

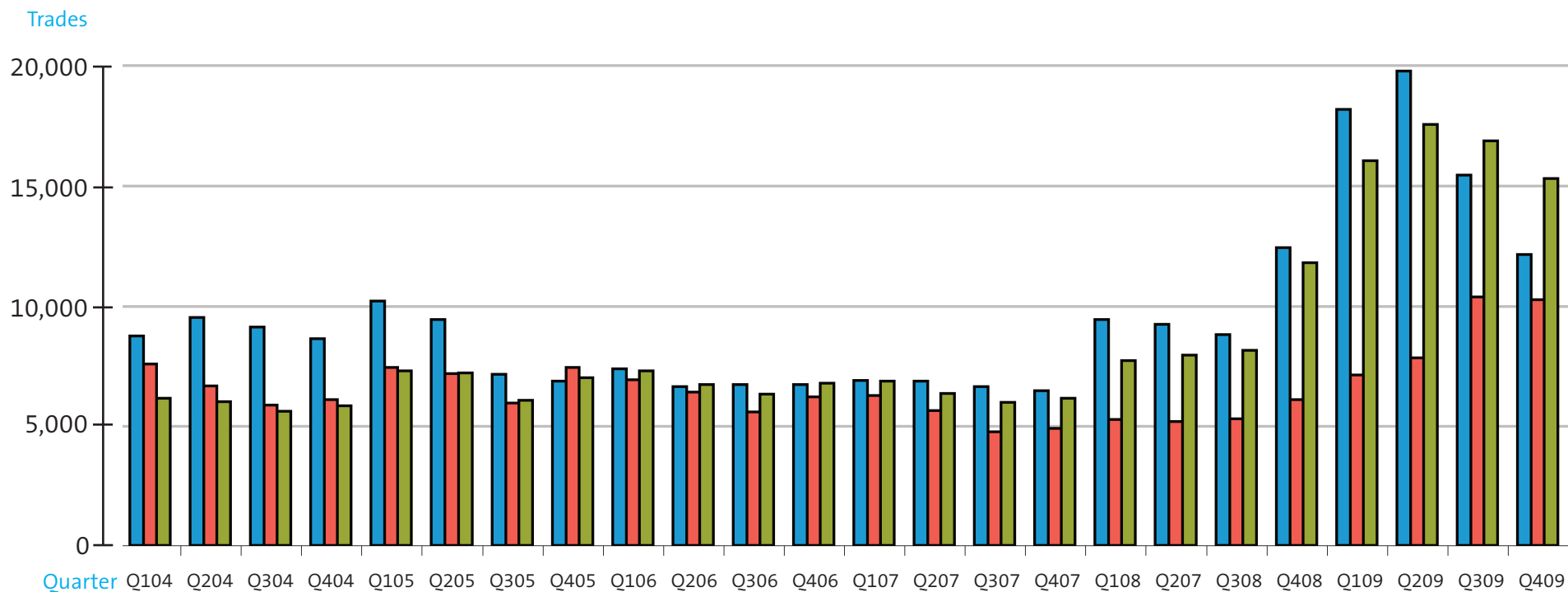
TRACE Fact Book 2009

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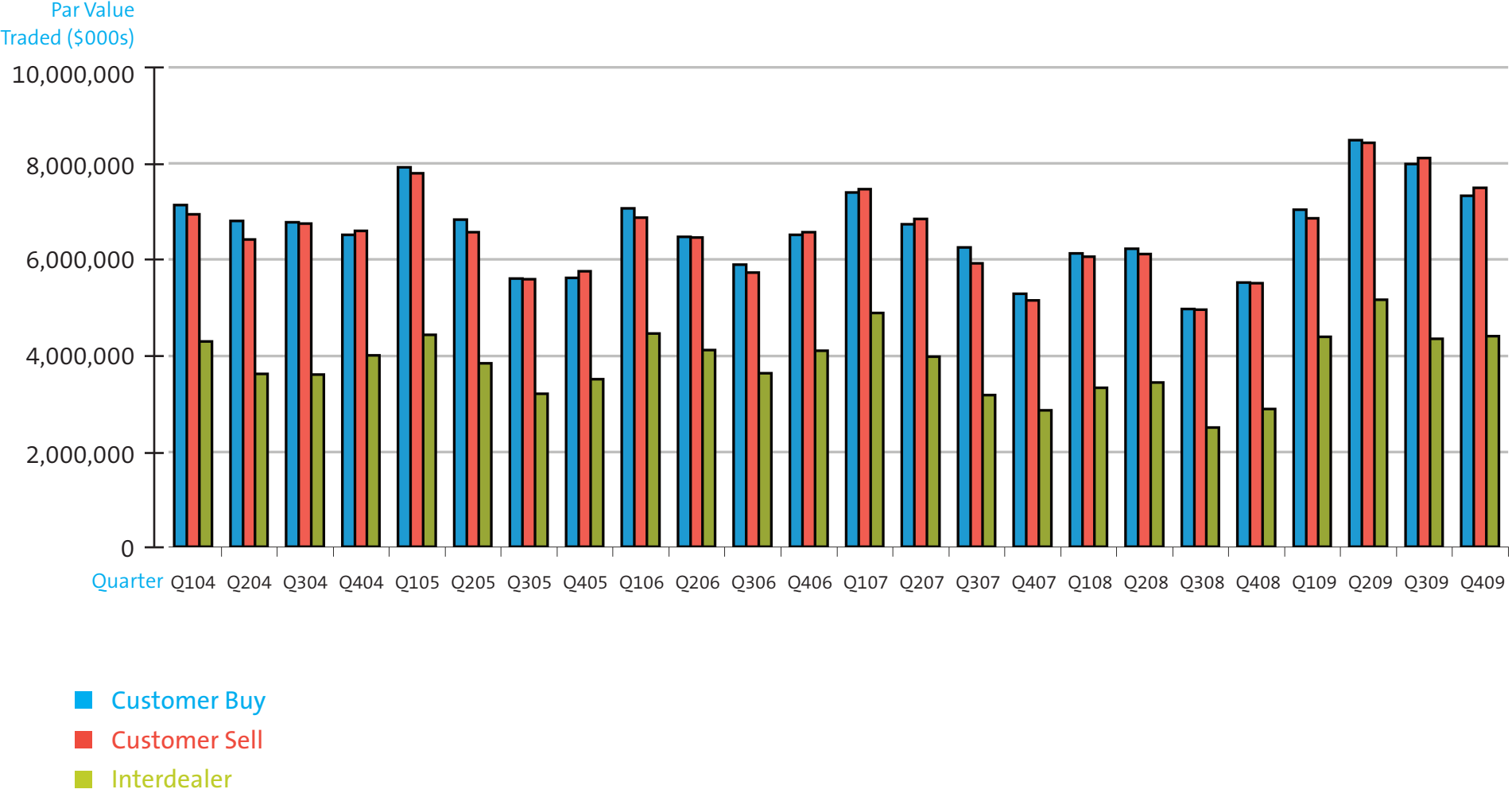
Transaction Information Graphs

Average Daily Customer Buy, Customer Sell and Interdealer Trades
(excluding convertibles and equity CUSIPs)

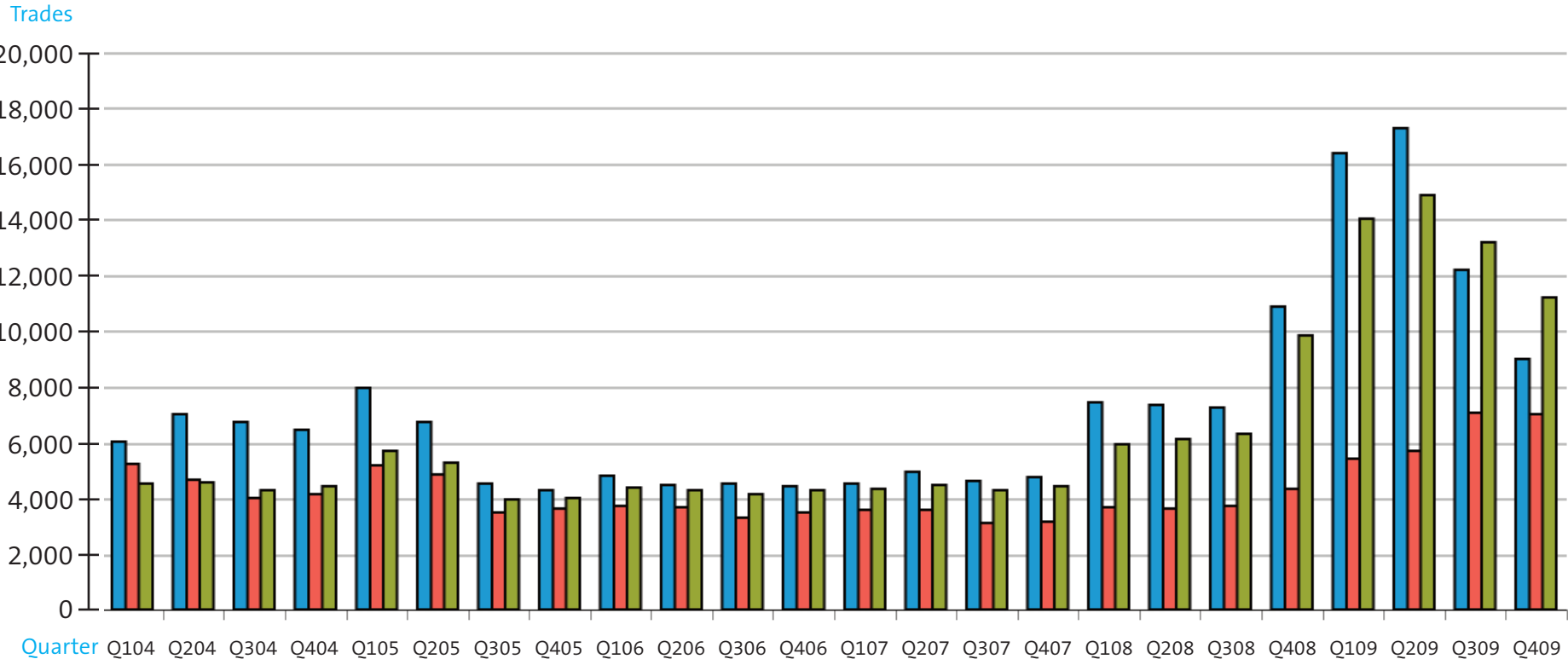


- Customer Buy
- Customer Sell
- Interdealer

Average Daily Customer Buy, Customer Sell and Interdealer Par Value Traded
(excluding convertibles and equity CUSIPs)

