

Listed Securities Top 50 Brokers	Advertised Vol (000)	% of Total	% of Vol. Crossed
1 MORGAN STANLEY	6,069,239	12.19	0-
2 UBS	5,874,396	11.8	6
3 MERRILL LYNCH, PIERCE FENNER	5,427,244	10.9	0
4 CREDIT SUISSE	3,715,912	7.46-	-
5 KNIGHT	3,453,207	6.93	5
6 DEUTSCHE BANK SECURITIES, IN	3,326,328	6.68	2
7 LEHMAN BROTHERS, INC.	3,271,654	6.57	0
8 CITIGROUP	3,068,022	6.16	2
9 JPMORGAN	2,211,650	4.44	4
10 INSTINET CORPORATION	1,736,560	3.49	3
11 GOLDMAN SACHS GROUP	1,423,777	2.86	12
12 RBC CAPITAL MARKETS	1,330,678	2.67	10
13 BANC OF AMERICA SECURITIES LLC	1,111,731	2.23	2
14 JEFFERIES & COMPANY, INC.	836,995	1.68	13
15 WEEDEN & COMPANY, INC.	496,486	1	19
16 SANFORD C. BERNSTEIN COMPANY,	441,830	0.89	11
17 WACHOVIA SECURITIES	375,682	0.75	9
18 CANTOR, FITZGERALD & CO., INC.	345,859	0.69	13
19 ITG, INC.	336,310	0.68	100
20 BNY CONVERGEX	317,076	0.64	3
21 OPPENHEIMER & CO	287,716	0.58	0
22 SUSQUEHANNA INTERNATIONAL GRP.	259,413	0.52	1
23 FRIEDMAN, BILLINGS, RAMSEY & C	236,880	0.48	9
24 JONESTRADING INSTITUTIONAL SER	235,860	0.47	33
25 COWEN & CO.	232,400	0.47	10
26 ROBERT W. BAIRD CO. INCORPORAT	219,701	0.44	3
27 STIFEL NICOLAUS CAPITAL MARKET	209,447	0.42	8
28 BTIG - BASS TRADING	202,062	0.41	16
29 RAYMOND JAMES	183,307	0.37	1
30 THOMAS WEISEL PARTNERS LLC	160,177	0.32	2
31 PIPER JAFFRAY & CO.	159,891	0.32	2
32 KEEFE, BRUYETTE & WOODS, INC.	159,047	0.32	3
33 BEAR STEARNS AND COMPANY	118,348	0.24	0
34 WILLIAM BLAIR & COMPANY, LLC.	106,181	0.21	5
35 KEYBANC CAPITAL MARKETS INC.	102,363	0.21	10
36 HSBC SECURITIES	90,999	0.18	0
37 JMP SECURITIES	79,169	0.16-	
38 CRT CAPITAL GROUP LLC	77,983	0.16	37-
39 PALI CAPITAL LLC	75,837	0.15	23
40 SUNTRUST ROBINSON HUMPHREY	72,198	0.14	12
41 MAXIM GROUP LLC	71,601	0.14	5
42 FOX-PITT KELTON, INC.	67,692	0.14	6
43 DRESDNER KLEINWORT	67,429	0.14-	-
44 CAPITAL INSTITUTIONAL SERVICES	65,264	0.13-	-

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45 THE INTERSTATE GROUP	63,954	0.13-	-
46 LEERINK SWANN & CO.	55,768	0.11	10-
47 SIMMONS AND COMPANY INTERNATIO	53,780	0.11-	
48 MORGAN KEEGAN & CO., INC.	50,589	0.1	10-
49 BMO CAPITAL MARKETS	47,920	0.1	18
50 BB&T CAPITAL MARKETS	47,197	0.09	3

