

Listed Securities Top 50 Brokers	Advertised Vol (000)	% of Total	% of Vol. Crossed
1 KNIGHT	10,360,733	16.84	8-
2 UBS	8,711,608	14.16	6
3 MERRILL LYNCH, PIERCE FENNER	5,829,272	9.47	0
4 MORGAN STANLEY	4,913,605	7.98-	-
5 CREDIT SUISSE	3,840,636	6.24-	
6 DEUTSCHE BANK SECURITIES, IN	3,813,231	6.2	0
7 CITIGROUP	3,689,623	6	1
8 JPMORGAN	3,023,543	4.91	5
9 RBC CAPITAL MARKETS	2,040,236	3.32	2
10 INSTINET CORPORATION	1,948,854	3.17	4
11 GOLDMAN SACHS GROUP	1,648,158	2.68-	
12 BANC OF AMERICA SECURITIES LLC	1,602,230	2.6	1
13 ITG, INC.	1,441,255	2.34	22
14 JEFFERIES & COMPANY, INC.	750,483	1.22	6
15 WEEDEN & COMPANY, INC.	746,637	1.21	16
16 BARCLAYS CAPITAL INC.	494,052	0.8	1
17 LEHMAN BROTHERS, INC.	419,031	0.68	1
18 SANFORD C. BERNSTEIN COMPANY,	400,010	0.65	8
19 BNY CONVERGEX	386,048	0.63	2
20 CANTOR, FITZGERALD & CO., INC.	344,321	0.56	17
21 BTIG - BASS TRADING	315,730	0.51	25
22 OPPENHEIMER & CO	286,890	0.47	0
23 JONESTRADING INSTITUTIONAL SER	274,438	0.45	27
24 STIFEL NICOLAUS CAPITAL MARKET	252,847	0.41	7
25 DRESDNER KLEINWORT	225,960	0.37-	
26 ROBERT W. BAIRD CO. INCORPORAT	225,023	0.37	2
27 SUSQUEHANNA INTERNATIONAL GRP.	217,029	0.35	1
28 FRIEDMAN, BILLINGS, RAMSEY & C	203,033	0.33	11
29 COWEN & CO.	195,126	0.32	7
30 PIPER JAFFRAY & CO.	183,266	0.3	3
31 RAYMOND JAMES	180,243	0.29	9
32 THOMAS WEISEL PARTNERS LLC	167,817	0.27	3
33 KEEFE, BRUYETTE & WOODS, INC.	136,543	0.22-	
34 HSBC SECURITIES	113,451	0.18-	
35 PALI CAPITAL LLC	106,182	0.17	11
36 KEYBANC CAPITAL MARKETS INC.	106,121	0.17	6
37 HUDSON SECURITIES	104,046	0.17	1
38 WACHOVIA SECURITIES	97,500	0.16	3-
39 CRT CAPITAL GROUP LLC	84,218	0.14	63
40 WILLIAM BLAIR & COMPANY, LLC.	77,987	0.13	3
41 MORGAN KEEGAN & CO., INC.	77,817	0.13	5
42 FOX-PITT KELTON, INC.	73,870	0.12	3
43 BMO CAPITAL MARKETS	66,548	0.11	6-
44 SUNTRUST ROBINSON HUMPHREY	62,655	0.1	5-

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45 LAZARD CAPITAL MARKETS	57,812	0.09-	-
46 LABRANCHE FINANCIAL SERVICES	57,337	0.09	9-
47 ROCHDALE SECURITIES	56,822	0.09	12
48 PULSE TRADING	55,742	0.09	100-
49 BB&T CAPITAL MARKETS	54,791	0.09	0
50 BENCHMARK COMPANY, LLC	54,138	0.09	3

