

Listed Securities Top 050 Brokers	Advertised Vol (000)	% of Total	% of Vol. Crossed
1 MERRILL LYNCH, PIERCE FENNER &	3,560,724	12.48	20.40
2 SALOMON SMITH BARNEY INC.	3,175,357	11.13	11.61
3 CREDIT SUISSE FIRST BOSTON	2,061,067	7.22	17.44
4 UBS WARBURG	1,966,461	6.89	14.64
5 GOLDMAN, SACHS & COMPANY	1,845,994	6.47	20.63
6 LEHMAN BROTHERS, INC.	1,531,545	5.37	16.59
7 MORGAN STANLEY & COMPANY, INC.	1,514,826	5.31	12.88
8 KNIGHT/TRIMARK GROUP INC.	1,336,232	4.68	8.95
9 BEAR STEARNS AND COMPANY	1,249,565	4.38	13.99
10 DEUTSCHE BANC ALEX. BROWN.	1,016,708	3.56	7.95
11 BANC OF AMERICA SECURITIES LLC	901,611	3.16	10.89
12 JP MORGAN H&Q	816,262	2.86	24.17
13 PRUDENTIAL SECURITIES, INC.	588,596	2.06	14.40
14 ITG, INC.	514,598	1.80	55.76
15 RBC DOMINION SECURITIES	412,661	1.45	0.00
16 SG COWEN SECURITIES CORP.	324,899	1.14	22.73
17 SANFORD C. BERNSTEIN COMPANY,	323,393	1.13	6.83
18 CIBC WORLD MARKETS	306,441	1.07	11.32
19 ROBERTSON STEPHENS	286,074	1.00	18.37
20 JEFFERIES & COMPANY, INC.	267,281	0.94	25.54
21 ABN-AMRO	256,605	0.90	6.84
22 SUSQUEHANNA PARTNERS	250,202	0.88	0.00
23 FIRST UNION SECURITIES, INC.	239,511	0.84	19.25
24 LYNCH JONES & RYAN/INSTINET	216,491	0.76	29.25
25 WEEDEN & COMPANY, INC.	195,580	0.69	8.48
26 THOMAS WEISEL PARTNERS LLC	181,433	0.64	15.87
27 SCHWAB CAPITAL MARKETS L.P.	170,065	0.60	1.75
28 JONES & ASSOCIATES, INC.	156,951	0.55	30.82
29 OTA LIMITED PARTNERSHIP.	154,707	0.54	47.73
30 CANTOR, FITZGERALD & CO., INC.	139,438	0.49	37.48
31 U.S. BANCORP PIPER JAFFRAY	127,161	0.45	11.74
32 FIDELITY CAPITAL MARKETS	120,461	0.42	8.26
33 WIT SOUNDVIEW	98,445	0.34	3.98
34 THE INTERSTATE GROUP	92,221	0.32	4.87
35 LEGG MASON WOOD WALKER, INC.	90,359	0.32	13.51
36 GARBAN EQUITIES	89,311	0.31	4.35
37 DRESDNER KLEINWORT WASSERSTEIN	89,265	0.31	11.97
38 LAZARD FRERES & CO	88,730	0.31	3.80
39 GERARD, KLAUER, MATTISON & COM	86,183	0.30	20.09
40 ROBERT W. BAIRD CO. INCORPORAT	83,187	0.29	4.94
41 BNY ESI & COMPANY	78,958	0.28	2.91
42 RAYMOND, JAMES & ASSOC. INC.	78,434	0.27	11.09
43 CAPITAL INSTITUTIONAL SERVICES	77,424	0.27	1.75
44 DAIN RAUSCHER WESSELS	68,094	0.24	15.03
45 WILLIAM BLAIR & COMPANY, LLC.	67,972	0.24	0.54
46 A.G. EDWARDS & SONS, INC.	67,291	0.24	14.61
47 AUTRANET, INC.	63,751	0.22	1.50
48 KEEFE, BRUYETTE & WOODS, INC.	58,599	0.21	3.48
49 QUICK & REILLY	53,038	0.19	0.00
50 FOX-PITT KELTON, INC.	52,353	0.18	7.38

