

Listed Securities June 2001	Advertised Vol (000)	% of Total	% of Vol. Crossed
1 MERRILL LYNCH, PIERCE FENNER &	3,420,051	11.22	20.53
2 SALOMON SMITH BARNEY INC.	3,172,542	10.41	13.07
3 CREDIT SUISSE FIRST BOSTON	2,234,126	7.33	21.80
4 LEHMAN BROTHERS, INC.	1,952,577	6.41	19.69
5 UBS WARBURG	1,939,755	6.36	22.25
6 GOLDMAN, SACHS & COMPANY	1,925,975	6.32	27.98
7 MORGAN STANLEY & COMPANY, INC.	1,822,977	5.98	12.81
8 BEAR STEARNS AND COMPANY	1,351,972	4.44	14.18
9 KNIGHT/TRIMARK GROUP INC.	1,258,271	4.13	9.67
10 BANC OF AMERICA SECURITIES LLC	1,107,021	3.63	12.12
11 DEUTSCHE BANC ALEX. BROWN.	1,082,430	3.55	10.23
12 JP MORGAN H&Q	1,063,891	3.49	16.60
13 ABN-AMRO	822,010	2.70	4.20
14 ITG, INC.	569,374	1.87	57.61
15 PRUDENTIAL SECURITIES, INC.	569,244	1.87	12.36
16 SG COWEN SECURITIES CORP.	410,158	1.35	18.34
17 LYNCH JONES & RYAN/INSTINET	334,665	1.10	11.37
18 RBC DOMINION SECURITIES	310,620	1.02	0.00
19 SUSQUEHANNA PARTNERS	303,379	1.00	0.00
20 SANFORD C. BERNSTEIN COMPANY,	289,147	0.95	10.91
21 FIRST UNION SECURITIES, INC.	273,044	0.90	21.93
22 ROBERTSON STEPHENS	237,707	0.78	23.20
23 WEEDEN & COMPANY, INC.	225,691	0.74	20.68
24 JEFFERIES & COMPANY, INC.	224,011	0.74	35.14
25 SCHWAB CAPITAL MARKETS L.P.	221,867	0.73	2.16
26 CIBC WORLD MARKETS	219,910	0.72	16.08
27 THOMAS WEISEL PARTNERS LLC	181,970	0.60	10.21
28 OTA LIMITED PARTNERSHIP.	175,259	0.58	64.67
29 CANTOR, FITZGERALD & CO., INC.	157,213	0.52	29.59
30 U.S. BANCORP PIPER JAFFRAY	141,178	0.46	10.77
31 GERARD, KLAUER, MATTISON & COM	116,006	0.38	32.29
32 FIDELITY CAPITAL MARKETS	112,876	0.37	0.85
33 JONES & ASSOCIATES, INC.	112,400	0.37	33.80
34 WIT SOUNDVIEW	98,205	0.32	8.09
35 DAIN RAUSCHER WESSELS	94,423	0.31	16.38
36 CAPITAL INSTITUTIONAL SERVICES	89,812	0.29	0.73
37 THE INTERSTATE GROUP	89,051	0.29	6.45
38 LAZARD FRERES & CO	86,204	0.28	2.01
39 WILLIAM BLAIR & COMPANY, LLC.	83,194	0.27	2.07
40 DRESDNER KLEINWORT WASSERSTEIN	82,602	0.27	9.59
41 FIRST ALBANY CORPORATION	79,012	0.26	5.44
42 ROBERT W. BAIRD CO. INCORPORAT	78,803	0.26	13.20
43 BNY ESI & COMPANY	74,816	0.25	1.52
44 RAYMOND, JAMES & ASSOC. INC.	72,805	0.24	8.26
45 LEGG MASON WOOD WALKER, INC.	64,821	0.21	7.09
46 KEEFE, BRUYETTE & WOODS, INC.	60,567	0.20	5.02
47 ROBINSON HUMPHREY COMPANY,	60,142	0.20	6.20
48 AUTRANET, INC.	59,691	0.20	0.81
49 GARBAN GIORGIO EQUITY TRADING	58,856	0.19	2.54
50 ROCHDALE SECS CORP	55,934	0.18	0.00

