

Listed Securities Top 50 Brokers	Advertised Vol (000)	% of Total	% of Vol. Crossed
1 UBS	10,118,185	13.78	8-
2 KNIGHT	9,109,742	12.41	10
3 MERRILL LYNCH, PIERCE FENNER	7,514,556	10.23	0
4 MORGAN STANLEY	6,881,545	9.37-	-
5 CREDIT SUISSE	5,197,417	7.08-	
6 CITIGROUP	4,822,237	6.57	1
7 DEUTSCHE BANK SECURITIES, IN	4,098,719	5.58	1
8 JPMORGAN	3,538,856	4.82	6
9 INSTINET CORPORATION	3,065,218	4.17	6
10 ITG, INC.	2,112,574	2.88	16
11 GOLDMAN SACHS GROUP	2,099,001	2.86	10
12 RBC CAPITAL MARKETS	2,027,861	2.76	6
13 BANC OF AMERICA SECURITIES LLC	1,639,123	2.23	2
14 LEHMAN BROTHERS, INC.	1,139,169	1.55	0
15 JEFFERIES & COMPANY, INC.	942,145	1.28	8
16 WEEDEN & COMPANY, INC.	696,344	0.95	9
17 SANFORD C. BERNSTEIN COMPANY,	575,444	0.78	8
18 CANTOR, FITZGERALD & CO., INC.	509,693	0.69	10
19 FRIEDMAN, BILLINGS, RAMSEY & C	396,927	0.54	14
20 BTIG - BASS TRADING	382,198	0.52	9
21 DRESDNER KLEINWORT	353,860	0.48-	
22 JONESTRADING INSTITUTIONAL SER	341,239	0.46	18
23 OPPENHEIMER & CO	332,138	0.45-	
24 BNY CONVERGEX	331,840	0.45	2
25 STIFEL NICOLAUS CAPITAL MARKET	317,130	0.43	5
26 WACHOVIA SECURITIES	314,705	0.43	5
27 ROBERT W. BAIRD CO. INCORPORAT	294,192	0.4	2
28 KEEFE, BRUYETTE & WOODS, INC.	288,412	0.39	2
29 COWEN & CO.	287,333	0.39	7
30 SUSQUEHANNA INTERNATIONAL GRP.	281,209	0.38	1
31 HSBC SECURITIES	240,872	0.33	0
32 PIPER JAFFRAY & CO.	237,107	0.32	3
33 RAYMOND JAMES	230,065	0.31	5
34 THOMAS WEISEL PARTNERS LLC	222,466	0.3	3
35 HUDSON SECURITIES	151,306	0.21	1
36 PALI CAPITAL LLC	137,738	0.19	8
37 FOX-PITT KELTON, INC.	132,010	0.18	6
38 KEYBANC CAPITAL MARKETS INC.	128,708	0.18	5-
39 MAXIM GROUP LLC	122,634	0.17	3
40 WILLIAM BLAIR & COMPANY, LLC.	110,636	0.15	3
41 LABRANCHE FINANCIAL SERVICES	101,390	0.14	1
42 MORGAN KEEGAN & CO., INC.	83,490	0.11	3
43 JMP SECURITIES	81,387	0.11-	-
44 CRT CAPITAL GROUP LLC	80,026	0.11	31-

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45 LEERINK SWANN & CO.	73,928	0.1	5-
46 SUNTRUST ROBINSON HUMPHREY	73,378	0.1	8-
47 BENCHMARK COMPANY, LLC	65,483	0.09	2
48 BMO CAPITAL MARKETS	65,247	0.09	11-
49 STERNE AGEE & LEACH, INC.	62,131	0.08	2
50 THE INTERSTATE GROUP	61,321	0.08-	

