

The best route to global liquidity starts here.

November 2001 Monthly Summary

Listed Securities Top 50 Brokers	Advertised Vol (000)	% of Total	% of Vol. Crossed
1 MERRILL LYNCH, PIERCE FENNER &	3,798,513	11.41	22.61
2 SALOMON SMITH BARNEY INC.	3,643,110	10.95	8.77
3 GOLDMAN, SACHS & COMPANY	2,408,407	7.24	34.92
4 CREDIT SUISSE FIRST BOSTON	2,185,898	6.57	25.82
5 UBS WARBURG	2,162,736	6.50	19.42
6 KNIGHT/TRIMARK GROUP INC.	2,156,241	6.48	25.49
7 LEHMAN BROTHERS, INC.	2,075,896	6.24	12.66
8 MORGAN STANLEY & COMPANY, INC.	1,758,050	5.28	15.45
9 BEAR STEARNS AND COMPANY	1,438,190	4.32	12.31
10 BANC OF AMERICA SECURITIES LLC	1,376,937	4.14	10.76
11 DEUTSCHE BANC ALEX. BROWN.	1,323,978	3.98	7.01
12 JP MORGAN H&Q	1,246,229	3.74	13.23
13 ABN-AMRO	1,017,495	3.06	2.31
14 PRUDENTIAL SECURITIES, INC.	598,589	1.80	15.94
15 ITG, INC.	477,625	1.43	55.14
16 WACHOVIA/FIRST UNION	337,649	1.01	25.29
17 LYNCH JONES & RYAN/INSTINET	311,947	0.94	17.27
18 SANFORD C. BERNSTEIN COMPANY,	292,506	0.88	11.29
19 SCHWAB CAPITAL MARKETS L.P.	287,345	0.86	0.94
20 JEFFERIES & COMPANY, INC.	254,527	0.76	31.47
21 SG COWEN SECURITIES CORP.	238,125	0.72	22.69
22 THOMAS WEISEL PARTNERS LLC	225,512	0.68	21.40
23 WEEDEN & COMPANY, INC.	205,722	0.62	23.19
24 CIBC WORLD MARKETS	180,859	0.54	13.03
25 ROBERTSON STEPHENS	172,830	0.52	11.42
26 JONES & ASSOCIATES, INC.	171,954	0.52	38.36
27 U.S. BANCORP PIPER JAFFRAY	160,733	0.48	13.11
28 FIDELITY CAPITAL MARKETS	156,646	0.47	2.60
29 GERARD, KLAUER, MATTISON & COM	126,686	0.38	6.16
30 BNY ESI & COMPANY	103,910	0.31	2.40

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31 WILLIAM BLAIR & COMPANY, LLC.	97,384	0.29	0.77
32 LEGG MASON WOOD WALKER, INC.	97,351	0.29	15.34
33 LAZARD FRERES & CO	96,297	0.29	1.33
34 DRESDNER KLEINWORT WASSERSTEIN	95,757	0.29	7.85
35 RAYMOND, JAMES & ASSOC. INC.	94,597	0.28	9.26
36 KNIGHT SECURITIES, INC.	91,502	0.27	0.00
37 RBC CAPITAL MARKETS	90,562	0.27	4.83
38 ROBERT W. BAIRD CO. INCORPORAT	82,952	0.25	5.61
39 AUTRANET, INC.	74,669	0.22	1.36
40 SOUNDVIEW TECHNOLOGY GROUP	74,144	0.22	3.30
41 CANTOR, FITZGERALD & CO., INC.	73,398	0.22	38.40
42 SUNTRUST ROBINSON HUMPHREY	62,307	0.19	7.63
43 INSTINET CORPORATION	59,830	0.18	97.15
44 ROCHDALE SECS CORP	59,037	0.18	0.00
45 THE INTERSTATE GROUP	58,663	0.18	4.28
46 HSBC SECURITIES	52,660	0.16	0.00
47 CAPITAL INSTITUTIONAL SERVICES	52,507	0.16	1.00
48 A.G. EDWARDS & SONS, INC.	50,926	0.15	11.62
49 GARBAN GIORGIO EQUITY TRADING	49,180	0.15	3.03
50 MCDONALD INVESTMENTS, INC.	42,568	0.13	6.80