NASDAQ / OTC Securities June 2001	Advertised Vol (000)	% of Total	# of Stocks
1 KNIGHT SECURITIES, INC.	8,380,514	16.34	6,662
2 HERZOG HEINE GEDULD, INC.	5,010,096	9.77	6,564
3 SCHWAB CAPITAL MARKETS L.P.	3,609,267	7.04	6,570
4 SALOMON SMITH BARNEY INC.	2,702,696	5.27	1,116
5 MORGAN STANLEY & COMPANY, INC.	2,670,613	5.21	1,229
6 SPEAR, LEEDS & KELLOGG CAPITA	2,252,603	4.39	4,918
7 MERRILL LYNCH, PIERCE FENNER &	2,129,835	4.15	692
8 CREDIT SUISSE FIRST BOSTON	1,858,717	3.62	780
9 GOLDMAN, SACHS & COMPANY	1,710,522	3.33	416
10 LEHMAN BROTHERS, INC.	1,424,512	2.78	484
11 NDB CAPITAL MARKETS	1,390,417	2.71	3,859
12 BANC OF AMERICA SECURITIES LLC	1,261,064	2.46	550
13 UBS WARBURG	1,205,137	2.35	696
14 BEAR STEARNS AND COMPANY	1,026,698	2.00	921
15 DEUTSCHE BANC ALEX. BROWN.	988,923	1.93	1,812
16 FLEET TRADING	973,931	1.90	4,398
17 JP MORGAN H&Q	898,675	1.75	736
18 ROBERTSON STEPHENS	885,190	1.73	507
19 M.H. MEYERSON & CO., INC.	878,186	1.71	2,206
20 THOMAS WEISEL PARTNERS LLC	701,054	1.37	342
21 JEFFERIES & COMPANY, INC.	669,351	1.30	1,307
22 PRUDENTIAL SECURITIES, INC.	664,601	1.30	580
23 CANTOR, FITZGERALD & CO., INC.	577,486	1.13	839
24 CIBC WORLD MARKETS	561,815	1.10	480
25 FIDELITY CAPITAL MARKETS	521,527	1.02	482
26 U.S. BANCORP PIPER JAFFRAY	519,221	1.01	424
27 FIRST UNION SECURITIES, INC.	473,942	0.92	513
28 WIT SOUNDVIEW	452,547	0.88	198
29 SG COWEN SECURITIES CORP.	420,466	0.82	276
30 SUSQUEHANNA PARTNERS	416,502	0.81	625
31 DAIN RAUSCHER WESSELS	373,778	0.73	506
32 ABN-AMRO	372,751	0.73	382
33 GERARD, KLAUER, MATTISON & COM	204,412	0.40	175
34 LADENBURG THALMANN & CO., INC	184,637	0.36	897
35 ROBERT W. BAIRD CO. INCORPORAT	152,008	0.30	232
36 RAYMOND, JAMES & ASSOC. INC.	135,825	0.26	294
37 WEEDEN & COMPANY, INC.	135,714	0.26	567
38 ADAMS, HARKNESS & HILL, INC.	132,939	0.26	266
39 LEGG MASON WOOD WALKER, INC.	121,811	0.24	228
40 NEEDHAM & COMPANY	108,128	0.21	285
41 RBC DOMINION SECURITIES	102,007	0.20	131
42 WILLIAM BLAIR & COMPANY, LLC.	101,656	0.20	216
43 FAHNESTOCK & CO.	100,559	0.20	512
44 A.G. EDWARDS & SONS, INC.	92,518	0.18	230
45 C.E. UNTERBERG, TOWBIN	87,622	0.17	209
46 NATIONAL SECURITIES	85,435	0.17	407
47 ITG, INC.	74,822	0.15	1,027
48 ROBINSON HUMPHREY COMPANY,	72,776	0.14	257
49 INVESTEC ERNST & COMPANY	66,056	0.13	632
50 SOUTHWEST SECURITIES, INC.	64,341	0.13	561