NASDAQ – National Market & Small Cap Market			
Top 50 Brokers	Advertised Vol (000)	% of Total	# of Stocks
1 KNIGHT	3,972,802	13.75	2971
2 UBS	3,342,061	11.57	2931
3 MORGAN STANLEY	2,951,436	10.22	2529
4 MERRILL LYNCH, PIERCE FENNER	2,112,529	7.31	2451
5 CREDIT SUISSE	1,750,418	6.06	2388
6 CITIGROUP	1,604,468	5.55	1802
7 JPMORGAN	1,477,289	5.11	2074
8 INSTINET CORPORATION	1,322,619	4.58	1940
9 DEUTSCHE BANK SECURITIES, IN	1,061,738	3.67	2045
10 GOLDMAN SACHS GROUP	1,001,440	3.47	2091
11 BANC OF AMERICA SECURITIES LLC	959,798	3.32	1474
12 ITG, INC.	731,051	2.53	1584
13 RBC CAPITAL MARKETS	626,178	2.17	957
14 JEFFERIES & COMPANY, INC.	600,982	2.08	1118
15 LEHMAN BROTHERS, INC.	585,830	2.03	1856
16 PIPER JAFFRAY & CO.	288,809	1	925
17 COWEN & CO.	250,767	0.87	843
18 CANTOR, FITZGERALD & CO., INC.	232,086	0.8	885
19 ROBERT W. BAIRD CO. INCORPORAT	229,480	0.79	1268
20 OPPENHEIMER & CO	219,384	0.76	833-
21 WACHOVIA SECURITIES	212,751	0.74	575
22 WEEDEN & COMPANY, INC.	211,974	0.73	1164
23 THOMAS WEISEL PARTNERS LLC	211,611	0.73	798
24 MAXIM GROUP LLC	203,971	0.71	768
25 SUSQUEHANNA INTERNATIONAL GRP.	197,398	0.68	1658
26 RAYMOND JAMES	155,335	0.54	788
27 BTIG - BASS TRADING	151,689	0.53	630
28 JONESTRADING INSTITUTIONAL SER	151,255	0.52	855
29 STIFEL NICOLAUS CAPITAL MARKET	135,686	0.47	1243
30 SANFORD C. BERNSTEIN COMPANY,	123,467	0.43	540
31 PALI CAPITAL LLC	108,285	0.37	505
32 BNY CONVERGEX	103,045	0.36	965
33 KEEFE, BRUYETTE & WOODS, INC.	94,673	0.33	506
34 FRIEDMAN, BILLINGS, RAMSEY & C	92,779	0.32	393
35 THINKEQUITY PARTNERS	85,960	0.3	326
36 BENCHMARK COMPANY, LLC	78,791	0.27	454
37 HSBC SECURITIES	78,295	0.27	548



38	WILLIAM BLAIR & COMPANY, LLC.	73,277	0.25	592
39	NEEDHAM & COMPANY	65,302	0.23	775
40	PACIFIC CREST SECURITIES	64,116	0.22	134-
41	LEERINK SWANN & CO.	60,477	0.21	306
42	HUDSON SECURITIES	57,161	0.2	361
43	JMP SECURITIES	54,015	0.19	171
44	CANACCORD ADAMS	51,410	0.18	349
45	WEDBUSH MORGAN SECURITIES	44,495	0.15	227
46	MERRIMAN CURHAN FORD & CO.	36,957	0.13	367
47	MORGAN KEEGAN & CO., INC.	36,391	0.13	262
48	STEPHENS INC.	36,145	0.13	307
49	KEYBANC CAPITAL MARKETS INC.	34,790	0.12	216
50	BB&T CAPITAL MARKETS	32,402	0.11	495-

Listed Securities Non-NY Brokers Top 25 Broker - Dealer		Advertised Vol.(000)	% of Vol. Crossed
1	UBS	56,121,127	6
2	MORGAN STANLEY	55,293,590	0
3	MERRILL LYNCH, PIERCE FENNER	52,651,293	0
4	KNIGHT	40,886,564	6
5	CREDIT SUISSE	34,530,567	-
6	DEUTSCHE BANK SECURITIES, IN	31,929,717	2
7	CITIGROUP	29,447,708	3
8	LEHMAN BROTHERS, INC.	24,781,076	0
9	JPMORGAN	24,104,300	6
10	INSTINET CORPORATION	16,263,095	3
11	RBC CAPITAL MARKETS	13,171,878	7
12	GOLDMAN SACHS GROUP	12,152,178	12
13	BANC OF AMERICA SECURITIES LLC	11,553,691	2
14	ITG, INC.	7,822,085	41
15	JEFFERIES & COMPANY, INC.	7,723,689	12
16	WEEDEN & COMPANY, INC.	4,910,986	16
17	BEAR STEARNS AND COMPANY	4,436,592	8
18	SANFORD C. BERNSTEIN COMPANY,	3,980,674	9
19	CANTOR, FITZGERALD & CO., INC.	3,328,582	14
20	WACHOVIA SECURITIES	2,953,061	6
21	BNY CONVERGEX	2,924,668	2
22	SUSQUEHANNA INTERNATIONAL GRP.	2,574,045	1
23	OPPENHEIMER & CO	2,551,168	0
24	JONESTRADING INSTITUTIONAL SER	2,337,680	31
25	FRIEDMAN, BILLINGS, RAMSEY & C	2,084,082	9

