

Listed Securities Top 50 Brokers	Advertised	% of	% of Vol.
	Vol (000)	Total	Crossed
1 MERRILL LYNCH, PIERCE FENNER &	3,444,784	11.64	1,873
2 SALOMON SMITH BARNEY INC.	3,140,857	10.61	2,012
3 UBS WARBURG	2,297,020	7.76	1,302
4 CREDIT SUISSE FIRST BOSTON	1,998,937	6.75	1,823
5 MORGAN STANLEY & COMPANY, INC.	1,987,477	6.72	1,326
6 LEHMAN BROTHERS, INC.	1,608,077	5.43	1,150
7 GOLDMAN, SACHS & COMPANY	1,581,533	5.34	1,597
8 KNIGHT/TRIMARK GROUP INC.	1,453,849	4.91	2,452
9 BEAR STEARNS AND COMPANY	1,229,950	4.16	1,421
10 BANC OF AMERICA SECURITIES LLC	1,046,969	3.54	1,166
11 JP MORGAN H&Q	872,316	2.95	948
12 ABN-AMRO	863,204	2.92	1,555
13 DEUTSCHE BANC ALEX. BROWN.	861,652	2.91	1,630
14 PRUDENTIAL SECURITIES, INC.	646,424	2.18	1,599
15 ITG, INC.	434,756	1.47	1,428
16 SG COWEN SECURITIES CORP.	367,650	1.24	567
17 SANFORD C. BERNSTEIN COMPANY,	346,334	1.17	832
18 RBC DOMINION SECURITIES	341,829	1.15	347
19 LYNCH JONES & RYAN/INSTINET	285,688	0.97	348
20 JEFFERIES & COMPANY, INC.	276,939	0.94	910
21 CIBC WORLD MARKETS	269,097	0.91	786
22 ROBERTSON STEPHENS	229,428	0.78	456
23 WEEDEN & COMPANY, INC.	228,117	0.77	817
24 FIRST UNION SECURITIES, INC.	223,082	0.75	735
25 THOMAS WEISEL PARTNERS LLC	218,519	0.74	413
26 SCHWAB CAPITAL MARKETS L.P.	168,960	0.57	710
27 OTA LIMITED PARTNERSHIP.	168,354	0.57	580
28 SUSQUEHANNA PARTNERS	150,063	0.51	451
29 JONES & ASSOCIATES, INC.	140,533	0.47	444
30 CANTOR, FITZGERALD & CO., INC.	139,514	0.47	669
31 U.S. BANCORP PIPER JAFFRAY	131,085	0.44	647
32 GERARD, KLAUER, MATTISON & COM	118,783	0.40	392
33 FIDELITY CAPITAL MARKETS	111,818	0.38	468
34 CAPITAL INSTITUTIONAL SERVICES	98,267	0.33	1,014
35 WIT SOUNDVIEW	95,505	0.32	232
36 DRESDNER KLEINWORT WASSERSTEIN	89,536	0.30	641
37 LEGG MASON WOOD WALKER, INC.	87,151	0.29	528
38 WILLIAM BLAIR & COMPANY, LLC.	86,522	0.29	497
39 LAZARD FRERES & CO	82,674	0.28	360
40 RAYMOND, JAMES & ASSOC. INC.	79,615	0.27	626
41 ROBERT W. BAIRD CO. INCORPORAT	79,403	0.27	523
42 THE INTERSTATE GROUP	76,241	0.26	414
43 KEEFE, BRUYETTE & WOODS, INC.	74,867	0.25	278
44 FIRST ALBANY CORPORATION	73,167	0.25	239
45 BNY ESI & COMPANY	69,828	0.24	735
46 GARBAN GIORGIO EQUITY TRADING	67,097	0.23	524
47 DAIN RAUSCHER WESSELS	62,042	0.21	365
48 A.G. EDWARDS & SONS, INC.	56,265	0.19	345
49 ROCHDALE SECS CORP	54,903	0.19	659
50 AUTRANET, INC.	48,700	0.16	520

