

The best route to global liquidity starts here.

October 2001 – Monthly Summary

Sales and Trading

| Listed Securities Top 50 Brokers | Advertised Vol (000) | % of Total | % of Vol. Crossed |
|---|---------------------------------|-----------------------|------------------------------|
| 1 MERRILL LYNCH, PIERCE FENNER & | 4,165,747 | 11.32 | 20.05 |
| 2 SALOMON SMITH BARNEY INC. | 3,988,689 | 10.84 | 7.20 |
| 3 GOLDMAN, SACHS & COMPANY | 2,668,307 | 7.25 | 28.92 |
| 4 UBS WARBURG | 2,644,283 | 7.18 | 18.13 |
| 5 CREDIT SUISSE FIRST BOSTON | 2,395,302 | 6.51 | 29.18 |
| 6 MORGAN STANLEY & COMPANY, INC. | 2,125,607 | 5.78 | 9.70 |
| 7 LEHMAN BROTHERS, INC. | 2,098,381 | 5.70 | 10.71 |
| 8 KNIGHT/TRIMARK GROUP INC. | 1,751,407 | 4.76 | 17.70 |
| 9 BEAR STEARNS AND COMPANY | 1,661,250 | 4.51 | 12.47 |
| 10 BANC OF AMERICA SECURITIES LLC | 1,619,603 | 4.40 | 11.91 |
| 11 JP MORGAN H&Q | 1,415,949 | 3.85 | 12.98 |
| 12 ABN-AMRO | 1,375,707 | 3.74 | 3.20 |
| 13 DEUTSCHE BANC ALEX. BROWN. | 1,349,761 | 3.67 | 7.83 |
| 14 PRUDENTIAL SECURITIES, INC. | 618,976 | 1.68 | 13.71 |
| 15 ITG, INC. | 578,994 | 1.57 | 58.90 |
| 16 SANFORD C. BERNSTEIN COMPANY, | 427,274 | 1.16 | 12.29 |
| 17 LYNCH JONES & RYAN/INSTINET | 364,455 | 0.99 | 17.03 |
| 18 ROBERTSON STEPHENS | 303,268 | 0.82 | 13.83 |
| 19 SG COWEN SECURITIES CORP. | 284,956 | 0.77 | 21.56 |
| 20 FIRST UNION SECURITIES INC. | 283,838 | 0.77 | 20.26 |
| 21 SCHWAB CAPITAL MARKETS L.P. | 259,201 | 0.70 | 2.86 |
| 22 WEEDEN & COMPANY, INC. | 237,557 | 0.65 | 16.71 |
| 23 THOMAS WEISEL PARTNERS LLC | 232,733 | 0.63 | 10.95 |
| 24 JONES & ASSOCIATES, INC. | 222,836 | 0.61 | 40.75 |
| 25 JEFFERIES & COMPANY, INC. | 206,158 | 0.56 | 31.95 |
| 26 SUSQUEHANNA INTERNATIONAL GRP. | 189,463 | 0.51 | 0.00 |
| 27 U.S. BANCORP PIPER JAFFRAY | 188,965 | 0.51 | 13.34 |
| 28 CIBC WORLD MARKETS | 177,521 | 0.48 | 11.38 |
| 29 FIDELITY CAPITAL MARKETS | 152,810 | 0.42 | 0.58 |
| 30 OTA LIMITED PARTNERSHIP. | 127,495 | 0.35 | 68.08 |
| 31 A.G. EDWARDS & SONS, INC. | 118,343 | 0.32 | 10.87 |
| 32 RBC CAPITAL MARKETS | 116,883 | 0.32 | 9.85 |
| 33 WILLIAM BLAIR & COMPANY, LLC. | 110,423 | 0.30 | 1.37 |
| 34 LEGG MASON WOOD WALKER, INC. | 103,698 | 0.28 | 13.94 |
| 35 ROBERT W. BAIRD CO. INCORPORAT | 98,834 | 0.27 | 5.11 |
| 36 LAZARD FRERES & CO | 95,004 | 0.26 | 1.33 |
| 37 BNY ESI & COMPANY | 92,773 | 0.25 | 0.18 |
| 38 RAYMOND, JAMES & ASSOC. INC. | 85,848 | 0.23 | 5.93 |
| 39 SOUNDVIEW TECHNOLOGY GROUP | 81,331 | 0.22 | 3.77 |
| 40 KNIGHT SECURITIES, INC. | 80,234 | 0.22 | 0.00 |
| 41 SUNTRUST ROBINSON HUMPHREY | 76,900 | 0.21 | 5.17 |
| 42 CAPITAL INSTITUTIONAL SERVICES | 70,347 | 0.19 | 1.45 |
| 43 CANTOR, FITZGERALD & CO., INC. | 69,696 | 0.19 | 33.21 |
| 44 DRESDNER KLEINWORT WASSERSTEIN | 66,394 | 0.18 | 8.34 |
| 45 ROCHDALE SECS CORP | 61,724 | 0.17 | 0.00 |
| 46 GERARD, KLAUER, MATTISON & COM | 60,002 | 0.16 | 6.38 |
| 47 MCDONALD INVESTMENTS, INC. | 59,481 | 0.16 | 15.47 |
| 48 THE INTERSTATE GROUP | 56,030 | 0.15 | 4.73 |
| 49 AUTRANET, INC. | 55,247 | 0.15 | 3.51 |
| 50 GVR COMPANY | 49,392 | 0.13 | 0.00 |