NASDAQ – National Market & Small Cap Market Non NY Brokers Top 25 Broker-Dealer		Advertised Vol.(000)	# of Stocks
1	KNIGHT	30,084,064	3,252

2	UBS	28,689,119	3,191
3	MORGAN STANLEY	26,087,640	3,069
4	MERRILL LYNCH, PIERCE FENNER	17,949,158	3,064
5	CREDIT SUISSE	14,986,686	2,914
6	CITIGROUP	14,254,147	2,627
7	LEHMAN BROTHERS, INC.	13,017,058	2,456
8	JPMORGAN	11,416,357	2,507
9	INSTINET CORPORATION	10,525,759	2,619
10	GOLDMAN SACHS GROUP	9,005,417	2,812
11	DEUTSCHE BANK SECURITIES, IN	8,990,958	2,430
12	BANC OF AMERICA SECURITIES LLC	7,502,775	2,154
13	JEFFERIES & COMPANY, INC.	5,068,394	2,002
14	RBC CAPITAL MARKETS	4,702,236	1,391
15	ITG, INC.	3,101,112	2,067
16	PIPER JAFFRAY & CO.	2,717,977	1,732
17	COWEN & CO.	2,325,006	1,409
18	BEAR STEARNS AND COMPANY	2,218,066	2,358
19	CANTOR, FITZGERALD & CO., INC.	1,962,121	2,070
20	WACHOVIA SECURITIES	1,930,089	1,213
21	WEEDEN & COMPANY, INC.	1,908,269	1,939
22	THOMAS WEISEL PARTNERS LLC	1,730,625	1,375
23	OPPENHEIMER & CO	1,702,773	1,263
24	SUSQUEHANNA INTERNATIONAL GRP.	1,697,194	2,555
25	ROBERT W. BAIRD CO. INCORPORAT	1,555,651	2,161

Ordinary Securities			
Europe	Advertised	% of	# of
Top 15 Brokers	Vol (000)	Total	Stocks
1	UBS	19,695,067	2197
2	CREDIT SUISSE	15,728,055	2064
3	CITIGROUP	13,273,814	2136
4	DEUTSCHE BANK SECURITIES, IN	11,453,173	2572
5	JPMORGAN	10,681,997	1553
6	MERRILL LYNCH, PIERCE FENNER	8,972,003	2295
7	LEHMAN BROTHERS, INC.	6,637,724	2119
8	GOLDMAN SACHS GROUP	6,238,189	2325
9	MORGAN STANLEY EUROPE	6,033,947	1657
10	DRESDNER KLEINWORT	5,179,736	2220
11	ABN-AMRO	4,869,469	1958
12	HSBC SECURITIES	2,693,357	2393
13	CAZENOVE SECURITIES	2,273,963	836
14	EXANE BNP PARIBAS	1,502,017	694
15	ING FINANCIAL MARKETS	1,234,747	525

Ordinary Securities

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Far East Asia / Pacific Rim Top 15 Brokers	Advertised Vol (000)	% of Total	# of Stocks
1 HSBC SECURITIES	8,284,467	22.49	2361
2 DEUTSCHE BANK SECURITIES, IN	7,924,692	21.52	3066
3 BNP PARIBAS	7,384,047	20.05	2407
4 MERRILL LYNCH, PIERCE FENNER	4,363,548	11.85	1599
5 CITIGROUP	1,818,657	4.94	1714
6 LEHMAN BROTHERS, INC.	1,780,162	4.83	2568
7 ABN-AMRO	1,499,321	4.07	509
8 INSTINET CORPORATION	1,041,730	2.83	1155
9 JPMORGAN	968,657	2.63	649
10 MORGAN STANLEY ASIA	616,970	1.68	94
11 BEAR STEARNS AND COMPANY	477,110	1.3	1441
12 DRESDNER KLEINWORT	263,439	0.72	866
13 BANC OF AMERICA SECURITIES LLC	110,751	0.3	3
14 UBS	56,923	0.15	41
15 NUMIS SECURITIES LIMITED	44,530	0.12	5

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 MORGAN STANLEY	983,957	12.21	581
2 UBS	961,186	11.93	652
3 MERRILL LYNCH, PIERCE FENNER	918,102	11.39	658
4 CREDIT SUISSE	792,433	9.83	385
5 CITIGROUP	705,062	8.75	432
6 DEUTSCHE BANK SECURITIES, IN	625,283	7.76	354
7 KNIGHT	569,088	7.06	657