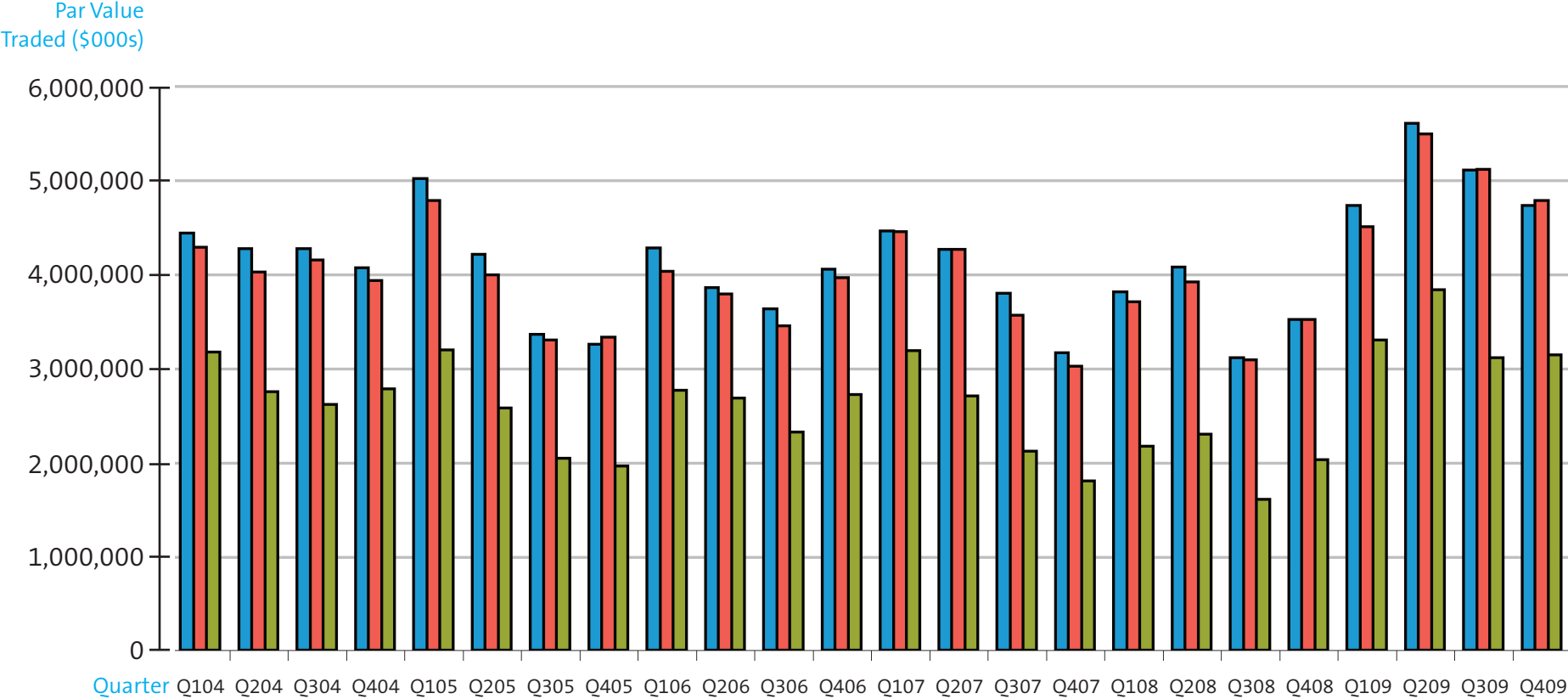


Average Daily Investment-Grade Customer Buy, Customer Sell and Interdealer Trades
(excluding convertibles and equity CUSIPs)



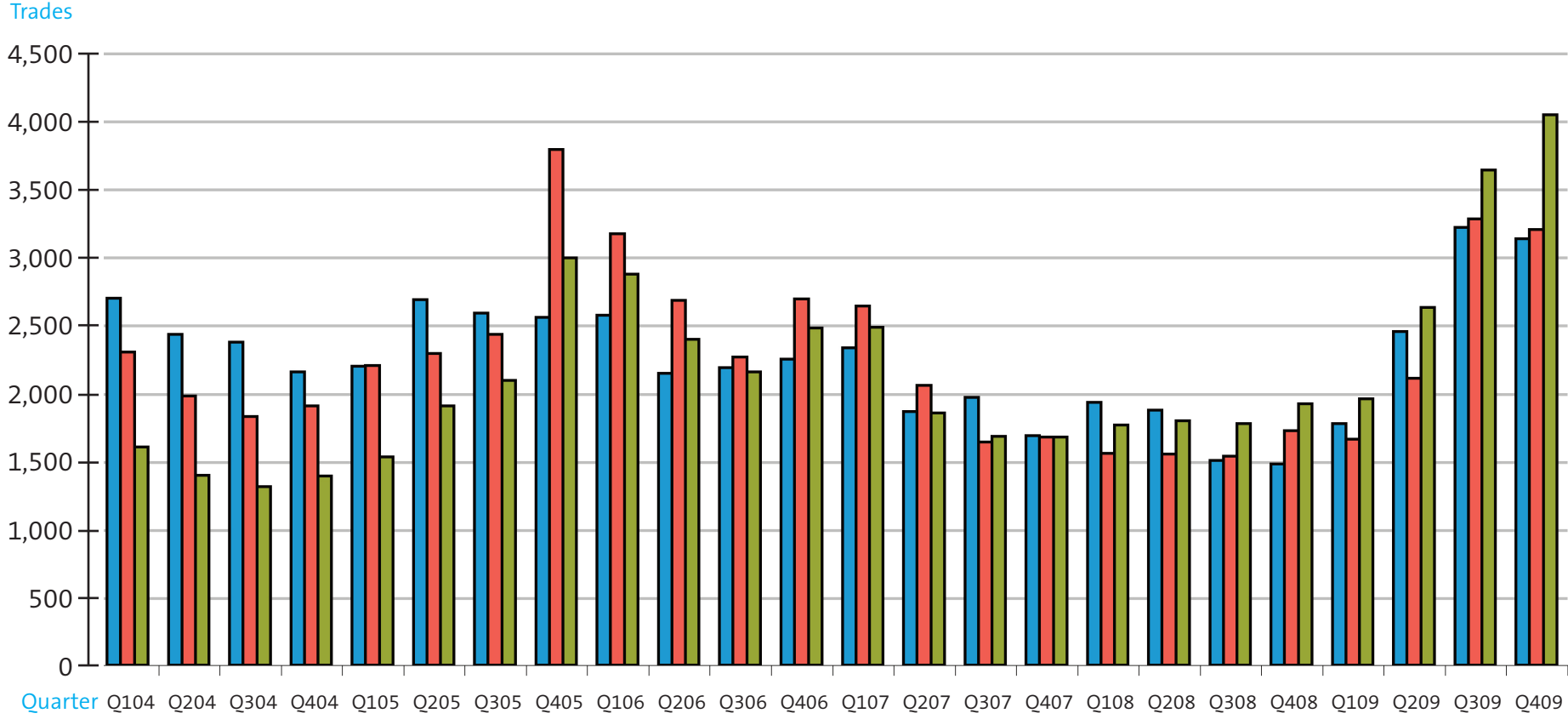
- Customer Buy
- Customer Sell
- Interdealer

Average Daily Investment-Grade Customer Buy, Customer Sell and Interdealer Par Value Traded
(excluding convertibles and equity CUSIPs)