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| Ordinary Securities Top 15 Latin America | Advertised Vol (000) | % of Total | # of Stocks |
|---|---------------------------------|-----------------------|------------------------|
| 1 SANTANDER INVESTMENT SECURITIE | 918,977 | 44.57 | 146 |
| 2 JP MORGAN H&Q | 236,118 | 11.45 | 76 |
| 3 CREDIT SUISSE FIRST BOSTON | 158,110 | 7.67 | 44 |
| 4 BEAR STEARNS AND COMPANY | 156,699 | 7.60 | 44 |
| 5 GOLDMAN, SACHS & COMPANY | 155,642 | 7.55 | 51 |
| 6 UBS WARBURG | 129,628 | 6.29 | 72 |
| 7 MORGAN STANLEY & COMPANY, INC. | 115,792 | 5.62 | 48 |
| 8 SALOMON SMITH BARNEY INC. | 112,786 | 5.47 | 45 |
| 9 MERRILL LYNCH, PIERCE FENNER & | 63,300 | 3.07 | 38 |
| 10 CREDIT LYONNAIS | 12,200 | 0.59 | 10 |
| 11 HSBC SECURITIES | 1,006 | 0.05 | 3 |
| 12 KNIGHT SECURITIES, INC. | 559 | 0.03 | 14 |
| 13 HERZOG HEINE GEDULD, INC. | 405 | 0.02 | 9 |
| 14 DEUTSCHE BANC ALEX. BROWN. | 348 | 0.02 | 9 |
| 15 SCHWAB CAPITAL MARKETS L.P. | 162 | 0.01 | 11 |

