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January 2007

Monthly Summary

Listed Securities Top 50 Brokers	Advertised Vol (000)	% of Total	% of Vol. Crossed
1 MERRILL LYNCH, PIERCE FENNER	5,228,873	13.96	8
2 UBS	3,884,150	10.37	6
3 MORGAN STANLEY	3,867,927	10.32-	
4 LEHMAN BROTHERS, INC.	3,118,007	8.32	15
5 CREDIT SUISSE	2,291,414	6.12	4
6 JPMORGAN	1,939,721	5.18	9
7 KNIGHT EQUITY MARKETS	1,579,324	4.22	9
8 BANC OF AMERICA SECURITIES LLC	1,555,538	4.15	2
9 CITIGROUP	1,443,386	3.85	10
10 GOLDMAN SACHS GROUP	1,399,306	3.73	21
11 BEAR STEARNS AND COMPANY	1,247,438	3.33	14
12 DEUTSCHE BANK SECURITIES, IN	928,689	2.48	2
13 E-TRADE CAPITAL MARKETS	798,880	2.13	5
14 RBC CAPITAL MARKETS	721,300	1.93	3
15 ITG, INC.	651,964	1.74	71
16 JEFFERIES & COMPANY, INC.	541,870	1.45	17
17 COWEN & CO.	480,375	1.28	4
18 WEEDEN & COMPANY, INC.	467,617	1.25	3
19 BNY BROKERAGE	371,797	0.99	3
20 SANFORD C. BERNSTEIN COMPANY,	336,950	0.9	16
21 INSTINET CORPORATION	328,214	0.88	3
22 CANTOR, FITZGERALD & CO., INC.	278,502	0.74	42
23 PIPER JAFFRAY & CO.	270,799	0.72	3
24 SUSQUEHANNA INTERNATIONAL GRP.	254,268	0.68	5
25 CIBC WORLD MARKETS	252,116	0.67	2
26 WACHOVIA SECURITIES	231,724	0.62	11
27 RAYMOND, JAMES & ASSOC. INC.	223,649	0.6	4
28 THOMAS WEISEL PARTNERS LLC	217,673	0.58	1
29 JONESTRADING INSTITUTIONAL SER	196,544	0.52	48
30 DRESDNER KLEINWORT	161,473	0.43-	
31 FRIEDMAN, BILLINGS, RAMSEY & C	160,706	0.43	12
32 PRUDENTIAL SECURITIES, INC.	153,779	0.41	14
33 CAPITAL INSTITUTIONAL SERVICES	114,984	0.31-	
34 ROBERT W. BAIRD CO. INCORPORAT	105,855	0.28	21
35 NOMURA SECURITIES INTERNATIONA	98,880	0.26-	
36 OPPENHEIMER & CO	84,931	0.23	7
37 KEEFE, BRUYETTE & WOODS, INC.	81,081	0.22	8
38 MCDONALD INVESTMENTS, INC.	74,531	0.2	4
39 A.G. EDWARDS & SONS, INC.	74,178	0.2	8
40 WILLIAM BLAIR & COMPANY, LLC.	62,345	0.17	9
41 ROCHDALE SECURITIES	58,481	0.16	7
42 HSBC SECURITIES	57,984	0.15	1

NOTE: ** Indicates a broker who is not certified to the AutEx Trade Reporting Rules and Charter.

Indicates a broker with certification pending.

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43	THE INTERSTATE GROUP	56,783	0.15	1
44	BTIG - BASS TRADING	54,680	0.15	23
45	CRT CAPITAL GROUP LLC	46,315	0.12	7
46	LEERINK SWANN & CO.	45,339	0.12	19
47	MAXIM GROUP LLC	43,312	0.12	0
48	FOX-PITT KELTON, INC.	42,841	0.11	18
49	JMP SECURITIES	40,294	0.11	11
50	SUNTRUST ROBINSON HUMPHREY	37,145	0.1	7