NASDAQ / OTC Securities Top 50 Brokers	Advertised Vol (000)	% of Total	# of Stocks
1 KNIGHT SECURITIES, INC.	9,840,287	17.9	6,691
2 SCHWAB CAPITAL MARKETS L.P.	4,223,686	7.68	6,607
3 HERZOG HEINE GEDULD, INC.	3,857,877	7.02	6,577
4 SALOMON SMITH BARNEY INC.	3,085,061	5.61	1,090
5 MORGAN STANLEY & COMPANY, INC.	2,991,045	5.44	944
6 MERRILL LYNCH, PIERCE FENNER &	2,416,145	4.40	695
7 SPEAR, LEEDS & KELLOGG CAPITA	2,218,198	4.04	5,042
8 CREDIT SUISSE FIRST BOSTON	2,132,299	3.88	862
9 GOLDMAN, SACHS & COMPANY	1,672,380	3.04	413
10 NDB CAPITAL MARKETS	1,558,765	2.84	3,917
11 BANC OF AMERICA SECURITIES LLC	1,420,547	2.58	547
12 LEHMAN BROTHERS, INC.	1,395,026	2.54	477
13 UBS WARBURG	1,325,750	2.41	698
14 BEAR STEARNS AND COMPANY	1,157,918	2.11	825
15 JP MORGAN H&Q	1,055,295	1.92	777
16 FLEET TRADING	1,012,433	1.84	4,495
17 DEUTSCHE BANC ALEX. BROWN.	991,027	1.80	1,770
18 ROBERTSON STEPHENS	964,835	1.76	528
19 PRUDENTIAL SECURITIES, INC.	796,270	1.45	584
20 M.H. MEYERSON & CO., INC.	697,434	1.27	2,251
21 JEFFERIES & COMPANY, INC.	687,861	1.25	1,351
22 THOMAS WEISEL PARTNERS LLC	686,127	1.25	333
23 FIDELITY CAPITAL MARKETS	665,726	1.21	518
24 CIBC WORLD MARKETS	610,102	1.11	483
25 CANTOR, FITZGERALD & CO., INC.	554,753	1.01	846
26 U.S. BANCORP PIPER JAFFRAY	521,791	0.95	402
27 SG COWEN SECURITIES CORP.	492,904	0.90	302
28 WIT SOUNDVIEW	491,539	0.89	197
29 FIRST UNION SECURITIES, INC.	487,673	0.89	507
30 ABN-AMRO	447,823	0.81	403
31 SUSQUEHANNA PARTNERS	429,787	0.78	361
32 DAIN RAUSCHER WESSELS	380,241	0.69	489
33 GERARD, KLAUER, MATTISON & COM	299,679	0.55	181
34 LADENBURG THALMANN & CO., INC	215,468	0.39	742
35 ROBERT W. BAIRD CO. INCORPORAT	180,794	0.33	238
36 RAYMOND, JAMES & ASSOC. INC.	167,972	0.31	293
37 LEGG MASON WOOD WALKER, INC.	137,895	0.25	218
38 ADAMS, HARKNESS & HILL, INC.	137,593	0.25	285
39 FAHNESTOCK & CO.	129,959	0.24	504
40 NEEDHAM & COMPANY	117,812	0.21	269
41 A.G. EDWARDS & SONS, INC.	113,157	0.21	222
42 RBC DOMINION SECURITIES	112,129	0.20	101
43 WEEDEN & COMPANY, INC.	104,030	0.19	455
44 NATIONAL SECURITIES	92,377	0.17	390
45 INVESTEC ERNST & COMPANY	88,515	0.16	642
46 SOUTHWEST SECURITIES, INC.	84,869	0.15	577
47 WILLIAM BLAIR & COMPANY, LLC.	83,575	0.15	225
48 C.E. UNTERBERG, TOWBIN	74,268	0.14	199
49 ROBINSON HUMPHREY COMPANY,	72,224	0.13	247
50 GRUNTAL & COMPANY	71,448	0.13	582

