

Listed Securities Top 50 Brokers	Advertised	% of	% of Vol.
	Vol (000)	Total	Crossed
1 MERRILL LYNCH, PIERCE FENNER &	3,524,232	12.08	30.53
2 SALOMON SMITH BARNEY INC.	3,132,480	10.74	12.97
3 LEHMAN BROTHERS, INC.	2,161,442	7.41	14.45
4 CREDIT SUISSE FIRST BOSTON	2,019,600	6.92	20.72
5 UBS WARBURG	1,993,400	6.83	24.87
6 GOLDMAN, SACHS & COMPANY	1,573,559	5.39	28.95
7 MORGAN STANLEY & COMPANY, INC.	1,534,870	5.26	13.61
8 KNIGHT/TRIMARK GROUP INC.	1,280,751	4.39	14.45
9 BANC OF AMERICA SECURITIES LLC	1,160,506	3.98	13.01
10 BEAR STEARNS AND COMPANY	1,127,862	3.87	14.02
11 JP MORGAN H&Q	1,057,109	3.62	21.34
12 DEUTSCHE BANC ALEX. BROWN.	879,796	3.02	7.97
13 ABN-AMRO	812,515	2.78	4.87
14 PRUDENTIAL SECURITIES, INC.	548,542	1.88	12.71
15 ITG, INC.	514,400	1.76	61.50
16 RBC DOMINION SECURITIES	318,738	1.09	0.00
17 LYNCH JONES & RYAN/INSTINET	301,095	1.03	15.35
18 SANFORD C. BERNSTEIN COMPANY,	278,904	0.96	16.03
19 SG COWEN SECURITIES CORP.	272,501	0.93	20.65
20 FIRST UNION SECURITIES, INC.	264,741	0.91	22.83
21 ROBERTSON STEPHENS	257,432	0.88	18.42
22 SCHWAB CAPITAL MARKETS L.P.	239,786	0.82	1.06
23 WEEDEN & COMPANY, INC.	216,823	0.74	27.15
24 JEFFERIES & COMPANY, INC.	212,143	0.73	39.04
25 THOMAS WEISEL PARTNERS LLC	194,364	0.67	17.99
26 JONES & ASSOCIATES, INC.	193,006	0.66	49.40
27 CIBC WORLD MARKETS	191,070	0.65	13.61
28 CANTOR, FITZGERALD & CO., INC.	162,573	0.56	33.95
29 GERARD, KLAUER, MATTISON & COM	137,516	0.47	49.43
30 OTA LIMITED PARTNERSHIP.	129,923	0.45	68.63
31 U.S. BANCORP PIPER JAFFRAY	125,297	0.43	12.62
32 DRESDNER KLEINWORT WASSERSTEIN	123,596	0.42	9.52
33 SUSQUEHANNA INTERNATIONAL GRP.	114,858	0.39	0.00
34 THE INTERSTATE GROUP	104,716	0.36	4.31
35 FIDELITY CAPITAL MARKETS	97,616	0.33	1.43
36 LAZARD FRERES & CO	91,669	0.31	3.98
37 AUTRANET, INC.	85,924	0.29	12.63
38 DAIN RAUSCHER WESSELS	84,850	0.29	11.46
39 BNY ESI & COMPANY	83,341	0.29	1.26
40 SUNTRUST ROBINSON HUMPHREY	82,916	0.28	19.69
41 LEGG MASON WOOD WALKER, INC.	78,479	0.27	18.98
42 ROBERT W. BAIRD CO. INCORPORAT	74,186	0.25	9.61
43 WILLIAM BLAIR & COMPANY, LLC.	70,820	0.24	2.43
44 CAPITAL INSTITUTIONAL SERVICES	67,516	0.23	1.24
45 RAYMOND, JAMES & ASSOC. INC.	64,609	0.22	12.55
46 QUICK & REILLY	60,126	0.21	0.00
47 GARBAN GIORGIO EQUITY TRADING	50,434	0.17	1.88
48 SOUNDVIEW TECHNOLOGY GROUP	48,280	0.17	1.22
49 A.G. EDWARDS & SONS, INC.	46,209	0.16	16.46
50 KEEFE, BRUYETTE & WOODS, INC.	44,632	0.15	6.02

