

Listed Securities Top 50 Brokers July 2001	Advertised	% of	% of Vol.
	Vol (000)	Total	Crossed
1 MERRILL LYNCH	3,616,183	12.25	25.41
2 SALOMON SMITH BARNEY INC.	3,018,301	10.23	13.00
3 LEHMAN BROTHERS, INC.	1,980,237	6.71	15.33
4 CREDIT SUISSE FIRST BOSTON	1,963,685	6.65	19.44
5 GOLDMAN, SACHS & COMPANY	1,865,996	6.32	23.33
6 MORGAN STANLEY & COMPANY, INC.	1,728,050	5.85	16.10
7 UBS WARBURG	1,657,593	5.62	17.52
8 KNIGHT/TRIMARK GROUP INC.	1,260,399	4.27	12.77
9 BANC OF AMERICA SECURITIES LLC	1,216,310	4.12	14.31
10 JP MORGAN H&Q	1,171,796	3.97	16.38
11 BEAR STEARNS AND COMPANY	1,103,864	3.74	11.60
12 DEUTSCHE BANC ALEX. BROWN.	913,682	3.10	11.94
13 ABN-AMRO	885,236	3.00	4.11
14 PRUDENTIAL SECURITIES, INC.	484,867	1.64	11.51
15 ITG, INC.	470,492	1.59	64.68
16 SUSQUEHANNA INTERNATIONAL GRP.	331,988	1.12	0.00
17 SANFORD C. BERNSTEIN COMPANY,	324,343	1.10	14.45
18 SG COWEN SECURITIES CORP.	304,098	1.03	20.81
19 RBC DOMINION SECURITIES	293,875	1.00	0.00
20 SCHWAB CAPITAL MARKETS L.P.	278,102	0.94	1.51
21 INSTINET CORPORATION	277,341	0.94	9.61
22 FIRST UNION SECURITIES, INC.	275,644	0.93	21.61
23 ROBERTSON STEPHENS	268,552	0.91	20.42
24 CIBC WORLD MARKETS	266,053	0.90	12.50
25 JEFFERIES & COMPANY, INC.	235,796	0.80	30.76
26 THOMAS WEISEL PARTNERS LLC	188,960	0.64	13.05
27 WEEDEN & COMPANY, INC.	187,416	0.63	11.65
28 CANTOR, FITZGERALD & CO., INC.	145,008	0.49	41.74
29 U.S. BANCORP PIPER JAFFRAY	135,768	0.46	15.16
30 FIDELITY CAPITAL MARKETS	134,245	0.45	1.52
31 OTA LIMITED PARTNERSHIP.	131,276	0.44	59.72
32 GERARD, KLAUER, MATTISON & COM	122,147	0.41	49.73
33 JONES & ASSOCIATES, INC.	116,192	0.39	30.60
34 AUTRANET, INC.	107,812	0.37	2.42
35 DRESDNER KLEINWORT WASSERSTEIN	89,930	0.30	13.43
36 DAIN RAUSCHER WESSELS	88,468	0.30	12.59
37 LAZARD FRERES & CO	87,994	0.30	1.58
38 CAPITAL INSTITUTIONAL SERVICES	87,054	0.29	1.07
39 ROBERT W. BAIRD CO. INCORPORAT	86,359	0.29	9.82
40 WIT SOUNDVIEW	84,795	0.29	5.38
41 LYNCH JONES & RYAN/INSTINET	84,626	0.29	13.27
42 THE INTERSTATE GROUP	79,662	0.27	5.38
43 LEGG MASON WOOD WALKER, INC.	79,330	0.27	13.74
44 RAYMOND, JAMES & ASSOC. INC.	73,559	0.25	11.95
45 BNY ESI & COMPANY	69,876	0.24	2.95
46 WILLIAM BLAIR & COMPANY, LLC.	66,881	0.23	3.20
47 A.G. EDWARDS & SONS, INC.	64,788	0.22	11.40
48 SUNTRUST ROBINSON HUMPHREY	62,110	0.21	8.47
49 FIRST ALBANY CORPORATION	54,150	0.18	3.07
50 ROCHDALE SECS CORP	51,787	0.18	0.00