NASDAQ – National Market & Small Cap Market		Advertised	% of	# of
Top 50 Brokers		Vol (000)	Total	Stocks
1 UBS		3,254,703	12.18	3012
2 KNIGHT		3,156,947	11.82	3058
3 MORGAN STANLEY		2,747,300	10.28	2575
4 MERRILL LYNCH, PIERCE FENNER		1,756,228	6.57	2572
5 LEHMAN BROTHERS, INC.		1,749,884	6.55	2132
6 CREDIT SUISSE		1,699,415	6.36	2530
7 CITIGROUP		1,592,129	5.96	1878
8 INSTINET CORPORATION		1,281,759	4.8	1944
9 JPMORGAN		1,111,452	4.16	1856
10 GOLDMAN SACHS GROUP		993,834	3.72	2208
11 DEUTSCHE BANK SECURITIES, IN		991,535	3.71	1946
12 BANC OF AMERICA SECURITIES LLC		696,738	2.61	1537
13 JEFFERIES & COMPANY, INC.		555,404	2.08	1106
14 RBC CAPITAL MARKETS		510,370	1.91	890
15 PIPER JAFFRAY & CO.		354,249	1.33	914
16 CANTOR, FITZGERALD & CO., INC.		258,366	0.97	963
17 COWEN & CO.		249,150	0.93	923
18 WEEDEN & COMPANY, INC.		214,833	0.8	1055
19 WACHOVIA SECURITIES		192,661	0.72	721
20 THOMAS WEISEL PARTNERS LLC		191,778	0.72	686-
21 SUSQUEHANNA INTERNATIONAL GRP.		189,185	0.71	1777
22 OPPENHEIMER & CO		177,650	0.66	677
23 ROBERT W. BAIRD CO. INCORPORAT		177,036	0.66	1401
24 BTIG - BASS TRADING		151,637	0.57	560
25 ITG, INC.		148,537	0.56	1041
26 JONESTRADING INSTITUTIONAL SER		148,099	0.55	591
27 STIFEL NICOLAUS CAPITAL MARKET		111,548	0.42	1762
28 BNY CONVERGEX		106,736	0.4	1334
29 RAYMOND JAMES		102,832	0.38	644
30 FRIEDMAN, BILLINGS, RAMSEY & C		102,809	0.38	378
31 SANFORD C. BERNSTEIN COMPANY,		102,511	0.38	392
32 WILLIAM BLAIR & COMPANY, LLC.		92,261	0.35	760
33 LEERINK SWANN & CO.		75,581	0.28	277
34 PALI CAPITAL LLC		75,360	0.28	285
35 KEEFE, BRUYETTE & WOODS, INC.		69,609	0.26	477
36 PACIFIC CREST SECURITIES		68,843	0.26	135
37 NEEDHAM & COMPANY		63,311	0.24	713
38 THINKEQUITY PARTNERS		61,954	0.23	318

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39	JMP SECURITIES	61,117	0.23	140
40	CANACCORD ADAMS	52,458	0.2	357-
41	BMO CAPITAL MARKETS	50,782	0.19	130
42	MERRIMAN CURHAN FORD & CO.	46,917	0.18	365
43	HUDSON SECURITIES	44,846	0.17	979
44	BENCHMARK COMPANY, LLC	40,861	0.15	391
45	HSBC SECURITIES	40,486	0.15	378
46	WEDBUSH MORGAN SECURITIES	40,304	0.15	203
47	SUNTRUST ROBINSON HUMPHREY	39,651	0.15	405
48	CRAIG-HALLUM CAPITAL GROUP	36,836	0.14	76
49	BEAR STEARNS AND COMPANY	34,973	0.13	1183
50	CRT CAPITAL GROUP LLC	34,761	0.13	86-

