

Listed Securities Top 50 Brokers	Advertised Vol (000)	% of Total	% of Vol. Crossed
1 KNIGHT	12,524,600	15.23	7-
2 UBS	12,148,759	14.77	6
3 MERRILL LYNCH, PIERCE FENNER	8,196,536	9.97	0
4 CREDIT SUISSE	5,975,060	7.27-	-
5 MORGAN STANLEY	5,891,389	7.16-	
6 CITIGROUP	5,551,623	6.75	2
7 DEUTSCHE BANK SECURITIES, IN	4,605,527	5.6	1
8 JPMORGAN	3,963,497	4.82	4
9 INSTINET CORPORATION	2,544,666	3.09	5
10 RBC CAPITAL MARKETS	2,394,241	2.91	3
11 ITG, INC.	2,272,731	2.76	15
12 GOLDMAN SACHS GROUP	2,244,914	2.73	5
13 BANC OF AMERICA SECURITIES LLC	2,032,573	2.47	2
14 JEFFERIES & COMPANY, INC.	1,054,282	1.28	6
15 LEHMAN BROTHERS, INC.	969,574	1.18	0
16 WEEDEN & COMPANY, INC.	773,408	0.94	9
17 SANFORD C. BERNSTEIN COMPANY,	746,144	0.91	8
18 CANTOR, FITZGERALD & CO., INC.	615,865	0.75	17
19 FRIEDMAN, BILLINGS, RAMSEY & C	443,166	0.54	5
20 BTIG - BASS TRADING	426,924	0.52	11
21 JONESTRADING INSTITUTIONAL SER	411,910	0.5	21
22 OPPENHEIMER & CO	411,815	0.5	0
23 BNY CONVERGEX	401,393	0.49	1
24 ROBERT W. BAIRD CO. INCORPORAT	393,003	0.48	3
25 STIFEL NICOLAUS CAPITAL MARKET	374,377	0.46	5
26 COWEN & CO.	337,012	0.41	6
27 PIPER JAFFRAY & CO.	281,563	0.34	5
28 KEEFE, BRUYETTE & WOODS, INC.	275,426	0.33	1
29 RAYMOND JAMES	238,246	0.29	4
30 THOMAS WEISEL PARTNERS LLC	232,742	0.28	3
31 SUSQUEHANNA INTERNATIONAL GRP.	222,305	0.27	1
32 PALI CAPITAL LLC	175,653	0.21	14
33 HSBC SECURITIES	175,356	0.21	0
34 DRESDNER KLEINWORT	162,317	0.2-	
35 KEYBANC CAPITAL MARKETS INC.	151,781	0.18	2
36 HUDSON SECURITIES	126,439	0.15	1
37 CRT CAPITAL GROUP LLC	124,539	0.15	66
38 WILLIAM BLAIR & COMPANY, LLC.	118,357	0.14	3-
39 LEERINK SWANN & CO.	112,910	0.14	5
40 MAXIM GROUP LLC	110,333	0.13	9
41 ROCHDALE SECURITIES	103,728	0.13	2
42 WACHOVIA SECURITIES	96,678	0.12	5
43 FOX-PITT KELTON, INC.	96,263	0.12	3-
44 LABRANCHE FINANCIAL SERVICES	86,784	0.11	5-

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45	MORGAN KEEGAN & CO., INC.	85,915	0.1	4-
46	BMO CAPITAL MARKETS	85,303	0.1	5-
47	BB&T CAPITAL MARKETS	80,474	0.1	1
48	SUNTRUST ROBINSON HUMPHREY	76,513	0.09	5-
49	BENCHMARK COMPANY, LLC	71,184	0.09	1
50	THE INTERSTATE GROUP	67,932	0.08	2

