

Listed Securities Top 50 Brokers	Advertised Vol (000)	% of Total	% of Vol. Crossed
1 UBS	5,723,585	12.03	7-
2 KNIGHT	5,712,428	12.01	9
3 MORGAN STANLEY	5,436,470	11.43-	
4 MERRILL LYNCH, PIERCE FENNER	5,267,642	11.07	0-
5 CREDIT SUISSE	2,931,187	6.16-	
6 CITIGROUP	2,747,616	5.78	1
7 DEUTSCHE BANK SECURITIES, IN	2,501,876	5.26	1
8 JPMORGAN	2,324,956	4.89	8
9 LEHMAN BROTHERS, INC.	2,137,843	4.49	0
10 INSTINET CORPORATION	2,050,032	4.31	4
11 ITG, INC.	1,432,647	3.01	20
12 RBC CAPITAL MARKETS	1,353,058	2.84	5
13 BANC OF AMERICA SECURITIES LLC	887,049	1.86	2
14 GOLDMAN SACHS GROUP	741,615	1.56	2
15 JEFFERIES & COMPANY, INC.	604,138	1.27	11
16 WEEDEN & COMPANY, INC.	479,102	1.01	14
17 SANFORD C. BERNSTEIN COMPANY,	364,769	0.77	8
18 CANTOR, FITZGERALD & CO., INC.	307,002	0.65	11
19 SUSQUEHANNA INTERNATIONAL GRP.	242,673	0.51	1
20 ROBERT W. BAIRD CO. INCORPORAT	227,604	0.48	1
21 WACHOVIA SECURITIES	226,896	0.48	6
22 STIFEL NICOLAUS CAPITAL MARKET	225,291	0.47	6
23 JONESTRADING INSTITUTIONAL SER	214,847	0.45	23
24 OPPENHEIMER & CO	202,259	0.43	0
25 COWEN & CO.	198,803	0.42	9
26 BNY CONVERGEX	198,066	0.42	2
27 FRIEDMAN, BILLINGS, RAMSEY & C	187,964	0.4	10
28 PIPER JAFFRAY & CO.	161,132	0.34	4
29 THOMAS WEISEL PARTNERS LLC	154,855	0.33	2
30 HSBC SECURITIES	153,803	0.32	0
31 RAYMOND JAMES	153,436	0.32	3
32 KEEFE, BRUYETTE & WOODS, INC.	145,069	0.3	2
33 BTIG - BASS TRADING	142,083	0.3	11
34 DRESDNER KLEINWORT	124,064	0.26-	
35 KEYBANC CAPITAL MARKETS INC.	96,084	0.2	4
36 HUDSON SECURITIES	85,494	0.18	0
37 PALI CAPITAL LLC	83,931	0.18	9
38 WILLIAM BLAIR & COMPANY, LLC.	75,302	0.16	7-
39 MAXIM GROUP LLC	58,487	0.12	2
40 LAZARD CAPITAL MARKETS	54,020	0.11-	
41 THE INTERSTATE GROUP	52,258	0.11	1
42 SUNTRUST ROBINSON HUMPHREY	50,801	0.11	12
43 FOX-PITT KELTON, INC.	50,035	0.11	7-
44 MORGAN KEEGAN & CO., INC.	49,750	0.1	8-

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45	LABRANCHE FINANCIAL SERVICES	48,122	0.1	1-
46	LEERINK SWANN & CO.	46,723	0.1	6-
47	BENCHMARK COMPANY, LLC	43,842	0.09	10
48	SIMMONS AND COMPANY INTERNATIO	42,003	0.09-	-
49	BB&T CAPITAL MARKETS	40,550	0.09	0
50	BMO CAPITAL MARKETS	39,136	0.08	16