Advertised Trade Volume Listed Securities (Non-NY) Top 25 Brokers		
	<u>Advertised Vol.(000)</u>	<u>% of Vol. Crossed</u>
1 UBS WARBURG	1,939,755	22.25
2 BANC OF AMERICA SECURITIES LLC	1,107,021	12.12
3 ABN-AMRO	822,010	4.20
4 SUSQUEHANNA PARTNERS	303,379	0.00
5 FIRST UNION SECURITIES, INC.	273,044	21.93
6 ROBERTSON STEPHENS	237,707	23.20
7 WEEDEN & COMPANY, INC.	225,816	20.70
8 THOMAS WEISEL PARTNERS LLC	181,970	10.21
9 OTA LIMITED PARTNERSHIP.	175,259	64.67
10 CANTOR, FITZGERALD & CO., INC.	157,787	29.85
11 U.S. BANCORP PIPER JAFFRAY	141,178	10.77
12 FIDELITY CAPITAL MARKETS	112,876	0.85
13 JONES & ASSOCIATES, INC.	112,428	33.80
14 WIT SOUNDVIEW	98,205	8.09
15 DAIN RAUSCHER WESSELS	94,423	16.38
16 CAPITAL INSTITUTIONAL SERVICES	89,812	0.73
17 THE INTERSTATE GROUP	89,051	6.45
18 WILLIAM BLAIR & COMPANY, LLC.	83,194	2.07
19 FIRST ALBANY CORPORATION	79,012	5.44
20 ROBERT W. BAIRD CO. INCORPORAT	78,803	13.20
21 RAYMOND, JAMES & ASSOC. INC.	72,805	8.26
22 LEGG MASON WOOD WALKER, INC.	64,821	7.09
23 ROBINSON HUMPHREY COMPANY,	60,142	6.20
24 A.G. EDWARDS & SONS, INC.	50,023	8.37
25 MCDONALD & COMPANY SECURITIES,	34,966	4.10

Advertised Trade Volume NASDAQ / OTC Securities (Non-NY) Top 25 Brokers		
	<u>Advertised Vol.(000)</u>	<u># of Stocks</u>
1 BANC OF AMERICA SECURITIES LLC	1,261,064	550
2 UBS WARBURG	1,205,137	696
3 DEUTSCHE BANC ALEX. BROWN.	988,915	1,811
4 ROBERTSON STEPHENS	885,190	506
5 THOMAS WEISEL PARTNERS LLC	701,054	342
6 JEFFERIES & COMPANY, INC.	669,158	1,305
7 U.S. BANCORP PIPER JAFFRAY	519,221	424
8 FIRST UNION SECURITIES, INC.	473,935	512
9 WIT SOUNDVIEW	452,547	198
10 SUSQUEHANNA PARTNERS	416,502	625
11 DAIN RAUSCHER WESSELS	373,778	506
12 ROBERT W. BAIRD CO. INCORPORAT	152,008	232
13 RAYMOND, JAMES & ASSOC. INC.	135,825	294
14 WEEDEN & COMPANY, INC.	135,589	565
15 ADAMS, HARKNESS & HILL, INC.	132,939	266
16 LEGG MASON WOOD WALKER, INC.	121,811	228
17 WILLIAM BLAIR & COMPANY, LLC.	101,656	216
18 A.G. EDWARDS & SONS, INC.	92,518	230
19 ROBINSON HUMPHREY COMPANY,	72,776	257
20 SOUTHWEST SECURITIES, INC.	64,341	561
21 FIRST ALBANY CORPORATION	62,179	116
22 MCDONALD & COMPANY SECURITIES,	55,074	158
23 W.R. HAMBRECHT & COMPANY, LLC	51,624	191
24 PACIFIC CREST SECURITIES	45,619	71
25 JONES & ASSOCIATES, INC.	42,991	174

