

Listed Securities Top 50 Brokers	Advertised Vol (000)	% of Total	% of Vol. Crossed
1 UBS	6,128,293	12.12	6-
2 MORGAN STANLEY	5,931,672	11.73-	
3 MERRILL LYNCH, PIERCE FENNER	5,630,154	11.13	0
4 KNIGHT	4,182,490	8.27	4-
5 CITIGROUP	3,559,657	7.04	3
6 CREDIT SUISSE	3,547,576	7.01-	
7 DEUTSCHE BANK SECURITIES, IN	3,211,216	6.35	1
8 JPMORGAN	2,806,635	5.55	3
9 LEHMAN BROTHERS, INC.	2,610,084	5.16	0
10 INSTINET CORPORATION	1,501,009	2.97	2
11 GOLDMAN SACHS GROUP	1,279,463	2.53	10
12 JEFFERIES & COMPANY, INC.	949,805	1.88	12
13 RBC CAPITAL MARKETS	894,092	1.77	11
14 BANC OF AMERICA SECURITIES LLC	892,248	1.76	3
15 WEEDEN & COMPANY, INC.	526,744	1.04	15
16 SANFORD C. BERNSTEIN COMPANY,	452,032	0.89	9
17 BEAR STEARNS AND COMPANY	390,519	0.77	8
18 ITG, INC.	362,101	0.72	100
19 CANTOR, FITZGERALD & CO., INC.	357,420	0.71	10
20 WACHOVIA SECURITIES	346,539	0.69	4
21 OPPENHEIMER & CO	305,598	0.6	0
22 BNY CONVERGEX	261,495	0.52	2
23 ROBERT W. BAIRD CO. INCORPORAT	244,370	0.48	3
24 JONESTRADING INSTITUTIONAL SER	244,031	0.48	29
25 STIFEL NICOLAUS CAPITAL MARKET	232,038	0.46	7
26 COWEN & CO.	231,137	0.46	9
27 FRIEDMAN, BILLINGS, RAMSEY & C	228,524	0.45	6
28 SUSQUEHANNA INTERNATIONAL GRP.	199,920	0.4	3
29 BTIG - BASS TRADING	196,929	0.39	9
30 PIPER JAFFRAY & CO.	196,541	0.39	3
31 THOMAS WEISEL PARTNERS LLC	169,853	0.34	5
32 KEEFE, BRUYETTE & WOODS, INC.	161,129	0.32	2
33 RAYMOND JAMES	143,371	0.28	3
34 DRESDNER KLEINWORT	127,729	0.25-	
35 HSBC SECURITIES	104,915	0.21	0
36 WILLIAM BLAIR & COMPANY, LLC.	102,817	0.2	5
37 KEYBANC CAPITAL MARKETS INC.	100,925	0.2	7
38 CRT CAPITAL GROUP LLC	90,951	0.18	42-
39 SUNTRUST ROBINSON HUMPHREY	85,031	0.17	11
40 MAXIM GROUP LLC	82,837	0.16	4
41 PALI CAPITAL LLC	82,180	0.16	12
42 LABRANCHE FINANCIAL SERVICES	77,892	0.15	13
43 FOX-PITT KELTON, INC.	69,667	0.14	3-
44 CAPITAL INSTITUTIONAL SERVICES	62,485	0.12-	-

45	BMO CAPITAL MARKETS	61,811	0.12	27-
46	THE INTERSTATE GROUP	57,260	0.11-	-
47	BB&T CAPITAL MARKETS	57,123	0.11	1
48	MORGAN KEEGAN & CO., INC.	55,863	0.11	7-
49	HUDSON SECURITIES	53,882	0.11	6
50	LEERINK SWANN & CO.	49,849	0.1	3

