

January 2002

Monthly Summary

<u>Listed Securities</u>	<u>Advertised</u>	<u>% of</u>	<u>% of Vol.</u>
<u>Top 50 Brokers</u>	<u>Vol (000)</u>	<u>Total</u>	<u>Crossed</u>
1 MERRILL LYNCH, PIERCE FENNER &	5,052,021	12.21	23.37
2 SALOMON SMITH BARNEY INC.	4,791,299	11.58	9.43
3 CREDIT SUISSE FIRST BOSTON	2,957,055	7.15	29.57
4 KNIGHT/TRIMARK GROUP INC.	2,894,948	7.00	30.51
5 UBS WARBURG	2,748,011	6.64	21.72
6 GOLDMAN, SACHS & COMPANY	2,669,816	6.45	29.64
7 MORGAN STANLEY & COMPANY, INC.	2,621,807	6.34	16.39
8 LEHMAN BROTHERS, INC.	2,492,114	6.02	12.70
9 BEAR STEARNS AND COMPANY	1,654,599	4.00	12.85
10 BANC OF AMERICA SECURITIES LLC	1,601,715	3.87	11.84
11 JP MORGAN H&Q	1,480,395	3.58	16.91
12 DEUTSCHE BANC ALEX. BROWN.	1,330,022	3.21	11.59
13 ABN-AMRO	1,077,146	2.60	2.98
14 PRUDENTIAL SECURITIES, INC.	626,335	1.51	13.64
15 ITG, INC.	555,496	1.34	56.47
16 SCHWAB CAPITAL MARKETS L.P.	552,525	1.34	1.17
17 JEFFERIES & COMPANY, INC.	403,565	0.98	22.23
18 WACHOVIA SECURITIES	385,761	0.93	23.91
19 SANFORD C. BERNSTEIN COMPANY,	380,734	0.92	11.01
20 LYNCH JONES & RYAN/INSTINET	364,590	0.88	18.67
21 RBC CAPITAL MARKETS	319,690	0.77	4.38
22 SG COWEN SECURITIES CORP.	262,545	0.63	21.28
23 CIBC WORLD MARKETS	247,018	0.60	24.38
24 ROBERTSON STEPHENS	227,465	0.55	15.77
25 THOMAS WEISEL PARTNERS LLC	225,481	0.55	9.18
26 WEEDEN & COMPANY, INC.	215,549	0.52	13.84
27 JONES & ASSOCIATES, INC.	170,253	0.41	36.38
28 U.S. BANCORP PIPER JAFFRAY	158,341	0.38	19.21
29 FIDELITY CAPITAL MARKETS	145,504	0.35	1.72
30 AUTRANET, INC.	122,687	0.30	0.86
31 DRESDNER KLEINWORT WASSERSTEIN	121,311	0.29	4.23
32 LEGG MASON WOOD WALKER, INC.	120,046	0.29	14.67
33 CANTOR, FITZGERALD & CO., INC.	115,777	0.28	35.95
34 ROBERT W. BAIRD CO. INCORPORAT	109,401	0.26	6.73
35 LAZARD FRERES & CO	109,264	0.26	2.93
36 A.G. EDWARDS & SONS, INC.	104,312	0.25	9.82
37 RAYMOND, JAMES & ASSOC. INC.	102,365	0.25	23.47
38 GERARD, KLAUER, MATTISON & COM	93,011	0.22	8.93
39 WILLIAM BLAIR & COMPANY, LLC.	73,961	0.18	1.80
40 SUNTRUST ROBINSON HUMPHREY	73,434	0.18	9.22
41 THE INTERSTATE GROUP	73,097	0.18	3.10
42 OTA LIMITED PARTNERSHIP.	71,174	0.17	28.85
43 SOUNDVIEW TECHNOLOGY GROUP	70,964	0.17	7.44
44 ROCHDALE SECS CORP	70,692	0.17	0.00