Listed Securities		
Non NY Brokers	Advertised	% of Vol.
Top 25 Brokers	Vol.(000)	Crossed
1 UBS WARBURG	2,297,020	14.41
2 BANC OF AMERICA SECURITIES LLC	1,046,969	10.75
3 ABN-AMRO	863,204	6.03
4 ROBERTSON STEPHENS	229,428	20.55
5 WEEDEN & COMPANY, INC.	228,117	26.65
6 FIRST UNION SECURITIES, INC.	223,082	23.51
7 THOMAS WEISEL PARTNERS LLC	218,519	20.08
8 OTA LIMITED PARTNERSHIP.	168,354	60.16
9 SUSQUEHANNA PARTNERS	150,063	0.00
10 JONES & ASSOCIATES, INC.	140,533	34.43
11 CANTOR, FITZGERALD & CO., INC.	139,514	36.57
12 U.S. BANCORP PIPER JAFFRAY	131,085	12.28
13 FIDELITY CAPITAL MARKETS	111,818	0.68
14 CAPITAL INSTITUTIONAL SERVICES	98,267	3.51
15 WIT SOUNDVIEW	95,505	5.50
16 LEGG MASON WOOD WALKER, INC.	87,151	15.19
17 WILLIAM BLAIR & COMPANY, LLC.	86,522	2.12
18 RAYMOND, JAMES & ASSOC. INC.	79,615	13.64
19 ROBERT W. BAIRD CO. INCORPORAT	79,403	6.09
20 THE INTERSTATE GROUP	76,241	4.97
21 FIRST ALBANY CORPORATION	73,167	7.29
22 DAIN RAUSCHER WESSELS	62,042	13.78
23 A.G. EDWARDS & SONS, INC.	56,265	6.25
24 MCDONALD & COMPANY SECURITIES,	39,788	2.22
25 ROBINSON HUMPHREY COMPANY,	38,479	10.85

NASDAQ / OTC Securities		
Non NY Brokers	Advertised	# of
Top 25 Brokers	Vol.(000)	Stocks
1 BANC OF AMERICA SECURITIES LLC	1,420,547	547
2 UBS WARBURG	1,325,750	698
3 DEUTSCHE BANC ALEX. BROWN.	991,027	1,770
4 ROBERTSON STEPHENS	964,835	528
5 JEFFERIES & COMPANY, INC.	687,861	1,351
6 THOMAS WEISEL PARTNERS LLC	686,127	333
7 U.S. BANCORP PIPER JAFFRAY	521,791	402
8 WIT SOUNDVIEW	491,539	197
9 FIRST UNION SECURITIES, INC.	487,673	507
10 SUSQUEHANNA PARTNERS	429,787	361
11 DAIN RAUSCHER WESSELS	380,241	489
12 ROBERT W. BAIRD CO. INCORPORAT	180,794	238
13 RAYMOND, JAMES & ASSOC. INC.	167,972	293
14 LEGG MASON WOOD WALKER, INC.	137,895	218
15 ADAMS, HARKNESS & HILL, INC.	137,593	285
16 A.G. EDWARDS & SONS, INC.	113,157	222
17 WEEDEN & COMPANY, INC.	104,346	455
18 SOUTHWEST SECURITIES, INC.	84,869	577
19 WILLIAM BLAIR & COMPANY, LLC.	83,575	225
20 ROBINSON HUMPHREY COMPANY,	72,224	247
21 PACIFIC GROWTH EQUITIES	70,760	111
22 FIRST ALBANY CORPORATION	68,216	94
23 W.R. HAMBRECHT & COMPANY, LLC	66,322	196
24 MCDONALD & COMPANY SECURITIES,	60,609	167
25 JONES & ASSOCIATES, INC.	54,915	179