NASDAQ – National Market & Small Cap Market		Advertised	% of	# of
Top 50 Brokers		Vol (000)	Total	Stocks
1	KNIGHT	3,389,494	12.95	3004
2	UBS	3,043,153	11.62	2946
3	MORGAN STANLEY	2,626,870	10.03	2515
4	CITIGROUP	1,950,469	7.45	2003
5	MERRILL LYNCH, PIERCE FENNER	1,900,570	7.26	2503
6	CREDIT SUISSE	1,588,240	6.07	2513
7	JPMORGAN	1,278,648	4.88	1838
8	LEHMAN BROTHERS, INC.	1,192,951	4.56	1968
9	INSTINET CORPORATION	1,125,914	4.3	2006
10	GOLDMAN SACHS GROUP	980,175	3.74	2144
11	DEUTSCHE BANK SECURITIES, IN	876,927	3.35	1883
12	BANC OF AMERICA SECURITIES LLC	734,918	2.81	1349
13	JEFFERIES & COMPANY, INC.	629,989	2.41	1258
14	RBC CAPITAL MARKETS	344,817	1.32	895
15	PIPER JAFFRAY & CO.	267,993	1.02	964
16	COWEN & CO.	254,315	0.97	862
17	WACHOVIA SECURITIES	229,940	0.88	944
18	RAYMOND JAMES	225,367	0.86	675
19	OPPENHEIMER & CO	206,901	0.79	678
20	WEEDEN & COMPANY, INC.	193,724	0.74	1179-
21	CANTOR, FITZGERALD & CO., INC.	187,918	0.72	916
22	THOMAS WEISEL PARTNERS LLC	184,374	0.7	707
23	BTIG - BASS TRADING	175,942	0.67	576
24	ROBERT W. BAIRD CO. INCORPORAT	170,058	0.65	1355
25	ITG, INC.	160,207	0.61	1145
26	SUSQUEHANNA INTERNATIONAL GRP.	153,246	0.59	1720
27	JONESTRADING INSTITUTIONAL SER	129,210	0.49	522
28	SANFORD C. BERNSTEIN COMPANY,	121,264	0.46	421
29	FRIEDMAN, BILLINGS, RAMSEY & C	115,948	0.44	393
30	STIFEL NICOLAUS CAPITAL MARKET	105,282	0.4	1703
31	WILLIAM BLAIR & COMPANY, LLC.	90,180	0.34	763
32	PALI CAPITAL LLC	79,462	0.3	354
33	BNY CONVERGEX	78,580	0.3	956
34	KEEFE, BRUYETTE & WOODS, INC.	72,283	0.28	482
35	CANACCORD ADAMS	65,344	0.25	450
36	HUDSON SECURITIES	64,333	0.25	370
37	LEERINK SWANN & CO.	63,768	0.24	274

38	WEDBUSH MORGAN SECURITIES	58,540	0.22	203
39	THINKEQUITY PARTNERS	58,340	0.22	290
40	MAXIM GROUP LLC	56,150	0.21	620-
41	NEEDHAM & COMPANY	50,810	0.19	780
42	CRT CAPITAL GROUP LLC	47,725	0.18	81
43	JMP SECURITIES	47,407	0.18	135
44	HSBC SECURITIES	45,373	0.17	256
45	BEAR STEARNS AND COMPANY	44,347	0.17	1206
46	BENCHMARK COMPANY, LLC	40,820	0.16	382
47	PACIFIC CREST SECURITIES	39,776	0.15	138
48	STERNE AGEE & LEACH, INC.	32,304	0.12	164
49	SUNTRUST ROBINSON HUMPHREY	31,633	0.12	373
50	CRAIG-HALLUM CAPITAL GROUP	30,968	0.12	61-