Listed Securities Non-NY Brokers Top 25 Broker - Dealer		Advertised Vol.(000)	% of Vol. Crossed
1	BANC OF AMERICA SECURITIES LLC	1,111,731	2
2	WEEDEN & COMPANY, INC.	496,486	19
3	WACHOVIA SECURITIES	375,682	9
4	CANTOR, FITZGERALD & CO., INC.	345,859	13
5	SUSQUEHANNA INTERNATIONAL GRP.	259,413	1
6	FRIEDMAN, BILLINGS, RAMSEY & C	236,880	9
7	ROBERT W. BAIRD CO. INCORPORAT	219,701	3
8	THOMAS WEISEL PARTNERS LLC	160,177	2
9	WILLIAM BLAIR & COMPANY, LLC.	106,181	5
10	CAPITAL INSTITUTIONAL SERVICES	65,264	-
11	THE INTERSTATE GROUP	63,954	-
12	SIMMONS AND COMPANY INTERNATIO	53,780	-
13	MORGAN KEEGAN & CO., INC.	50,589	10
14	WEDBUSH MORGAN SECURITIES	37,805	2
15	ABN-AMRO	31,622	-
16	JOHNSON RICE & COMPANY	30,801	-
17	STEPHENS INC.	29,193	1
18	MKM PARTNERS	27,307	6
19	COLLINS STEWART	22,767	15
20	GREEN STREET ADVISORS	21,377	20
21	MIDWEST RESEARCH	18,886	3
22	THINKEQUITY PARTNERS	16,123	20
23	PACIFIC CREST SECURITIES	11,303	1
24	D.A. DAVIDSON & CO.	10,508	1
25	NUTMEG SECURITIES.	8,241	20

NASDAQ – National Market & Small Cap Market Non NY Brokers Top 25 Broker-Dealer		Advertised Vol.(000)	# of Stocks
1	BANC OF AMERICA SECURITIES LLC	696,738	1,537
2	WEEDEN & COMPANY, INC.	214,833	1,055

3	WACHOVIA SECURITIES	192,661	721
4	THOMAS WEISEL PARTNERS LLC	191,778	686
5	SUSQUEHANNA INTERNATIONAL GRP.	189,185	1,777
6	ROBERT W. BAIRD CO. INCORPORAT	177,036	1,401
7	FRIEDMAN, BILLINGS, RAMSEY & C	102,809	378
8	WILLIAM BLAIR & COMPANY, LLC.	92,261	760
9	PACIFIC CREST SECURITIES	68,843	135
10	THINKEQUITY PARTNERS	61,954	318
11	WEDBUSH MORGAN SECURITIES	40,304	203
12	CRAIG-HALLUM CAPITAL GROUP	36,836	76
13	STEPHENS INC.	32,134	250
14	CAPITAL INSTITUTIONAL SERVICES	24,741	324
15	MORGAN KEEGAN & CO., INC.	22,671	141
16	PACIFIC GROWTH EQUITIES	20,528	118
17	D.A. DAVIDSON & CO.	19,524	153
18	MIDWEST RESEARCH	8,900	93
19	JOHNSON RICE & COMPANY	8,192	92
20	SANDERS MORRIS HARRIS	7,444	45
21	SIMMONS AND COMPANY INTERNATIO	6,126	56
22	MKM PARTNERS	5,813	104
23	JANNEY MONTGOMERY SCOTT, INC.	5,560	44
24	THE INTERSTATE GROUP	4,828	137
25	BULLTICK	4,737	71

Ordinary Securities				
Europe	Advertised	% of	# of	
Top 15 Brokers	Vol (000)	Total	Stocks	
1	LEHMAN BROTHERS, INC.	17,951,486	16.63	1689
2	DEUTSCHE BANK SECURITIES, IN	13,394,731	12.41	2665
3	UBS	12,242,283	11.34	1527
4	CITIGROUP	10,314,476	9.55	1971
5	CREDIT SUISSE	10,146,530	9.4	1966
6	JPMORGAN	7,165,867	6.64	1598
7	MERRILL LYNCH, PIERCE FENNER	6,134,983	5.68	1765
8	GOLDMAN SACHS GROUP	5,001,351	4.63	2399
9	DRESDNER KLEINWORT	4,732,120	4.38	2569
10	ABN-AMRO	4,137,389	3.83	2129
11	MORGAN STANLEY EUROPE	4,061,197	3.76	1292
12	CAZENOVE SECURITIES	1,877,167	1.74	890
13	SHORE CAPITAL STOCKBROKERS LTD	1,587,714	1.47	366
14	HSBC SECURITIES	1,522,654	1.41	2611
15	ING FINANCIAL MARKETS	1,113,310	1.03	504