NASDAQ – National Market & Small Cap Market			
Top 50 Brokers	Advertised Vol (000)	% of Total	# of Stocks
1 KNIGHT	4,734,039	19.65	2952
2 UBS	2,860,090	11.87	2885
3 MORGAN STANLEY	1,874,828	7.78	2388
4 MERRILL LYNCH, PIERCE FENNER	1,490,202	6.18	2399
5 CITIGROUP	1,468,180	6.09	1789
6 CREDIT SUISSE	1,248,414	5.18	2287
7 JPMORGAN	1,184,367	4.92	1885
8 INSTINET CORPORATION	1,043,090	4.33	1735
9 GOLDMAN SACHS GROUP	915,265	3.8	1987
10 DEUTSCHE BANK SECURITIES, IN	846,963	3.52	1931
11 RBC CAPITAL MARKETS	713,733	2.96	1080
12 BANC OF AMERICA SECURITIES LLC	600,961	2.49	1338
13 ITG, INC.	523,383	2.17	1410
14 JEFFERIES & COMPANY, INC.	419,899	1.74	1102
15 WEEDEN & COMPANY, INC.	262,873	1.09	1229
16 PIPER JAFFRAY & CO.	220,139	0.91	881
17 ROBERT W. BAIRD CO. INCORPORAT	199,433	0.83	1245
18 THOMAS WEISEL PARTNERS LLC	193,487	0.8	758
19 RAYMOND JAMES	189,083	0.78	673
20 COWEN & CO.	182,220	0.76	790-
21 BTIG - BASS TRADING	169,362	0.7	529
22 OPPENHEIMER & CO	163,826	0.68	734
23 CANTOR, FITZGERALD & CO., INC.	159,462	0.66	797
24 BARCLAYS CAPITAL INC.	142,186	0.59	885
25 CRT CAPITAL GROUP LLC	138,749	0.58	27
26 LEHMAN BROTHERS, INC.	135,803	0.56	837
27 JONESTRADING INSTITUTIONAL SER	128,168	0.53	778
28 BNY CONVERGEX	113,459	0.47	775
29 STIFEL NICOLAUS CAPITAL MARKET	109,583	0.45	1170
30 SUSQUEHANNA INTERNATIONAL GRP.	101,307	0.42	1573
31 FRIEDMAN, BILLINGS, RAMSEY & C	95,896	0.4	346
32 WACHOVIA SECURITIES	91,611	0.38	255
33 SANFORD C. BERNSTEIN COMPANY,	90,672	0.38	494
34 MAXIM GROUP LLC	82,522	0.34	1015
35 PALI CAPITAL LLC	79,566	0.33	302
36 ThinkPanmure	73,874	0.31	212
37 WILLIAM BLAIR & COMPANY, LLC.	63,628	0.26	367

38	BENCHMARK COMPANY, LLC	61,553	0.26	349
39	NEEDHAM & COMPANY	53,905	0.22	620
40	KEEFE, BRUYETTE & WOODS, INC.	49,413	0.21	201-
41	LEERINK SWANN & CO.	45,276	0.19	271
42	HUDSON SECURITIES	42,735	0.18	278
43	KEYBANC CAPITAL MARKETS INC.	39,310	0.16	164
44	JMP SECURITIES	37,868	0.16	142
45	MORGAN KEEGAN & CO., INC.	37,151	0.15	222
46	HSBC SECURITIES	32,822	0.14	184
47	CANACCORD ADAMS	31,179	0.13	313
48	WEDBUSH MORGAN SECURITIES	29,855	0.12	185
49	PULSE TRADING	29,380	0.12	376
50	BMO CAPITAL MARKETS	28,425	0.12	100-

Listed Securities Non-NY Brokers Top 25 Broker - Dealer		Advertised Vol.(000)	% of Vol. Crossed
1	BANC OF AMERICA SECURITIES LLC	1,602,252	1
2	WEEDEN & COMPANY, INC.	746,637	16
3	CANTOR, FITZGERALD & CO., INC.	344,321	17
4	ROBERT W. BAIRD CO. INCORPORAT	225,278	2
5	SUSQUEHANNA INTERNATIONAL GRP.	217,029	1
6	FRIEDMAN, BILLINGS, RAMSEY & C	203,033	11
7	THOMAS WEISEL PARTNERS LLC	167,817	3
8	WACHOVIA SECURITIES	97,500	3
9	WILLIAM BLAIR & COMPANY, LLC.	77,987	3
10	MORGAN KEEGAN & CO., INC.	77,917	5
11	ROCHDALE SECURITIES	56,822	12
12	THE INTERSTATE GROUP	53,544	2
13	BULLTICK	46,066	-
14	SIMMONS AND COMPANY INTERNATIO	46,020	-
15	GREEN STREET ADVISORS	39,690	2
16	STEPHENS INC.	25,028	8
17	MIDWEST RESEARCH	23,408	11
18	THINKEQUITY PARTNERS	21,571	5
19	WEDBUSH MORGAN SECURITIES	21,323	3
20	JANNEY MONTGOMERY SCOTT, INC.	20,656	0
21	JOHNSON RICE & COMPANY	20,556	-
22	ABN-AMRO	20,420	-
23	D.A. DAVIDSON & CO.	19,564	2
24	MKM PARTNERS	13,103	1
25	TORONTO DOMINION SECURITIES (U	7,607	-