NASDAQ – National Market & Small Cap Market		Advertised	% of	# of
Top 50 Brokers		Vol (000)	Total	Stocks
1	UBS	3,543,246	12.11	8
2	KNIGHT EQUITY MARKETS	3,536,399	12.09	17
3	MORGAN STANLEY	2,520,140	8.61-	
4	E-TRADE CAPITAL MARKETS	2,013,733	6.88	1
5	MERRILL LYNCH, PIERCE FENNER	1,936,589	6.62	3
6	GOLDMAN SACHS GROUP	1,378,872	4.71	0
7	CREDIT SUISSE	1,373,664	4.7	4
8	LEHMAN BROTHERS, INC.	1,241,030	4.24	3
9	BANC OF AMERICA SECURITIES LLC	1,235,123	4.22	1
10	JPMORGAN	1,162,785	3.97	6
11	CITIGROUP	1,150,917	3.93	6
12	BEAR STEARNS AND COMPANY	998,354	3.41	5
13	COWEN & CO.	697,968	2.39	6
14	INSTINET CORPORATION	541,946	1.85	5
15	DEUTSCHE BANK SECURITIES, IN	434,680	1.49	0
16	WACHOVIA SECURITIES	373,942	1.28	6
17	JEFFERIES & COMPANY, INC.	357,009	1.22	13
18	PIPER JAFFRAY & CO.	347,099	1.19	4
19	RBC CAPITAL MARKETS	325,948	1.11	4
20	CIBC WORLD MARKETS	244,826	0.84	2
21	WEEDEN & COMPANY, INC.	227,483	0.78	16
22	ITG, INC.	208,203	0.71	63
23	CANTOR, FITZGERALD & CO., INC.	188,004	0.64	17
24	SUSQUEHANNA INTERNATIONAL GRP.	185,051	0.63	6
25	THOMAS WEISEL PARTNERS LLC	175,028	0.6	1
26	RAYMOND, JAMES & ASSOC. INC.	168,505	0.58	1
27	ROBERT W. BAIRD CO. INCORPORAT	148,584	0.51	8
28	JONESTRADING INSTITUTIONAL SER	117,818	0.4	51
29	BNY BROKERAGE	112,234	0.38	3
30	A.G. EDWARDS & SONS, INC.	108,532	0.37	1
31	FRIEDMAN, BILLINGS, RAMSEY & C	105,612	0.36	17
32	FIRST ALBANY CORPORATION	103,856	0.35	5
33	MAXIM GROUP LLC	102,550	0.35-	

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34 PRUDENTIAL SECURITIES, INC.	102,519	0.35	4
35 CRT CAPITAL GROUP LLC	97,536	0.33	4
36 KEEFE, BRUYETTE & WOODS, INC.	96,878	0.33	4
37 NEEDHAM & COMPANY	94,882	0.32	7
38 SANFORD C. BERNSTEIN COMPANY,	81,417	0.28	10
39 WILLIAM BLAIR & COMPANY, LLC.	73,430	0.25	5
40 PACIFIC CREST SECURITIES	71,300	0.24	9
41 LEERINK SWANN & CO.	62,636	0.21	22
42 OPPENHEIMER & CO	62,407	0.21	0
43 MERRIMAN CURHAN FORD & CO.	56,321	0.19	1
44 JMP SECURITIES	50,060	0.17	8
45 J.P. TURNER & CO.	50,012	0.17-	
46 CANACCORD ADAMS	49,181	0.17	11
47 BTIG - BASS TRADING	47,281	0.16	23
48 SUNTRUST ROBINSON HUMPHREY	45,519	0.16	2
49 THINKEQUITY PARTNERS	43,718	0.15	24
50 HSBC SECURITIES	43,365	0.15	1