Ordinary Securities			
Far East Asia / Pacific Rim	Advertised	% of	# of

Top 15 Brokers	Vol (000)	Total	Stocks
1 DEUTSCHE BANK SECURITIES, IN	12,770,465	28.87	2806
2 CITIGROUP	8,635,424	19.52	2485
3 HSBC SECURITIES	6,280,446	14.2	2028
4 LEHMAN BROTHERS, INC.	4,677,361	10.57	3150
5 MERRILL LYNCH, PIERCE FENNER	3,945,888	8.92	1717
6 ABN-AMRO	2,346,407	5.3	496
7 MORGAN STANLEY ASIA	2,072,845	4.69	235
8 JPMORGAN	1,115,923	2.52	528
9 BNP PARIBAS	980,687	2.22	1107
10 BEAR STEARNS AND COMPANY	662,891	1.5	1509
11 CREDIT SUISSE	274,537	0.62	307
12 DRESDNER KLEINWORT	186,554	0.42	747
13 GOLDMAN SACHS GROUP	45,635	0.1	252
14 KNIGHT	37,828	0.09	227
15 UBS	37,799	0.09	27

Ordinary Securities Latin America (Excluding Brazil) Top 15 Brokers	Advertised Vol (000)	% of Total	# of Stocks
1 MERRILL LYNCH, PIERCE FENNER	332,553	35.06	39
2 JPMORGAN	201,125	21.2	57
3 CITIGROUP	195,403	20.6	83
4 MORGAN STANLEY	181,381	19.12	47
5 GOLDMAN SACHS GROUP	30,350	3.2	10
6 DEUTSCHE BANK SECURITIES, IN	4,869	0.51	20
7 CREDIT SUISSE	1,032	0.11	8
8 KNIGHT	677	0.07	4
9 LEHMAN BROTHERS, INC.	644	0.07	4
10 UBS	312	0.03	1
11 DRESDNER KLEINWORT	187	0.02	5
12 RAYMOND JAMES	23	0	2
13 STIFEL NICOLAUS CAPITAL MARKET	14	0	1
14 ROBERT W. BAIRD CO. INCORPORAT	5	0	1
15 JEFFERIES & COMPANY, INC.	4	0	1

ADR Securities Top 25 Brokers	Advertised Vol (000)	% of Total	# of Stocks
1 MERRILL LYNCH, PIERCE FENNER	791,024	13.96	683
2 MORGAN STANLEY	726,903	12.83	592
3 UBS	641,347	11.32	616
4 DEUTSCHE BANK SECURITIES, IN	518,937	9.16	365
5 CREDIT SUISSE	504,548	8.91	406
6 CITIGROUP	419,515	7.41	431
7 KNIGHT	360,735	6.37	660
8 JPMORGAN	312,807	5.52	340

9	LEHMAN BROTHERS, INC.	237,413	4.19	375
10	GOLDMAN SACHS GROUP	207,829	3.67	472
11	INSTINET CORPORATION	168,820	2.98	284
12	MORGAN STANLEY EUROPE	70,872	1.25	31
13	HSBC SECURITIES	64,473	1.14	176
14	JEFFERIES & COMPANY, INC.	64,000	1.13	226
15	ING FINANCIAL MARKETS	56,342	0.99	25
16	RBC CAPITAL MARKETS	38,134	0.67	100
17	CANTOR, FITZGERALD & CO., INC.	35,837	0.63	73
18	BANC OF AMERICA SECURITIES LLC	28,777	0.51	238
19	OPPENHEIMER & CO	28,580	0.5	124
20	BULLTICK	26,460	0.47	123
21	SUSQUEHANNA INTERNATIONAL GRP.	25,610	0.45	248
22	SANFORD C. BERNSTEIN COMPANY,	25,542	0.45	93
23	ABN-AMRO	23,308	0.41	98
24	WEEDEN & COMPANY, INC.	22,720	0.4	179
25	BEAR STEARNS AND COMPANY	19,795	0.35	203