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45 BNY ESI & COMPANY	70,087	0.17	0.87
46 SOUTHWEST SECURITIES, INC.	69,035	0.17	0.03
47 QUICK & REILLY	62,311	0.15	0.00
48 GARBAN GIORGIO EQUITY TRADING	54,911	0.13	6.19
49 KNIGHT SECURITIES, INC.	46,432	0.11	0.00
50 GVR COMPANY	44,657	0.11	0.00

NASDAQ – National Market & Small Cap Market	Advertised	% of	# of
Top 50 Brokers	Vol (000)	Total	Stocks
1 KNIGHT SECURITIES, INC.	4,286,628	9.49	3,725
2 SALOMON SMITH BARNEY INC.	3,330,564	7.37	973
3 SCHWAB CAPITAL MARKETS L.P.	2,764,617	6.12	3,420
4 MORGAN STANLEY & COMPANY, INC.	2,591,136	5.74	1,485
5 MERRILL LYNCH, PIERCE FENNER &	2,462,481	5.45	757
6 GOLDMAN, SACHS & COMPANY	2,226,110	4.93	1,595
7 CREDIT SUISSE FIRST BOSTON	2,155,868	4.77	632
8 HERZOG HEINE GEDULD, INC.	1,915,439	4.24	3,409
9 SPEAR, LEEDS & KELLOGG CAPITA	1,707,459	3.78	3,733
10 UBS WARBURG	1,632,396	3.61	1,772
11 BANC OF AMERICA SECURITIES LLC	1,578,338	3.49	804
12 LEHMAN BROTHERS, INC.	1,521,651	3.37	543
13 NDB CAPITAL MARKETS	1,418,460	3.14	3,105
14 BEAR STEARNS AND COMPANY	1,340,435	2.97	998
15 DEUTSCHE BANC ALEX. BROWN.	1,207,011	2.67	1,622
16 PRUDENTIAL SECURITIES, INC.	1,132,730	2.51	437
17 ROBERTSON STEPHENS	983,371	2.18	491
18 JP MORGAN H&Q	893,482	1.98	707
19 THOMAS WEISEL PARTNERS LLC	742,511	1.64	340
20 CIBC WORLD MARKETS	738,498	1.64	427
21 JEFFERIES & COMPANY, INC.	700,318	1.55	1,299
22 U.S. BANCORP PIPER JAFFRAY	652,112	1.44	453
23 FIDELITY CAPITAL MARKETS	627,256	1.39	366
24 RBC CAPITAL MARKETS	625,301	1.38	592
25 WACHOVIA SECURITIES	503,395	1.11	469
26 SG COWEN SECURITIES CORP.	482,887	1.07	317
27 SOUNDVIEW TECHNOLOGY GROUP	467,952	1.04	198
28 ABN-AMRO	424,286	0.94	512
29 GVR COMPANY	379,128	0.84	131
30 CANTOR, FITZGERALD & CO., INC.	304,784	0.67	635
31 FLEET TRADING	290,600	0.64	1,732
32 C.E. UNTERBERG, TOWBIN	218,647	0.48	207
33 GERARD, KLAUER, MATTISON & COM	209,726	0.46	161
34 NEEDHAM & COMPANY	169,453	0.38	300
35 ROBERT W. BAIRD CO. INCORPORAT	160,858	0.36	232
36 RAYMOND, JAMES & ASSOC. INC.	150,576	0.33	285
37 ADAMS, HARKNESS & HILL, INC.	131,660	0.29	249

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38 A.G. EDWARDS & SONS, INC.	130,408	0.29	232
39 FAHNESTOCK & CO.	117,240	0.26	492
40 LEGG MASON WOOD WALKER, INC.	106,526	0.24	213
41 SOUTHWEST SECURITIES, INC.	96,254	0.21	760
42 SUNTRUST ROBINSON HUMPHREY	91,490	0.20	414
43 LADENBURG THALMANN & CO., INC.	87,589	0.19	813
44 WEEDEN & COMPANY, INC.	85,497	0.19	475
45 WILLIAM BLAIR & COMPANY, LLC.	77,845	0.17	176
46 ITG, INC.	73,299	0.16	987
47 MCDONALD INVESTMENTS, INC.	71,807	0.16	213
48 FIRST ALBANY CORPORATION	70,551	0.16	144
49 GARBAN GIORGIO EQUITY TRADING	69,558	0.15	70
50 MORGAN KEEGAN & CO., INC.	61,570	0.14	164