Ordinary Securities			
Top 15 Brokers	Advertised	% of	# of
Latin America (Exc. Brazil)	Vol (000)	Total	Stocks
1 SANTANDER INVESTMENT SECURITIE	356,398	19.04	109
2 MERRILL LYNCH, PIERCE FENNER &	278,588	14.89	53
3 CREDIT SUISSE FIRST BOSTON	241,637	12.91	32
4 JP MORGAN H&Q	225,925	12.07	53
5 UBS WARBURG	206,678	11.04	80
6 GOLDMAN, SACHS & COMPANY	171,684	9.17	56
7 MORGAN STANLEY & COMPANY, INC.	165,260	8.83	49
8 BEAR STEARNS AND COMPANY	129,115	6.9	38
9 SALOMON SMITH BARNEY INC.	57,709	3.08	42
10 LEHMAN BROTHERS, INC.	17,331	0.93	15
11 DEUTSCHE BANC ALEX. BROWN.	15,345	0.82	12
12 CREDIT LYONNAIS	1,892	0.1	7
13 E*TRADE INSTITUTIONAL SECURITI	1,511	0.08	3
14 CANTOR, FITZGERALD & CO., INC.	856	0.05	1
15 HERZOG HEINE GEDULD, INC.	461	0.02	8

ADR Securities			
Top 25 Brokers	Advertised	% of	# of
	Vol (000)	Total	Stocks
1 MERRILL LYNCH, PIERCE FENNER &	974,497	11.42	805
2 SALOMON SMITH BARNEY INC.	927,951	10.88	521
3 MORGAN STANLEY & COMPANY, INC.	819,644	9.61	417
4 UBS WARBURG	766,892	8.99	541
5 CREDIT SUISSE FIRST BOSTON	609,475	7.15	482
6 GOLDMAN, SACHS & COMPANY	518,671	6.08	435
7 LEHMAN BROTHERS, INC.	470,391	5.51	287
8 DEUTSCHE BANC ALEX. BROWN.	397,034	4.65	382
9 JP MORGAN H&Q	257,454	3.02	279
10 KNIGHT SECURITIES, INC.	231,945	2.72	698
11 ABN-AMRO	218,851	2.57	300
12 BANC OF AMERICA SECURITIES LLC	203,052	2.38	222
13 HERZOG HEINE GEDULD, INC.	176,687	2.07	592
14 KNIGHT/TRIMARK GROUP INC.	165,976	1.95	334
15 SCHWAB CAPITAL MARKETS L.P.	148,123	1.74	787
16 BEAR STEARNS AND COMPANY	144,326	1.69	246
17 ING BARINGS	126,616	1.48	130
18 HSBC SECURITIES	88,759	1.04	211
19 SPEAR, LEEDS & KELLOGG CAPITA	88,234	1.03	469
20 CIBC WORLD MARKETS	78,087	0.92	120
21 NESBITT BURNS SECURITIES	66,753	0.78	71
22 PRUDENTIAL SECURITIES, INC.	60,312	0.71	200
23 LYNCH JONES & RYAN/INSTINET	60,214	0.71	93
24 NDB CAPITAL MARKETS	53,289	0.62	334
25 CANTOR, FITZGERALD & CO., INC.	50,824	0.60	146

CVT Bond Coupon Securities			
Top 25 Brokers	Advertised	% of	# of
	Vol (000)	Total	Stocks
1 CREDIT SUISSE FIRST BOSTON	2,620,106	24.39	124
2 MERRILL LYNCH, PIERCE FENNER &	1,308,014	12.17	48
3 BEAR STEARNS AND COMPANY	1,057,135	9.84	102
4 CRT CAPITAL GROUP LLC	904,208	8.42	55
5 ROBERTSON STEPHENS	802,048	7.46	62
6 SALOMON SMITH BARNEY INC.	693,436	6.45	56
7 UBS WARBURG	643,831	5.99	62
8 BANC OF AMERICA SECURITIES LLC	628,244	5.85	57
9 THOMAS WEISEL PARTNERS LLC	585,750	5.45	31
10 FIRST UNION SECURITIES, INC.	454,095	4.23	72
11 CIBC WORLD MARKETS	292,365	2.72	29
12 SG COWEN SECURITIES CORP.	180,400	1.68	25
13 ABN-AMRO	167,535	1.56	31
14 DEUTSCHE BANC ALEX. BROWN.	72,391	0.67	15
15 MCMAHAN SECURITIES COMPANY, LT	65,349	0.61	14
16 PRUDENTIAL SECURITIES, INC.	55,299	0.51	11
17 KBC FINANCIAL HOLDINGS INC.	52,800	0.49	20
18 BAIRD PATRICK - CONVERTIBLES	52,785	0.49	17
19 WILLIAM BLAIR & COMPANY, LLC.	46,600	0.43	32
20 U.S. BANCORP PIPER JAFFRAY	29,000	0.27	9
21 CANTOR, FITZGERALD & CO., INC.	17,500	0.16	2
22 ING BARINGS	9,174	0.09	5
23 RAYMOND, JAMES & ASSOC. INC.	3,070	0.03	5
24 HSBC SECURITIES	2,465	0.02	3
25 PMG CAPITAL	1,000	0.01	1