Listed Securities Non-NY Brokers Top 25 Broker - Dealer		Advertised Vol.(000)	% of Vol. Crossed
1	BANC OF AMERICA SECURITIES LLC	1,239,519	2
2	WEEDEN & COMPANY, INC.	526,637	15
3	CANTOR, FITZGERALD & CO., INC.	357,578	10
4	WACHOVIA SECURITIES	346,876	4
5	ROBERT W. BAIRD CO. INCORPORAT	244,374	3
6	FRIEDMAN, BILLINGS, RAMSEY & C	227,814	6
7	SUSQUEHANNA INTERNATIONAL GRP.	200,069	3
8	THOMAS WEISEL PARTNERS LLC	170,024	5
9	WILLIAM BLAIR & COMPANY, LLC.	102,817	5
10	CAPITAL INSTITUTIONAL SERVICES	62,349	-
11	THE INTERSTATE GROUP	57,260	-
12	MORGAN KEEGAN & CO., INC.	55,863	7
13	SIMMONS AND COMPANY INTERNATIO	47,950	-
14	WEDBUSH MORGAN SECURITIES	40,708	4
15	JOHNSON RICE & COMPANY	35,939	-
16	STEPHENS INC.	35,766	3
17	COLLINS STEWART	33,094	5
18	MIDWEST RESEARCH	29,453	4
19	GREEN STREET ADVISORS	25,399	11
20	MKM PARTNERS	24,215	5
21	ABN-AMRO	23,559	-
22	D.A. DAVIDSON & CO.	15,229	3
23	BULLTICK	15,074	-
24	THINKEQUITY PARTNERS	9,411	19
25	PACIFIC CREST SECURITIES	8,461	-

NASDAQ – National Market & Small Cap Market Non NY Brokers Top 25 Broker-Dealer		Advertised Vol.(000)	# of Stocks
1	BANC OF AMERICA SECURITIES LLC	989,279	1918

2	WACHOVIA SECURITIES	229,948	945
3	WEEDEN & COMPANY, INC.	193,878	1180
4	THOMAS WEISEL PARTNERS LLC	184,374	707
5	ROBERT W. BAIRD CO. INCORPORAT	170,061	1356
6	SUSQUEHANNA INTERNATIONAL GRP.	153,248	1721
7	FRIEDMAN, BILLINGS, RAMSEY & C	116,658	394
8	WILLIAM BLAIR & COMPANY, LLC.	90,180	764
9	WEDBUSH MORGAN SECURITIES	58,985	204
10	THINKEQUITY PARTNERS	58,340	290
11	PACIFIC CREST SECURITIES	39,776	138
12	CRAIG-HALLUM CAPITAL GROUP	30,968	61
13	MORGAN KEEGAN & CO., INC.	28,870	210
14	STEPHENS INC.	28,672	338
15	CAPITAL INSTITUTIONAL SERVICES	21,674	260
16	D.A. DAVIDSON & CO.	17,026	182
17	PACIFIC GROWTH EQUITIES	13,806	111
18	MIDWEST RESEARCH	11,814	106
19	MKM PARTNERS	8,952	121
20	JOHNSON RICE & COMPANY	8,509	103
21	THE INTERSTATE GROUP	7,681	88
22	BULLTICK	3,699	54
23	SANDERS MORRIS HARRIS	3,332	18
24	SIMMONS AND COMPANY INTERNATIO	3,259	29
25	DAVENPORT & COMPANY	2,722	19

Ordinary Securities				
Europe				
Top 15 Brokers	Advertised Vol (000)	% of Total	# of Stocks	
1	UBS	18,516,494	16.09	2282
2	LEHMAN BROTHERS, INC.	18,354,944	15.95	2461
3	DEUTSCHE BANK SECURITIES, IN	14,678,540	12.75	2765
4	CREDIT SUISSE	10,491,558	9.12	1922
5	CITIGROUP	9,132,821	7.94	1887
6	JPMORGAN	7,286,137	6.33	1606
7	MERRILL LYNCH, PIERCE FENNER	7,122,394	6.19	1817
8	GOLDMAN SACHS GROUP	5,542,968	4.82	2122
9	MORGAN STANLEY EUROPE	4,488,572	3.9	1175
10	DRESDNER KLEINWORT	3,771,357	3.28	2551
11	ABN-AMRO	3,755,927	3.26	1739
12	HSBC SECURITIES	2,072,835	1.8	2398
13	CAZENOVE SECURITIES	1,809,639	1.57	829
14	INVESTEC SECURITIES LTD	1,123,695	0.98	162
15	EVOLUTION SECURITIES	1,092,878	0.95	254