Ordinary Securities			
Top 15 Brokers	Advertised	% of	# of
Europe	Vol (000)	Total	Stocks
1 DEUTSCHE BANC ALEX. BROWN.	17,124,735	17.95	2,001
2 UBS WARBURG	9,062,051	9.50	2,875
3 CREDIT SUISSE FIRST BOSTON	8,366,482	8.77	1,876
4 MERRILL LYNCH, PIERCE FENNER &	8,036,063	8.42	2,498
5 LEHMAN BROTHERS, INC.	7,253,419	7.60	1,404
6 MORGAN STANLEY & COMPANY, INC.	6,306,250	6.61	1,301
7 ABN-AMRO	6,177,666	6.48	1,769
8 DRESDNER KLEINWORT WASSERSTEIN	5,962,693	6.25	2,628
9 GOLDMAN, SACHS & COMPANY	5,179,948	5.43	1,174
10 SALOMON SMITH BARNEY INC.	4,812,940	5.05	1,777
11 JP MORGAN H&Q	4,427,471	4.64	930
12 COMMERZ BANK	1,713,564	1.80	689
13 SOCIETE GENERALE	1,199,315	1.26	1,257
14 HSBC SECURITIES	1,171,738	1.23	1,812
15 BNP PARIBAS	963,164	1.01	1,150

Ordinary Securities			
Top 15 Brokers	Advertised	% of	# of
Far East Asia/Pacific Rim	Vol (000)	Total	Stocks
1 MERRILL LYNCH, PIERCE FENNER &	7,630,643	17.07	2,953
2 MORGAN STANLEY & COMPANY, INC.	6,750,863	15.10	2,486
3 SALOMON SMITH BARNEY INC.	5,901,459	13.20	1,750
4 UBS WARBURG	4,846,772	10.84	2,852
5 GOLDMAN, SACHS & COMPANY	3,994,232	8.93	1,306
6 ING BARINGS	3,664,037	8.19	1,133
7 DEUTSCHE BANC ALEX. BROWN.	2,791,367	6.24	1,852
8 LEHMAN BROTHERS, INC.	2,545,914	5.69	975
9 HSBC SECURITIES	2,267,874	5.07	1,493
10 ABN-AMRO	1,549,149	3.46	925
11 DRESDNER KLEINWORT WASSERSTEIN	1,320,256	2.95	1,070
12 CREDIT SUISSE FIRST BOSTON	551,640	1.23	1,707
13 E*TRADE INSTITUTIONAL SECURITI	502,500	1.12	695
14 BNP PARIBAS	161,472	0.36	210
15 SOCIETE GENERALE	149,863	0.34	1,048

Ordinary Securities			
Top 15 Brokers	Advertised	% of	# of
Latin America (Excl. Brazil)	Vol (000)	Total	Stocks
1 MORGAN STANLEY & COMPANY, INC.	1,334,652	30.08	47
2 MERRILL LYNCH, PIERCE FENNER &	669,682	15.09	81
3 SANTANDER INVESTMENT SECURITIE	525,209	11.84	144
4 UBS WARBURG	430,957	9.71	83
5 JP MORGAN H&Q	358,939	8.09	65
6 CREDIT SUISSE FIRST BOSTON	297,810	6.71	44
7 GOLDMAN, SACHS & COMPANY	284,175	6.40	66
8 BEAR STEARNS AND COMPANY	173,046	3.90	34
9 DEUTSCHE BANC ALEX. BROWN.	114,469	2.58	9
10 LEHMAN BROTHERS, INC.	90,089	2.03	53
11 SALOMON SMITH BARNEY INC.	65,086	1.47	51
12 BBV SECURITIES	48,622	1.10	52
13 DRESDNER KLEINWORT WASSERSTEIN	32,450	0.73	39
14 CREDIT LYONNAIS	6,862	0.15	11
15 SOCIETE GENERALE	2,700	0.06	1