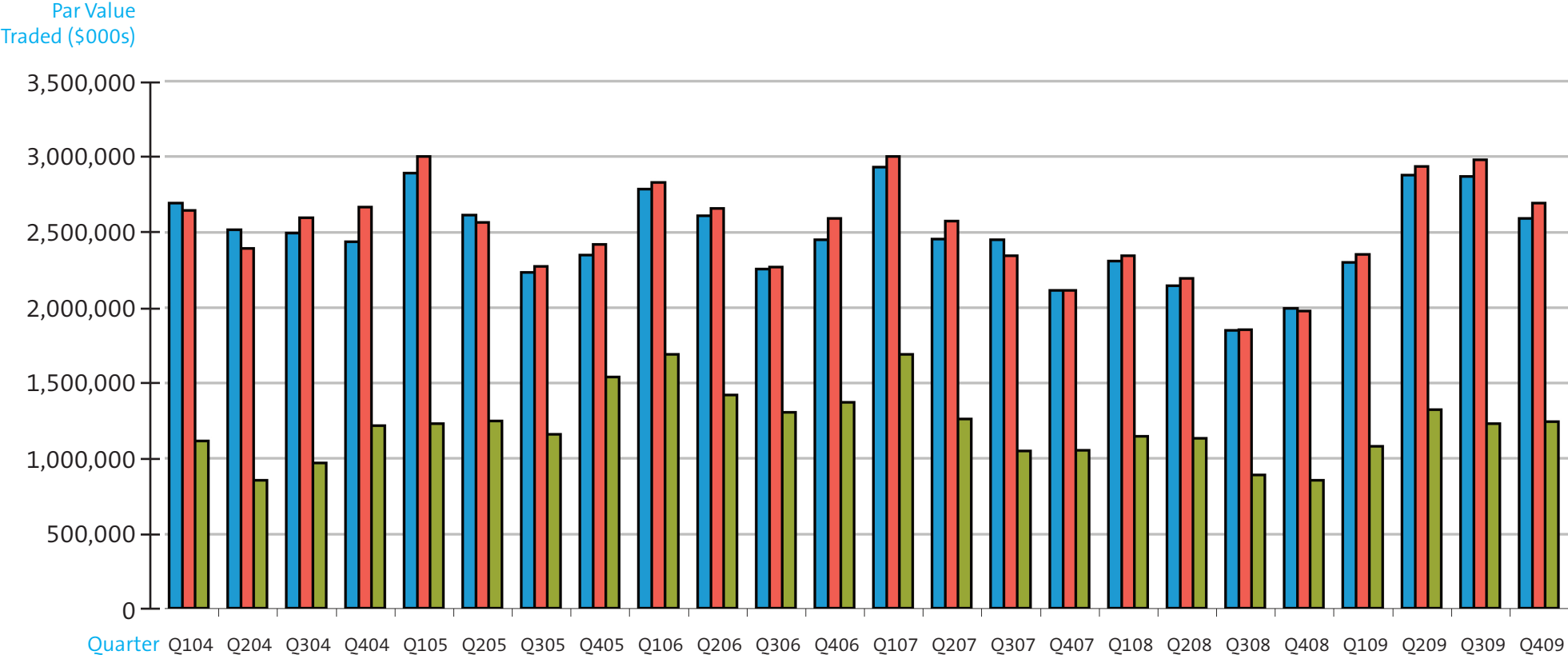
- Customer Buy
- Customer Sell
- Interdealer

Average Daily High-Yield Customer Buy, Customer Sell and Interdealer Trades
(excluding convertibles and equity CUSIPs)



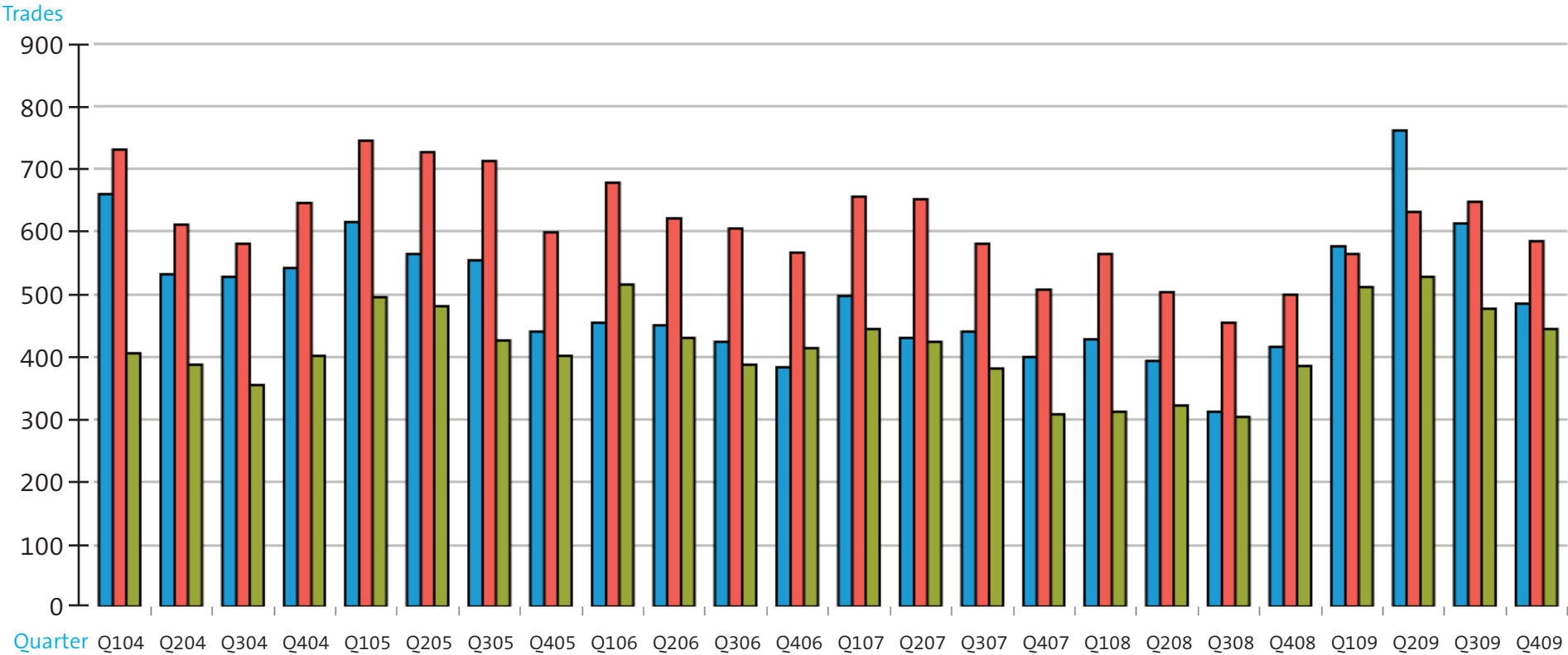
- Customer Buy
- Customer Sell
- Interdealer

Average Daily High-Yield Customer Buy, Customer Sell and Interdealer Par Value Traded
(excluding convertibles and equity CUSIPs)



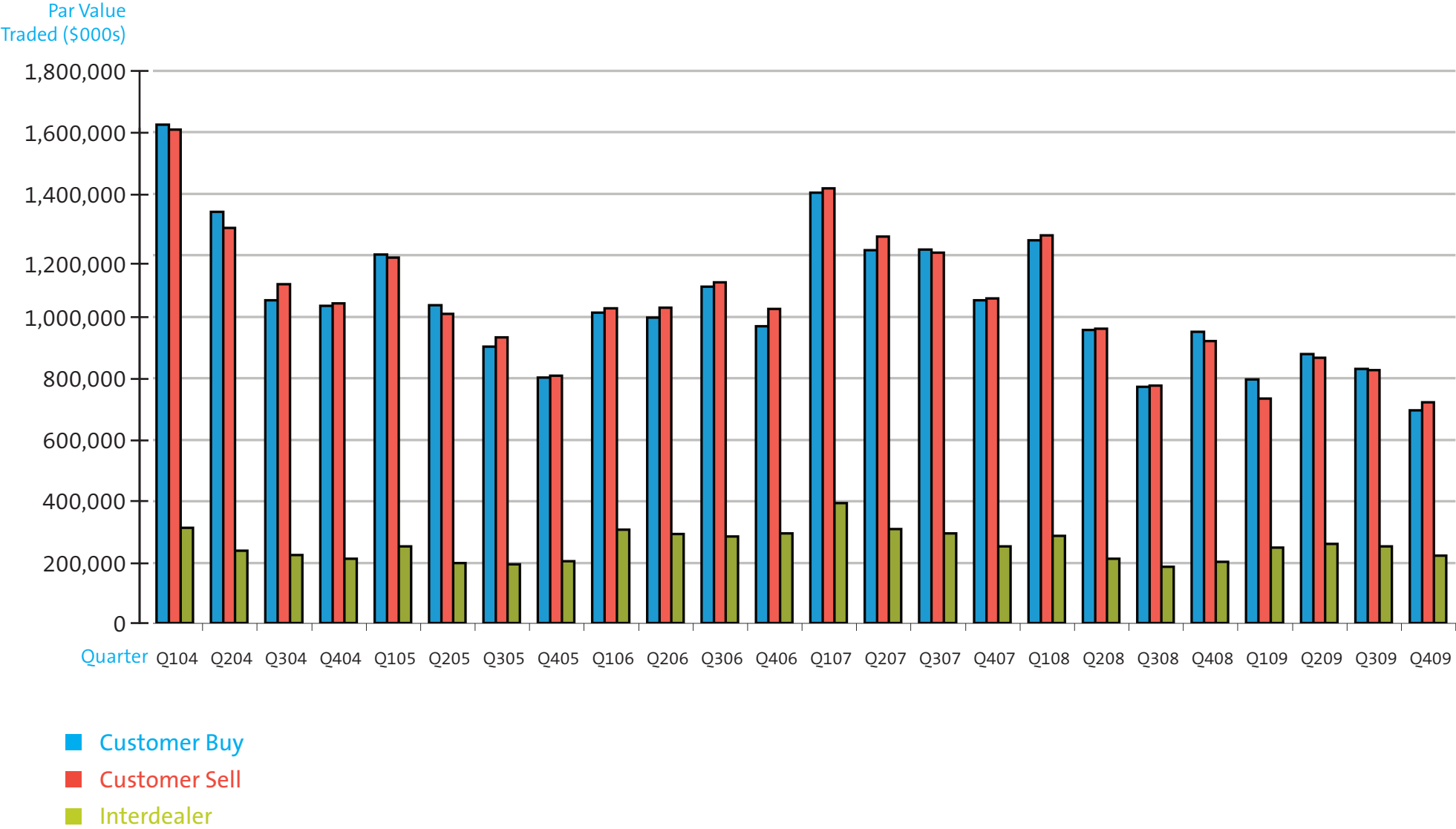
- Customer Buy
- Customer Sell
- Interdealer

Average Daily Convertible Customer Buy, Customer Sell and Interdealer Trades
(excluding equity CUSIPs)