NASDAQ – National Market & Small Cap Market		Advertised	% of	# of
Top 50 Brokers		Vol (000)	Total	Stocks
1	KNIGHT	5,642,742	16.73	2985
2	UBS	4,288,841	12.72	2917
3	MORGAN STANLEY	2,419,987	7.18	2509
4	MERRILL LYNCH, PIERCE FENNER	2,269,139	6.73	2524
5	CITIGROUP	2,187,209	6.49	1896
6	CREDIT SUISSE	2,056,352	6.1	2349
7	INSTINET CORPORATION	1,960,724	5.81	1905
8	JPMORGAN	1,696,464	5.03	2057
9	GOLDMAN SACHS GROUP	1,220,140	3.62	2071
10	DEUTSCHE BANK SECURITIES, IN	1,107,920	3.29	2028
11	BANC OF AMERICA SECURITIES LLC	982,002	2.91	1369
12	ITG, INC.	868,214	2.57	1597
13	RBC CAPITAL MARKETS	727,945	2.16	1016
14	JEFFERIES & COMPANY, INC.	598,980	1.78	1260
15	PIPER JAFFRAY & CO.	297,534	0.88	908
16	LEHMAN BROTHERS, INC.	291,900	0.87	894
17	ROBERT W. BAIRD CO. INCORPORAT	288,996	0.86	1413
18	COWEN & CO.	287,267	0.85	874
19	WEEDEN & COMPANY, INC.	274,964	0.82	1225
20	MAXIM GROUP LLC	269,905	0.8	1328-
21	OPPENHEIMER & CO	253,560	0.75	863
22	BTIG - BASS TRADING	242,676	0.72	589
23	THOMAS WEISEL PARTNERS LLC	241,331	0.72	853
24	CANTOR, FITZGERALD & CO., INC.	239,460	0.71	948
25	JONESTRADING INSTITUTIONAL SER	208,621	0.62	914
26	SANFORD C. BERNSTEIN COMPANY,	185,288	0.55	491
27	STIFEL NICOLAUS CAPITAL MARKET	178,457	0.53	1326
28	BNY CONVERGEX	158,234	0.47	1016
29	FRIEDMAN, BILLINGS, RAMSEY & C	153,120	0.45	469
30	RAYMOND JAMES	152,462	0.45	824
31	ThinkPanmure	133,227	0.4	327
32	WACHOVIA SECURITIES	119,984	0.36	266
33	SUSQUEHANNA INTERNATIONAL GRP.	109,552	0.32	1852
34	PALI CAPITAL LLC	100,745	0.3	509
35	BENCHMARK COMPANY, LLC	83,646	0.25	481
36	WILLIAM BLAIR & COMPANY, LLC.	83,556	0.25	448
37	KEEFE, BRUYETTE & WOODS, INC.	77,950	0.23	479

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38	HSBC SECURITIES	76,378	0.23	696
39	NEEDHAM & COMPANY	71,552	0.21	809
40	LEERINK SWANN & CO.	66,839	0.2	333-
41	HUDSON SECURITIES	60,998	0.18	347
42	CANACCORD ADAMS	53,030	0.16	368
43	JMP SECURITIES	51,564	0.15	183
44	MORGAN KEEGAN & CO., INC.	45,315	0.13	257
45	LAZARD CAPITAL MARKETS	45,054	0.13	254
46	WEDBUSH MORGAN SECURITIES	44,509	0.13	197
47	STEPHENS INC.	43,679	0.13	316
48	BMO CAPITAL MARKETS	37,348	0.11	156
49	MERRIMAN CURHAN FORD & CO.	34,422	0.1	468
50	STERNE AGEE & LEACH, INC.	32,846	0.1	274-

Listed Securities Non-NY Brokers Top 25 Broker - Dealer		Advertised Vol.(000)	% of Vol. Crossed
1	BANC OF AMERICA SECURITIES LLC	2,032,610	2
2	WEEDEN & COMPANY, INC.	773,408	9
3	CANTOR, FITZGERALD & CO., INC.	615,865	17
4	FRIEDMAN, BILLINGS, RAMSEY & C	443,166	5
5	ROBERT W. BAIRD CO. INCORPORAT	393,003	3
6	THOMAS WEISEL PARTNERS LLC	232,742	3
7	SUSQUEHANNA INTERNATIONAL GRP.	222,305	1
8	WILLIAM BLAIR & COMPANY, LLC.	118,357	3
9	ROCHDALE SECURITIES	103,728	2
10	WACHOVIA SECURITIES	96,678	5
11	MORGAN KEEGAN & CO., INC.	85,915	4
12	THE INTERSTATE GROUP	67,932	2
13	SIMMONS AND COMPANY INTERNATIO	59,989	-
14	ABN-AMRO	51,696	-
15	GREEN STREET ADVISORS	43,327	1
16	WEDBUSH MORGAN SECURITIES	34,644	5
17	MKM PARTNERS	32,860	2
18	STEPHENS INC.	32,669	1
19	THINKEQUITY PARTNERS	32,453	7
20	JOHNSON RICE & COMPANY	30,305	-
21	MIDWEST RESEARCH	28,284	3
22	D.A. DAVIDSON & CO.	22,486	3
23	BULLTICK	15,235	-
24	JANNEY MONTGOMERY SCOTT, INC.	13,659	1
25	PACIFIC GROWTH EQUITIES	7,596	-