Listed Securities Non-NY Brokers	Advertised	% of Vol.
Top 25 Broker - Dealer	Vol.(000)	Crossed
1 UBS WARBURG	2,748,011	21.72
2 BANC OF AMERICA SECURITIES LLC	1,601,715	11.84
3 ABN-AMRO	1,077,146	2.98
4 WACHOVIA SECURITIES	385,761	23.91
5 ROBERTSON STEPHENS	227,465	15.77
6 THOMAS WEISEL PARTNERS LLC	225,481	9.18
7 WEEDEN & COMPANY, INC.	215,549	13.84
8 JONES & ASSOCIATES, INC.	170,253	36.38
9 U.S. BANCORP PIPER JAFFRAY	158,341	19.21
10 FIDELITY CAPITAL MARKETS	145,504	1.72
11 LEGG MASON WOOD WALKER, INC.	120,046	14.67
12 CANTOR, FITZGERALD & CO., INC.	115,777	35.95
13 ROBERT W. BAIRD CO. INCORPORAT	109,401	6.73
14 A.G. EDWARDS & SONS, INC.	104,312	9.82
15 RAYMOND, JAMES & ASSOC. INC.	102,365	23.47
16 WILLIAM BLAIR & COMPANY, LLC.	73,961	1.80
17 THE INTERSTATE GROUP	73,097	3.10
18 OTA LIMITED PARTNERSHIP.	71,174	28.85
19 SOUNDVIEW TECHNOLOGY GROUP	70,964	7.00
20 SOUTHWEST SECURITIES, INC.	69,035	0.03
21 CAPITAL INSTITUTIONAL SERVICES	40,525	0.76
22 MCDONALD INVESTMENTS, INC.	39,838	6.53
23 HOWARD, WEIL, LABOUISSSE, FRE	38,589	6.87
24 FRIEDMAN, BILLINGS, RAMSEY & C	35,186	2.73
25 SANDERS MORRIS HARRIS	29,836	6.11

NASDAQ - National Market & Small Cap Market	Advertised	# of
Non NY Brokers	Vol.(000)	Stocks
Top 25 Broker - Dealer	Vol.(000)	Stocks
1 UBS WARBURG	1,647,606	1,936

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2	BANC OF AMERICA SECURITIES LLC	1,578,686	810
3	DEUTSCHE BANC ALEX. BROWN.	1,207,899	1,638
4	ROBERTSON STEPHENS	983,375	492
5	THOMAS WEISEL PARTNERS LLC	742,557	344
6	JEFFERIES & COMPANY, INC.	709,446	1,350
7	U.S. BANCORP PIPER JAFFRAY	652,117	454
8	WACHOVIA SECURITIES	503,450	474
9	SOUNDVIEW TECHNOLOGY GROUP	472,788	199
10	ROBERT W. BAIRD CO. INCORPORAT	160,961	239
11	RAYMOND, JAMES & ASSOC. INC.	150,682	290
12	ADAMS, HARKNESS & HILL, INC.	131,660	249
13	A.G. EDWARDS & SONS, INC.	130,444	235
14	LEGG MASON WOOD WALKER, INC.	109,944	220
15	SOUTHWEST SECURITIES, INC.	96,262	761
16	WEEDEN & COMPANY, INC.	95,378	490
17	WILLIAM BLAIR & COMPANY, LLC.	77,847	177
18	MCDONALD INVESTMENTS, INC.	73,107	218
19	FIRST ALBANY CORPORATION	70,551	144
20	MORGAN KEEGAN & CO., INC.	62,430	177
21	PACIFIC CREST SECURITIES	54,662	67
22	PACIFIC GROWTH EQUITIES	53,843	95
23	FRIEDMAN, BILLINGS, RAMSEY & C	52,508	304
24	WEDBUSH MORGAN SECURITIES	39,272	155
25	JONES & ASSOCIATES, INC.	38,774	175