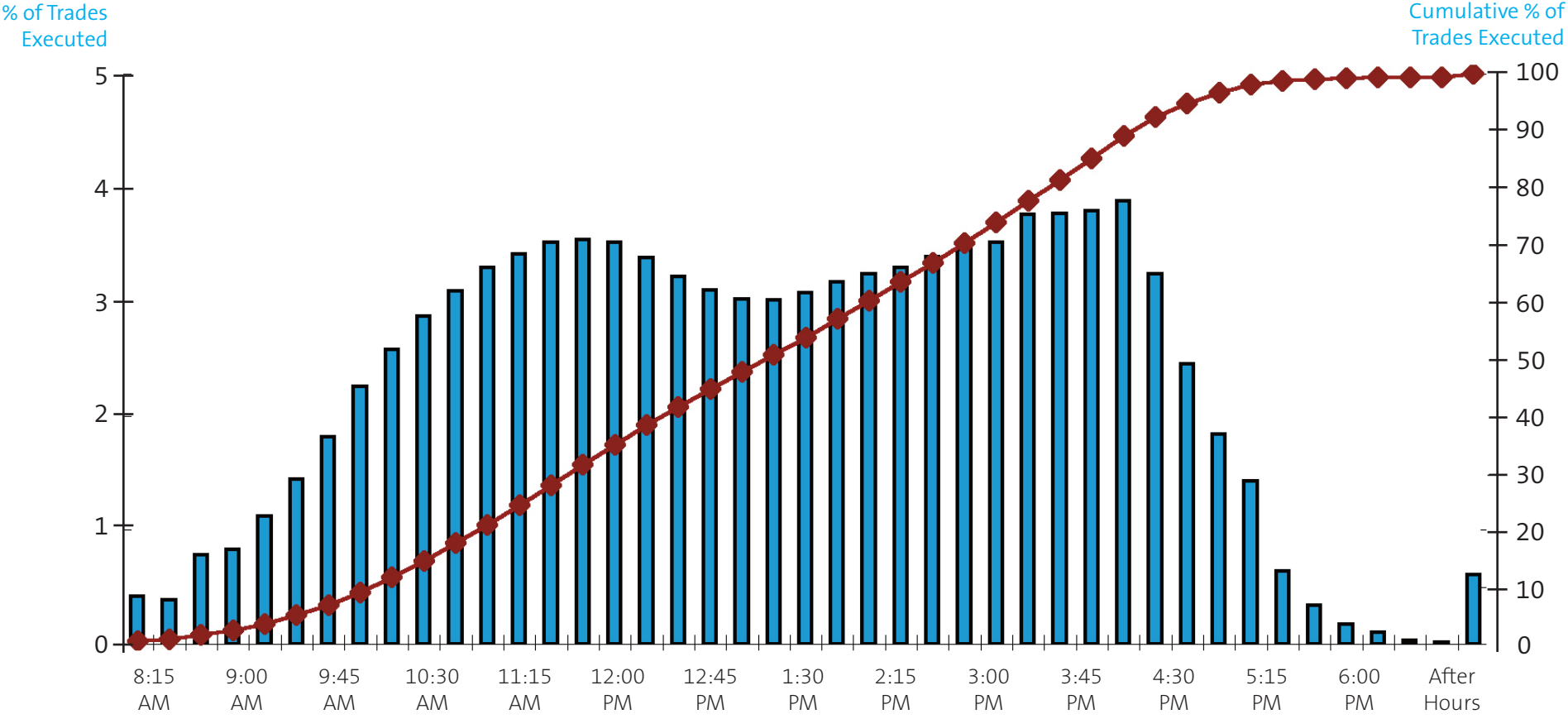


- Customer Buy
- Customer Sell
- Interdealer

Average Daily Convertible Customer Buy, Customer Sell and Interdealer Par Value Traded
(excluding equity CUSIPs)



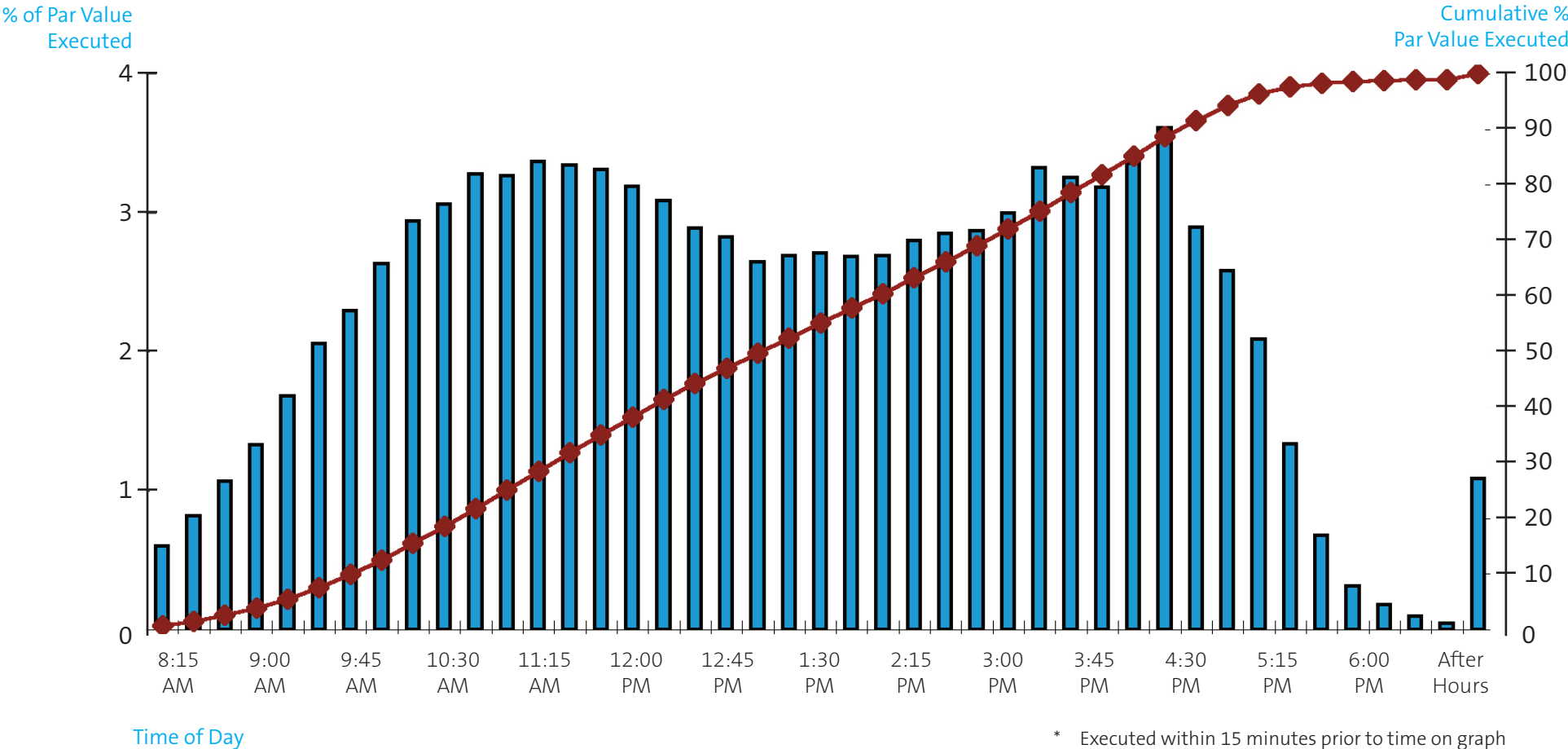
Trades Executed by Time of Execution in 2009*
(excluding equity CUSIPs)



* Executed within 15 minutes prior to time on graph

- █ % of Trades Executed
- ◆ Cumulative % of Trades Executed

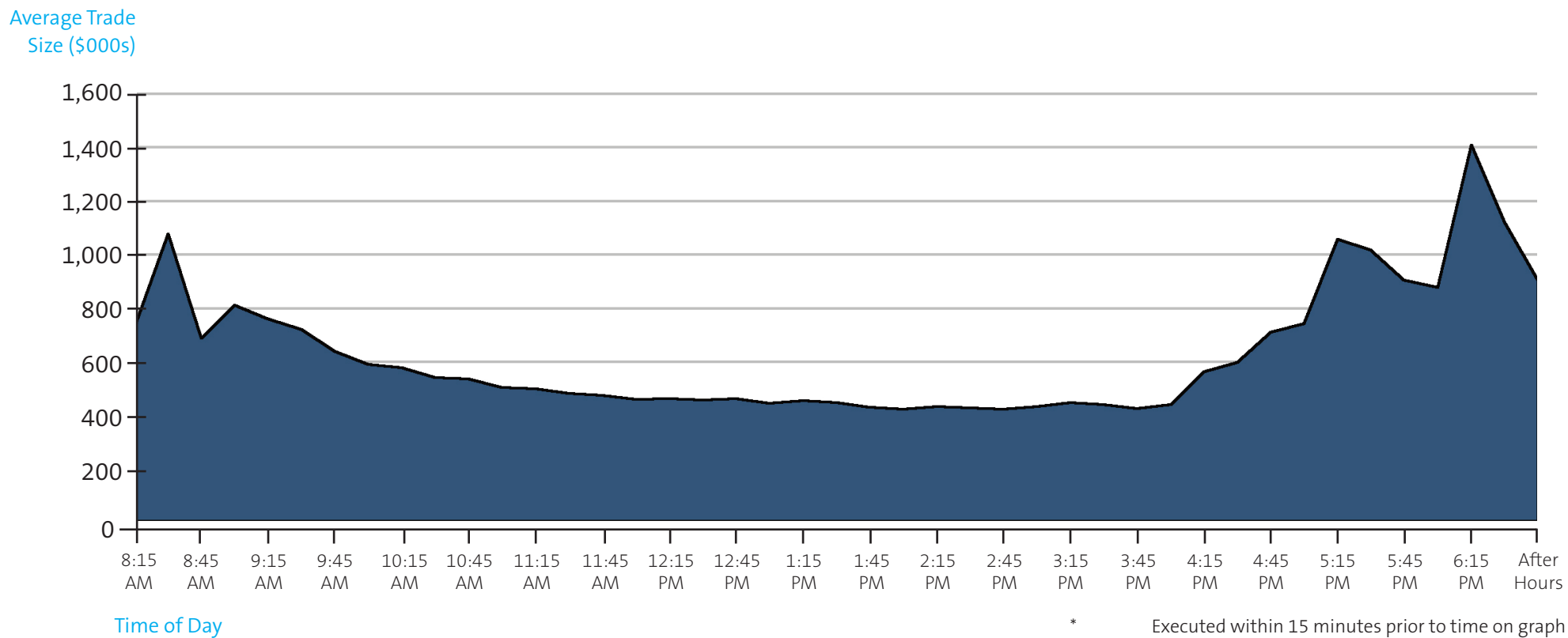
Par Value Executed by Time of Execution in 2009*
(excluding equity CUSIPs)