Listed Securities Non-NY Brokers Top 25 Broker - Dealer	Advertised Vol.(000)	% of Vol. Crossed
1 BANC OF AMERICA SECURITIES LLC	1555898	2
2 WEEDEN & COMPANY, INC.	467617	3
3 CANTOR, FITZGERALD & CO., INC.	278502	42
4 SUSQUEHANNA INTERNATIONAL GRP.	254268	5
5 WACHOVIA SECURITIES	231724	11
6 RAYMOND, JAMES & ASSOC. INC.	223649	4
7 THOMAS WEISEL PARTNERS LLC	217673	1
8 FRIEDMAN, BILLINGS, RAMSEY & C	160706	12
9 CAPITAL INSTITUTIONAL SERVICES	114984	-
10 ROBERT W. BAIRD CO. INCORPORAT	105855	21
11 MCDONALD INVESTMENTS, INC.	74531	4
12 A.G. EDWARDS & SONS, INC.	74178	8
13 WILLIAM BLAIR & COMPANY, LLC.	62345	9
14 THE INTERSTATE GROUP	56783	1
15 SIMMONS AND COMPANY INTERNATIO	35574	-
16 MORGAN KEEGAN & CO., INC.	33954	11
17 MIDWEST RESEARCH	29103	11
18 GREEN STREET ADVISORS	28058	27
19 ABN-AMRO	20370	1
20 JOHNSON RICE & COMPANY	19243	-
21 FIRST ALBANY CORPORATION	15758	5
22 MKM PARTNERS	15678	13
23 THINKEQUITY PARTNERS	13507	13
24 STEPHENS INC.	13185	-

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25 SANDERS MORRIS HARRIS

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NASDAQ – National Market & Small Cap Market			
Non NY Brokers		Advertised	# of
Top 25 Broker-Dealer		Vol.(000)	Stocks
1	BANC OF AMERICA SECURITIES LLC	1235135	1249
2	WACHOVIA SECURITIES	373942	569
3	WEEDEN & COMPANY, INC.	227483	1049
4	SUSQUEHANNA INTERNATIONAL GRP.	185051	1875
5	THOMAS WEISEL PARTNERS LLC	175028	594
6	RAYMOND, JAMES & ASSOC. INC.	168505	1453
7	ROBERT W. BAIRD CO. INCORPORAT	148584	416
8	A.G. EDWARDS & SONS, INC.	108532	348
9	FRIEDMAN, BILLINGS, RAMSEY & C	105612	396
10	FIRST ALBANY CORPORATION	103856	278
11	WILLIAM BLAIR & COMPANY, LLC.	73430	661
12	PACIFIC CREST SECURITIES	71300	119
13	THINKEQUITY PARTNERS	43718	219
14	WEDBUSH MORGAN SECURITIES	41282	252
15	D.A. DAVIDSON & CO.	39448	158
16	CRAIG-HALLUM CAPITAL GROUP	38280	79
17	CAPITAL INSTITUTIONAL SERVICES	34033	437
18	MCDONALD INVESTMENTS, INC.	26395	150
19	STEPHENS INC.	24701	164
20	PACIFIC GROWTH EQUITIES	22178	184
21	W.R. HAMBRECHT & COMPANY, LLC	15855	95
22	MORGAN KEEGAN & CO., INC.	14065	136
23	SANDERS MORRIS HARRIS	12240	45
24	MIDWEST RESEARCH	8298	109
25	THE INTERSTATE GROUP	6856	87

Ordinary Securities				
Europe		Advertised	% of	# of
Top 15 Brokers		Vol (000)	Total	Stocks
1	CITIGROUP	34,496,391	15.68	5767
2	UBS	30,930,105	14.06	9131
3	MERRILL LYNCH, PIERCE FENNER	27,711,541	12.59	6008
4	DEUTSCHE BANK SECURITIES, IN	23,205,388	10.55	6563
5	CREDIT SUISSE	16,051,936	7.29	2829
6	MORGAN STANLEY	16,048,562	7.29	2896
7	LEHMAN BROTHERS, INC.	15,215,206	6.91	2104
8	JPMORGAN	12,592,801	5.72	3674
9	BNP PARIBAS	7,302,271	3.32	2239