NASDAQ / OTC Securities Top 50 Brokers	Advertised Vol (000)	% of Total	# of Stocks
1 KNIGHT SECURITIES, INC.	7,490,883	14.32	6,719
2 SCHWAB CAPITAL MARKETS L.P.	3,960,164	7.57	6,787
3 SALOMON SMITH BARNEY INC.	3,489,716	6.67	1,324
4 HERZOG HEINE GEDULD, INC.	3,237,758	6.19	6,676
5 MORGAN STANLEY & COMPANY, INC.	3,019,944	5.77	718
6 MERRILL LYNCH, PIERCE FENNER &	2,437,931	4.66	691
7 CREDIT SUISSE FIRST BOSTON	2,390,878	4.57	834
8 SPEAR, LEEDS & KELLOGG CAPITA	2,092,101	4.00	5,067
9 GOLDMAN, SACHS & COMPANY	1,883,293	3.60	398
10 UBS WARBURG	1,632,187	3.12	1,872
11 LEHMAN BROTHERS, INC.	1,513,725	2.89	476
12 BANC OF AMERICA SECURITIES LLC	1,481,268	2.83	525
13 NDB CAPITAL MARKETS	1,390,877	2.66	3,958
14 ROBERTSON STEPHENS	1,150,974	2.20	542
15 BEAR STEARNS AND COMPANY	1,147,375	2.19	717
16 DEUTSCHE BANC ALEX. BROWN.	1,144,667	2.19	1,765
17 JP MORGAN H&Q	1,085,378	2.07	718
18 FLEET TRADING	873,633	1.67	4,488
19 PRUDENTIAL SECURITIES, INC.	780,983	1.49	593
20 FIDELITY CAPITAL MARKETS	673,767	1.29	549
21 JEFFERIES & COMPANY, INC.	671,272	1.28	1,183
22 THOMAS WEISEL PARTNERS LLC	609,312	1.16	277
23 CIBC WORLD MARKETS	587,500	1.12	468
24 CANTOR, FITZGERALD & CO., INC.	577,489	1.10	797
25 M.H. MEYERSON & CO., INC.	563,786	1.08	2,387
26 U.S. BANCORP PIPER JAFFRAY	556,112	1.06	399
27 SUSQUEHANNA PARTNERS	543,567	1.04	348
28 WIT SOUNDVIEW	499,637	0.95	205
29 FIRST UNION SECURITIES, INC.	484,224	0.93	506
30 SG COWEN SECURITIES CORP.	428,621	0.82	298
31 DAIN RAUSCHER WESSELS	365,390	0.70	479
32 GERARD, KLAUER, MATTISON & COM	216,413	0.41	172
33 ABN-AMRO	209,105	0.40	279
34 ROBERT W. BAIRD CO. INCORPORAT	162,806	0.31	228
35 LADENBURG THALMANN & CO., INC	156,313	0.30	595
36 RAYMOND, JAMES & ASSOC. INC.	156,284	0.30	291
37 WEEDEN & COMPANY, INC.	145,347	0.28	491
38 ADAMS, HARKNESS & HILL, INC.	143,197	0.27	266
39 RBC DOMINION SECURITIES	139,056	0.27	501
40 A.G. EDWARDS & SONS, INC.	128,150	0.24	227
41 LEGG MASON WOOD WALKER, INC.	115,687	0.22	223
42 NEEDHAM & COMPANY	106,600	0.20	263
43 WILLIAM BLAIR & COMPANY, LLC.	94,653	0.18	214
44 FAHNESTOCK & CO.	93,138	0.18	459
45 C.E. UNTERBERG, TOWBIN	92,201	0.18	208
46 MCDONALD & COMPANY SECURITIES,	82,229	0.16	179
47 SOUTHWEST SECURITIES, INC.	80,462	0.15	567
48 NATIONAL SECURITIES	73,411	0.14	343
49 ROBINSON HUMPHREY COMPANY,	70,071	0.13	258
50 OLDE DISCOUNT CORPORATION	68,277	0.13	139