* Executed within 15 minutes prior to time on graph

- █ % of Par Value Executed
- ◆— Cumulative % of Par Value Executed

Average Trade Size by Time of Execution in 2009* (excluding equity CUSIPs)



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Transaction Information Tables

Table 18 Investment-Grade Trades (excluding convertible bonds and equity CUSIPs)

(Average Daily)	2007	2008	2009	Q109	Q209	Q309	Q409
Total	12,457	19,146	33,277	35,824	37,851	32,421	27,203
>= 25,000	45	33	50	45	59	47	50
>= 1,000 and < 25,000	1,604	1,627	2,418	2,272	2,685	2,446	2,268
>= 100 and < 1,000	1,861	2,691	4,542	4,593	4,874	4,571	4,136
< 100	8,947	14,795	26,267	28,915	30,233	25,356	20,750
Publicly Traded	12,226	18,948	32,898	35,527	37,455	32,014	26,790
Customer Buy	4,718	8,244	13,642	16,348	17,262	12,171	8,972
Customer Sell	3,358	3,838	6,318	5,435	5,702	7,063	7,022
Interdealer	4,381	7,064	13,316	14,041	14,887	13,187	11,209
Agency	1,953	2,913	4,790	4,960	5,013	4,780	4,420
Principal	10,504	16,233	28,487	30,864	32,837	27,641	22,783
Fixed Coupon	11,336	17,906	31,704	34,192	36,314	30,862	25,637
Floating Rate	1,120	1,241	1,573	1,632	1,537	1,559	1,566
Other	1	0	0	0	0	0	0
AAA	1,187	2,099	1,510	3,978	795	729	643
>= 25,000	5	5	21	22	27	18	19
>= 1,000 and < 25,000	66	115	161	251	154	125	118
>= 100 and < 1,000	153	271	234	518	158	144	130
< 100	963	1,709	1,093	3,187	456	442	377
AA	3,561	4,683	5,381	4,858	7,375	5,030	4,267
>= 25,000	16	11	9	5	10	9	11
>= 1,000 and < 25,000	338	346	360	313	426	363	338
>= 100 and < 1,000	526	659	728	646	903	713	651
< 100	2,680	3,667	4,283	3,894	6,037	3,945	3,266
A	5,295	8,675	15,072	16,259	17,277	14,826	12,016
>= 25,000	15	12	14	13	16	13	13
>= 1,000 and < 25,000	599	673	977	978	1,077	976	879
>= 100 and < 1,000	769	1,195	2,075	2,076	2,257	2,114	1,856
< 100	3,912	6,795	12,006	13,192	13,927	11,723	9,268
BBB	2,414	3,689	11,314	10,730	12,405	11,836	10,277
>= 25,000	9	6	7	6	6	7	7
>= 1,000 and < 25,000	600	493	920	730	1,028	981	932
>= 100 and < 1,000	413	566	1,504	1,353	1,557	1,601	1,500
< 100	1,392	2,624	8,884	8,642	9,814	9,246	7,839
144A	231	199	379	297	396	407	413

Table 19 High-Yield Trades (excluding convertible bonds and equity CUSIPs)

(Average Daily)	2007	2008	2009	Q109	Q209	Q309	Q409
Total	5,875	5,098	8,307	5,387	7,182	10,130	10,373
>= 25,000	13	10	14	14	17	14	12
>= 1,000 and < 25,000	1,797	1,431	1,722	1,508	1,863	1,815	1,695
>= 100 and < 1,000	929	805	1,452	961	1,225	1,822	1,772
< 100	3,135	2,851	5,118	2,904	4,078	6,478	6,893
Publicly Traded	5,224	4,752	7,799	5,033	6,681	9,576	9,761
Customer Buy	1,960	1,694	2,654	1,772	2,448	3,217	3,133
Customer Sell	1,997	1,591	2,574	1,661	2,106	3,279	3,200
Interdealer	1,918	1,813	3,079	1,954	2,629	3,634	4,040
Agency	564	532	989	672	869	1,123	1,275
Principal	5,311	4,566	7,318	4,715	6,313	9,007	9,098
Fixed Coupon	5,404	4,731	7,407	5,013	6,530	8,847	9,112
Floating Rate	330	287	480	306	518	542	547
Other	142	81	420	68	134	742	714
BB	2,011	1,134	2,208	1,386	2,199	2,654	2,554
>= 25,000	3	2	2	2	3	2	2
>= 1,000 and < 25,000	349	294	437	398	529	430	391
>= 100 and < 1,000	258	198	365	257	366	421	413
< 100	1,401	640	1,403	730	1,301	1,801	1,749
B	1,979	2,215	1,432	1,152	1,140	1,684	1,733
>= 25,000	3	2	1	1	1	1	1
>= 1,000 and < 25,000	600	562	416	436	417	406	404
>= 100 and < 1,000	348	343	295	251	255	335	338
< 100	1,028	1,308	720	464	466	942	990
CCC	1,130	1,153	1,417	1,034	1,355	1,696	1,563
>= 25,000	1	3	4	5	4	3	3
>= 1,000 and < 25,000	501	389	346	302	392	367	320
>= 100 and < 1,000	179	173	220	171	213	261	233
< 100	448	588	847	556	746	1,065	1,007
CC	124	159	1,369	401	454	2,375	2,189
>= 25,000	0	0	1	1	1	1	1
>= 1,000 and < 25,000	50	26	113	62	109	156	122
>= 100 and < 1,000	25	18	131	60	68	217	174
< 100	50	115	1,125	278	275	2,001	1,892

Table 19 (continued)

<i>(Average Daily)</i>	2007	2008	2009	Q109	Q209	Q309	Q409
C	79	56	600	682	1,256	249	228
>= 25,000	0	0	1	1	1	1	1
>= 1,000 and < 25,000	37	19	78	78	104	68	63
>= 100 and < 1,000	15	11	74	76	155	35	32
< 100	28	26	447	527	996	145	132
D	154	103	317	277	186	194	605
>= 25,000	0	1	1	1	2	1	1
>= 1,000 and < 25,000	55	29	74	58	83	78	76
>= 100 and < 1,000	26	16	43	45	29	29	68
< 100	73	58	199	174	71	86	460
NA/NR	397	278	964	454	593	1,278	1,502
>= 25,000	5	2	4	4	4	5	3
>= 1,000 and < 25,000	205	112	259	173	228	310	320
>= 100 and < 1,000	79	47	324	101	139	525	515
< 100	107	117	378	176	222	438	663
144A	651	347	507	355	501	555	612

Table 20 Convertible Investment-Grade Trades (excluding equity CUSIPs)

(Average Daily)	2007	2008	2009	Q109	Q209	Q309	Q409
Total	592	529	701	735	877	678	519
>= 25,000	3	3	1	1	1	1	1
>= 1,000 and < 25,000	211	180	144	151	167	147	111
>= 100 and < 1,000	56	56	98	101	120	93	78
< 100	322	290	459	483	589	437	329
Publicly Traded	548	517	682	727	860	650	498
Customer Buy	158	151	248	262	374	226	133
Customer Sell	239	217	230	231	242	243	206
Interdealer	195	161	223	242	261	209	180
Agency	155	141	164	191	170	156	141
Principal	437	388	537	545	707	522	378
Fixed Coupon	412	408	644	644	808	639	486
Floating Rate	180	121	58	91	69	39	33
Other	0	0	0	0	0	0	0
AAA	7	8	7	9	8	6	6
>= 25,000	0	0	0	0	0	0	0
>= 1,000 and < 25,000	0	0	0	0	0	0	0
>= 100 and < 1,000	0	0	0	0	0	0	0
< 100	6	7	7	9	7	5	5
AA	44	14	8	10	10	7	6
>= 25,000	0	0	0	0	0	0	0
>= 1,000 and < 25,000	12	5	2	3	2	1	1
>= 100 and < 1,000	4	1	1	2	2	1	1
< 100	27	8	5	6	6	4	5
A	255	233	363	385	490	342	239
>= 25,000	2	1	0	0	0	1	0
>= 1,000 and < 25,000	90	76	55	61	57	60	43
>= 100 and < 1,000	24	24	47	51	62	42	34
< 100	139	132	260	272	370	239	161
BBB	287	274	323	331	369	324	269
>= 25,000	1	2	1	1	1	1	1
>= 1,000 and < 25,000	108	98	87	87	107	86	67
>= 100 and < 1,000	28	30	49	48	56	49	42
< 100	150	144	187	195	205	188	159
144A	44	12	19	9	17	28	22