Ordinary Securities

Far East Asia / Pacific Rim Top 15 Brokers	Advertised Vol (000)	% of Total	# of Stocks
1 DEUTSCHE BANK SECURITIES, IN	12,609,146	36.09	3692
2 HSBC SECURITIES	6,752,213	19.32	2345
3 LEHMAN BROTHERS, INC.	4,121,960	11.8	3042
4 BNP PARIBAS	3,602,963	10.31	1897
5 ABN-AMRO	1,941,482	5.56	457
6 MERRILL LYNCH, PIERCE FENNER	1,741,512	4.98	1514
7 CITIGROUP	1,665,134	4.77	1557
8 MORGAN STANLEY ASIA	1,310,191	3.75	205
9 JPMORGAN	739,107	2.12	595
10 DRESDNER KLEINWORT	206,832	0.59	811
11 UBS	52,611	0.15	43
12 KNIGHT	33,159	0.09	216
13 CREDIT SUISSE	28,749	0.08	54
14 NUMIS SECURITIES LIMITED	25,860	0.07	3
15 HUDSON SECURITIES	20,674	0.06	15

Ordinary Securities Latin America (Excluding Brazil) Top 15 Brokers	Advertised Vol (000)	% of Total	# of Stocks
1 JPMORGAN	289,596	32.47	52
2 MORGAN STANLEY	257,961	28.92	49
3 MERRILL LYNCH, PIERCE FENNER	192,040	21.53	43
4 CITIGROUP	114,528	12.84	36
5 UBS	22,042	2.47	43
6 GOLDMAN SACHS GROUP	6,776	0.76	4
7 DEUTSCHE BANK SECURITIES, IN	4,782	0.54	28
8 LEHMAN BROTHERS, INC.	2,053	0.23	3
9 KNIGHT	1,053	0.12	10
10 BEAR STEARNS AND COMPANY	673	0.08	4
11 ABN-AMRO	258	0.03	3
12 CREDIT SUISSE	54	0.01	4
13 GARBAN INSTITUTIONAL	30	0	1
14 DRESDNER KLEINWORT	23	0	1
15 MERRIMAN CURHAN FORD & CO.	20	0	1

ADR Securities Top 25 Brokers	Advertised Vol (000)	% of Total	# of Stocks
1 MERRILL LYNCH, PIERCE FENNER	769,941	13.42	730
2 MORGAN STANLEY	724,601	12.63	581
3 UBS	688,720	12	657
4 DEUTSCHE BANK SECURITIES, IN	563,053	9.81	355
5 CREDIT SUISSE	503,726	8.78	415
6 CITIGROUP	445,977	7.77	435
7 KNIGHT	415,254	7.24	659

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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8	JPMORGAN	334,935	5.84	358
9	GOLDMAN SACHS GROUP	208,863	3.64	560
10	LEHMAN BROTHERS, INC.	207,223	3.61	412
11	INSTINET CORPORATION	143,888	2.51	272
12	HSBC SECURITIES	85,690	1.49	162
13	MORGAN STANLEY EUROPE	49,425	0.86	35
14	JEFFERIES & COMPANY, INC.	45,105	0.79	184
15	BULLTICK	42,122	0.73	126
16	ABN-AMRO	31,639	0.55	86
17	BEAR STEARNS AND COMPANY	31,274	0.54	205
18	BANC OF AMERICA SECURITIES LLC	30,184	0.53	134
19	RBC CAPITAL MARKETS	30,006	0.52	108
20	ING FINANCIAL MARKETS	28,108	0.49	26
21	SANFORD C. BERNSTEIN COMPANY,	27,966	0.49	115
22	CANTOR, FITZGERALD & CO., INC.	22,036	0.38	63
23	WEEDEN & COMPANY, INC.	19,018	0.33	218
24	BNY CONVERGEX	16,092	0.28	233
25	OPPENHEIMER & CO	16,010	0.28	132

