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August 2007

Monthly Summary

<u>Listed Securities</u> <u>Top 50 Brokers</u>	<u>Advertised</u> <u>Vol (000)</u>	<u>% of</u> <u>Total</u>	<u>% of Vol.</u> <u>Crossed</u>
1 MORGAN STANLEY	6,624,963	12.34-	
2 UBS	5,930,157	11.05	5
3 MERRILL LYNCH, PIERCE FENNER	5,641,968	10.51	5
4 DEUTSCHE BANK SECURITIES, IN	4,072,655	7.59	1
5 LEHMAN BROTHERS, INC.	3,409,620	6.35	8
6 KNIGHT	3,094,376	5.76	5
7 CREDIT SUISSE	2,814,680	5.24-	
8 BEAR STEARNS AND COMPANY	2,277,858	4.24	6
9 JPMORGAN	2,250,633	4.19	7
10 BANC OF AMERICA SECURITIES LLC	2,028,694	3.78	2
11 GOLDMAN SACHS GROUP	1,738,001	3.24	10
12 HSBC SECURITIES	1,495,435	2.79-	
13 RBC CAPITAL MARKETS	1,319,676	2.46	5
14 CITIGROUP	878,594	1.64	15
15 E-TRADE CAPITAL MARKETS	778,714	1.45	1
16 SUSQUEHANNA INTERNATIONAL GRP.	733,309	1.37	1
17 WEEDEN & COMPANY, INC.	693,131	1.29	17
18 JEFFERIES & COMPANY, INC.	596,117	1.11	18
19 INSTINET CORPORATION	579,431	1.08	3
20 ITG, INC.	460,051	0.86	100
21 SANFORD C. BERNSTEIN COMPANY,	459,250	0.86	8
22 CANTOR, FITZGERALD & CO., INC.	428,230	0.8	26
23 BNY BROKERAGE	397,847	0.74	3
24 WACHOVIA SECURITIES	334,336	0.62	8
25 JONESTRADING INSTITUTIONAL SER	315,387	0.59	39
26 CIBC WORLD MARKETS	289,241	0.54	0
27 COWEN & CO.	274,692	0.51	5
28 FRIEDMAN, BILLINGS, RAMSEY & C	252,595	0.47	9
29 RAYMOND, JAMES & ASSOC. INC.	208,125	0.39	1
30 KEYBANC CAPITAL MARKETS INC.	198,899	0.37	1
31 PIPER JAFFRAY & CO.	185,753	0.35	3
32 KEEFE, BRUYETTE & WOODS, INC.	168,473	0.31	4
33 THOMAS WEISEL PARTNERS LLC	167,638	0.31	1
34 STIFEL NICOLAUS CAPITAL MARKET	151,975	0.28	8
35 MAXIM GROUP LLC	127,085	0.24	0
36 NOMURA SECURITIES INTERNATIONA	114,829	0.21-	
37 SUNTRUST ROBINSON HUMPHREY	100,153	0.19	6
38 ROBERT W. BAIRD CO. INCORPORAT	98,440	0.18	13
39 BTIG - BASS TRADING	97,709	0.18	18
40 DAHLMAN ROSE & CO., LLC.	91,382	0.17	2
41 CAPITAL INSTITUTIONAL SERVICES	90,952	0.17-	
42 OPPENHEIMER & CO	90,313	0.17	6
43 CRT CAPITAL GROUP LLC	81,644	0.15	26
44 JMP SECURITIES	78,445	0.15-	

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45 WILLIAM BLAIR & COMPANY, LLC.	77,618	0.14	5
46 PALI CAPITAL LLC	76,959	0.14	6
47 THE INTERSTATE GROUP	71,489	0.13	1
48 ROCHDALE SECURITIES	66,557	0.12	3
49 LEERINK SWANN & CO.	64,899	0.12	12
50 SIMMONS AND COMPANY INTERNATIO	52,879	0.1-	