CVT BOND COUPON Securities		Advertised	% of	# of
Top 25 Brokers		Vol (000)	Total	Stocks
1	CREDIT SUISSE	2,134,156	91.86	3
2	CRT CAPITAL GROUP LLC	147,970	6.37	14
3	THOMAS WEISEL PARTNERS LLC	40,741	1.75	29
4	MERRILL LYNCH, PIERCE FENNER	187	0.01	6
5	KNIGHT	57	0	7
6	UBS	30	0	6
7	TORONTO DOMINION SECURITIES (U	26	0	1
8	HILL THOMPSON MAGID CO. INC.	13	0	3
9	CITIGROUP	11	0	1
10	JPMORGAN	9	0	2
11	MORGAN STANLEY	9	0	4
12	ROBERT W. BAIRD CO. INCORPORAT	6	0	5
13	KEEFE, BRUYETTE & WOODS, INC.	5	0	1
14	SANFORD C. BERNSTEIN COMPANY,	5	0	3
15	DEUTSCHE BANK SECURITIES, IN	2	0	1
16	SUSQUEHANNA INTERNATIONAL GRP.	1	0	1
17	GOLDMAN SACHS GROUP	1	0	1

Mandatory CVT Securities Top 15 Brokers	Advertised Vol (000)	% of Total	# of Stocks
1 CREDIT SUISSE	2,790	47.77	5
2 CITIGROUP	1,088	18.63	8
3 MERRILL LYNCH, PIERCE FENNER	537	9.19	5
4 KNIGHT	428	7.33	6
5 MORGAN STANLEY EUROPE	288	4.94	2
6 UBS	286	4.89	6
7 LEHMAN BROTHERS, INC.	147	2.52	8
8 GOLDMAN SACHS GROUP	73	1.24	4
9 DEUTSCHE BANK SECURITIES, IN	69	1.19	1
10 WILLIAM BLAIR & COMPANY, LLC.	67	1.15	2
11 MORGAN STANLEY	18	0.3	3
12 ROBERT W. BAIRD CO. INCORPORAT	13	0.22	2
13 WEEDEN & COMPANY, INC.	11	0.19	1
14 STIFEL NICOLAUS CAPITAL MARKET	7	0.13	1
15 CAPITAL INSTITUTIONAL SERVICES	7	0.11	1

CVT Bond Zero Securities Top 15 Brokers	Advertised Vol (000)	% of Total	# of Stocks
1 CREDIT SUISSE	29,313	96.7	1
2 THOMAS WEISEL PARTNERS LLC	1,000	3.3	1

CVT Preferred Securities Top 15 Brokers	Advertised Vol (000)	% of Total	# of Stocks
1 CITIGROUP	24,379	31.8	67
2 GOLDMAN SACHS GROUP	18,876	24.62	32
3 JPMORGAN	7,391	9.64	30
4 MORGAN STANLEY	5,012	6.54	60
5 CREDIT SUISSE	3,911	5.1	16
6 KNIGHT	3,260	4.25	74
7 MERRILL LYNCH, PIERCE FENNER	3,040	3.97	48
8 LEHMAN BROTHERS, INC.	2,976	3.88	42

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9	CRT CAPITAL GROUP LLC	2,702	3.52	3
10	UBS	2,195	2.86	34
11	WILLIAM BLAIR & COMPANY, LLC.	741	0.97	28
12	BANC OF AMERICA SECURITIES LLC	576	0.75	6
13	DEUTSCHE BANK SECURITIES, IN	306	0.4	5
14	JEFFERIES & COMPANY, INC.	279	0.36	4
15	INSTINET CORPORATION	201	0.26	4