Ordinary Securities				
Top 15 Brokers				
<u>Europe</u>	<u>Advertised</u>	<u>% of</u>	<u># of</u>	<u>Stocks</u>
	<u>Vol (000)</u>	<u>Total</u>		
1	DEUTSCHE BANC ALEX. BROWN.	18,418,199	19.65	1,932
2	CREDIT SUISSE FIRST BOSTON	8,761,065	9.35	1,625
3	UBS WARBURG	8,668,921	9.25	2,813
4	MERRILL LYNCH, PIERCE FENNER &	7,674,647	8.19	2,281
5	SALOMON SMITH BARNEY INC.	6,865,802	7.33	1,644
6	GOLDMAN, SACHS & COMPANY	6,039,529	6.44	1,040
7	DRESDNER KLEINWORT WASSERSTEIN	5,788,577	6.18	2,579
8	LEHMAN BROTHERS, INC.	5,772,256	6.16	1,414
9	ABN-AMRO	5,607,354	5.98	1,770
10	JP MORGAN H&Q	3,353,656	3.58	744
11	WINTERFLOOD SECURITIES LTD	2,640,831	2.82	1,274
12	MORGAN STANLEY & COMPANY, INC.	2,410,669	2.57	928
13	COMMERZ BANK	1,743,464	1.86	823
14	HSBC SECURITIES	1,559,126	1.66	1,419
15	SOCIETE GENERALE	1,149,368	1.23	754

Ordinary Securities

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Top 15 Brokers	Advertised	% of	# of
Far East Asia / Pacific Rim	Vol (000)	Total	Stocks
1 MERRILL LYNCH, PIERCE FENNER &	10,212,415	19.91	3,098
2 SALOMON SMITH BARNEY INC.	7,014,319	13.68	1,619
3 DEUTSCHE BANC ALEX. BROWN.	5,809,144	11.33	2,128
4 UBS WARBURG	5,743,108	11.20	2,870
5 ING	4,891,515	9.54	1,353
6 GOLDMAN, SACHS & COMPANY	3,157,666	6.16	1,148
7 CREDIT SUISSE FIRST BOSTON	2,887,787	5.63	2,136
8 MORGAN STANLEY & COMPANY, INC.	2,657,715	5.18	2,221
9 JP MORGAN H&Q	2,595,462	5.06	1,374
10 HSBC SECURITIES	2,399,886	4.68	1,418
11 LEHMAN BROTHERS, INC.	1,591,168	3.10	1,336
12 ABN-AMRO	1,330,433	2.59	633
13 DRESDNER KLEINWORT WASSERSTEIN	280,341	0.55	810
14 E*TRADE INSTITUTIONAL SECURITI	269,744	0.53	573
15 INSTINET CORPORATION	120,576	0.24	239

Ordinary Securities	Advertised	% of	# of
Top 15 Brokers	Vol (000)	Total	Stocks
Latin America (Excluding Brazil)	Vol (000)	Total	Stocks
1 SANTANDER INVESTMENT SECURITIE	772,570	42.22	145
2 CREDIT SUISSE FIRST BOSTON	335,881	18.36	40
3 JP MORGAN H&Q	215,113	11.76	48
4 MERRILL LYNCH, PIERCE FENNER &	112,185	6.13	29
5 MORGAN STANLEY & COMPANY, INC.	108,257	5.92	26
6 UBS WARBURG	92,180	5.04	56
7 SALOMON SMITH BARNEY INC.	86,875	4.75	42
8 GOLDMAN, SACHS & COMPANY	52,345	2.86	30
9 BEAR STEARNS AND COMPANY	28,676	1.57	15
10 LEHMAN BROTHERS, INC.	21,280	1.16	7
11 JEFFERIES & COMPANY, INC.	3,000	0.16	1
12 ABN-AMRO	549	0.03	2
13 KNIGHT SECURITIES, INC.	295	0.02	8
14 HERZOG HEINE GEDULD, INC.	287	0.02	8
15 SCHWAB CAPITAL MARKETS L.P.	132	0.01	12