Ordinary Securities - Top 15 Brokers Latin America (excl. Brazil) July 2001			
	Advertised Vol (000)	% of Total	# of Stocks
1 SANTANDER INVESTMENT SECURITIE	607,239	14.96	117
2 CREDIT SUISSE FIRST BOSTON	532,446	13.12	30
3 MERRILL LYNCH, PIERCE FENNER &	513,653	12.66	60
4 DEUTSCHE BANC ALEX. BROWN.	425,242	10.48	22
5 UBS WARBURG	383,330	9.44	83
6 MORGAN STANLEY & COMPANY, INC.	359,529	8.86	53
7 GOLDMAN, SACHS & COMPANY	316,284	7.79	61
8 JP MORGAN H&Q	304,388	7.50	89
9 LEHMAN BROTHERS, INC.	195,943	4.83	19
10 BEAR STEARNS AND COMPANY	174,782	4.31	36
11 SALOMON SMITH BARNEY INC.	122,603	3.02	47
12 BBV SECURITIES	58,366	1.44	52
13 CREDIT LYONNAIS	27,560	0.68	21
14 DRESDNER KLEINWORT WASSERSTEIN	26,232	0.65	24
15 WEEDEN & COMPANY, INC.	2,500	0.06	4

ADR Securities Top 25 Brokers July 2001			
	Advertised Vol (000)	% of Total	# of Stocks
1 MERRILL LYNCH, PIERCE FENNER &	1,089,078	12.06	796
2 SALOMON SMITH BARNEY INC.	946,286	10.48	522
3 MORGAN STANLEY & COMPANY, INC.	797,340	8.83	441
4 UBS WARBURG	792,932	8.78	575
5 GOLDMAN, SACHS & COMPANY	665,621	7.37	518
6 CREDIT SUISSE FIRST BOSTON	541,738	6.00	477
7 LEHMAN BROTHERS, INC.	484,783	5.37	284
8 DEUTSCHE BANC ALEX. BROWN.	427,681	4.74	395
9 JP MORGAN H&Q	361,548	4.00	290
10 KNIGHT SECURITIES, INC.	238,473	2.64	708
11 ABN-AMRO	237,109	2.63	339
12 BANC OF AMERICA SECURITIES LLC	168,317	1.86	194
13 SCHWAB CAPITAL MARKETS L.P.	165,887	1.84	794
14 BEAR STEARNS AND COMPANY	164,498	1.82	258
15 KNIGHT/TRIMARK GROUP INC.	152,626	1.69	339
16 HERZOG HEINE GEDULD, INC.	141,270	1.56	590
17 HSBC SECURITIES	137,820	1.53	226
18 NESBITT BURNS SECURITIES	115,069	1.27	94
19 ING BARINGS	95,908	1.06	140
20 SPEAR, LEEDS & KELLOGG CAPITA	94,098	1.04	470
21 DRESDNER KLEINWORT WASSERSTEIN	90,950	1.01	345
22 CIBC WORLD MARKETS	83,703	0.93	126
23 CANTOR, FITZGERALD & CO., INC.	82,540	0.91	168
24 NDB CAPITAL MARKETS	66,379	0.73	338
25 PRUDENTIAL SECURITIES, INC.	60,531	0.67	211

CVT Bond Coupon Securities			
Top 25 Brokers	Advertised	% of	# of
July 2001	Vol (000)	Total	Stocks
1 CREDIT SUISSE FIRST BOSTON	2,448,813	19.57	129
2 MERRILL LYNCH, PIERCE FENNER &	1,838,817	14.70	63
3 KBC FINANCIAL HOLDINGS INC.	1,294,600	10.35	85
4 UBS WARBURG	1,099,440	8.79	61
5 CRT CAPITAL GROUP LLC	1,014,638	8.11	56
6 BEAR STEARNS AND COMPANY	898,379	7.18	102
7 ROBERTSON STEPHENS	738,599	5.90	55
8 BANC OF AMERICA SECURITIES LLC	672,289	5.37	47
9 THOMAS WEISEL PARTNERS LLC	563,208	4.50	31
10 SALOMON SMITH BARNEY INC.	512,900	4.10	42
11 FIRST UNION SECURITIES, INC.	310,415	2.48	63
12 CIBC WORLD MARKETS	257,323	2.06	35
13 DEUTSCHE BANC ALEX. BROWN.	192,831	1.54	18
14 ABN-AMRO	187,511	1.50	47
15 WILLIAM BLAIR & COMPANY, LLC.	148,596	1.19	32
16 MCMAHAN SECURITIES COMPANY, LT	107,850	0.86	17
17 SG COWEN SECURITIES CORP.	100,800	0.81	21
18 ING BARINGS	41,020	0.33	3
19 BAIRD PATRICK - CONVERTIBLES	30,800	0.25	7
20 PRUDENTIAL SECURITIES, INC.	20,050	0.16	7
21 U.S. BANCORP PIPER JAFFRAY	18,550	0.15	10
22 PMG CAPITAL	5,050	0.04	1
23 CONVERTIBLE DESK	3,090	0.02	6
24 RAYMOND, JAMES & ASSOC. INC.	3,000	0.02	2
25 HSBC SECURITIES	2,575	0.02	2