Ordinary Securities			
Top 15 Brokers			
Europe	Advertised	% of	# of
	Vol (000)	Total	Stocks
1 DEUTSCHE BANC ALEX. BROWN.	18,920,604	19.48	2125
2 UBS WARBURG	9,938,946	10.23	3179
3 MERRILL LYNCH, PIERCE FENNER &	8,596,410	8.85	2475
4 CREDIT SUISSE FIRST BOSTON	8,096,769	8.33	1724
5 MORGAN STANLEY & COMPANY, INC.	7,109,230	7.32	1361
6 ABN-AMRO	6,056,331	6.23	1748
7 LEHMAN BROTHERS, INC.	5,764,998	5.93	1481
8 DRESDNER KLEINWORT WASSERSTEIN	5,720,740	5.89	2656
9 SALOMON SMITH BARNEY INC.	5,265,629	5.42	1643
10 GOLDMAN, SACHS & COMPANY	5,247,934	5.4	1238
11 JP MORGAN H&Q	3,396,733	3.5	817
12 HSBC SECURITIES	1,685,661	1.74	2051
13 EUROMOBILIARE SIM SPA	1,499,167	1.54	139
14 COMMERZ BANK	1,467,363	1.51	754
15 SOCIETE GENERALE	1,215,512	1.25	1214

Ordinary Securities			
Top 15 Brokers			
Far East Asia/Pacific Rim	Advertised	% of	# of
	Vol (000)	Total	Stocks
1 MERRILL LYNCH, PIERCE FENNER &	10,203,248	22.12	2,822
2 MORGAN STANLEY & COMPANY, INC.	8,128,418	17.62	2,311
3 SALOMON SMITH BARNEY INC.	4,874,682	10.57	1,847
4 GOLDMAN, SACHS & COMPANY	4,343,559	9.42	1,216
5 UBS WARBURG	4,265,558	9.25	2,307
6 DEUTSCHE BANC ALEX. BROWN.	3,167,699	6.87	1,734
7 ING BARINGS	2,733,769	5.93	1,128
8 HSBC SECURITIES	2,590,679	5.62	1,542
9 LEHMAN BROTHERS, INC.	1,947,560	4.22	1,084
10 ABN-AMRO	1,514,201	3.28	853
11 DRESDNER KLEINWORT WASSERSTEIN	1,304,899	2.83	1,128
12 E*TRADE INSTITUTIONAL SECURITI	431,325	0.94	757
13 CREDIT SUISSE FIRST BOSTON	230,849	0.50	1,107
14 SOCIETE GENERALE	169,230	0.37	1,061
15 JP MORGAN H&Q	98,516	0.21	21

Ordinary Securities			
Top 15 Brokers			
Latin America (Excl. Brazil)	Advertised	% of	# of
	Vol (000)	Total	Stocks
1 MERRILL LYNCH, PIERCE FENNER &	704,744	19.55	70
2 MORGAN STANLEY & COMPANY, INC.	446,641	12.39	55
3 SANTANDER INVESTMENT SECURITIE	419,246	11.63	117
4 CREDIT SUISSE FIRST BOSTON	404,380	11.22	45
5 JP MORGAN H&Q	348,011	9.66	89
6 GOLDMAN, SACHS & COMPANY	336,630	9.34	58
7 UBS WARBURG	320,414	8.89	63
8 BEAR STEARNS AND COMPANY	191,360	5.31	45
9 LEHMAN BROTHERS, INC.	140,773	3.91	17
10 SALOMON SMITH BARNEY INC.	115,976	3.22	51
11 DEUTSCHE BANC ALEX. BROWN.	61,487	1.71	7
12 BBV SECURITIES	51,590	1.43	36
13 CREDIT LYONNAIS	33,467	0.93	20
14 DRESDNER KLEINWORT WASSERSTEIN	14,575	0.40	30
15 CANTOR, FITZGERALD & CO., INC.	5,200	0.14	1