NASDAQ – National Market & Small Cap Market	Advertised	% of	# of
Top 50 Brokers	Vol (000)	Total	Stocks
1 UBS	3,714,966	11.91	3042
2 KNIGHT	3,478,721	11.16	3088
3 MORGAN STANLEY	3,365,530	10.79	2566
4 MERRILL LYNCH, PIERCE FENNER	2,309,993	7.41	2649
5 LEHMAN BROTHERS, INC.	1,678,572	5.38	2070
6 CREDIT SUISSE	1,298,917	4.17	2601
7 E-TRADE CAPITAL MARKETS	1,296,897	4.16	1613
8 DEUTSCHE BANK SECURITIES, IN	1,268,458	4.07	2071
9 GOLDMAN SACHS GROUP	1,260,702	4.04	2280
10 BANC OF AMERICA SECURITIES LLC	1,236,292	3.96	1379
11 JPMORGAN	1,181,317	3.79	1901
12 BEAR STEARNS AND COMPANY	957,011	3.07	1931
13 CITIGROUP	886,797	2.84	469
14 INSTINET CORPORATION	681,790	2.19	1984
15 COWEN & CO.	524,526	1.68	860
16 JEFFERIES & COMPANY, INC.	478,792	1.54	1160
17 RBC CAPITAL MARKETS	413,254	1.33	717
18 SUSQUEHANNA INTERNATIONAL GRP.	363,186	1.16	2035
19 WACHOVIA SECURITIES	316,997	1.02	651
20 PIPER JAFFRAY & CO.	268,003	0.86	1045
21 ITG, INC.	266,231	0.85	1210
22 CANTOR, FITZGERALD & CO., INC.	265,556	0.85	1037
23 WEEDEN & COMPANY, INC.	238,374	0.76	1411
24 CIBC WORLD MARKETS	225,485	0.72	1552
25 THOMAS WEISEL PARTNERS LLC	202,841	0.65	529
26 KEEFE, BRUYETTE & WOODS, INC.	150,355	0.48	509
27 ROBERT W. BAIRD CO. INCORPORAT	149,441	0.48	461
28 BNY BROKERAGE	142,525	0.46	1291
29 JONESTRADING INSTITUTIONAL SER	134,717	0.43	527
30 RAYMOND, JAMES & ASSOC. INC.	123,887	0.4	377
31 BTIG - BASS TRADING	118,146	0.38	547
32 SANFORD C. BERNSTEIN COMPANY,	109,599	0.35	691
33 FRIEDMAN, BILLINGS, RAMSEY & C	102,860	0.33	445
34 STIFEL NICOLAUS CAPITAL MARKET	87,507	0.28	702
35 MAXIM GROUP LLC	87,291	0.28	895
36 WILLIAM BLAIR & COMPANY, LLC.	86,416	0.28	712
37 PACIFIC CREST SECURITIES	77,438	0.25	142

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38 JPM SECURITIES	76,340	0.24	188
39 NEEDHAM & COMPANY	75,809	0.24	628
40 PALI CAPITAL LLC	74,597	0.24	373
41 A.G. EDWARDS & SONS, INC.	71,305	0.23	384
42 THINKEQUITY PARTNERS	63,548	0.2	278
43 OPPENHEIMER & CO	63,521	0.2	424
44 LEERINK SWANN & CO.	62,749	0.2	285
45 SUNTRUST ROBINSON HUMPHREY	54,924	0.18	584
46 CANACCORD ADAMS	53,786	0.17	308
47 CRT CAPITAL GROUP LLC	52,868	0.17	92
48 WEDBUSH MORGAN SECURITIES	44,652	0.14	207
49 THE BENCHMARK COMPANY, LLC	44,610	0.14	365
50 DAHLMAN ROSE & CO., LLC.	43,289	0.14	65