Advertised Trade Volume Listed Securities - Non NY Brokers Top 25 Brokers		
<u>Broker-Dealer</u>	<u>Advertised Vol.(000)</u>	<u>% of Vol. Crossed</u>
1 UBS WARBURG	1,975,692	14.59
2 BANC OF AMERICA SECURITIES LLC	902,850	10.87
3 ROBERTSON STEPHENS	286,124	18.37
4 ABN-AMRO	260,253	6.74
5 SUSQUEHANNA PARTNERS	250,473	0.00
6 FIRST UNION SECURITIES, INC.	239,912	19.22
7 WEEDEN & COMPANY, INC.	195,763	8.47
8 THOMAS WEISEL PARTNERS LLC	182,387	15.79
9 JONES & ASSOCIATES, INC.	156,951	30.82
10 OTA LIMITED PARTNERSHIP.	155,376	47.90
11 CANTOR, FITZGERALD & CO., INC.	140,480	37.22
12 U.S. BANCORP PIPER JAFFRAY	127,681	11.80
13 FIDELITY CAPITAL MARKETS	120,461	8.26
14 THE INTERSTATE GROUP	92,221	4.87
15 LEGG MASON WOOD WALKER, INC.	90,434	13.50
16 ROBERT W. BAIRD CO. INCORPORAT	83,195	4.94
17 RAYMOND, JAMES & ASSOC. INC.	78,546	11.08
18 CAPITAL INSTITUTIONAL SERVICES	77,769	1.74
19 DAIN RAUSCHER WESSELS	68,249	15.00
20 WILLIAM BLAIR & COMPANY, LLC.	68,096	0.53
21 A.G. EDWARDS & SONS, INC.	67,797	14.65
22 ROBINSON HUMPHREY COMPANY,	52,259	4.21
23 MCDONALD & COMPANY SECURITIES,	49,560	5.62
24 FIRST ALBANY CORPORATION	43,162	5.21
25 HOWARD, WEIL, LABOUISSSE, FRE	36,701	1.73

Advertised Trade Volume NASDAQ / OTC Securities - Non NY Brokers Top 25 Brokers		
<u>Broker-Dealer</u>	<u>Advertised Vol.(000)</u>	<u># of Stocks</u>
1 UBS WARBURG	1,632,802	1,874
2 BANC OF AMERICA SECURITIES LLC	1,481,268	525
3 ROBERTSON STEPHENS	1,151,305	543
4 DEUTSCHE BANC ALEX. BROWN.	1,144,671	1,767
5 JEFFERIES & COMPANY, INC.	671,595	1,184
6 THOMAS WEISEL PARTNERS LLC	609,312	277
7 U.S. BANCORP PIPER JAFFRAY	556,128	400
8 SUSQUEHANNA PARTNERS	543,567	348
9 FIRST UNION SECURITIES, INC.	484,224	506
10 DAIN RAUSCHER WESSELS	365,390	479
11 ROBERT W. BAIRD CO. INCORPORAT	162,806	228
12 RAYMOND, JAMES & ASSOC. INC.	156,284	291
13 WEEDEN & COMPANY, INC.	145,540	492
14 ADAMS, HARKNESS & HILL, INC.	143,397	266
15 A.G. EDWARDS & SONS, INC.	128,150	227
16 LEGG MASON WOOD WALKER, INC.	115,687	223
17 WILLIAM BLAIR & COMPANY, LLC.	94,653	214
18 MCDONALD & COMPANY SECURITIES,	82,229	179
19 SOUTHWEST SECURITIES, INC.	80,462	567
20 ROBINSON HUMPHREY COMPANY,	70,071	258
21 OLDE DISCOUNT CORPORATION	68,277	139
22 W.R. HAMBRECHT & COMPANY, LLC	61,753	181
23 JONES & ASSOCIATES, INC.	56,509	164
24 FIRST ALBANY CORPORATION	51,449	90
25 FRIEDMAN, BILLINGS, RAMSEY & C	41,651	265