ADR Securities			
Top 25 Brokers			
	Advertised	% of	# of
	Vol (000)	Total	Stocks

1	MERRILL LYNCH, PIERCE FENNER &	1,103,478	10.13	828
2	MORGAN STANLEY & COMPANY, INC.	949,221	8.71	475
3	SALOMON SMITH BARNEY INC.	880,812	8.09	535
4	GOLDMAN, SACHS & COMPANY	772,961	7.10	486
5	CREDIT SUISSE FIRST BOSTON	741,398	6.81	497
6	KNIGHT SECURITIES, INC.	720,653	6.61	725
7	UBS WARBURG	620,234	5.69	476
8	DEUTSCHE BANC ALEX. BROWN.	496,544	4.56	376
9	LEHMAN BROTHERS, INC.	394,226	3.62	286
10	HERZOG HEINE GEDULD, INC.	365,510	3.36	625
11	ABN-AMRO	266,432	2.45	325
12	SCHWAB CAPITAL MARKETS L.P.	245,144	2.25	908
13	BANC OF AMERICA SECURITIES LLC	240,277	2.21	222
14	KNIGHT/TRIMARK GROUP INC.	238,024	2.18	348
15	BEAR STEARNS AND COMPANY	221,915	2.04	264
16	JP MORGAN H&Q	216,588	1.99	267
17	SPEAR, LEEDS & KELLOGG CAPITA	204,264	1.87	449
18	HSBC SECURITIES	174,041	1.60	234
19	NDB CAPITAL MARKETS	125,727	1.15	342
20	JEFFERIES & COMPANY, INC.	125,031	1.15	128
21	CIBC WORLD MARKETS	121,968	1.12	157
22	ING BARINGS	112,178	1.03	171
23	DRESDNER KLEINWORT WASSERSTEIN	104,630	0.96	353
24	PRUDENTIAL SECURITIES, INC.	99,361	0.91	231
25	M.H. MEYERSON & CO., INC.	90,738	0.83	90

CVT Bond Coupon Securities		Advertised	% of	# of
Top 25 Brokers		Vol (000)	Total	Stocks
1	CREDIT SUISSE FIRST BOSTON	4,001,089	23.7	142
2	BEAR STEARNS AND COMPANY	2,482,652	14.71	115
3	KBC FINANCIAL HOLDINGS INC.	1,814,900	10.75	102
4	UBS WARBURG	1,583,394	9.38	69
5	MERRILL LYNCH, PIERCE FENNER &	1,100,432	6.52	34
6	SALOMON SMITH BARNEY INC.	1,008,011	5.97	72
7	ROBERTSON STEPHENS	997,024	5.91	64
8	CREDIT RESEARCH & TRADING CORP	752,044	4.45	53
9	FIRST UNION SECURITIES, INC.	547,011	3.24	66
10	DEUTSCHE BANC ALEX. BROWN.	495,196	2.93	34
11	THOMAS WEISEL PARTNERS LLC	490,496	2.91	38
12	CIBC WORLD MARKETS	358,299	2.12	50
13	SG COWEN SECURITIES CORP.	338,350	2.00	34
14	ABN-AMRO	246,268	1.46	59
15	WILLIAM BLAIR & COMPANY, LLC.	233,848	1.39	32
16	MCMAHAN SECURITIES COMPANY, LT	132,550	0.79	21
17	BAIRD PATRICK - CONVERTIBLES	91,880	0.54	24
18	ING BARINGS	81,600	0.48	3
19	U.S. BANCORP PIPER JAFFRAY	48,750	0.29	12
20	PRUDENTIAL SECURITIES, INC.	43,100	0.26	13
21	CANTOR, FITZGERALD & CO., INC.	15,500	0.09	2
22	CONVERTIBLE DESK	11,600	0.07	5
23	RAYMOND, JAMES & ASSOC. INC.	5,415	0.03	6
24	HSBC SECURITIES	2,500	0.01	2