CVT BOND COUPON Securities		Advertised	% of	# of
Top 25 Brokers		Vol (000)	Total	Stocks
1	CRT CAPITAL GROUP LLC	170,500	67.27	21
2	THOMAS WEISEL PARTNERS LLC	82,544	32.57	16
3	JPMORGAN	145	0.06	4
4	UBS	132	0.05	15
5	KNIGHT	62	0.02	7
6	MERRILL LYNCH, PIERCE FENNER	32	0.01	4
7	CITIGROUP	17	0.01	2
8	DEUTSCHE BANK SECURITIES, IN	16	0.01	1
9	CAPITAL INSTITUTIONAL SERVICES	5	0	1
10	HILL THOMPSON MAGID CO. INC.	5	0	1
11	ROBERT W. BAIRD CO. INCORPORAT	3	0	4
12	MORGAN STANLEY	3	0	2
13	WILLIAM BLAIR & COMPANY, LLC.	3	0	1
14	SANFORD C. BERNSTEIN COMPANY,	1	0	2
15	LEHMAN BROTHERS, INC.	1	0	1

Mandatory CVT Securities Top 15 Brokers		Advertised Vol (000)	% of Total	# of Stocks
1	CREDIT SUISSE	1,063	20.93	4
2	CITIGROUP	1,038	20.43	7
3	GOLDMAN SACHS GROUP	866	17.04	4
4	MERRILL LYNCH, PIERCE FENNER	647	12.74	5
5	JPMORGAN	571	11.23	2
6	KNIGHT	359	7.06	6
7	UBS	352	6.93	9
8	CANTOR, FITZGERALD & CO., INC.	112	2.2	1
9	MORGAN STANLEY	28	0.55	5
10	LEHMAN BROTHERS, INC.	18	0.36	4
11	ROBERT W. BAIRD CO. INCORPORAT	10	0.21	4
12	WEEDEN & COMPANY, INC.	6	0.13	1
13	MORGAN STANLEY EUROPE	6	0.11	1
14	RBC CAPITAL MARKETS	2	0.03	1
15	FOX-PITT KELTON, INC.	1	0.02	1

CVT Bond Zero Securities Top 15 Brokers		Advertised Vol (000)	% of Total	# of Stocks
1	BEAR STEARNS AND COMPANY	30	100	1

CVT Preferred Securities Top 15 Brokers		Advertised Vol (000)	% of Total	# of Stocks
1	GOLDMAN SACHS GROUP	18,537	30.9	32
2	CITIGROUP	12,516	20.86	62
3	JPMORGAN	6,406	10.68	46
4	KNIGHT	5,131	8.55	93
5	CREDIT SUISSE	4,466	7.44	22
6	UBS	3,486	5.81	113

7	MERRILL LYNCH, PIERCE FENNER	2,936	4.89	25
8	MORGAN STANLEY	2,456	4.09	52
9	LEHMAN BROTHERS, INC.	1,460	2.43	39
10	DEUTSCHE BANK SECURITIES, IN	769	1.28	10
11	INSTINET CORPORATION	485	0.81	14
12	BEAR STEARNS AND COMPANY	229	0.38	1
13	WILLIAM BLAIR & COMPANY, LLC.	224	0.37	52
14	BANC OF AMERICA SECURITIES LLC	151	0.25	3
15	HILL THOMPSON MAGID CO. INC.	119	0.2	5