| ADR Securities Top 25 Brokers | Advertised Vol (000) | % of Total | # of Stocks |
|--|---------------------------------|-----------------------|------------------------|
| 1 MERRILL LYNCH, PIERCE FENNER & | 1,290,160 | 12.28 | 762 |
| 2 SALOMON SMITH BARNEY INC. | 1,184,676 | 11.27 | 519 |
| 3 UBS WARBURG | 986,488 | 9.39 | 652 |
| 4 MORGAN STANLEY & COMPANY, INC. | 886,518 | 8.44 | 426 |
| 5 GOLDMAN, SACHS & COMPANY | 716,683 | 6.82 | 485 |
| 6 CREDIT SUISSE FIRST BOSTON | 654,858 | 6.23 | 464 |
| 7 DEUTSCHE BANC ALEX. BROWN. | 571,936 | 5.44 | 399 |
| 8 LEHMAN BROTHERS, INC. | 465,451 | 4.43 | 295 |
| 9 BANC OF AMERICA SECURITIES LLC | 352,047 | 3.35 | 266 |
| 10 KNIGHT SECURITIES, INC. | 334,217 | 3.18 | 745 |
| 11 ABN-AMRO | 291,541 | 2.77 | 375 |
| 12 JP MORGAN H&Q | 284,803 | 2.71 | 309 |
| 13 BEAR STEARNS AND COMPANY | 230,995 | 2.20 | 314 |
| 14 KNIGHT/TRIMARK GROUP INC. | 207,453 | 1.97 | 359 |
| 15 HERZOG HEINE GEDULD, INC. | 197,825 | 1.88 | 610 |
| 16 SCHWAB CAPITAL MARKETS L.P. | 191,107 | 1.82 | 801 |
| 17 SPEAR, LEEDS & KELLOGG CAPITA | 155,368 | 1.48 | 443 |
| 18 HSBC SECURITIES | 119,588 | 1.14 | 245 |
| 19 ING BARINGS | 119,135 | 1.13 | 150 |
| 20 CIBC WORLD MARKETS | 110,548 | 1.05 | 94 |
| 21 PRUDENTIAL SECURITIES, INC. | 94,811 | 0.90 | 224 |
| 22 NDB CAPITAL MARKETS | 79,479 | 0.76 | 415 |
| 23 LYNCH JONES & RYAN/INSTINET | 57,018 | 0.54 | 75 |
| 24 FIDELITY CAPITAL MARKETS | 51,702 | 0.49 | 46 |
| 25 SOUNDVIEW TECHNOLOGY GROUP | 46,289 | 0.44 | 28 |

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| CVT Bond Coupon Securities Top 25 Brokers | Advertised Vol (000) | % of Total | # of Stocks |
|--|---------------------------------|-----------------------|------------------------|
| 1 CREDIT SUISSE FIRST BOSTON | 3,670,847 | 21.15 | 142 |
| 2 BEAR STEARNS AND COMPANY | 2,935,678 | 16.92 | 106 |
| 3 MERRILL LYNCH, PIERCE FENNER & | 2,387,269 | 13.76 | 57 |
| 4 CRT CAPITAL GROUP LLC | 1,410,055 | 8.12 | 69 |
| 5 ROBERTSON STEPHENS | 1,212,905 | 6.99 | 65 |
| 6 UBS WARBURG | 1,148,949 | 6.62 | 78 |
| 7 FIRST UNION SECURITIES INC. | 1,114,175 | 6.42 | 76 |
| 8 SALOMON SMITH BARNEY INC. | 1,095,080 | 6.31 | 68 |
| 9 BANC OF AMERICA SECURITIES LLC | 665,915 | 3.84 | 40 |
| 10 THOMAS WEISEL PARTNERS LLC | 475,345 | 2.74 | 32 |
| 11 ABN-AMRO | 440,600 | 2.54 | 67 |
| 12 CIBC WORLD MARKETS | 265,033 | 1.53 | 30 |
| 13 SG COWEN SECURITIES CORP. | 186,600 | 1.08 | 22 |
| 14 MCMAHAN SECURITIES COMPANY, LT | 172,300 | 0.99 | 24 |
| 15 DEUTSCHE BANC ALEX. BROWN. | 95,692 | 0.55 | 13 |
| 16 U.S. BANCORP PIPER JAFFRAY | 27,102 | 0.16 | 9 |
| 17 ING BARINGS | 18,610 | 0.11 | 4 |
| 18 BAIRD PATRICK - CONVERTIBLES | 18,206 | 0.10 | 7 |
| 19 PRUDENTIAL SECURITIES, INC. | 8,000 | 0.05 | 4 |
| 20 RAYMOND, JAMES & ASSOC. INC. | 6,875 | 0.04 | 3 |