NASDAQ – National Market & Small Cap Market Non NY Brokers Top 25 Broker-Dealer		Advertised Vol.(000)	# of Stocks
1	BANC OF AMERICA SECURITIES LLC	600,961	1,338

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2	WEEDEN & COMPANY, INC.	262,873	1,229
3	ROBERT W. BAIRD CO. INCORPORAT	199,433	1,245
4	THOMAS WEISEL PARTNERS LLC	193,487	758
5	SUSQUEHANNA INTERNATIONAL GRP.	101,307	1,573
6	FRIEDMAN, BILLINGS, RAMSEY & C	95,896	346
7	WACHOVIA SECURITIES	91,611	255
8	THINKEQUITY PARTNERS	66,590	186
9	WILLIAM BLAIR & COMPANY, LLC.	63,628	367
10	MORGAN KEEGAN & CO., INC.	37,151	222
11	WEDBUSH MORGAN SECURITIES	29,855	185
12	D.A. DAVIDSON & CO.	23,094	175
13	STEPHENS INC.	22,753	304
14	CRAIG-HALLUM CAPITAL GROUP	22,144	69
15	PACIFIC GROWTH EQUITIES	14,248	94
16	JANNEY MONTGOMERY SCOTT, INC.	12,192	900
17	ROCHDALE SECURITIES	12,050	159
18	MIDWEST RESEARCH	6,692	22
19	SANDERS MORRIS HARRIS	6,295	18
20	THE INTERSTATE GROUP	5,861	119
21	MKM PARTNERS	4,273	62
22	SIMMONS AND COMPANY INTERNATIO	3,263	43
23	JOHNSON RICE & COMPANY	3,065	61
24	PACIFIC CREST SECURITIES	1,979	13
25	BULLTICK	1,899	49

Ordinary Securities				
Europe	Advertised	% of	# of	
Top 15 Brokers	Vol (000)	Total	Stocks	
1	UBS	15,111,440	18.03	1861
2	DEUTSCHE BANK SECURITIES, IN	14,622,651	17.45	2505
3	CREDIT SUISSE	10,527,152	12.56	1696
4	CITIGROUP	9,032,020	10.78	1881
5	MERRILL LYNCH, PIERCE FENNER	5,260,680	6.28	1836
6	GOLDMAN SACHS GROUP	4,727,724	5.64	1713
7	MORGAN STANLEY EUROPE	3,825,282	4.56	1424
8	ABN-AMRO	3,476,232	4.15	1672
9	JPMORGAN	3,443,625	4.11	1510
10	DRESDNER KLEINWORT	2,799,139	3.34	2085
11	CAZENOVE SECURITIES	1,944,362	2.32	814
12	HSBC SECURITIES	978,795	1.17	1939
13	EXANE BNP PARIBAS	922,387	1.1	401
14	SHORE CAPITAL STOCKBROKERS LTD	907,878	1.08	590
15	ING FINANCIAL MARKETS	866,019	1.03	370

Ordinary Securities

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Far East Asia / Pacific Rim Top 15 Brokers	Advertised Vol (000)	% of Total	# of Stocks
1 CITIGROUP	14,860,054	37.61	2833
2 DEUTSCHE BANK SECURITIES, IN	8,280,978	20.96	3113
3 MERRILL LYNCH, PIERCE FENNER	5,175,422	13.1	1504
4 GOLDMAN SACHS GROUP	4,947,364	12.52	1210
5 HSBC SECURITIES	2,530,437	6.4	1420
6 ABN-AMRO	1,589,439	4.02	507
7 INSTINET CORPORATION	910,427	2.3	806
8 JPMORGAN	460,772	1.17	371
9 MORGAN STANLEY ASIA	315,871	0.8	85
10 DRESDNER KLEINWORT	242,841	0.61	789
11 NUMIS SECURITIES LIMITED	42,774	0.11	1
12 SHORE CAPITAL STOCKBROKERS LTD	39,483	0.1	30
13 CREDIT SUISSE	21,060	0.05	36
14 UBS	20,423	0.05	32
15 KNIGHT	20,269	0.05	201

Ordinary Securities Latin America (Excluding Brazil) Top 15 Brokers	Advertised Vol (000)	% of Total	# of Stocks
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ADR Securities Top 25 Brokers	Advertised Vol (000)	% of Total	# of Stocks
1 MERRILL LYNCH, PIERCE FENNER	785,152	12.59	670
2 UBS	756,604	12.14	638
3 KNIGHT	726,984	11.66	659
4 MORGAN STANLEY	622,431	9.98	568
5 DEUTSCHE BANK SECURITIES, IN	551,544	8.85	330
6 CITIGROUP	548,415	8.8	417
7 CREDIT SUISSE	536,194	8.6	351