NASDAQ – National Market & Small Cap Market		Advertised	% of	# of
Top 50 Brokers		Vol (000)	Total	Stocks
1	KNIGHT	2,947,864	13.05	2972
2	MORGAN STANLEY	2,645,857	11.71	2482
3	UBS	2,572,318	11.39	2900
4	MERRILL LYNCH, PIERCE FENNER	1,798,979	7.96	2437
5	CITIGROUP	1,205,415	5.34	1738
6	CREDIT SUISSE	1,203,991	5.33	2392
7	LEHMAN BROTHERS, INC.	1,141,195	5.05	1924
8	JPMORGAN	1,014,727	4.49	1943
9	INSTINET CORPORATION	1,009,110	4.47	1884
10	DEUTSCHE BANK SECURITIES, IN	697,267	3.09	1918
11	GOLDMAN SACHS GROUP	612,789	2.71	1928
12	ITG, INC.	602,595	2.67	1605
13	BANC OF AMERICA SECURITIES LLC	569,072	2.52	1575
14	RBC CAPITAL MARKETS	440,086	1.95	857
15	JEFFERIES & COMPANY, INC.	439,059	1.94	1036
16	PIPER JAFFRAY & CO.	230,103	1.02	837
17	ROBERT W. BAIRD CO. INCORPORAT	201,356	0.89	1277
18	WEEDEN & COMPANY, INC.	191,294	0.85	1180
19	COWEN & CO.	189,246	0.84	813
20	CANTOR, FITZGERALD & CO., INC.	173,519	0.77	784-
21	THOMAS WEISEL PARTNERS LLC	154,098	0.68	590
22	WACHOVIA SECURITIES	152,176	0.67	594
23	SUSQUEHANNA INTERNATIONAL GRP.	150,856	0.67	1720
24	OPPENHEIMER & CO	137,491	0.61	932
25	STIFEL NICOLAUS CAPITAL MARKET	134,056	0.59	1125
26	JONESTRADING INSTITUTIONAL SER	113,465	0.5	671
27	BTIG - BASS TRADING	111,728	0.49	484
28	SANFORD C. BERNSTEIN COMPANY,	106,183	0.47	444
29	FRIEDMAN, BILLINGS, RAMSEY & C	93,126	0.41	342
30	RAYMOND JAMES	87,716	0.39	677
31	MAXIM GROUP LLC	80,959	0.36	605
32	BNY CONVERGEX	77,764	0.34	895
33	PALI CAPITAL LLC	75,345	0.33	582
34	WILLIAM BLAIR & COMPANY, LLC.	67,077	0.3	720
35	CANACCORD ADAMS	66,727	0.3	394
36	DRESDNER KLEINWORT	57,337	0.25	270
37	LEERINK SWANN & CO.	56,746	0.25	260

38	THINKEQUITY PARTNERS	53,998	0.24	330
39	NEEDHAM & COMPANY	52,552	0.23	708
40	HSBC SECURITIES	51,308	0.23	265-
41	HUDSON SECURITIES	50,446	0.22	221
42	KEEFE, BRUYETTE & WOODS, INC.	47,912	0.21	413
43	PACIFIC CREST SECURITIES	46,030	0.2	136
44	JMP SECURITIES	45,714	0.2	142
45	WEDBUSH MORGAN SECURITIES	45,600	0.2	218
46	BENCHMARK COMPANY, LLC	45,374	0.2	387
47	STEPHENS INC.	30,515	0.14	299
48	MERRIMAN CURHAN FORD & CO.	29,306	0.13	300
49	MORGAN KEEGAN & CO., INC.	27,999	0.12	228
50	D.A. DAVIDSON & CO.	26,236	0.12	186-

Listed Securities Non-NY Brokers Top 25 Broker - Dealer		Advertised Vol.(000)	% of Vol. Crossed
1	BANC OF AMERICA SECURITIES LLC	871,813	1
2	WEEDEN & COMPANY, INC.	478,141	15
3	CANTOR, FITZGERALD & CO., INC.	306,174	11
4	SUSQUEHANNA INTERNATIONAL GRP.	242,642	1
5	WACHOVIA SECURITIES	224,842	6
6	ROBERT W. BAIRD CO. INCORPORAT	222,201	1
7	FRIEDMAN, BILLINGS, RAMSEY & C	184,161	10
8	THOMAS WEISEL PARTNERS LLC	151,468	2
9	WILLIAM BLAIR & COMPANY, LLC.	75,275	7
10	THE INTERSTATE GROUP	51,513	1
11	MORGAN KEEGAN & CO., INC.	49,740	8
12	SIMMONS AND COMPANY INTERNATIO	42,003	-
13	WEDBUSH MORGAN SECURITIES	31,733	3
14	JOHNSON RICE & COMPANY	29,032	-
15	GREEN STREET ADVISORS	28,410	6
16	STEPHENS INC.	26,673	3
17	CAPITAL INSTITUTIONAL SERVICES	25,578	-
18	COLLINS STEWART	21,033	5
19	D.A. DAVIDSON & CO.	19,721	0
20	ABN-AMRO	19,618	0
21	MKM PARTNERS	18,886	6
22	THINKEQUITY PARTNERS	17,159	7
23	BULLTICK	10,010	-
24	MIDWEST RESEARCH	8,479	1
25	PACIFIC CREST SECURITIES	8,396	9

NASDAQ – National Market & Small Cap Market Non NY Brokers Top 25 Broker-Dealer		Advertised Vol.(000)	# of Stocks
1	BANC OF AMERICA SECURITIES LLC	569,072	1,575