ADR Securities Top 25 Brokers	Advertised Vol (000)	% of Total	# of Stocks
1 MERRILL LYNCH, PIERCE FENNER &	1,225,594	10.90	796
2 SALOMON SMITH BARNEY INC.	1,029,380	9.16	526
3 MORGAN STANLEY & COMPANY, INC.	824,237	7.33	441
4 UBS WARBURG	801,610	7.13	518
5 GOLDMAN, SACHS & COMPANY	780,447	6.94	464
6 KNIGHT SECURITIES, INC.	766,439	6.82	696
7 CREDIT SUISSE FIRST BOSTON	569,210	5.06	494
8 HERZOG HEINE GEDULD, INC.	543,969	4.84	628
9 LEHMAN BROTHERS, INC.	476,995	4.24	308
10 DEUTSCHE BANC ALEX. BROWN.	457,511	4.07	398
11 SCHWAB CAPITAL MARKETS L.P.	277,992	2.47	832
12 JP MORGAN H&Q	255,429	2.27	275
13 BANC OF AMERICA SECURITIES LLC	225,153	2.00	217
14 ABN-AMRO	222,818	1.98	323
15 KNIGHT/TRIMARK GROUP INC.	196,713	1.75	379
16 BEAR STEARNS AND COMPANY	188,641	1.68	250
17 SPEAR, LEEDS & KELLOGG CAPITA	166,117	1.48	441
18 HSBC SECURITIES	138,585	1.23	228
19 ING BARINGS	138,301	1.23	147
20 NDB CAPITAL MARKETS	129,972	1.16	343
21 JEFFERIES & COMPANY, INC.	125,779	1.12	99
22 CIBC WORLD MARKETS	114,629	1.02	133
23 CANTOR, FITZGERALD & CO., INC.	99,190	0.88	155
24 DRESDNER KLEINWORT WASSERSTEIN	89,179	0.79	345
25 PRUDENTIAL SECURITIES, INC.	84,093	0.75	203

CVT BOND COUPON Securities Top 25 Brokers	Advertised Vol (000)	% of Total	# of Stocks
1 CREDIT SUISSE FIRST BOSTON	2,505,667	23.68	148
2 BEAR STEARNS AND COMPANY	1,532,988	14.49	111
3 ROBERTSON STEPHENS	844,597	7.98	51
4 CRT CAPITAL GROUP LLC	833,379	7.88	51
5 MERRILL LYNCH, PIERCE FENNER &	726,176	6.86	32
6 SALOMON SMITH BARNEY INC.	715,764	6.76	57
7 UBS WARBURG	673,283	6.36	69
8 KBC FINANCIAL HOLDINGS INC.	638,700	6.04	97
9 FIRST UNION SECURITIES, INC.	378,102	3.57	53
10 THOMAS WEISEL PARTNERS LLC	343,331	3.24	22
11 CIBC WORLD MARKETS	237,998	2.25	40
12 BANC OF AMERICA SECURITIES LLC	208,645	1.97	29
13 SG COWEN SECURITIES CORP.	204,950	1.94	27
14 ABN-AMRO	181,830	1.72	48
15 DEUTSCHE BANC ALEX. BROWN.	167,507	1.58	24
16 MCMAHAN SECURITIES COMPANY, LT	110,701	1.05	19
17 WILLIAM BLAIR & COMPANY, LLC.	98,091	0.93	24
18 ING BARINGS	82,041	0.78	6
19 BAIRD PATRICK - CONVERTIBLES	43,600	0.41	13
20 PRUDENTIAL SECURITIES, INC.	32,700	0.31	7
21 U.S. BANCORP PIPER JAFFRAY	13,000	0.12	8
22 CONVERTIBLE DESK	7,400	0.07	6
23 PMG CAPITAL	1,000	0.01	1
24 RAYMOND, JAMES & ASSOC. INC.	650	0.01	1
25 HSBC SECURITIES	200	0.00	1