Table 21 Convertible High-Yield Trades (excluding equity CUSIPs)

(Average Daily)	2007	2008	2009	Q109	Q209	Q309	Q409
Total	832	688	999	910	1,038	1,054	989
>= 25,000	2	3	1	2	1	1	1
>= 1,000 and < 25,000	444	328	412	369	442	442	393
>= 100 and < 1,000	113	95	194	164	201	201	207
< 100	272	263	392	375	394	409	388
Publicly Traded	730	629	909	839	935	967	891
Customer Buy	281	234	358	312	385	385	349
Customer Sell	358	285	375	332	387	403	377
Interdealer	193	169	265	266	265	266	263
Agency	119	120	155	183	156	151	129
Principal	712	568	844	727	881	904	860
Fixed Coupon	753	640	943	851	974	998	945
Floating Rate	79	48	56	59	64	56	44
BB	161	175	241	239	258	259	207
>= 25,000	0	1	0	0	0	0	0
>= 1,000 and < 25,000	74	70	77	73	84	86	66
>= 100 and < 1,000	20	21	43	39	43	46	42
< 100	66	83	121	127	131	126	99
B	170	139	209	195	206	214	222
>= 25,000	0	0	0	0	0	0	0
>= 1,000 and < 25,000	86	67	88	93	89	91	79
>= 100 and < 1,000	22	19	41	35	45	41	44
< 100	62	52	80	66	72	82	98
CCC	93	83	94	77	108	101	90
>= 25,000	1	0	0	0	0	0	0
>= 1,000 and < 25,000	47	36	40	33	47	43	37
>= 100 and < 1,000	13	11	18	11	21	19	20
< 100	32	35	36	32	40	39	33
CC	2	2	42	27	31	57	52
>= 25,000	0	0	0	0	0	0	0
>= 1,000 and < 25,000	1	1	19	11	15	25	24
>= 100 and < 1,000	1	0	8	5	6	10	10
< 100	0	0	15	11	10	21	18

Table 21 (continued)

<i>(Average Daily)</i>	2007	2008	2009		Q109	Q209	Q309	Q409
C	1	1	21		3	19	21	39
>= 25,000	0	0	0		0	0	0	0
>= 1,000 and < 25,000	1	0	15		2	15	16	26
>= 100 and < 1,000	0	0	4		1	3	3	8
< 100	0	0	2		1	2	2	5
D	22	1	7		2	6	8	10
>= 25,000	0	0	0		0	0	0	0
>= 1,000 and < 25,000	12	0	5		2	5	6	7
>= 100 and < 1,000	6	0	1		1	1	2	2
< 100	4	0	0		0	0	0	1
NA/NR	383	288	385		367	410	395	369
>= 25,000	1	1	0		1	0	0	0
>= 1,000 and < 25,000	223	153	169		156	188	176	155
>= 100 and < 1,000	52	42	79		72	84	81	80
< 100	106	92	137		138	138	138	134
144A	101	59	90		71	103	87	98

Table 22 Investment-Grade Par Value Traded (\$000s) (excluding convertible bonds and equity CUSIPs)

(Average Daily)	2007	2008	2009	Q109	Q209	Q309	Q409
Total	10,162,768	9,184,094	13,342,644	12,514,042	14,894,704	13,311,741	12,635,499
>= 25,000	1,987,381	1,390,517	2,165,713	1,905,384	2,492,132	2,023,607	2,234,625
>= 1,000 and < 25,000	7,464,484	6,762,440	9,415,392	8,801,457	10,506,944	9,521,458	8,819,988
>= 100 and < 1,000	519,146	718,745	1,222,996	1,220,252	1,283,588	1,240,024	1,148,939
< 100	191,757	312,392	538,542	586,948	612,041	526,652	431,946
Publicly Traded	8,935,010	8,388,872	12,065,444	11,570,147	13,602,937	11,917,458	11,172,041
Customer Buy	3,909,695	3,619,027	5,035,762	4,724,758	5,591,093	5,100,362	4,720,935
Customer Sell	3,812,937	3,547,355	4,967,879	4,492,904	5,479,838	5,108,866	4,775,641
Interdealer	2,440,137	2,017,713	3,339,003	3,296,379	3,823,773	3,102,512	3,138,923
Agency	376,273	190,968	303,932	337,890	292,911	306,155	280,190
Principal	9,786,495	8,993,126	13,038,712	12,176,152	14,601,793	13,005,586	12,355,309
Fixed Coupon	7,270,250	7,296,429	11,370,584	10,747,253	12,666,784	11,396,507	10,662,827
Floating Rate	2,890,011	1,887,151	1,971,984	1,766,789	2,227,920	1,915,015	1,972,594
Other	2,507	514	75	0	0	219	78
AAA	673,831	800,579	1,867,242	2,249,961	2,084,438	1,522,334	1,633,567
>= 25,000	323,133	231,591	970,247	917,581	1,161,365	817,997	984,563
>= 1,000 and < 25,000	292,458	465,186	809,722	1,133,377	867,431	652,935	601,220
>= 100 and < 1,000	37,891	65,845	63,608	128,747	46,155	42,121	40,191
< 100	20,349	37,957	23,664	70,257	9,486	9,281	7,594
AA	2,547,325	2,179,071	2,102,076	1,612,248	2,501,435	2,148,175	2,129,727
>= 25,000	785,585	466,695	405,434	187,532	438,148	444,089	542,263
>= 1,000 and < 25,000	1,565,238	1,462,347	1,412,469	1,171,701	1,705,303	1,427,784	1,338,375
>= 100 and < 1,000	138,389	171,926	193,021	171,532	228,896	191,592	179,617
< 100	58,112	78,103	91,153	81,483	129,087	84,710	69,472
A	3,607,308	3,667,249	5,036,096	5,007,627	5,627,096	5,000,681	4,516,880
>= 25,000	586,459	480,609	554,170	566,514	676,871	496,584	479,206
>= 1,000 and < 25,000	2,725,572	2,728,139	3,685,533	3,624,004	4,081,923	3,697,804	3,341,711
>= 100 and < 1,000	212,019	316,253	549,338	548,648	584,788	561,851	502,588
< 100	83,257	142,247	247,055	268,460	283,514	244,442	193,376
BBB	3,334,305	2,537,195	4,337,230	3,644,206	4,681,736	4,640,550	4,355,326
>= 25,000	292,204	211,622	235,862	233,757	215,747	264,937	228,594
>= 1,000 and < 25,000	2,881,216	2,106,768	3,507,668	2,872,375	3,852,286	3,742,934	3,538,683
>= 100 and < 1,000	130,847	164,720	417,029	371,326	423,748	444,460	426,544
< 100	30,038	54,086	176,671	166,748	189,954	188,219	161,505
144A	1,227,759	795,222	1,277,200	943,894	1,291,768	1,394,283	1,463,458

Table 23 High-Yield Par Value Traded (\$000s) (excluding convertible bonds and equity CUSIPs)

(Average Daily)	2007	2008	2009	Q109	Q209	Q309	Q409
Total	6,224,021	5,138,814	6,601,547	5,706,372	7,107,622	7,056,472	6,501,668
>= 25,000	628,713	462,041	603,683	560,133	697,782	631,293	524,952
>= 1,000 and < 25,000	5,227,395	4,357,613	5,457,919	4,770,464	5,940,529	5,763,910	5,332,090
>= 100 and < 1,000	299,614	259,471	432,654	315,419	384,622	523,756	500,573
< 100	68,299	59,688	107,291	60,355	84,690	137,513	144,053
Publicly Traded	4,467,585	4,185,722	5,338,115	4,726,307	5,743,551	5,738,376	5,121,880
Customer Buy	2,474,966	2,062,665	2,653,095	2,288,912	2,867,499	2,859,629	2,582,619
Customer Sell	2,495,698	2,080,097	2,734,747	2,344,118	2,924,355	2,972,098	2,683,070
Interdealer	1,253,356	996,052	1,213,705	1,073,342	1,315,769	1,224,745	1,235,979
Agency	121,425	58,502	144,866	88,879	100,942	155,115	231,217
Principal	6,102,596	5,080,312	6,456,681	5,617,493	7,006,680	6,901,357	6,270,451
Fixed Coupon	5,025,984	4,382,383	5,402,508	4,835,335	5,997,046	5,598,833	5,161,521
Floating Rate	738,766	527,589	806,287	704,132	872,049	889,123	756,084
Other	459,271	228,842	392,752	166,905	238,528	568,516	584,062
BB	1,467,192	1,052,677	1,593,016	1,361,308	1,939,276	1,611,973	1,454,056
>= 25,000	118,930	64,807	78,547	63,810	121,898	73,927	54,541
>= 1,000 and < 25,000	1,241,581	908,910	1,371,255	1,196,422	1,674,347	1,372,822	1,237,970
>= 100 and < 1,000	77,184	66,165	115,197	87,154	117,901	128,582	125,878
< 100	29,497	12,796	28,017	13,923	25,131	36,642	35,666
B	1,981,918	1,808,458	1,318,650	1,295,003	1,299,615	1,345,569	1,333,004
>= 25,000	123,178	81,372	43,334	37,420	42,052	43,249	50,315
>= 1,000 and < 25,000	1,720,425	1,590,114	1,161,184	1,159,106	1,158,997	1,172,837	1,153,662
>= 100 and < 1,000	115,818	109,692	99,034	89,264	89,095	108,866	108,300
< 100	22,496	27,280	15,098	9,213	9,471	20,617	20,727
CCC	1,341,573	1,326,726	1,363,143	1,315,990	1,492,115	1,423,427	1,220,844
>= 25,000	48,453	116,590	161,486	193,352	173,713	148,461	132,101
>= 1,000 and < 25,000	1,222,243	1,141,851	1,115,889	1,055,065	1,234,842	1,174,471	998,185
>= 100 and < 1,000	60,876	55,819	68,480	56,528	68,609	78,506	69,720
< 100	10,000	12,467	17,288	11,046	14,951	21,988	20,838
CC	109,052	105,621	506,139	316,129	469,670	681,331	547,950
>= 25,000	1,613	15,493	42,705	52,706	46,654	42,177	29,814
>= 1,000 and < 25,000	98,914	82,551	407,853	240,075	396,844	546,621	439,835
>= 100 and < 1,000	7,242	5,111	32,330	16,903	20,342	52,008	39,155
< 100	1,283	2,465	23,251	6,445	5,830	40,524	39,146