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Ordinary Securities	Advertised	% of	# of
Top 15 Latin America (excluding Brazil)	<u>Vol (000)</u>	<u>Total</u>	<u>Stocks</u>
1 SANTANDER INVESTMENT SECURITIE	577,248	30.81	146
2 CREDIT SUISSE FIRST BOSTON	531,868	28.39	52
3 MORGAN STANLEY & COMPANY, INC.	166,018	8.86	62
4 SALOMON SMITH BARNEY INC.	124,701	6.66	39
5 JP MORGAN H&Q	118,524	6.33	60
6 UBS WARBURG	107,320	5.73	67
7 MERRILL LYNCH, PIERCE FENNER &	79,550	4.25	22
8 BEAR STEARNS AND COMPANY	71,800	3.83	19
9 GOLDMAN, SACHS & COMPANY	68,647	3.66	30
10 LEHMAN BROTHERS, INC.	14,675	0.78	4
11 CREDIT LYONNAIS	5,514	0.29	7
12 DRESDNER KLEINWORT WASSERSTEIN	5,055	0.27	2
13 DEUTSCHE BANC ALEX. BROWN.	1,856	0.1	16
14 HERZOG HEINE GEDULD, INC.	312	0.02	9
15 KNIGHT SECURITIES, INC.	283	0.02	9

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November 2001 Monthly Summary

ADR Securities Top 25 Brokers	Advertised <u>Vol (000)</u>	% of <u>Total</u>	# of <u>Stocks</u>
1 SALOMON SMITH BARNEY INC.	1,125,438	11.71	546
2 MERRILL LYNCH, PIERCE FENNER &	1,088,246	11.32	763
3 UBS WARBURG	895,914	9.32	705
4 MORGAN STANLEY & COMPANY, INC.	814,500	8.48	464
5 CREDIT SUISSE FIRST BOSTON	721,914	7.51	495
6 GOLDMAN, SACHS & COMPANY	720,991	7.50	517
7 LEHMAN BROTHERS, INC.	540,589	5.63	324
8 DEUTSCHE BANC ALEX. BROWN.	395,994	4.12	356
9 KNIGHT SECURITIES, INC.	319,326	3.32	813
10 ABN-AMRO	275,733	2.87	386
11 JP MORGAN H&Q	239,765	2.50	293
12 KNIGHT/TRIMARK GROUP INC.	201,735	2.10	355
13 BANC OF AMERICA SECURITIES LLC	198,562	2.07	231
14 BEAR STEARNS AND COMPANY	189,426	1.97	305
15 SCHWAB CAPITAL MARKETS L.P.	180,328	1.88	883
16 HERZOG HEINE GEDULD, INC.	168,710	1.76	665
17 SPEAR, LEEDS & KELLOGG CAPITA	144,800	1.51	448
18 ING BARINGS	137,054	1.43	135
19 HSBC SECURITIES	111,915	1.16	221
20 PRUDENTIAL SECURITIES, INC.	90,189	0.94	225
21 CIBC WORLD MARKETS	87,893	0.91	102
22 NDB CAPITAL MARKETS	73,286	0.76	430
23 FIDELITY CAPITAL MARKETS	44,684	0.46	42
24 SOUNDVIEW TECHNOLOGY GROUP	42,004	0.44	32
25 SOCIETE GENERALE	41,575	0.43	123

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November 2001 Monthly Summary

CVT Bond Coupon Securities Top 25 Brokers	Advertised <u>Vol (000)</u>	% of <u>Total</u>	# of <u>Stocks</u>
1 BEAR STEARNS AND COMPANY	2,717,746	20.49	94
2 CREDIT SUISSE FIRST BOSTON	2,588,379	19.51	125
3 MERRILL LYNCH, PIERCE FENNER &	1,492,096	11.25	52
4 CRT CAPITAL GROUP LLC	1,034,311	7.80	64
5 ROBERTSON STEPHENS	1,015,844	7.66	61
6 UBS WARBURG	969,457	7.31	66
7 SALOMON SMITH BARNEY INC.	861,450	6.49	52
8 WACHOVIA/FIRST UNION	798,325	6.02	75
9 BANC OF AMERICA SECURITIES LLC	676,812	5.10	41
10 THOMAS WEISEL PARTNERS LLC	562,454	4.24	35
11 ABN-AMRO	239,375	1.80	53
12 MCMAHAN SECURITIES COMPANY, LT	91,801	0.69	24
13 SG COWEN SECURITIES CORP.	82,700	0.62	13
14 HSBC SECURITIES	48,040	0.36	3
15 U.S. BANCORP PIPER JAFFRAY	19,800	0.15	4
16 PRUDENTIAL SECURITIES, INC.	16,000	0.12	4
17 ING BARINGS	11,660	0.09	3
18 DEUTSCHE BANC ALEX. BROWN.	10,900	0.08	1
19 AVONDALE PARTNERS	9,300	0.07	8
20 BAIRD PATRICK - CONVERTIBLES	9,250	0.07	2
21 CIBC WORLD MARKETS	7,475	0.06	5
22 RAYMOND, JAMES & ASSOC. INC.	1,200	0.01	2