NASDAQ – National Market & Small Cap Market Non NY Brokers Top 25 Broker-Dealer		Advertised Vol.(000)	# of Stocks
1	BANC OF AMERICA SECURITIES LLC	982,002	1,369

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2	ROBERT W. BAIRD CO. INCORPORAT	288,996	1,413
3	WEEDEN & COMPANY, INC.	274,964	1,225
4	THOMAS WEISEL PARTNERS LLC	241,331	853
5	FRIEDMAN, BILLINGS, RAMSEY & C	153,120	469
6	THINKEQUITY PARTNERS	124,467	327
7	WACHOVIA SECURITIES	119,984	266
8	SUSQUEHANNA INTERNATIONAL GRP.	109,552	1,852
9	WILLIAM BLAIR & COMPANY, LLC.	83,556	448
10	MORGAN KEEGAN & CO., INC.	45,315	257
11	WEDBUSH MORGAN SECURITIES	44,509	197
12	STEPHENS INC.	43,679	316
13	PACIFIC GROWTH EQUITIES	30,681	103
14	ROCHDALE SECURITIES	21,678	189
15	CRAIG-HALLUM CAPITAL GROUP	19,638	75
16	D.A. DAVIDSON & CO.	17,705	208
17	PACIFIC CREST SECURITIES	11,657	57
18	MIDWEST RESEARCH	11,410	58
19	JANNEY MONTGOMERY SCOTT, INC.	9,532	919
20	SIMMONS AND COMPANY INTERNATIO	6,475	57
21	MKM PARTNERS	6,229	89
22	THE INTERSTATE GROUP	6,007	128
23	JOHNSON RICE & COMPANY	5,369	78
24	SANDERS MORRIS HARRIS	1,629	7
25	BULLTICK	1,598	57

Ordinary Securities			
Europe			
Top 15 Brokers			
	Advertised	% of	# of
	Vol (000)	Total	Stocks
1	UBS	23,405,302	2204
2	DEUTSCHE BANK SECURITIES, IN	21,996,738	2729
3	CREDIT SUISSE	15,627,016	1937
4	CITIGROUP	15,476,949	2103
5	JPMORGAN	8,762,145	1483
6	MERRILL LYNCH, PIERCE FENNER	7,846,253	1766
7	GOLDMAN SACHS GROUP	6,617,250	2132
8	MORGAN STANLEY EUROPE	5,503,015	1539
9	DRESDNER KLEINWORT	5,117,319	2298
10	ABN-AMRO	4,881,484	1861
11	CAZENOVE SECURITIES	2,650,642	830
12	HSBC SECURITIES	1,976,405	2374
13	EXANE BNP PARIBAS	1,591,364	670
14	ING FINANCIAL MARKETS	1,390,946	449
15	SANFORD C. BERNSTEIN COMPANY,	1,063,573	660

Ordinary Securities

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Far East Asia / Pacific Rim Top 15 Brokers	Advertised Vol (000)	% of Total	# of Stocks
1 DEUTSCHE BANK SECURITIES, IN	13,941,315	30.39	3165
2 HSBC SECURITIES	9,074,571	19.78	1669
3 CITIGROUP	7,980,977	17.4	2743
4 MERRILL LYNCH, PIERCE FENNER	7,399,522	16.13	1547
5 GOLDMAN SACHS GROUP	2,346,821	5.12	2085
6 ABN-AMRO	1,546,882	3.37	486
7 INSTINET CORPORATION	1,268,636	2.77	854
8 JPMORGAN	1,260,193	2.75	631
9 DRESDNER KLEINWORT	412,256	0.9	883
10 MORGAN STANLEY ASIA	276,944	0.6	70
11 SHORE CAPITAL STOCKBROKERS LTD	63,582	0.14	28
12 UBS	60,600	0.13	40
13 BANC OF AMERICA SECURITIES LLC	35,740	0.08	4
14 KNIGHT	29,452	0.06	194
15 CREDIT SUISSE	28,210	0.06	43

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 UBS	1,244,952	11.79	634
2 MERRILL LYNCH, PIERCE FENNER	1,218,575	11.54	690
3 MORGAN STANLEY	1,110,250	10.51	594
4 CREDIT SUISSE	1,096,757	10.38	373
5 KNIGHT	1,076,469	10.19	651
6 DEUTSCHE BANK SECURITIES, IN	911,957	8.63	341
7 CITIGROUP	907,190	8.59	464