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10	HSBC SECURITIES	6,350,478	2.89	5436
11	GOLDMAN SACHS GROUP	5,458,688	2.48	2588
12	ABN-AMRO	5,221,111	2.37	2583
13	DRESDNER KLEINWORT	4,906,271	2.23	3948
14	EVOLUTION SECURITIES	1,572,668	0.71	365
15	CAZENOVE SECURITIES	1,463,067	0.66	787

Ordinary Securities				
Far East Asia / Pacific Rim				
Top 15 Brokers				
		Advertised	% of	# of
		Vol (000)	Total	Stocks
1	MERRILL LYNCH, PIERCE FENNER	22,981,344	21.28	3226
2	CITIGROUP	22,413,413	20.75	2923
3	UBS	21,369,925	19.78	4845
4	DEUTSCHE BANK SECURITIES, IN	9,992,041	9.25	3053
5	JPMORGAN	8,364,908	7.74	1732
6	BNP PARIBAS	7,261,017	6.72	2231
7	CREDIT SUISSE	4,966,746	4.6	1051
8	MORGAN STANLEY	4,412,787	4.09	308
9	HSBC SECURITIES	4,363,910	4.04	1987
10	ABN-AMRO	1,111,007	1.03	506
11	DRESDNER KLEINWORT	555,977	0.51	984
12	ING FINANCIAL MARKETS	51,467	0.05	185
13	LEHMAN BROTHERS, INC.	41,866	0.04	14
14	SHORE CAPITAL STOCKBROKERS LTD	31,938	0.03	16
15	EVOLUTION SECURITIES	19,185	0.02	7

Ordinary Securities				
Latin America (Excluding Brazil)				
Top 15 Brokers				
		Advertised	% of	# of
		Vol (000)	Total	Stocks
1	BEAR STEARNS AND COMPANY	187,053	34.1	25
2	JPMORGAN	118,828	21.66	38
3	MERRILL LYNCH, PIERCE FENNER	114,471	20.87	24
4	CITIGROUP	97,808	17.83	54
5	MORGAN STANLEY	21,283	3.88	30
6	UBS	6,787	1.24	10
7	CREDIT SUISSE	1,020	0.19	2
8	LEHMAN BROTHERS, INC.	712	0.13	2
9	GOLDMAN SACHS GROUP	275	0.05	2
10	DEUTSCHE BANK SECURITIES, IN	157	0.03	3
11	KNIGHT EQUITY MARKETS	150	0.03	2
12	ABN-AMRO	43	0.01	3
13	HSBC SECURITIES	2	0	1

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ADR Securities Top 25 Brokers	Advertised Vol (000)	% of Total	# of Stocks
1 MERRILL LYNCH, PIERCE FENNER	976,083	13.28	868
2 UBS	866,142	11.78	873
3 MORGAN STANLEY	770,696	10.48	612
4 KNIGHT EQUITY MARKETS	679,419	9.24	846
5 JPMORGAN	466,122	6.34	432
6 LEHMAN BROTHERS, INC.	393,519	5.35	571
7 CITIGROUP	387,156	5.27	452
8 CREDIT SUISSE	375,992	5.11	678
9 GOLDMAN SACHS GROUP	336,847	4.58	640
10 E-TRADE CAPITAL MARKETS	300,525	4.09	458
11 DEUTSCHE BANK SECURITIES, IN	294,143	4	352
12 BEAR STEARNS AND COMPANY	186,641	2.54	499
13 BANC OF AMERICA SECURITIES LLC	111,751	1.52	356
14 ABN-AMRO	84,582	1.15	168
15 RBC CAPITAL MARKETS	78,499	1.07	178
16 COWEN & CO.	76,873	1.05	192
17 INSTINET CORPORATION	75,053	1.02	294
18 JEFFERIES & COMPANY, INC.	74,087	1.01	405
19 WEEDEN & COMPANY, INC.	57,051	0.78	164
20 ING FINANCIAL MARKETS	55,314	0.75	48
21 CIBC WORLD MARKETS	51,812	0.7	282
22 HSBC SECURITIES	49,663	0.68	190
23 BULLTICK	42,690	0.58	194
24 CANTOR, FITZGERALD & CO., INC.	36,612	0.5	147
25 SUSQUEHANNA INTERNATIONAL GRP.	33,423	0.45	397