8	JPMORGAN	295,655	4.74	397
9	GOLDMAN SACHS GROUP	278,227	4.46	476
10	INSTINET CORPORATION	188,815	3.03	280
11	RBC CAPITAL MARKETS	85,013	1.36	147
12	HSBC SECURITIES	78,342	1.26	196
13	ING FINANCIAL MARKETS	71,888	1.15	21
14	BANC OF AMERICA SECURITIES LLC	66,779	1.07	237
15	BULLTICK	65,830	1.06	130
16	MORGAN STANLEY EUROPE	58,099	0.93	17
17	ITG, INC.	52,568	0.84	181
18	WEEDEN & COMPANY, INC.	32,241	0.52	173
19	ABN-AMRO	28,512	0.46	81
20	SANFORD C. BERNSTEIN COMPANY,	26,740	0.43	115
21	LEHMAN BROTHERS, INC.	25,901	0.42	172
22	JEFFERIES & COMPANY, INC.	24,526	0.39	197
23	CANTOR, FITZGERALD & CO., INC.	24,170	0.39	63
24	BARCLAYS CAPITAL INC.	23,334	0.37	168
25	PALI CAPITAL LLC	23,137	0.37	99

CVT BOND COUPON Securities		Advertised	% of	# of
Top 25 Brokers		Vol (000)	Total	Stocks
1	CRT CAPITAL GROUP LLC	213,288	93.45	33
2	CAZENOVE SECURITIES	13,384	5.86	1
3	KEPLER EQUITIES	424	0.19	1
4	UBS	367	0.16	16
5	TORONTO DOMINION SECURITIES (U	185	0.08	1
6	DEUTSCHE BANK SECURITIES, IN	170	0.07	1
7	KNIGHT	137	0.06	7
8	CITIGROUP	120	0.05	7
9	MERRILL LYNCH, PIERCE FENNER	79	0.03	6
10	MORGAN STANLEY	48	0.02	9
11	ROBERT W. BAIRD CO. INCORPORAT	12	0.01	5
12	FOX-PITT KELTON, INC.	10	0	1
13	GOLDMAN SACHS GROUP	8	0	1
14	JANNEY MONTGOMERY SCOTT, INC.	4	0	2
15	HILL THOMPSON MAGID CO. INC.	1	0	2

Mandatory CVT Securities Top 15 Brokers		Advertised Vol (000)	% of Total	# of Stocks
1	CREDIT SUISSE	4,904	50.38	4
2	KNIGHT	1,174	12.06	7
3	MERRILL LYNCH, PIERCE FENNER	852	8.75	5
4	GOLDMAN SACHS GROUP	534	5.49	6
5	UBS	509	5.23	9
6	JANNEY MONTGOMERY SCOTT, INC.	440	4.52	2
7	CITIGROUP	372	3.82	8
8	DEUTSCHE BANK SECURITIES, IN	315	3.23	5
9	MORGAN STANLEY	209	2.15	8
10	MAXIM GROUP LLC	148	1.52	1
11	MORGAN STANLEY EUROPE	104	1.07	1
12	INSTINET CORPORATION	75	0.77	2
13	HSBC SECURITIES	19	0.2	1
14	JPMORGAN	19	0.19	2
15	ROBERT W. BAIRD CO. INCORPORAT	16	0.16	4

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	14,423	27.36	61
2	KNIGHT	7,876	14.94	83
3	GOLDMAN SACHS GROUP	6,826	12.95	46
4	UBS	6,499	12.33	123
5	CREDIT SUISSE	5,347	10.14	34
6	JPMORGAN	2,846	5.4	21

7	MERRILL LYNCH, PIERCE FENNER	2,052	3.89	25
8	BARCLAYS CAPITAL INC.	1,292	2.45	15
9	MORGAN STANLEY	825	1.57	87
10	SUNTRUST ROBINSON HUMPHREY	645	1.22	2
11	DEUTSCHE BANK SECURITIES, IN	523	0.99	7
12	MAXIM GROUP LLC	510	0.97	5
13	WILLIAM BLAIR & COMPANY, LLC.	434	0.82	5
14	LEHMAN BROTHERS, INC.	401	0.76	13
15	INSTINET CORPORATION	374	0.71	12