Table 23 (continued)

(Average Daily)	2007	2008	2009		Q109	Q209	Q309	Q409
C	90,774	89,993	351,154		348,402	491,908	297,761	268,615
>= 25,000	937	16,726	41,464		39,851	45,324	45,992	34,675
>= 1,000 and < 25,000	84,933	69,384	281,223		277,711	388,415	238,267	222,008
>= 100 and < 1,000	4,237	3,291	18,739		19,518	36,024	10,540	9,182
< 100	667	592	9,728		11,321	22,146	2,962	2,750
D	166,451	162,243	338,610		261,494	428,805	309,895	352,042
>= 25,000	14,275	39,074	53,782		29,457	99,694	33,342	52,212
>= 1,000 and < 25,000	143,432	117,475	267,801		215,521	317,650	264,946	271,416
>= 100 and < 1,000	7,026	4,289	12,554		12,433	9,658	9,588	18,485
< 100	1,717	1,405	4,474		4,083	1,803	2,020	9,929
NA/NR	1,067,061	593,095	1,130,835		808,045	986,233	1,386,517	1,325,156
>= 25,000	321,328	127,979	182,365		143,537	168,448	244,143	171,294
>= 1,000 and < 25,000	715,866	447,327	852,715		626,564	769,435	993,947	1,009,013
>= 100 and < 1,000	27,230	15,105	86,320		33,620	42,993	135,666	129,852
< 100	2,638	2,684	9,435		4,324	5,358	12,760	14,997
144A	1,756,436	953,092	1,263,432		980,064	1,364,071	1,318,096	1,379,788

Table 24 Convertible Investment-Grade Par Value Traded (\$000s) (excluding equity CUSIPs)

(Average Daily)	2007	2008	2009	Q109	Q209	Q309	Q409
Total	1,097,678	905,923	553,848	569,712	618,659	571,366	457,411
>= 25,000	111,582	135,628	45,967	51,726	32,558	46,882	52,762
>= 1,000 and < 25,000	961,228	746,512	467,543	476,597	538,094	485,456	371,553
>= 100 and < 1,000	20,131	19,546	33,131	34,004	38,248	32,147	28,245
< 100	4,737	4,237	7,207	7,384	9,760	6,882	4,850
Publicly Traded	903,919	853,996	508,158	547,647	581,783	493,274	412,928
Customer Buy	473,097	400,065	227,619	241,722	254,652	230,857	184,328
Customer Sell	482,591	403,927	234,538	232,499	267,521	241,143	197,408
Interdealer	141,989	101,931	91,691	95,491	96,486	99,366	75,675
Agency	54,246	40,314	30,239	32,154	27,394	33,945	27,506
Principal	1,043,431	865,608	523,609	537,557	591,265	537,421	429,905
Fixed Coupon	754,386	675,130	510,706	495,065	558,602	546,283	442,890
Floating Rate	343,291	230,793	43,142	74,647	60,057	25,084	14,521
Other	0	0	0	0	0	0	0
AAA	930	1,399	1,112	717	2,411	697	626
>= 25,000	0	550	0	0	0	0	0
>= 1,000 and < 25,000	750	655	923	494	2,185	574	438
>= 100 and < 1,000	109	104	131	123	169	84	149
< 100	71	91	59	100	57	39	40
AA	90,458	32,695	6,970	12,132	10,465	3,604	1,976
>= 25,000	20,102	6,858	99	0	397	0	0
>= 1,000 and < 25,000	68,610	25,340	6,327	11,552	9,404	3,071	1,572
>= 100 and < 1,000	1,317	361	460	482	566	462	335
< 100	430	136	84	98	98	71	69
A	525,643	394,692	222,293	231,824	214,078	253,096	190,493
>= 25,000	60,285	61,702	19,262	28,660	8,976	23,750	15,943
>= 1,000 and < 25,000	455,037	322,637	183,834	182,300	180,763	211,581	160,570
>= 100 and < 1,000	8,212	8,408	14,615	16,248	17,507	13,518	11,308
< 100	2,109	1,945	4,582	4,617	6,832	4,246	2,672
BBB	480,646	477,137	323,472	325,038	391,705	313,970	264,315
>= 25,000	31,195	66,517	26,605	23,067	23,185	23,132	36,819
>= 1,000 and < 25,000	436,831	397,880	276,460	282,251	345,742	270,230	208,972
>= 100 and < 1,000	10,492	10,673	17,924	17,151	20,005	18,082	16,454
< 100	2,128	2,066	2,483	2,570	2,774	2,526	2,070
144A	193,759	51,927	45,690	22,064	36,876	78,092	44,484

Table 25 Convertible High-Yield Par Value Traded (\$000s) (excluding equity CUSIPs)

(Average Daily)	2007	2008	2009	Q109	Q209	Q309	Q409
Total	1,660,718	1,259,248	1,269,639	1,199,167	1,377,145	1,328,177	1,172,444
>= 25,000	88,728	123,727	51,921	69,085	67,603	40,780	31,264
>= 1,000 and < 25,000	1,525,687	1,095,191	1,139,581	1,061,939	1,228,208	1,206,316	1,059,604
>= 100 and < 1,000	41,466	35,634	71,324	62,332	74,744	73,958	73,892
< 100	4,838	4,696	6,814	5,811	6,591	7,122	7,683
Publicly Traded	1,353,346	1,077,803	1,059,821	998,077	1,137,026	1,142,469	960,024
Customer Buy	745,209	574,671	568,616	551,134	621,052	595,372	506,906
Customer Sell	748,768	569,106	549,647	497,789	595,224	582,378	521,479
Interdealer	166,741	115,471	151,376	150,244	160,870	150,427	144,058
Agency	65,481	45,883	44,937	53,564	50,543	39,452	36,681
Principal	1,595,237	1,213,365	1,224,702	1,145,603	1,326,602	1,288,725	1,135,762
Fixed Coupon	1,520,779	1,172,527	1,196,511	1,123,626	1,292,212	1,248,149	1,120,137
Floating Rate	139,939	86,721	73,128	75,540	84,934	80,028	52,306
BB	297,863	290,219	260,784	256,168	295,488	282,806	208,998
>= 25,000	14,348	33,244	15,948	13,004	30,181	11,492	9,199
>= 1,000 and < 25,000	275,316	247,591	227,669	226,953	248,254	252,762	182,994
>= 100 and < 1,000	7,148	7,960	15,223	14,355	15,016	16,473	15,006
< 100	1,052	1,424	1,944	1,857	2,037	2,080	1,799
B	313,632	247,271	257,055	269,703	263,290	271,405	224,514
>= 25,000	8,643	19,474	3,990	4,693	5,143	4,120	2,055
>= 1,000 and < 25,000	295,840	219,612	236,630	250,437	240,741	251,099	204,954
>= 100 and < 1,000	8,055	7,237	14,957	13,577	16,072	14,618	15,512
< 100	1,093	947	1,479	996	1,334	1,568	1,993
CCC	211,543	160,103	122,621	111,990	146,590	120,429	111,351
>= 25,000	25,962	29,908	7,905	9,441	13,632	6,044	2,666
>= 1,000 and < 25,000	180,707	125,589	107,562	97,585	124,235	106,942	101,279
>= 100 and < 1,000	4,274	3,965	6,482	4,435	8,011	6,725	6,684
< 100	599	642	672	529	712	718	722
CC	1,359	3,272	60,490	49,885	45,194	77,136	69,009
>= 25,000	0	749	4,502	11,406	418	4,101	2,344
>= 1,000 and < 25,000	1,125	2,418	53,016	36,568	42,469	69,065	63,025
>= 100 and < 1,000	220	99	2,683	1,756	2,111	3,568	3,246
< 100	13	6	289	155	195	402	395

Table 25 (continued)

(Average Daily)	2007	2008	2009	Q109	Q209	Q309	Q409
C	4,131	1,106	46,191	9,906	49,443	46,129	77,637
>= 25,000	238	490	2,211	3,943	408	2,735	1,813
>= 1,000 and < 25,000	3,859	541	42,605	5,729	48,002	42,189	72,855
>= 100 and < 1,000	30	73	1,304	221	981	1,138	2,820
< 100	4	2	71	14	52	66	150
D	31,165	2,478	17,359	9,366	20,389	19,175	20,179
>= 25,000	3,007	526	992	795	952	1,429	781
>= 1,000 and < 25,000	26,221	1,823	15,859	8,314	19,170	17,102	18,546
>= 100 and < 1,000	1,803	121	497	253	257	632	832
< 100	134	9	12	3	11	12	20
NA/NR	801,025	554,799	505,138	492,148	556,751	511,097	460,755
>= 25,000	36,529	39,335	16,372	25,803	16,868	10,859	12,408
>= 1,000 and < 25,000	742,619	497,617	456,241	436,353	505,338	467,157	415,952
>= 100 and < 1,000	19,935	16,180	30,178	27,735	32,296	30,805	29,792
< 100	1,943	1,666	2,347	2,257	2,249	2,275	2,603
144A	307,372	181,445	209,818	201,090	240,119	185,708	212,420