| Mandatory CVT Securities Top 15 Brokers | Advertised Vol (000) | % of Total | # of Stocks |
|--|---------------------------------|-----------------------|------------------------|
| 1 MERRILL LYNCH, PIERCE FENNER & | 42,115 | 21.31 | 28 |
| 2 MORGAN STANLEY & COMPANY, INC. | 38,542 | 19.50 | 37 |
| 3 SALOMON SMITH BARNEY INC. | 33,424 | 16.91 | 28 |
| 4 FIRST UNION SECURITIES INC. | 18,070 | 9.14 | 27 |
| 5 BEAR STEARNS AND COMPANY | 16,005 | 8.10 | 12 |
| 6 BANC OF AMERICA SECURITIES LLC | 14,464 | 7.32 | 21 |
| 7 GOLDMAN, SACHS & COMPANY | 10,602 | 5.36 | 5 |
| 8 CREDIT SUISSE FIRST BOSTON | 5,332 | 2.70 | 21 |
| 9 PRUDENTIAL SECURITIES, INC. | 5,234 | 2.65 | 29 |
| 10 JP MORGAN H&Q | 3,433 | 1.74 | 2 |
| 11 THOMAS WEISEL PARTNERS LLC | 2,958 | 1.50 | 2 |
| 12 UBS WARBURG | 2,474 | 1.25 | 14 |
| 13 ABN-AMRO | 1,342 | 0.68 | 14 |
| 14 MCMAHAN SECURITIES COMPANY, LT | 813 | 0.41 | 6 |
| 15 DEUTSCHE BANC ALEX. BROWN. | 773 | 0.39 | 3 |

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| CVT Bond Zero Securities Top 15 Brokers | Advertised Vol (000) | % of Total | # of Stocks |
|--|---------------------------------|-----------------------|------------------------|
| 1 MERRILL LYNCH, PIERCE FENNER & | 6,608,876 | 25.93 | 60 |
| 2 CREDIT SUISSE FIRST BOSTON | 5,114,739 | 20.07 | 66 |
| 3 BEAR STEARNS AND COMPANY | 4,133,611 | 16.22 | 58 |
| 4 SALOMON SMITH BARNEY INC. | 2,508,000 | 9.84 | 44 |
| 5 BANC OF AMERICA SECURITIES LLC | 2,149,821 | 8.43 | 33 |
| 6 FIRST UNION SECURITIES INC. | 1,160,200 | 4.55 | 31 |
| 7 UBS WARBURG | 1,155,712 | 4.53 | 35 |
| 8 THOMAS WEISEL PARTNERS LLC | 815,597 | 3.20 | 16 |
| 9 ROBERTSON STEPHENS | 779,195 | 3.06 | 10 |
| 10 DEUTSCHE BANC ALEX. BROWN. | 416,338 | 1.63 | 18 |
| 11 MCMAHAN SECURITIES COMPANY, LT | 264,000 | 1.04 | 25 |
| 12 CRT CAPITAL GROUP LLC | 208,491 | 0.82 | 3 |
| 13 ABN-AMRO | 70,000 | 0.27 | 14 |
| 14 SG COWEN SECURITIES CORP. | 52,400 | 0.21 | 6 |
| 15 U.S. BANCORP PIPER JAFFRAY | 25,500 | 0.10 | 3 |

| CVT Preferred Securities Top 15 Brokers | Advertised Vol (000) | % of Total | # of Stocks |
|--|---------------------------------|-----------------------|------------------------|
| 1 PRUDENTIAL SECURITIES, INC. | 9,780 | 22.45 | 31 |
| 2 CREDIT SUISSE FIRST BOSTON | 6,904 | 15.85 | 31 |
| 3 SG COWEN SECURITIES CORP. | 5,220 | 11.98 | 3 |
| 4 FIRST UNION SECURITIES INC. | 4,150 | 9.53 | 17 |
| 5 BANC OF AMERICA SECURITIES LLC | 3,433 | 7.88 | 11 |
| 6 BEAR STEARNS AND COMPANY | 3,025 | 6.94 | 19 |
| 7 UBS WARBURG | 2,908 | 6.67 | 10 |
| 8 MORGAN STANLEY & COMPANY, INC. | 2,628 | 6.03 | 12 |
| 9 CRT CAPITAL GROUP LLC | 1,221 | 2.80 | 4 |
| 10 SALOMON SMITH BARNEY INC. | 1,177 | 2.70 | 14 |
| 11 MERRILL LYNCH, PIERCE FENNER & | 907 | 2.08 | 11 |
| 12 MCMAHAN SECURITIES COMPANY, LT | 654 | 1.50 | 9 |
| 13 ABN-AMRO | 419 | 0.96 | 14 |
| 14 INVESTEC ERNST & COMPANY | 368 | 0.84 | 2 |
| 15 SPEAR, LEEDS & KELLOGG CAPITA | 282 | 0.65 | 11 |