Ordinary Securities	Advertised	% of	# of
Top 15 Brokers - Europe	Vol (000)	Total	Stocks
1 DEUTSCHE BANC ALEX. BROWN.	13,006,467	15.67	1,848
2 UBS WARBURG	9,297,976	11.20	2,813
3 MERRILL LYNCH, PIERCE FENNER &	7,866,659	9.48	2,500
4 CREDIT SUISSE FIRST BOSTON	7,063,654	8.51	1,522
5 MORGAN STANLEY & COMPANY, INC.	5,826,356	7.02	1,269
6 ABN-AMRO	5,120,853	6.17	1,594
7 DRESDNER KLEINWORT WASSERSTEIN	4,765,042	5.74	2,546
8 GOLDMAN, SACHS & COMPANY	4,678,220	5.64	1,187
9 SALOMON SMITH BARNEY INC.	4,532,561	5.46	1,517
10 LEHMAN BROTHERS, INC.	4,353,759	5.25	1,242
11 JP MORGAN H&Q	3,178,673	3.83	770
12 HSBC SECURITIES	2,043,672	2.46	1,932
13 COMMERZ BANK	1,883,241	2.27	703
14 SANTANDER INVESTMENT SECURITIE	1,414,848	1.70	149
15 SOCIETE GENERALE	1,321,552	1.59	1,195

Ordinary Securities	Advertised	% of	# of
Top 15 Brokers - Far East Asia/Pacific Rim	Vol (000)	Total	Stocks
1 MERRILL LYNCH, PIERCE FENNER &	10,240,949	28.53	3,400
2 MORGAN STANLEY & COMPANY, INC.	4,593,891	12.80	2,107
3 SALOMON SMITH BARNEY INC.	4,355,302	12.13	1,698
4 GOLDMAN, SACHS & COMPANY	4,152,598	11.57	1,226
5 UBS WARBURG	2,478,959	6.91	2,237
6 DEUTSCHE BANC ALEX. BROWN.	2,341,304	6.52	1,693
7 HSBC SECURITIES	1,728,415	4.81	1,367
8 LEHMAN BROTHERS, INC.	1,727,432	4.81	1,587
9 DRESDNER KLEINWORT WASSERSTEIN	1,227,251	3.42	1,050
10 ING BARINGS	1,171,287	3.26	834
11 ABN-AMRO	1,081,063	3.01	756
12 E*TRADE INSTITUTIONAL SECURITI	324,791	0.90	639
13 SOCIETE GENERALE	151,687	0.42	912
14 CREDIT SUISSE FIRST BOSTON	102,110	0.28	596
15 BNP PARIBAS	69,315	0.19	228

Ordinary Securities	Advertised	% of	# of
Top 15 Brokers - Latin America (Ex. Brazil)	Vol (000)	Total	Stocks
1 SANTANDER INVESTMENT SECURITIE	428,180	20.08	109
2 MERRILL LYNCH, PIERCE FENNER &	364,328	17.09	69
3 MORGAN STANLEY & COMPANY, INC.	298,958	14.02	53
4 CREDIT SUISSE FIRST BOSTON	237,705	11.15	42
5 GOLDMAN, SACHS & COMPANY	185,257	8.69	48
6 JP MORGAN H&Q	182,099	8.54	68
7 BEAR STEARNS AND COMPANY	178,588	8.37	53
8 UBS WARBURG	78,330	3.67	62
9 SALOMON SMITH BARNEY INC.	61,752	2.90	61
10 BBV SECURITIES	54,199	2.54	31
11 DRESDNER KLEINWORT WASSERSTEIN	28,830	1.35	18
12 LEHMAN BROTHERS, INC.	21,198	0.99	18
13 CREDIT LYONNAIS	11,577	0.54	15
14 DEUTSCHE BANC ALEX. BROWN.	373	0.02	11
15 KNIGHT SECURITIES, INC.	310	0.01	14