8	JPMORGAN	553,438	6.87	428
9	GOLDMAN SACHS GROUP	308,819	3.83	467
10	INSTINET CORPORATION	272,030	3.38	284
11	HSBC SECURITIES	174,706	2.17	232
12	MORGAN STANLEY EUROPE	148,122	1.84	36
13	LEHMAN BROTHERS, INC.	118,406	1.47	362
14	RBC CAPITAL MARKETS	117,217	1.45	150
15	ITG, INC.	98,960	1.23	205
16	JEFFERIES & COMPANY, INC.	60,893	0.76	201
17	BANC OF AMERICA SECURITIES LLC	50,468	0.63	285
18	DRESDNER KLEINWORT	50,143	0.62	198
19	MORGAN STANLEY ASIA	45,692	0.57	1
20	ABN-AMRO	44,614	0.55	99
21	BULLTICK	38,266	0.47	104
22	ING FINANCIAL MARKETS	30,484	0.38	26
23	SANFORD C. BERNSTEIN COMPANY,	30,225	0.38	141
24	CANTOR, FITZGERALD & CO., INC.	29,860	0.37	71
25	WEEDEN & COMPANY, INC.	25,445	0.32	180

CVT BOND COUPON Securities		Advertised	% of	# of
Top 25 Brokers		Vol (000)	Total	Stocks
1	CANTOR, FITZGERALD & CO., INC.	20,001	95.46	2
2	UBS	324	1.55	17
3	KNIGHT	179	0.85	7
4	MERRILL LYNCH, PIERCE FENNER	139	0.66	5
5	CITIGROUP	89	0.42	4
6	TORONTO DOMINION SECURITIES (U	70	0.33	1
7	INSTINET CORPORATION	50	0.24	1
8	KEEFE, BRUYETTE & WOODS, INC.	34	0.16	2
9	MORGAN STANLEY	24	0.12	5
10	JPMORGAN	19	0.09	1
11	HILL THOMPSON MAGID CO. INC.	14	0.06	3
12	SANFORD C. BERNSTEIN COMPANY,	9	0.04	3
13	ROBERT W. BAIRD CO. INCORPORAT	2	0.01	3
14	GOLDMAN SACHS GROUP	1	0	1
15	WILLIAM BLAIR & COMPANY, LLC.	0	0	1

Mandatory CVT Securities Top 15 Brokers		Advertised Vol (000)	% of Total	# of Stocks
1	CREDIT SUISSE	25,704	76.17	6
2	MERRILL LYNCH, PIERCE FENNER	1,965	5.82	7
3	DEUTSCHE BANK SECURITIES, IN	1,272	3.77	3
4	KNIGHT	1,059	3.14	8
5	CITIGROUP	989	2.93	6
6	UBS	708	2.1	10
7	ITG, INC.	541	1.6	1
8	INSTINET CORPORATION	524	1.55	2
9	JPMORGAN	214	0.63	3
10	RBC CAPITAL MARKETS	208	0.62	1
11	GOLDMAN SACHS GROUP	198	0.59	3
12	MORGAN STANLEY	165	0.49	7
13	JONESTRADING INSTITUTIONAL SER	70	0.21	1
14	ROBERT W. BAIRD CO. INCORPORAT	49	0.14	5
15	SANFORD C. BERNSTEIN COMPANY,	33	0.1	2

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	GOLDMAN SACHS GROUP	31,988	34.63	50
2	CITIGROUP	19,290	20.88	74
3	UBS	10,729	11.62	116
4	KNIGHT	7,441	8.06	68
5	MORGAN STANLEY	3,437	3.72	74
6	CREDIT SUISSE	3,427	3.71	31

7	MERRILL LYNCH, PIERCE FENNER	3,358	3.63	31
8	JPMORGAN	3,109	3.37	16
9	DEUTSCHE BANK SECURITIES, IN	2,631	2.85	14
10	LEHMAN BROTHERS, INC.	1,060	1.15	30
11	WILLIAM BLAIR & COMPANY, LLC.	1,019	1.1	32
12	MAXIM GROUP LLC	908	0.98	6
13	CANTOR, FITZGERALD & CO., INC.	865	0.94	1
14	INSTINET CORPORATION	563	0.61	23
15	BANC OF AMERICA SECURITIES LLC	507	0.55	6