Mandatory CVT Securities			
Top 15 Brokers	Advertised	% of	# of
July 2001	Vol (000)	Total	Stocks
1 KBC FINANCIAL HOLDINGS INC.	31,084	23.45	27
2 MORGAN STANLEY & COMPANY, INC.	27,956	21.09	30
3 MERRILL LYNCH, PIERCE FENNER &	23,131	17.45	23
4 BANC OF AMERICA SECURITIES LLC	14,367	10.84	18
5 CREDIT SUISSE FIRST BOSTON	8,273	6.24	11
6 PRUDENTIAL SECURITIES, INC.	8,086	6.10	24
7 FIRST UNION SECURITIES, INC.	6,256	4.72	20
8 BEAR STEARNS AND COMPANY	3,330	2.51	17
9 SALOMON SMITH BARNEY INC.	2,392	1.80	13
10 GOLDMAN, SACHS & COMPANY	2,171	1.64	4
11 UBS WARBURG	1,972	1.49	13
12 DEUTSCHE BANC ALEX. BROWN.	1,470	1.11	2
13 ABN-AMRO	746	0.56	6
14 CIBC WORLD MARKETS	327	0.25	3
15 BAIRD PATRICK - CONVERTIBLES	210	0.16	1

CVT Bond Zero Securities			
Top 15 Brokers	Advertised	% of	# of
July 2001	Vol (000)	Total	Stocks
1 MERRILL LYNCH, PIERCE FENNER &	5,756,184	31.48	63
2 CREDIT SUISSE FIRST BOSTON	2,862,226	15.65	54
3 KBC FINANCIAL HOLDINGS INC.	2,846,800	15.57	63
4 SALOMON SMITH BARNEY INC.	1,752,565	9.58	36
5 BEAR STEARNS AND COMPANY	1,165,526	6.37	33
6 DEUTSCHE BANC ALEX. BROWN.	1,160,256	6.35	27
7 UBS WARBURG	931,932	5.10	37
8 BANC OF AMERICA SECURITIES LLC	763,143	4.17	30
9 ROBERTSON STEPHENS	443,187	2.42	9
10 THOMAS WEISEL PARTNERS LLC	313,776	1.72	9
11 CIBC WORLD MARKETS	59,300	0.32	9
12 WILLIAM BLAIR & COMPANY, LLC.	56,241	0.31	18
13 ABN-AMRO	51,900	0.28	12
14 MCMAHAN SECURITIES COMPANY, LT	51,502	0.28	8
15 CRT CAPITAL GROUP LLC	29,997	0.16	2

CVT Preferred Securities			
Top 15 Brokers	Advertised	% of	# of
July 2001	Vol (000)	Total	Stocks
1 KBC FINANCIAL HOLDINGS INC.	10,271	20.58	20
2 PRUDENTIAL SECURITIES, INC.	10,187	20.41	30
3 MORGAN STANLEY & COMPANY, INC.	5,835	11.69	11
4 CREDIT SUISSE FIRST BOSTON	5,676	11.38	35
5 BEAR STEARNS AND COMPANY	4,260	8.54	32
6 BANC OF AMERICA SECURITIES LLC	3,505	7.02	12
7 UBS WARBURG	2,035	4.08	9
8 MERRILL LYNCH, PIERCE FENNER &	1,882	3.77	21
9 MCMAHAN SECURITIES COMPANY, LT	1,523	3.05	8
10 SALOMON SMITH BARNEY INC.	1,243	2.49	15
11 FIRST UNION SECURITIES, INC.	990	1.98	8
12 ABN-AMRO	637	1.28	15
13 CRT CAPITAL GROUP LLC	360	0.72	3
14 HERZOG HEINE GEDULD, INC.	274	0.55	8
15 WILLIAM BLAIR & COMPANY, LLC.	195	0.39	10