ADR Securities Top 25 Brokers	Advertised Vol (000)	% of Total	# of Stocks
1 MERRILL LYNCH, PIERCE FENNER &	1,102,820	11.69	852
2 SALOMON SMITH BARNEY INC.	884,321	9.37	522
3 MORGAN STANLEY & COMPANY, INC.	868,646	9.21	431
4 CREDIT SUISSE FIRST BOSTON	778,380	8.25	507
5 UBS WARBURG	735,893	7.80	588
6 GOLDMAN, SACHS & COMPANY	664,173	7.04	494
7 DEUTSCHE BANC ALEX. BROWN.	441,742	4.68	314
8 LEHMAN BROTHERS, INC.	416,367	4.41	243
9 ABN-AMRO	256,121	2.72	192
10 JP MORGAN H&Q	250,508	2.66	229
11 BEAR STEARNS AND COMPANY	234,653	2.49	251
12 KNIGHT SECURITIES, INC.	223,638	2.37	585
13 SCHWAB CAPITAL MARKETS L.P.	194,013	2.06	761
14 BANC OF AMERICA SECURITIES LLC	187,693	1.99	203
15 DRESDNER KLEINWORT WASSERSTEIN	157,643	1.67	325
16 HERZOG HEINE GEDULD, INC.	147,274	1.56	512
17 SPEAR, LEEDS & KELLOGG CAPITA	142,886	1.51	483
18 KNIGHT/TRIMARK GROUP INC.	137,118	1.45	324
19 CIBC WORLD MARKETS	136,362	1.45	136
20 ING BARINGS	120,564	1.28	147
21 CANTOR, FITZGERALD & CO., INC.	86,289	0.91	189
22 HSBC SECURITIES	80,468	0.85	210
23 PRUDENTIAL SECURITIES, INC.	74,470	0.79	211
24 NESBITT BURNS SECURITIES	70,895	0.75	87
25 ROBERTSON STEPHENS	66,636	0.71	68

CVT Bond Coupon Securities Top 25 Brokers	Advertised Vol (000)	% of Total	# of Stocks
1 CREDIT SUISSE FIRST BOSTON	2,355,841	19.19	129
2 SALOMON SMITH BARNEY INC.	1,682,448	13.70	83
3 BEAR STEARNS AND COMPANY	1,253,317	10.21	97
4 KBC FINANCIAL HOLDINGS INC.	986,648	8.04	96
5 MERRILL LYNCH, PIERCE FENNER &	836,171	6.81	33
6 BANC OF AMERICA SECURITIES LLC	699,878	5.70	51
7 UBS WARBURG	551,477	4.49	59
8 ROBERTSON STEPHENS	540,202	4.40	54
9 THOMAS WEISEL PARTNERS LLC	536,222	4.37	28
10 CREDIT RESEARCH & TRADING CORP	523,245	4.26	61
11 DEUTSCHE BANC ALEX. BROWN.	442,525	3.60	26
12 FIRST UNION SECURITIES, INC.	431,660	3.52	68
13 SG COWEN SECURITIES CORP.	283,100	2.31	30
14 JEFFERIES & COMPANY, INC.	281,070	2.29	56
15 CIBC WORLD MARKETS	280,315	2.28	43
16 MCMAHAN SECURITIES COMPANY, LT	203,050	1.65	36
17 ABN-AMRO	201,386	1.64	52
18 WILLIAM BLAIR & COMPANY, LLC.	53,414	0.44	20
19 PRUDENTIAL SECURITIES, INC.	51,700	0.42	14
20 BAIRD PATRICK - CONVERTIBLES	44,180	0.36	19
21 ING BARINGS	17,410	0.14	3
22 U.S. BANCORP PIPER JAFFRAY	15,650	0.13	5
23 RAYMOND, JAMES & ASSOC. INC.	2,700	0.02	4
24 CONVERTIBLE DESK	2,400	0.02	2
25 HSBC SECURITIES	1,730	0.01	2