2	ROBERT W. BAIRD CO. INCORPORAT	201,356	1,277
3	WEEDEN & COMPANY, INC.	191,294	1,180
4	THOMAS WEISEL PARTNERS LLC	154,098	590
5	WACHOVIA SECURITIES	152,176	594
6	SUSQUEHANNA INTERNATIONAL GRP.	150,856	1,720
7	FRIEDMAN, BILLINGS, RAMSEY & C	93,126	342
8	WILLIAM BLAIR & COMPANY, LLC.	67,077	720
9	THINKEQUITY PARTNERS	53,998	330
10	PACIFIC CREST SECURITIES	46,030	136
11	WEDBUSH MORGAN SECURITIES	45,600	218
12	STEPHENS INC.	30,515	299
13	MORGAN KEEGAN & CO., INC.	27,999	228
14	D.A. DAVIDSON & CO.	26,236	186
15	CRAIG-HALLUM CAPITAL GROUP	24,431	68
16	PACIFIC GROWTH EQUITIES	12,849	107
17	MKM PARTNERS	12,383	91
18	CAPITAL INSTITUTIONAL SERVICES	7,717	174
19	JOHNSON RICE & COMPANY	6,100	78
20	SIMMONS AND COMPANY INTERNATIO	5,164	48
21	THE INTERSTATE GROUP	4,371	117
22	MIDWEST RESEARCH	2,715	33
23	BULLTICK	2,702	47
24	STATE STREET BROKERAGE SERVICE	2,008	28
25	JANNEY MONTGOMERY SCOTT, INC.	1,480	27

Ordinary Securities			
Europe			
Top 15 Brokers			
	Advertised	% of	# of
	Vol (000)	Total	Stocks
1	UBS	13,474,337	2091
2	LEHMAN BROTHERS, INC.	13,319,150	2340
3	CREDIT SUISSE	8,248,587	1863
4	CITIGROUP	7,386,384	1818
5	JPMORGAN	5,805,366	1395
6	DEUTSCHE BANK SECURITIES, IN	4,576,600	2172
7	GOLDMAN SACHS GROUP	4,372,560	1999
8	MERRILL LYNCH, PIERCE FENNER	4,131,125	1799
9	MORGAN STANLEY EUROPE	3,484,913	1494
10	DRESDNER KLEINWORT	3,072,680	2119
11	ABN-AMRO	2,744,096	1569
12	CAZENOVE SECURITIES	1,270,971	781
13	HSBC SECURITIES	1,235,476	2140
14	EXANE BNP PARIBAS	912,387	724
15	ING FINANCIAL MARKETS	848,393	374

Ordinary Securities

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Far East Asia / Pacific Rim Top 15 Brokers	Advertised Vol (000)	% of Total	# of Stocks
1 HSBC SECURITIES	5,476,689	21.84	2243
2 LEHMAN BROTHERS, INC.	3,988,771	15.91	2909
3 BNP PARIBAS	3,776,771	15.06	1984
4 DEUTSCHE BANK SECURITIES, IN	3,372,204	13.45	2365
5 MERRILL LYNCH, PIERCE FENNER	3,344,608	13.34	1513
6 CITIGROUP	1,380,885	5.51	1376
7 ABN-AMRO	813,309	3.24	593
8 MORGAN STANLEY ASIA	739,094	2.95	107
9 INSTINET CORPORATION	680,026	2.71	709
10 JPMORGAN	592,094	2.36	479
11 BEAR STEARNS AND COMPANY	435,793	1.74	1287
12 DRESDNER KLEINWORT	181,464	0.72	666
13 GOLDMAN SACHS GROUP	60,144	0.24	23
14 UBS	55,597	0.22	34
15 NUMIS SECURITIES LIMITED	41,364	0.16	4

Ordinary Securities Latin America (Excluding Brazil) Top 15 Brokers	Advertised Vol (000)	% of Total	# of Stocks
1 MORGAN STANLEY	656,133	41.56	57
2 JPMORGAN	362,354	22.95	60
3 MERRILL LYNCH, PIERCE FENNER	328,802	20.83	42
4 CITIGROUP	213,935	13.55	73
5 GOLDMAN SACHS GROUP	10,615	0.67	6
6 DEUTSCHE BANK SECURITIES, IN	3,206	0.2	16
7 UBS	1,680	0.11	4
8 MAXIM GROUP LLC	1,295	0.08	1
9 CREDIT SUISSE	549	0.03	9
10 KNIGHT	147	0.01	8
11 SUNTRUST ROBINSON HUMPHREY	41	0	1
12 DRESDNER KLEINWORT	14	0	1
13 ABN-AMRO	9	0	2
14 HSBC SECURITIES	7	0	1
15 STIFEL NICOLAUS CAPITAL MARKET	2	0	1

ADR Securities Top 25 Brokers	Advertised Vol (000)	% of Total	# of Stocks
1 MERRILL LYNCH, PIERCE FENNER	717,520	12.69	658
2 MORGAN STANLEY	670,237	11.85	571
3 UBS	608,936	10.77	644
4 CREDIT SUISSE	534,210	9.45	359
5 CITIGROUP	423,292	7.48	409
6 KNIGHT	409,382	7.24	628
7 DEUTSCHE BANK SECURITIES, IN	408,944	7.23	333