Listed Securities Non-NY Brokers Top 25 Broker - Dealer	Advertised Vol.(000)	% of Vol. Crossed
1 BANC OF AMERICA SECURITIES LLC	2,028,694	2
2 SUSQUEHANNA INTERNATIONAL GRP.	733,309	1
3 WEEDEN & COMPANY, INC.	693,131	17
4 CANTOR, FITZGERALD & CO., INC.	428,230	26
5 WACHOVIA SECURITIES	334,336	8
6 FRIEDMAN, BILLINGS, RAMSEY & C	252,595	9
7 RAYMOND, JAMES & ASSOC. INC.	208,125	1
8 THOMAS WEISEL PARTNERS LLC	167,638	1
9 ROBERT W. BAIRD CO. INCORPORAT	98,440	13
10 CAPITAL INSTITUTIONAL SERVICES	90,952	-
11 WILLIAM BLAIR & COMPANY, LLC.	77,623	5
12 THE INTERSTATE GROUP	71,489	1
13 SIMMONS AND COMPANY INTERNATIO	52,879	-
14 MORGAN KEEGAN & CO., INC.	51,008	5
15 A.G. EDWARDS & SONS, INC.	49,058	2
16 MKM PARTNERS	46,223	9
17 ABN-AMRO	34,246	-
18 WEDBUSH MORGAN SECURITIES	29,935	6
19 MIDWEST RESEARCH	29,001	4
20 JOHNSON RICE & COMPANY	28,270	-
21 STEPHENS INC.	28,184	1
22 GREEN STREET ADVISORS	26,476	10
23 THINKEQUITY PARTNERS	17,121	20
24 D.A. DAVIDSON & CO.	16,548	1
25 PACIFIC GROWTH EQUITIES	9,463	3

NASDAQ – National Market & Small Cap Market Non NY Brokers Top 25 Broker-Dealer	Advertised Vol.(000)	# of Stocks
1 BANC OF AMERICA SECURITIES LLC	1,236,664	1381

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2	SUSQUEHANNA INTERNATIONAL GRP.	363,417	2038
3	WACHOVIA SECURITIES	316,997	651
4	WEEDEN & COMPANY, INC.	238,482	1412
5	THOMAS WEISEL PARTNERS LLC	202,845	530
6	ROBERT W. BAIRD CO. INCORPORAT	149,441	461
7	RAYMOND, JAMES & ASSOC. INC.	123,887	377
8	FRIEDMAN, BILLINGS, RAMSEY & C	102,890	446
9	WILLIAM BLAIR & COMPANY, LLC.	86,443	713
10	PACIFIC CREST SECURITIES	77,523	143
11	A.G. EDWARDS & SONS, INC.	71,305	384
12	THINKEQUITY PARTNERS	63,548	278
13	WEDBUSH MORGAN SECURITIES	44,652	207
14	CRAIG-HALLUM CAPITAL GROUP	42,000	74
15	STEPHENS INC.	38,020	223
16	MORGAN KEEGAN & CO., INC.	33,696	193
17	CAPITAL INSTITUTIONAL SERVICES	27,875	382
18	PACIFIC GROWTH EQUITIES	19,675	171
19	D.A. DAVIDSON & CO.	17,753	187
20	TEJAS SECURITIES GROUP	14,096	1
21	MKM PARTNERS	9,485	88
22	W.R. HAMBRECHT & COMPANY, LLC	9,440	48
23	MIDWEST RESEARCH	8,109	60
24	JOHNSON RICE & COMPANY	7,896	85
25	SANDERS MORRIS HARRIS	6,004	32

Ordinary Securities

Europe	Advertised	% of	# of	
Top 15 Brokers	Vol (000)	Total	Stocks	
1	LEHMAN BROTHERS, INC.	19,986,859	16.64	1945
2	UBS	15,095,659	12.57	3323
3	DEUTSCHE BANK SECURITIES, IN	14,138,292	11.77	2880
4	CREDIT SUISSE	13,503,421	11.24	1593
5	MERRILL LYNCH, PIERCE FENNER	10,000,447	8.33	2253
6	CITIGROUP	8,279,611	6.89	1953
7	MORGAN STANLEY	6,478,226	5.39	1915
8	JPMORGAN	5,616,070	4.68	1728
9	DRESDNER KLEINWORT	5,256,125	4.38	2177
10	GOLDMAN SACHS GROUP	4,783,784	3.98	2556
11	ABN-AMRO	4,533,942	3.78	2049
12	HSBC SECURITIES	2,475,654	2.06	2569
13	CAZENOVE SECURITIES	1,324,560	1.1	762
14	ING FINANCIAL MARKETS	1,248,316	1.04	714
15	BEAR STEARNS AND COMPANY	1,018,311	0.85	1317