Mandatory CVT Securities Top 15 Brokers	Advertised Vol (000)	% of Total	# of Stocks
1 MORGAN STANLEY & COMPANY, INC.	20,240	21.79	33
2 KBC FINANCIAL HOLDINGS INC.	18,908	20.36	22
3 MERRILL LYNCH, PIERCE FENNER &	15,363	16.54	22
4 BANC OF AMERICA SECURITIES LLC	11,530	12.41	22
5 FIRST UNION SECURITIES, INC.	8,021	8.63	24
6 SALOMON SMITH BARNEY INC.	4,473	4.82	18
7 PRUDENTIAL SECURITIES, INC.	3,798	4.09	23
8 BEAR STEARNS AND COMPANY	3,747	4.03	15
9 CREDIT SUISSE FIRST BOSTON	1,515	1.63	9
10 GOLDMAN, SACHS & COMPANY	1,331	1.43	2
11 UBS WARBURG	896	0.96	9
12 CIBC WORLD MARKETS	581	0.63	4
13 ABN-AMRO	500	0.54	1
14 WILLIAM BLAIR & COMPANY, LLC.	475	0.51	2
15 SG COWEN SECURITIES CORP.	371	0.40	2

CVT Bond Zero Securities Top 15 Brokers	Advertised Vol (000)	% of Total	# of Stocks
1 CREDIT SUISSE FIRST BOSTON	4,359,293	24.43	51
2 KBC FINANCIAL HOLDINGS INC.	3,369,812	18.89	50
3 MERRILL LYNCH, PIERCE FENNER &	2,680,441	15.02	41
4 BEAR STEARNS AND COMPANY	1,663,432	9.32	43
5 SALOMON SMITH BARNEY INC.	1,313,590	7.36	36
6 BANC OF AMERICA SECURITIES LLC	991,069	5.56	31
7 DEUTSCHE BANC ALEX. BROWN.	801,556	4.49	33
8 UBS WARBURG	657,457	3.69	33
9 ROBERTSON STEPHENS	477,319	2.68	10
10 THOMAS WEISEL PARTNERS LLC	333,336	1.87	12
11 MCMAHAN SECURITIES COMPANY, LT	225,507	1.26	16
12 SG COWEN SECURITIES CORP.	187,500	1.05	11
13 JEFFERIES & COMPANY, INC.	177,800	1.00	13
14 FIRST UNION SECURITIES, INC.	175,743	0.99	8
15 CIBC WORLD MARKETS	134,900	0.76	15

CVT Preferred Securities Top 15 Brokers	Advertised Vol (000)	% of Total	# of Stocks
1 KBC FINANCIAL HOLDINGS INC.	11,074	21.66	16
2 CREDIT SUISSE FIRST BOSTON	9,142	17.88	32
3 BEAR STEARNS AND COMPANY	5,396	10.56	21
4 PRUDENTIAL SECURITIES, INC.	4,996	9.77	36
5 MERRILL LYNCH, PIERCE FENNER &	4,239	8.29	24
6 SALOMON SMITH BARNEY INC.	3,144	6.15	13
7 ABN-AMRO	3,088	6.04	13
8 BANC OF AMERICA SECURITIES LLC	1,470	2.88	10
9 UBS WARBURG	1,372	2.68	10
10 MORGAN STANLEY & COMPANY, INC.	1,369	2.68	5
11 MCMAHAN SECURITIES COMPANY, LT	1,316	2.57	11
12 FIRST UNION SECURITIES, INC.	1,195	2.34	10
13 SG COWEN SECURITIES CORP.	1,097	2.15	6
14 WILLIAM BLAIR & COMPANY, LLC.	345	0.67	10
15 TUCKER ANTHONY CAPITAL MARKETS	295	0.58	2