ADR Securities	Advertised	% of	# of
Top 25 Brokers	Vol (000)	Total	Stocks
1 SALOMON SMITH BARNEY INC.	1,290,610	12.24	528
2 MERRILL LYNCH, PIERCE FENNER &	1,192,270	11.30	766
3 UBS WARBURG	1,082,959	10.27	715
4 MORGAN STANLEY & COMPANY, INC.	855,855	8.11	382
5 GOLDMAN, SACHS & COMPANY	650,051	6.16	522
6 LEHMAN BROTHERS, INC.	640,027	6.07	335

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7 CREDIT SUISSE FIRST BOSTON	598,552	5.68	450
8 DEUTSCHE BANC ALEX. BROWN.	444,694	4.22	455
9 KNIGHT SECURITIES, INC.	361,935	3.43	841
10 ABN-AMRO	315,981	3.00	379
11 JP MORGAN H&Q	306,143	2.90	307
12 BANC OF AMERICA SECURITIES LLC	294,534	2.79	271
13 SCHWAB CAPITAL MARKETS L.P.	231,872	2.20	1,014
14 KNIGHT/TRIMARK GROUP INC.	191,114	1.81	360
15 HERZOG HEINE GEDULD, INC.	187,149	1.77	604
16 HSBC SECURITIES	176,756	1.68	235
17 BEAR STEARNS AND COMPANY	166,513	1.58	281
18 ING	140,119	1.33	135
19 SPEAR, LEEDS & KELLOGG CAPITA	131,608	1.25	444
20 PRUDENTIAL SECURITIES, INC.	113,835	1.08	199
21 CIBC WORLD MARKETS	96,064	0.91	97
22 NDB CAPITAL MARKETS	80,656	0.76	404
23 RBC CAPITAL MARKETS	57,225	0.54	83
24 CANTOR, FITZGERALD & CO., INC.	55,303	0.52	170
25 U.S. BANCORP PIPER JAFFRAY	47,922	0.45	61

CVT BOND COUPON Securities	Advertised	% of	# of
Top 25 Brokers	Vol (000)	Total	Stocks
1 CREDIT SUISSE FIRST BOSTON	4,223,517	24.65	154
2 BEAR STEARNS AND COMPANY	3,321,350	19.38	121
3 SALOMON SMITH BARNEY INC.	2,025,020	11.82	71
4 MERRILL LYNCH, PIERCE FENNER &	1,183,623	6.91	32
5 CRT CAPITAL GROUP LLC	1,107,728	6.46	67
6 WACHOVIA SECURITIES	1,034,914	6.04	96
7 BANC OF AMERICA SECURITIES LLC	891,306	5.20	54
8 UBS WARBURG	864,272	5.04	80
9 ROBERTSON STEPHENS	719,591	4.20	67
10 THOMAS WEISEL PARTNERS LLC	437,276	2.55	31
11 ABN-AMRO	397,200	2.32	63
12 MCMAHAN SECURITIES COMPANY, LT	358,400	2.09	40
13 CIBC WORLD MARKETS	190,550	1.11	27
14 SG COWEN SECURITIES CORP.	128,080	0.75	14
15 U.S. BANCORP PIPER JAFFRAY	77,350	0.45	13
16 BAIRD PATRICK - CONVERTIBLES	59,490	0.35	14
17 PRUDENTIAL SECURITIES, INC.	57,600	0.34	9
18 AVONDALE PARTNERS	19,959	0.12	20
19 ING	17,500	0.10	2
20 HSBC SECURITIES	10,000	0.06	1
21 DEUTSCHE BANC ALEX. BROWN.	9,105	0.05	3
22 RAYMOND, JAMES & ASSOC. INC.	600	0.00	1