Ordinary Securities

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Far East Asia / Pacific Rim Top 15 Brokers		Advertised Vol (000)	% of Total	# of Stocks
1	UBS	36,019,450	33.73	6014
2	DEUTSCHE BANK SECURITIES, IN	16,915,840	15.84	3247
3	HSBC SECURITIES	10,228,766	9.58	1998
4	JPMORGAN	9,272,496	8.68	1899
5	MERRILL LYNCH, PIERCE FENNER	8,749,342	8.19	3052
6	CREDIT SUISSE	7,417,054	6.95	1272
7	LEHMAN BROTHERS, INC.	5,281,534	4.95	3322
8	BNP PARIBAS	5,021,754	4.7	1766
9	BEAR STEARNS AND COMPANY	3,022,911	2.83	2170
10	MORGAN STANLEY	2,319,422	2.17	333
11	ABN-AMRO	1,825,367	1.71	583
12	CITIGROUP	293,172	0.27	108
13	MORGAN STANLEY ASIA	89,916	0.08	83
14	DRESDNER KLEINWORT	80,849	0.08	342
15	ING FINANCIAL MARKETS	62,151	0.06	159

Ordinary Securities Latin America (Excluding Brazil) Top 15 Brokers		Advertised Vol (000)	% of Total	# of Stocks
1	MERRILL LYNCH, PIERCE FENNER	197,292	38.1	41
2	BEAR STEARNS AND COMPANY	98,927	19.11	21
3	MORGAN STANLEY	98,612	19.04	35
4	JPMORGAN	81,832	15.8	66
5	CITIGROUP	24,770	4.78	24
6	DEUTSCHE BANK SECURITIES, IN	10,150	1.96	9
7	GOLDMAN SACHS GROUP	3,452	0.67	5
8	E-TRADE CAPITAL MARKETS	1,308	0.25	1
9	UBS	678	0.13	6
10	KNIGHT	678	0.13	5
11	CREDIT SUISSE	41	0.01	2
12	LEHMAN BROTHERS, INC.	32	0.01	3
13	MAXIM GROUP LLC	5	0	1
14	MERRIMAN CURHAN FORD & CO.	3	0	1
15	ABN-AMRO	3	0	1

ADR Securities Top 25 Brokers		Advertised Vol (000)	% of Total	# of Stocks
1	UBS	1,140,222	13.5	830
2	MORGAN STANLEY	970,417	11.49	627
3	MERRILL LYNCH, PIERCE FENNER	967,453	11.46	871
4	KNIGHT	840,482	9.95	829
5	DEUTSCHE BANK SECURITIES, IN	680,401	8.06	582
6	CREDIT SUISSE	579,363	6.86	622

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7	JPMORGAN	436,979	5.18	487
8	GOLDMAN SACHS GROUP	328,990	3.9	646
9	LEHMAN BROTHERS, INC.	325,809	3.86	476
10	BEAR STEARNS AND COMPANY	296,782	3.52	604
11	E-TRADE CAPITAL MARKETS	270,570	3.2	453
12	CITIGROUP	232,190	2.75	213
13	HSBC SECURITIES	160,898	1.91	230
14	RBC CAPITAL MARKETS	116,302	1.38	168
15	INSTINET CORPORATION	92,998	1.1	326
16	BANC OF AMERICA SECURITIES LLC	84,341	1	423
17	SUSQUEHANNA INTERNATIONAL GRP.	75,571	0.9	439
18	JEFFERIES & COMPANY, INC.	74,422	0.88	239
19	COWEN & CO.	60,255	0.71	163
20	ABN-AMRO	54,634	0.65	119
21	BULLTICK	45,512	0.54	170
22	CIBC WORLD MARKETS	43,695	0.52	255
23	CANTOR, FITZGERALD & CO., INC.	35,422	0.42	174
24	ING FINANCIAL MARKETS	34,492	0.41	28
25	BNY BROKERAGE	33,452	0.4	366