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November 2001 Monthly Summary

Mandatory CVT Securities Top 15 Brokers	Advertised Vol (000)	% of Total	# of Stocks
1 MORGAN STANLEY & COMPANY, INC.	40,549	27.06	33
2 MERRILL LYNCH, PIERCE FENNER &	31,972	21.33	27
3 SALOMON SMITH BARNEY INC.	16,537	11.03	22
4 WACHOVIA/FIRST UNION	12,678	8.46	31
5 BANC OF AMERICA SECURITIES LLC	11,588	7.73	25
6 GOLDMAN, SACHS & COMPANY	9,358	6.24	6
7 PRUDENTIAL SECURITIES, INC.	8,985	6.00	26
8 BEAR STEARNS AND COMPANY	4,581	3.06	11
9 CREDIT SUISSE FIRST BOSTON	3,960	2.64	14
10 THOMAS WEISEL PARTNERS LLC	3,780	2.52	2
11 ABN-AMRO	1,268	0.85	10
12 UBS WARBURG	1,261	0.84	14
13 JP MORGAN H&Q	1,162	0.78	3
14 KNIGHT/TRIMARK GROUP INC.	604	0.40	5
15 JEFFERIES & COMPANY, INC.	525	0.35	2

CVT Bond Zero Securities Top 15 Brokers	Advertised Vol (000)	% of Total	# of Stocks
1 MERRILL LYNCH, PIERCE FENNER &	5,748,274	31.57	61
2 CREDIT SUISSE FIRST BOSTON	4,386,164	24.09	67
3 BEAR STEARNS AND COMPANY	2,180,291	11.98	36
4 SALOMON SMITH BARNEY INC.	1,443,809	7.93	36
5 BANC OF AMERICA SECURITIES LLC	1,244,808	6.84	30
6 UBS WARBURG	796,847	4.38	34
7 THOMAS WEISEL PARTNERS LLC	558,658	3.07	12
8 ROBERTSON STEPHENS	556,282	3.06	10
9 WACHOVIA/FIRST UNION	489,815	2.69	25
10 CRT CAPITAL GROUP LLC	315,543	1.73	4
11 MCMAHAN SECURITIES COMPANY, LT	312,501	1.72	28
12 ABN-AMRO	62,100	0.34	7
13 U.S. BANCORP PIPER JAFFRAY	60,500	0.33	3
14 PRUDENTIAL SECURITIES, INC.	37,997	0.21	2
15 SG COWEN SECURITIES CORP.	10,000	0.05	1

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November 2001 Monthly Summary

CVT Preferred Securities Top 15 Brokers	Advertised Vol (000)	% of Total	# of Stocks
1 MORGAN STANLEY & COMPANY, INC.	14,034	19.51	13
2 MERRILL LYNCH, PIERCE FENNER &	13,082	18.18	21
3 BANC OF AMERICA SECURITIES LLC	7,965	11.07	11
4 CREDIT SUISSE FIRST BOSTON	7,260	10.09	28
5 SALOMON SMITH BARNEY INC.	6,762	9.40	13
6 BEAR STEARNS AND COMPANY	6,594	9.17	15
7 PRUDENTIAL SECURITIES, INC.	5,818	8.09	25
8 WACHOVIA/FIRST UNION	2,455	3.41	20
9 MCMAHAN SECURITIES COMPANY, LT	1,767	2.46	14
10 UBS WARBURG	1,672	2.32	9
11 CRT CAPITAL GROUP LLC	1,185	1.65	4
12 KEVIN DANN & PARTNERS	1,015	1.41	1
13 CANTOR, FITZGERALD & CO., INC.	636	0.88	1
14 DEUTSCHE BANC ALEX. BROWN.	548	0.76	2
15 INVESTEC ERNST & COMPANY	305	0.42	1