,515           | 10.46              | 629 |

|    |                                |         |      |     |
|----|--------------------------------|---------|------|-----|
| 6  | DEUTSCHE BANK SECURITIES, IN   | 353,916 | 6.52 | 340 |
| 7  | BARCLAYS CAPITAL INC.          | 333,869 | 6.15 | 537 |
| 8  | JPMORGAN                       | 309,417 | 5.7  | 412 |
| 9  | GOLDMAN SACHS GROUP            | 172,047 | 3.17 | 572 |
| 10 | HSBC SECURITIES                | 130,172 | 2.4  | 240 |
| 11 | INSTINET                       | 112,640 | 2.08 | 287 |
| 12 | MORGAN STANLEY EUROPE          | 70,269  | 1.29 | 30  |
| 13 | CREDIT SUISSE                  | 67,416  | 1.24 | 24  |
| 14 | BULLTICK                       | 57,596  | 1.06 | 136 |
| 15 | RBC CAPITAL MARKETS            | 51,313  | 0.95 | 221 |
| 16 | TROIKA DIALOG                  | 47,199  | 0.87 | 31  |
| 17 | COWEN & CO.                    | 38,453  | 0.71 | 131 |
| 18 | JEFFERIES & COMPANY, INC.      | 33,946  | 0.63 | 317 |
| 19 | ABN-AMRO                       | 32,709  | 0.6  | 85  |
| 20 | BNY CONVERGEX                  | 29,576  | 0.54 | 212 |
| 21 | ITG, INC.                      | 27,197  | 0.5  | 183 |
| 22 | CANTOR, FITZGERALD & CO., INC. | 24,707  | 0.46 | 64  |
| 23 | CALYON SECURITIES USA          | 24,374  | 0.45 | 77  |
| 24 | BTIG - BASS TRADING            | 23,813  | 0.44 | 71  |
| 25 | SUSQUEHANNA INTERNATIONAL GRP. | 22,970  | 0.42 | 135 |

| <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                                 | KEPLER EQUITIES                | 6,705             | 72.22        | 18            |
| 2                                 | UBS                            | 1,435             | 15.46        | 17            |
| 3                                 | KNIGHT                         | 803               | 8.65         | 18            |
| 4                                 | CITIGROUP                      | 168               | 1.81         | 17            |
| 5                                 | MERRILL LYNCH                  | 83                | 0.89         | 5             |
| 6                                 | GOLDMAN SACHS GROUP            | 62                | 0.67         | 7             |
| 7                                 | MORGAN STANLEY                 | 15                | 0.16         | 4             |
| 8                                 | ROBERT W. BAIRD CO. INCORPORAT | 4                 | 0.04         | 2             |
| 9                                 | JANNEY MONTGOMERY SCOTT, INC.  | 3                 | 0.03         | 3             |
| 10                                | KEEFE, BRUYETTE & WOODS, INC.  | 2                 | 0.02         | 2             |
| 11                                | INSTINET                       | 2                 | 0.02         | 1             |
| 12                                | JPMORGAN                       | 1                 | 0.01         | 1             |
| 13                                | BB&T CAPITAL MARKETS           | 1                 | 0.01         | 1             |
| 14                                | HSBC SECURITIES                | 0                 | 0            | 1             |
| 15                                | JEFFERIES & COMPANY, INC.      | 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                               | KNIGHT                         | 1,440             | 36.66        | 7             |
| 2                               | CITIGROUP                      | 732               | 18.63        | 6             |
| 3                               | UBS                            | 541               | 13.77        | 6             |
| 4                               | MERRILL LYNCH                  | 453               | 11.52        | 3             |
| 5                               | GOLDMAN SACHS GROUP            | 244               | 6.21         | 7             |
| 6                               | JPMORGAN                       | 142               | 3.61         | 4             |
| 7                               | HUDSON SECURITIES              | 107               | 2.72         | 1             |
| 8                               | MORGAN STANLEY                 | 82                | 2.08         | 4             |
| 9                               | MAXIM GROUP LLC                | 55                | 1.4          | 1             |
| 10                              | MKM PARTNERS                   | 30                | 0.76         | 1             |
| 11                              | HSBC SECURITIES                | 22                | 0.57         | 2             |
| 12                              | BARCLAYS CAPITAL INC.          | 17                | 0.44         | 3             |
| 13                              | JANNEY MONTGOMERY SCOTT, INC.  | 16                | 0.4          | 2             |
| 14                              | JEFFERIES & COMPANY, INC.      | 15                | 0.38         | 1             |
| 15                              | ROBERT W. BAIRD CO. INCORPORAT | 12                | 0.3          | 4             |

| <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                               | KEPLER EQUITIES | 150               | 100          | 1             |

| <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                               | KNIGHT                        | 25,967            | 43.46        | 246           |
| 2                               | CITIGROUP                     | 12,070            | 20.2         | 141           |
| 3                               | UBS                           | 8,917             | 14.93        | 162           |
| 4                               | KEEFE, BRUYETTE & WOODS, INC. | 2,383             | 3.99         | 29            |

|    |                                |       |      |    |
|----|--------------------------------|-------|------|----|
| 5  | GOLDMAN SACHS GROUP            | 1,647 | 2.76 | 71 |
| 6  | MERRIMAN CURHAN FORD & CO.     | 1,480 | 2.48 | 4  |
| 7  | MORGAN STANLEY                 | 1,301 | 2.18 | 66 |
| 8  | MERRILL LYNCH                  | 1,251 | 2.09 | 27 |
| 9  | JPMORGAN                       | 1,082 | 1.81 | 16 |
| 10 | BARCLAYS CAPITAL INC.          | 650   | 1.09 | 23 |
| 11 | JONESTRADING INSTITUTIONAL SER | 450   | 0.75 | 4  |
| 12 | STIFEL NICOLAUS CAPITAL MARKET | 371   | 0.62 | 15 |
| 13 | DEUTSCHE BANK SECURITIES, IN   | 367   | 0.61 | 4  |
| 14 | JANNEY MONTGOMERY SCOTT, INC.  | 357   | 0.6  | 37 |
| 15 | INSTINET                       | 325   | 0.54 | 12 |