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Mandatory CVT Securities	Advertised	% of	# of
Top 15 Brokers	Vol (000)	Total	Stocks
1 MERRILL LYNCH, PIERCE FENNER &	53,275	25.97	28
2 MORGAN STANLEY & COMPANY, INC.	47,204	23.01	40
3 BEAR STEARNS AND COMPANY	36,849	17.96	23
4 SALOMON SMITH BARNEY INC.	18,113	8.83	27
5 BANC OF AMERICA SECURITIES LLC	11,057	5.39	32
6 CREDIT SUISSE FIRST BOSTON	10,467	5.10	15
7 PRUDENTIAL SECURITIES, INC.	9,683	4.72	33
8 WACHOVIA SECURITIES	9,005	4.39	24
9 GOLDMAN, SACHS & COMPANY	3,052	1.49	5
10 UBS WARBURG	1,975	0.96	11
11 JP MORGAN H&Q	1,070	0.52	2
12 DEUTSCHE BANC ALEX. BROWN.	890	0.43	7
13 ABN-AMRO	539	0.26	8
14 KNIGHT/TRIMARK GROUP INC.	431	0.21	4
15 MCMAHAN SECURITIES COMPANY, LT	427	0.21	4

CVT Bond Zero Securities	Advertised	% of	# of
Top 15 Brokers	Vol (000)	Total	Stocks
1 CREDIT SUISSE FIRST BOSTON	4,807,644	26.21	73
2 MERRILL LYNCH, PIERCE FENNER &	4,460,530	24.32	53
3 BEAR STEARNS AND COMPANY	3,755,664	20.48	52
4 SALOMON SMITH BARNEY INC.	1,591,310	8.68	41
5 BANC OF AMERICA SECURITIES LLC	1,060,423	5.78	28
6 UBS WARBURG	950,185	5.18	38
7 THOMAS WEISEL PARTNERS LLC	551,570	3.01	12
8 WACHOVIA SECURITIES	469,854	2.56	21
9 MCMAHAN SECURITIES COMPANY, LT	270,810	1.48	26
10 ROBERTSON STEPHENS	169,498	0.92	7
11 CRT CAPITAL GROUP LLC	141,123	0.77	3
12 ABN-AMRO	44,700	0.24	6
13 BAIRD PATRICK - CONVERTIBLES	44,000	0.24	4
14 U.S. BANCORP PIPER JAFFRAY	15,250	0.08	2
15 HSBC SECURITIES	5,000	0.03	1

CVT Preferred Securities	Advertised	% of	# of
Top 15 Brokers	Vol (000)	Total	Stocks
1 MERRILL LYNCH, PIERCE FENNER &	45,610	28.37	17
2 CREDIT SUISSE FIRST BOSTON	25,080	15.60	39
3 MORGAN STANLEY & COMPANY, INC.	21,562	13.41	10
4 BEAR STEARNS AND COMPANY	17,966	11.18	28
5 BANC OF AMERICA SECURITIES LLC	14,642	9.11	14
6 PRUDENTIAL SECURITIES, INC.	10,988	6.83	27
7 WACHOVIA SECURITIES	9,998	6.22	16

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8 SALOMON SMITH BARNEY INC.	5,962	3.71	16
9 CRT CAPITAL GROUP LLC	2,815	1.75	5
10 ABN-AMRO	2,010	1.25	15
11 UBS WARBURG	1,829	1.14	7
12 MCMAHAN SECURITIES COMPANY, LT	1,110	0.69	6
13 KNIGHT SECURITIES, INC.	330	0.21	12
14 HERZOG HEINE GEDULD, INC.	251	0.16	10
15 SPEAR, LEEDS & KELLOGG CAPITA	243	0.15	11