Mandatory CVT Securities Top 15 Brokers	Advertised Vol (000)	% of Total	# of Stocks
1 MORGAN STANLEY & COMPANY, INC.	32,991	28.20	29
2 KBC FINANCIAL HOLDINGS INC.	23,742	20.30	25
3 MERRILL LYNCH, PIERCE FENNER &	22,058	18.86	20
4 FIRST UNION SECURITIES, INC.	8,791	7.51	25
5 BANC OF AMERICA SECURITIES LLC	5,895	5.04	12
6 PRUDENTIAL SECURITIES, INC.	5,295	4.53	24
7 CREDIT SUISSE FIRST BOSTON	4,560	3.90	12
8 BEAR STEARNS AND COMPANY	3,750	3.21	19
9 SALOMON SMITH BARNEY INC.	3,656	3.12	20
10 GOLDMAN, SACHS & COMPANY	3,393	2.90	4
11 BAIRD PATRICK - CONVERTIBLES	942	0.81	5
12 WILLIAM BLAIR & COMPANY, LLC.	450	0.38	1
13 ABN-AMRO	389	0.33	7
14 UBS WARBURG	356	0.30	3
15 SG COWEN SECURITIES CORP.	314	0.27	2

CVT Bond Zero Securities Top 15 Brokers	Advertised Vol (000)	% of Total	# of Stocks
1 MERRILL LYNCH, PIERCE FENNER &	4,353,076	25.54	49
2 CREDIT SUISSE FIRST BOSTON	3,353,550	19.67	55
3 KBC FINANCIAL HOLDINGS INC.	2,618,900	15.36	54
4 BEAR STEARNS AND COMPANY	1,587,746	9.31	41
5 DEUTSCHE BANC ALEX. BROWN.	1,556,790	9.13	34
6 SALOMON SMITH BARNEY INC.	849,460	4.98	37
7 UBS WARBURG	722,558	4.24	30
8 THOMAS WEISEL PARTNERS LLC	551,051	3.23	6
9 BANC OF AMERICA SECURITIES LLC	507,520	2.98	20
10 ROBERTSON STEPHENS	466,089	2.73	10
11 SG COWEN SECURITIES CORP.	112,000	0.66	6
12 WILLIAM BLAIR & COMPANY, LLC.	101,445	0.60	20
13 ABN-AMRO	85,420	0.50	10
14 FIRST UNION SECURITIES, INC.	62,397	0.37	8
15 CIBC WORLD MARKETS	50,749	0.30	6

CVT Preferred Securities Top 15 Brokers	Advertised Vol (000)	% of Total	# of Stocks
1 KBC FINANCIAL HOLDINGS INC.	25,670	31.56	25
2 BANC OF AMERICA SECURITIES LLC	14,609	17.96	7
3 CREDIT SUISSE FIRST BOSTON	10,197	12.54	37
4 BEAR STEARNS AND COMPANY	7,409	9.11	32
5 PRUDENTIAL SECURITIES, INC.	6,087	7.48	32
6 MERRILL LYNCH, PIERCE FENNER &	5,679	6.98	21
7 FIRST UNION SECURITIES, INC.	2,828	3.48	17
8 MORGAN STANLEY & COMPANY, INC.	1,470	1.81	11
9 SALOMON SMITH BARNEY INC.	1,347	1.66	16
10 WILLIAM BLAIR & COMPANY, LLC.	999	1.23	11
11 UBS WARBURG	929	1.14	8
12 ABN-AMRO	846	1.04	11
13 KNIGHT SECURITIES, INC.	697	0.86	7
14 SG COWEN SECURITIES CORP.	540	0.66	4
15 MCMAHAN SECURITIES COMPANY, LT	462	0.57	5