Mandatory CVT Securities		Advertised	% of	# of
Top 15 Brokers		Vol (000)	Total	Stocks
1	MERRILL LYNCH, PIERCE FENNER &	63,410	40.00	23
2	MORGAN STANLEY & COMPANY, INC.	34,860	21.99	36
3	JP MORGAN H&Q	10,966	6.92	1
4	BANC OF AMERICA SECURITIES LLC	8,260	5.21	20
5	PRUDENTIAL SECURITIES, INC.	6,911	4.36	22
6	CREDIT SUISSE FIRST BOSTON	6,758	4.26	12
7	BEAR STEARNS AND COMPANY	6,337	4.00	12
8	FIRST UNION SECURITIES, INC.	4,497	2.84	14
9	UBS WARBURG	4,325	2.73	4
10	SALOMON SMITH BARNEY INC.	4,246	2.68	17
11	GOLDMAN, SACHS & COMPANY	2,367	1.49	3
12	THOMAS WEISEL PARTNERS LLC	1,150	0.73	1
13	DEUTSCHE BANC ALEX. BROWN.	1,010	0.64	4
14	CANTOR, FITZGERALD & CO., INC.	709	0.45	1
15	ABN-AMRO	385	0.24	10

CVT Bond Zero Securities		Advertised	% of	# of
Top 15 Brokers		Vol (000)	Total	Stocks
1	CREDIT SUISSE FIRST BOSTON	3,943,103	29.67	58
2	MERRILL LYNCH, PIERCE FENNER &	3,547,448	26.70	51
3	SALOMON SMITH BARNEY INC.	1,426,427	10.73	32
4	BEAR STEARNS AND COMPANY	1,311,557	9.87	36
5	BANC OF AMERICA SECURITIES LLC	605,955	4.56	22
6	ROBERTSON STEPHENS	605,783	4.56	9
7	UBS WARBURG	574,460	4.32	28
8	THOMAS WEISEL PARTNERS LLC	366,278	2.76	6
9	DEUTSCHE BANC ALEX. BROWN.	346,377	2.61	18
10	FIRST UNION SECURITIES, INC.	121,745	0.92	9
11	KBC FINANCIAL HOLDINGS INC.	110,100	0.83	13
12	WILLIAM BLAIR & COMPANY, LLC.	59,581	0.45	13
13	ABN-AMRO	52,525	0.40	13
14	U.S. BANCORP PIPER JAFFRAY	43,000	0.32	2
15	CIBC WORLD MARKETS	42,800	0.32	12

CVT Preferred Securities		Advertised	% of	# of
Top 15 Brokers		Vol (000)	Total	Stocks
1	CREDIT SUISSE FIRST BOSTON	8,470	20.07	39
2	BEAR STEARNS AND COMPANY	6,233	14.77	22
3	PRUDENTIAL SECURITIES, INC.	6,168	14.61	25
4	BANC OF AMERICA SECURITIES LLC	4,251	10.07	12
5	MERRILL LYNCH, PIERCE FENNER &	3,750	8.88	19
6	MORGAN STANLEY & COMPANY, INC.	2,881	6.83	7
7	SALOMON SMITH BARNEY INC.	2,554	6.05	11
8	FIRST UNION SECURITIES, INC.	2,294	5.44	13
9	SG COWEN SECURITIES CORP.	1,281	3.04	7
10	CRT CAPITAL GROUP LLC	720	1.71	3
11	UBS WARBURG	584	1.38	8
12	MCMAHAN SECURITIES COMPANY, LT	466	1.10	7
13	KBC FINANCIAL HOLDINGS INC.	426	1.01	3
14	WILLIAM BLAIR & COMPANY, LLC.	406	0.96	11
15	ABN-AMRO	336	0.80	14