8	JPMORGAN	316,299	5.59	397
9	LEHMAN BROTHERS, INC.	225,027	3.98	411
10	INSTINET CORPORATION	203,398	3.6	260
11	GOLDMAN SACHS GROUP	202,264	3.58	442
12	HSBC SECURITIES	142,912	2.53	168
13	ITG, INC.	81,463	1.44	211
14	MORGAN STANLEY EUROPE	68,704	1.21	27
15	RBC CAPITAL MARKETS	64,293	1.14	120
16	ING FINANCIAL MARKETS	52,785	0.93	15
17	BULLTICK	52,498	0.93	145
18	ABN-AMRO	42,986	0.76	88
19	JEFFERIES & COMPANY, INC.	39,912	0.71	165
20	BANC OF AMERICA SECURITIES LLC	30,879	0.55	246
21	OPPENHEIMER & CO	29,784	0.53	117
22	CANTOR, FITZGERALD & CO., INC.	26,477	0.47	47
23	DRESDNER KLEINWORT	23,063	0.41	131
24	SUSQUEHANNA INTERNATIONAL GRP.	20,492	0.36	217
25	WEEDEN & COMPANY, INC.	19,310	0.34	153

CVT BOND COUPON Securities		Advertised	% of	# of
Top 25 Brokers		Vol (000)	Total	Stocks
1	THOMAS WEISEL PARTNERS LLC	1,696	67.21	3
2	GOLDMAN SACHS GROUP	326	12.92	1
3	UBS	131	5.2	17
4	KNIGHT	107	4.22	7
5	TORONTO DOMINION SECURITIES (U	104	4.12	1
6	MERRILL LYNCH, PIERCE FENNER	92	3.65	5
7	ROBERT W. BAIRD CO. INCORPORAT	10	0.38	5
8	KEEFE, BRUYETTE & WOODS, INC.	9	0.36	2
9	JEFFERIES & COMPANY, INC.	8	0.31	1
10	INSTINET CORPORATION	7	0.28	2
11	MORGAN STANLEY	6	0.25	4
12	LEHMAN BROTHERS, INC.	6	0.24	1
13	HILL THOMPSON MAGID CO. INC.	5	0.2	2
14	CITIGROUP	5	0.2	1
15	FOX-PITT KELTON, INC.	5	0.2	1
16	JONESTRADING INSTITUTIONAL SER	4	0.17	1
17	CREDIT SUISSE	1	0.05	1
18	SANFORD C. BERNSTEIN COMPANY,	1	0.03	2
19	JPMORGAN	0	0.01	1

Mandatory CVT Securities Top 15 Brokers	Advertised Vol (000)	% of Total	# of Stocks
1 CREDIT SUISSE	3,673	47.71	6
2 CITIGROUP	2,427	31.53	8
3 MERRILL LYNCH, PIERCE FENNER	662	8.6	5
4 KNIGHT	408	5.31	7
5 UBS	250	3.24	8
6 JPMORGAN	49	0.64	3
7 MORGAN STANLEY	29	0.38	3
8 DEUTSCHE BANK SECURITIES, IN	29	0.37	1
9 GOLDMAN SACHS GROUP	28	0.36	2
10 JONESTRADING INSTITUTIONAL SER	28	0.36	2
11 INSTINET CORPORATION	23	0.3	2
12 FERRIS BAKER WATTS & CO.,INC	21	0.27	1
13 STIFEL NICOLAUS CAPITAL MARKET	18	0.23	1
14 THE INTERSTATE GROUP	16	0.21	1
15 LEHMAN BROTHERS, INC.	10	0.13	3

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

CVT Preferred Securities Top 15 Brokers	Advertised Vol (000)	% of Total	# of Stocks
1 CITIGROUP	18,065	30.82	61
2 GOLDMAN SACHS GROUP	13,515	23.06	25
3 KNIGHT	4,434	7.56	74
4 CREDIT SUISSE	4,284	7.31	20
5 UBS	3,414	5.82	115
6 LEHMAN BROTHERS, INC.	3,025	5.16	33

7	WILLIAM BLAIR & COMPANY, LLC.	2,727	4.65	39
8	MERRILL LYNCH, PIERCE FENNER	2,405	4.1	25
9	JPMORGAN	1,580	2.7	13
10	MORGAN STANLEY	1,425	2.43	56
11	INSTINET CORPORATION	872	1.49	10
12	DEUTSCHE BANK SECURITIES, IN	758	1.29	9
13	MERRIMAN CURHAN FORD & CO.	657	1.12	3
14	HILL THOMPSON MAGID CO. INC.	278	0.47	3
15	BANC OF AMERICA SECURITIES LLC	250	0.43	1