Mandatory CVT Securities Top 15 Brokers	Advertised Vol (000)	% of Total	# of Stocks
1 MORGAN STANLEY & COMPANY, INC.	41,539	26.61	29
2 KBC FINANCIAL HOLDINGS INC.	24,661	15.80	30
3 MERRILL LYNCH, PIERCE FENNER &	20,827	13.34	23
4 CREDIT SUISSE FIRST BOSTON	14,923	9.56	12
5 PRUDENTIAL SECURITIES, INC.	12,128	7.77	29
6 BEAR STEARNS AND COMPANY	10,857	6.96	26
7 DEUTSCHE BANC ALEX. BROWN.	9,051	5.80	3
8 FIRST UNION SECURITIES, INC.	7,651	4.90	23
9 SALOMON SMITH BARNEY INC.	5,562	3.56	17
10 WILLIAM BLAIR & COMPANY, LLC.	3,414	2.19	3
11 BANC OF AMERICA SECURITIES LLC	1,632	1.05	2
12 GOLDMAN, SACHS & COMPANY	1,520	0.97	3
13 UBS WARBURG	525	0.34	5
14 ABN-AMRO	477	0.31	13
15 BAIRD PATRICK - CONVERTIBLES	475	0.30	4

CVT Bond Zero Securities Top 15 Brokers	Advertised Vol (000)	% of Total	# of Stocks
1 MERRILL LYNCH, PIERCE FENNER &	5,688,563	24.20	40
2 KBC FINANCIAL HOLDINGS INC.	4,185,500	17.80	55
3 CREDIT SUISSE FIRST BOSTON	3,942,757	16.77	60
4 BEAR STEARNS AND COMPANY	2,824,785	12.02	48
5 DEUTSCHE BANC ALEX. BROWN.	2,235,181	9.51	46
6 SALOMON SMITH BARNEY INC.	1,822,265	7.75	44
7 UBS WARBURG	999,924	4.25	39
8 THOMAS WEISEL PARTNERS LLC	549,640	2.34	14
9 ROBERTSON STEPHENS	456,981	1.94	9
10 WILLIAM BLAIR & COMPANY, LLC.	187,000	0.80	26
11 CIBC WORLD MARKETS	145,322	0.62	13
12 SG COWEN SECURITIES CORP.	119,000	0.51	13
13 BAIRD PATRICK - CONVERTIBLES	100,715	0.43	10
14 MCMAHAN SECURITIES COMPANY, LT	68,500	0.29	8
15 ABN-AMRO	63,333	0.27	14

CVT Preferred Securities Top 15 Brokers	Advertised Vol (000)	% of Total	# of Stocks
1 CREDIT SUISSE FIRST BOSTON	18,641	30.69	41
2 PRUDENTIAL SECURITIES, INC.	8,580	14.12	38
3 BEAR STEARNS AND COMPANY	7,478	12.31	30
4 KBC FINANCIAL HOLDINGS INC.	4,811	7.92	16
5 ABN-AMRO	3,638	5.99	14
6 MERRILL LYNCH, PIERCE FENNER &	3,439	5.66	19
7 MORGAN STANLEY & COMPANY, INC.	3,179	5.23	7
8 FIRST UNION SECURITIES, INC.	2,818	4.64	13
9 SALOMON SMITH BARNEY INC.	2,003	3.30	20
10 WILLIAM BLAIR & COMPANY, LLC.	1,900	3.13	8
11 MCMAHAN SECURITIES COMPANY, LT	1,303	2.15	9
12 UBS WARBURG	1,166	1.92	11
13 SG COWEN SECURITIES CORP.	404	0.67	7
14 KNIGHT SECURITIES, INC.	222	0.37	5
15 CANTOR, FITZGERALD & CO., INC.	180	0.30	2