8	JPMORGAN	677,714	6.42	437
9	GOLDMAN SACHS GROUP	505,258	4.78	475
10	INSTINET CORPORATION	201,889	1.91	297
11	HSBC SECURITIES	181,505	1.72	194
12	MORGAN STANLEY EUROPE	148,069	1.4	30
13	RBC CAPITAL MARKETS	119,996	1.14	161
14	ITG, INC.	115,614	1.09	207
15	ING FINANCIAL MARKETS	106,274	1.01	26
16	BANC OF AMERICA SECURITIES LLC	81,614	0.77	277
17	BULLTICK	77,483	0.73	141
18	DRESDNER KLEINWORT	57,983	0.55	189
19	LEHMAN BROTHERS, INC.	57,899	0.55	241
20	SANFORD C. BERNSTEIN COMPANY,	49,680	0.47	134
21	ABN-AMRO	49,565	0.47	98
22	JEFFERIES & COMPANY, INC.	46,138	0.44	208
23	SUSQUEHANNA INTERNATIONAL GRP.	34,446	0.33	224
24	WEEDEN & COMPANY, INC.	32,786	0.31	152
25	CANTOR, FITZGERALD & CO., INC.	32,207	0.3	89

CVT BOND COUPON Securities		Advertised	% of	# of
Top 25 Brokers		Vol (000)	Total	Stocks
1	CANTOR, FITZGERALD & CO., INC.	10,000	39.18	1
2	CAZENOVE SECURITIES	9,057	35.49	1
3	CRT CAPITAL GROUP LLC	5,300	20.77	3
4	UBS	432	1.69	17
5	KNIGHT	220	0.86	7
6	CITIGROUP	180	0.71	6
7	MERRILL LYNCH, PIERCE FENNER	159	0.62	5
8	GOLDMAN SACHS GROUP	100	0.39	2
9	MORGAN STANLEY	20	0.08	4
10	HILL THOMPSON MAGID CO. INC.	13	0.05	3
11	KEEFE, BRUYETTE & WOODS, INC.	10	0.04	2
12	ROBERT W. BAIRD CO. INCORPORAT	9	0.04	5
13	JANNEY MONTGOMERY SCOTT, INC.	7	0.03	1
14	BNY CONVERGEX	5	0.02	1
15	FERRIS BAKER WATTS & CO.,INC	5	0.02	1
16	LEHMAN BROTHERS, INC.	1	0	1
17	SUSQUEHANNA INTERNATIONAL GRP.	1	0	2
18	SANFORD C. BERNSTEIN COMPANY,	0	0	1
19	CREDIT SUISSE	0	0	1
20	JPMORGAN	0	0	1

Mandatory CVT Securities Top 15 Brokers	Advertised Vol (000)	% of Total	# of Stocks
1 GOLDMAN SACHS GROUP	3,024	22.58	5
2 MERRILL LYNCH, PIERCE FENNER	1,952	14.57	7
3 CREDIT SUISSE	1,939	14.48	6
4 KNIGHT	1,776	13.26	8
5 DEUTSCHE BANK SECURITIES, IN	1,507	11.25	4
6 UBS	852	6.36	10
7 CITIGROUP	696	5.2	5
8 JPMORGAN	458	3.42	2
9 MAXIM GROUP LLC	286	2.14	1
10 ITG, INC.	185	1.38	1
11 JANNEY MONTGOMERY SCOTT, INC.	173	1.29	2
12 MORGAN STANLEY	169	1.26	6
13 MORGAN STANLEY EUROPE	113	0.84	1
14 ROBERT W. BAIRD CO. INCORPORAT	96	0.72	5
15 INSTINET CORPORATION	86	0.64	1

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	21,811	25.61	84
2 GOLDMAN SACHS GROUP	20,501	24.07	57
3 KNIGHT	13,092	15.37	75
4 UBS	11,750	13.8	124
5 DEUTSCHE BANK SECURITIES, IN	4,044	4.75	16
6 MERRILL LYNCH, PIERCE FENNER	3,565	4.19	26

7	CREDIT SUISSE	3,297	3.87	31
8	ROBERT W. BAIRD CO. INCORPORAT	1,417	1.66	18
9	MORGAN STANLEY	931	1.09	69
10	JPMORGAN	644	0.76	12
11	WILLIAM BLAIR & COMPANY, LLC.	548	0.64	2
12	SUNTRUST ROBINSON HUMPHREY	528	0.62	3
13	LEHMAN BROTHERS, INC.	499	0.59	28
14	BENCHMARK COMPANY, LLC	354	0.42	4
15	MAXIM GROUP LLC	330	0.39	2