CVT BOND COUPON Securities		Advertised	% of	# of
Top 25 Brokers		Vol (000)	Total	Stocks
1	CREDIT SUISSE	1,199,200	80.1	2
2	CRT CAPITAL GROUP LLC	143,100	9.56	14
3	THOMAS WEISEL PARTNERS LLC	106,720	7.13	30
4	J GIORDANO SECURITIES	42,330	2.83	31
5	LAZARD CAPITAL MARKETS	5,530	0.37	4
6	MERRILL LYNCH, PIERCE FENNER	94	0.01	4
7	KNIGHT	81	0.01	5
8	UBS	63	0	8
9	FOX-PITT KELTON, INC.	50	0	1
10	JPMORGAN	8	0	1
11	INSTINET CORPORATION	6	0	1
12	MORGAN STANLEY	3	0	5
13	KEEFE, BRUYETTE & WOODS, INC.	2	0	2
14	LEHMAN BROTHERS, INC.	1	0	1
15	WILLIAM BLAIR & COMPANY, LLC.	1	0	3

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Mandatory CVT Securities Top 15 Brokers	Advertised Vol (000)	% of Total	# of Stocks
1 LAZARD CAPITAL MARKETS	7,106	33.34	12
2 CREDIT SUISSE	5,922	27.79	5
3 GOLDMAN SACHS GROUP	5,335	25.03	10
4 MERRILL LYNCH, PIERCE FENNER	1,667	7.82	9
5 KNIGHT	335	1.57	9
6 UBS	317	1.49	8
7 DEUTSCHE BANK SECURITIES, IN	194	0.91	3
8 JPMORGAN	156	0.73	3
9 BANC OF AMERICA SECURITIES LLC	95	0.44	2
10 WILLIAM BLAIR & COMPANY, LLC.	32	0.15	2
11 BEAR STEARNS AND COMPANY	31	0.14	3
12 INSTINET CORPORATION	30	0.14	3
13 LEHMAN BROTHERS, INC.	25	0.12	2
14 CAPITAL INSTITUTIONAL SERVICES	22	0.1	1
15 MORGAN STANLEY	16	0.07	5

CVT Bond Zero Securities Top 15 Brokers	Advertised Vol (000)	% of Total	# of Stocks
1 CREDIT SUISSE	30,568	89.32	1
2 COWEN & CO.	1,952	5.7	1
3 THOMAS WEISEL PARTNERS LLC	1,301	3.8	4
4 J GIORDANO SECURITIES	400	1.17	1

CVT Preferred Securities Top 15 Brokers	Advertised Vol (000)	% of Total	# of Stocks
1 MERRILL LYNCH, PIERCE FENNER	1,498	19.28	19
2 LAZARD CAPITAL MARKETS	1,375	17.69	11
3 GOLDMAN SACHS GROUP	1,234	15.87	15
4 KNIGHT	1,198	15.42	33

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5	UBS	695	8.94	25
6	JPMORGAN	459	5.91	7
7	J GIORDANO SECURITIES	338	4.34	2
8	WILLIAM BLAIR & COMPANY, LLC.	294	3.79	14
9	LEHMAN BROTHERS, INC.	211	2.71	13
10	DEUTSCHE BANK SECURITIES, IN	100	1.29	4
11	SUSQUEHANNA INTERNATIONAL GRP.	64	0.82	6
12	CREDIT SUISSE	53	0.68	3
13	BNY BROKERAGE	51	0.65	3
14	MORGAN STANLEY	43	0.55	8
15	INSTINET CORPORATION	35	0.45	5