CVT BOND COUPON Securities Top 25 Brokers	Advertised Vol (000)	% of Total	# of Stocks
1 UBS	605,025	44.56	79
2 THOMAS WEISEL PARTNERS LLC	497,576	36.65	47
3 CREDIT SUISSE	167,274	12.32	3
4 CRT CAPITAL GROUP LLC	55,000	4.05	15
5 J GIORDANO SECURITIES	11,642	0.86	18
6 LAZARD CAPITAL MARKETS	11,000	0.81	5
7 PIPER JAFFRAY & CO.	10,100	0.74	8
8 MERRILL LYNCH, PIERCE FENNER	33	0	5
9 JPMORGAN	21	0	2
10 DEUTSCHE BANK SECURITIES, IN	10	0	1
11 KNIGHT EQUITY MARKETS	9	0	2

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12 CITIGROUP	6	0	1
13 GOLDMAN SACHS GROUP	6	0	6
14 WILLIAM BLAIR & COMPANY, LLC.	5	0	1
15 BEAR STEARNS AND COMPANY	1	0	1
16 LEHMAN BROTHERS, INC.	1	0	2

Mandatory CVT Securities Top 15 Brokers	Advertised Vol (000)	% of Total	# of Stocks
1 LAZARD CAPITAL MARKETS	6,465	40.28	17
2 MORGAN STANLEY	3,684	22.95	8
3 CREDIT SUISSE	3,347	20.85	12
4 CITIGROUP	1,621	10.1	6
5 GOLDMAN SACHS GROUP	301	1.87	8
6 MERRILL LYNCH, PIERCE FENNER	223	1.39	8
7 PRUDENTIAL SECURITIES, INC.	150	0.93	1
8 JPMORGAN	139	0.87	3
9 J GIORDANO SECURITIES	40	0.25	1
10 UBS	35	0.22	4
11 KNIGHT EQUITY MARKETS	20	0.12	3
12 LEHMAN BROTHERS, INC.	11	0.07	7
13 JEFFERIES & COMPANY, INC.	7	0.05	3
14 RAYMOND, JAMES & ASSOC. INC.	4	0.02	1
15 COWEN & CO.	1	0.01	3

CVT Bond Zero Securities Top 15 Brokers	Advertised Vol (000)	% of Total	# of Stocks
1 THOMAS WEISEL PARTNERS LLC	110,066	46.74	
2 UBS	69,998	29.73	
3 CREDIT SUISSE	50,655	21.51	
4 LAZARD CAPITAL MARKETS	2,400	1.02	
5 J GIORDANO SECURITIES	2,260	0.96	
6 COWEN & CO.	96	0.04	

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CVT Preferred Securities Top 15 Brokers	Advertised Vol (000)	% of Total	# of Stocks
1 MORGAN STANLEY	17,154	44.17	9
2 LEHMAN BROTHERS, INC.	9,982	25.7	23
3 CREDIT SUISSE	3,233	8.32	8
4 DEUTSCHE BANK SECURITIES, IN	2,715	6.99	5
5 LAZARD CAPITAL MARKETS	2,095	5.39	15
6 CITIGROUP	817	2.1	12
7 UBS	616	1.59	31
8 GOLDMAN SACHS GROUP	568	1.46	17
9 MERRILL LYNCH, PIERCE FENNER	243	0.63	21
10 KNIGHT EQUITY MARKETS	204	0.53	13
11 CRT CAPITAL GROUP LLC	200	0.52	1
12 BANC OF AMERICA SECURITIES LLC	186	0.48	2
13 JONESTRADING INSTITUTIONAL SER	186	0.48	1
14 CANTOR, FITZGERALD & CO., INC.	146	0.38	1
15 JPMORGAN	122	0.31	2