Table 26 Ratio of Investment-Grade Customer Buy to Customer Sell Trades by Maturity Band
(excluding convertible bonds and equity CUSIPs)

	2007			2008			2009		
	Gross	Net	Ratio	Gross	Net	Ratio	Gross	Net	Ratio
>= 25,000	8,742	-94	0.98	6,588	-334	0.90	9,286	-660	0.87
>= 1,000 and < 25,000	242,015	12,703	1.11	267,596	7,404	1.06	380,702	19,468	1.11
>= 100 and < 1,000	308,492	60,198	1.48	426,614	118,644	1.77	686,477	174,055	1.68
< 100	1,432,004	268,648	1.46	2,315,968	987,450	2.49	3,878,287	1,650,745	2.48
<1 Yr. Maturity Band	201,239	10,105	1.11	288,775	71,177	1.65	287,900	73,106	1.68
AAA	16,726	484	1.06	17,552	5,202	1.84	10,032	4,212	2.45
>= 25,000	262	38	1.34	166	8	1.10	77	15	1.48
>= 1,000 and < 25,000	1,747	149	1.19	1,354	158	1.26	673	81	1.27
>= 100 and < 1,000	3,139	315	1.22	2,902	588	1.51	1,608	378	1.61
< 100	11,578	-18	1.00	13,130	4,448	2.02	7,674	3,738	2.90
AA	69,140	-2,980	0.92	79,769	6,239	1.17	42,742	-2,974	0.87
>= 25,000	577	3	1.01	472	-14	0.94	562	-16	0.94
>= 1,000 and < 25,000	7,849	879	1.25	7,839	109	1.03	5,781	227	1.08
>= 100 and < 1,000	12,901	321	1.05	14,040	824	1.12	8,387	-673	0.85
< 100	47,813	-4,183	0.84	57,418	5,320	1.20	28,012	-2,512	0.84
A	87,228	8,452	1.21	141,186	41,542	1.83	152,743	38,003	1.66
>= 25,000	419	-7	0.97	346	-30	0.84	454	-22	0.91
>= 1,000 and < 25,000	9,846	796	1.18	11,080	282	1.05	12,315	515	1.09
>= 100 and < 1,000	16,909	1,783	1.24	20,369	3,785	1.46	24,558	3,212	1.30
< 100	60,054	5,880	1.22	109,391	37,505	2.04	115,416	34,298	1.85
BBB	28,145	4,149	1.35	50,268	18,194	2.13	82,383	33,865	2.40
>= 25,000	90	-10	0.80	128	-8	0.88	119	-5	0.92
>= 1,000 and < 25,000	4,139	343	1.18	5,837	141	1.05	6,936	22	1.01
>= 100 and < 1,000	5,271	375	1.15	7,428	1,506	1.51	11,943	2,743	1.60
< 100	18,645	3,441	1.45	36,875	16,555	2.63	63,385	31,105	2.93
1-5 Yr. Maturity Band	722,795	94,907	1.30	1,221,955	451,497	2.17	2,195,664	878,860	2.33
AAA	63,929	13,619	1.54	140,016	65,296	2.75	147,554	47,922	1.96
>= 25,000	471	9	1.04	421	-39	0.83	3,161	15	1.01
>= 1,000 and < 25,000	4,539	719	1.38	8,889	1,317	1.35	19,694	2,286	1.26
>= 100 and < 1,000	11,279	4,093	2.14	22,909	10,411	2.67	28,858	9,858	2.04
< 100	47,640	8,798	1.45	107,797	53,607	2.98	95,841	35,763	2.19
AA	242,742	20,324	1.18	325,567	98,169	1.86	380,257	142,731	2.20
>= 25,000	1,597	-13	0.98	931	-67	0.87	714	-126	0.70
>= 1,000 and < 25,000	22,564	2,070	1.20	23,926	1,168	1.10	24,717	2,181	1.19

Table 26 (continued)

	2007			2008			2009		
	Gross	Net	Ratio	Gross	Net	Ratio	Gross	Net	Ratio
>= 100 and < 1,000	43,544	9,414	1.55	55,047	18,871	2.04	61,070	20,276	1.99
< 100	175,037	8,853	1.11	245,663	78,197	1.93	293,756	120,400	2.39
A	312,058	59,104	1.47	539,329	201,263	2.19	966,705	316,835	1.98
>= 25,000	1,298	-38	0.94	1,049	-83	0.85	964	-126	0.77
>= 1,000 and < 25,000	29,795	969	1.07	39,164	668	1.03	54,421	2,479	1.10
>= 100 and < 1,000	53,838	12,686	1.62	83,671	27,129	1.96	150,226	45,062	1.86
< 100	227,127	45,487	1.50	415,445	173,549	2.43	761,094	269,420	2.10
BBB	104,066	1,860	1.04	217,043	86,769	2.33	701,148	371,372	3.25
>= 25,000	552	26	1.10	558	24	1.09	428	-50	0.79
>= 1,000 and < 25,000	20,062	-780	0.93	25,695	-233	0.98	41,375	5,153	1.28
>= 100 and < 1,000	20,620	-1,440	0.87	32,715	6,505	1.50	91,178	26,226	1.81
< 100	62,832	4,054	1.14	158,075	80,473	3.07	568,167	340,043	3.98
5-10 Yr. Maturity Band	563,267	109,469	1.48	836,793	326,399	2.28	1,601,591	682,179	2.48
AAA	51,485	10,757	1.53	83,556	41,376	2.96	45,555	29,393	4.64
>= 25,000	218	4	1.04	118	-34	0.55	17	-15	0.06
>= 1,000 and < 25,000	2,542	238	1.21	3,379	353	1.23	1,104	-36	0.94
>= 100 and < 1,000	6,745	2,579	2.24	10,382	5,784	3.52	4,280	2,100	2.93
< 100	41,980	7,936	1.47	69,677	35,273	3.05	40,154	27,344	5.27
AA	153,994	34,386	1.57	197,103	79,115	2.34	256,801	107,879	2.45
>= 25,000	748	40	1.11	521	-57	0.80	320	-42	0.77
>= 1,000 and < 25,000	12,751	605	1.10	14,797	363	1.05	14,240	538	1.08
>= 100 and < 1,000	25,148	9,282	2.17	28,638	10,868	2.22	30,713	10,025	1.97
< 100	115,347	24,459	1.54	153,147	67,941	2.59	211,528	97,358	2.71
A	230,077	50,407	1.56	368,577	148,607	2.35	704,401	270,379	2.25
>= 25,000	699	-49	0.87	625	5	1.02	1,092	-90	0.85
>= 1,000 and < 25,000	26,419	1,173	1.09	31,608	150	1.01	51,571	939	1.04
>= 100 and < 1,000	37,209	12,097	1.96	54,883	18,821	2.04	100,630	28,210	1.78
< 100	165,750	37,186	1.58	281,461	129,631	2.71	551,108	241,320	2.56
BBB	127,711	13,919	1.24	187,557	57,301	1.88	594,834	274,528	2.71
>= 25,000	576	20	1.07	371	33	1.20	495	-49	0.82
>= 1,000 and < 25,000	33,113	-185	0.99	30,480	126	1.01	59,373	1,179	1.04
>= 100 and < 1,000	23,886	892	1.08	31,668	3,586	1.26	78,445	15,407	1.49
< 100	70,136	13,192	1.46	125,038	53,556	2.50	456,521	257,991	3.60
10-20 Yr. Maturity Band	188,111	30,119	1.38	203,099	52,547	1.70	305,931	80,091	1.71
AAA	35,570	6,580	1.45	36,249	8,645	1.63	9,599	2,877	1.86
>= 25,000	20	2	1.22	11	-1	0.83	1	1	n.a
>= 1,000 and < 25,000	306	30	1.22	296	20	1.14	112	-4	0.93
>= 100 and < 1,000	1,531	279	1.45	1,655	259	1.37	435	87	1.50

Table 26 (continued)

	2007			2008			2009		
	Gross	Net	Ratio	Gross	Net	Ratio	Gross	Net	Ratio
< 100	33,713	6,269	1.46	34,287	8,367	1.65	9,051	2,793	1.89
AA	54,586	7,450	1.32	52,545	13,723	1.71	51,735	10,933	1.54
>= 25,000	34	-4	0.79	20	-2	0.82	5	1	1.50
>= 1,000 and < 25,000	1,266	94	1.16	1,090	66	1.13	744	16	1.04
>= 100 and < 1,000	2,207	327	1.35	2,094	440	1.53	2,017	181	1.20
< 100	51,079	7,033	1.32	49,341	13,219	1.73	48,969	10,735	1.56
A	66,373	14,053	1.54	79,056	23,248	1.83	151,208	33,842	1.58
>= 25,000	72	-2	0.95	45	-3	0.88	70	8	1.26
>= 1,000 and < 25,000	3,833	279	1.16	3,394	210	1.13	5,074	88	1.04
>= 100 and < 1,000	4,800	852	1.43	5,463	873	1.38	7,776	826	1.24
< 100	57,668	12,924	1.58	70,154	22,168	1.92	138,288	32,920	1.62
BBB	31,582	2,036	1.14	35,249	6,931	1.49	93,389	32,439	2.06
>= 25,000	67	1	1.03	51	-1	0.96	69	3	1.09
>= 1,000 and < 25,000	5,616	110	1.04	4,967	63	1.03	10,434	138	1.03
>= 100 and < 1,000	3,597	169	1.10	3,970	244	1.13	10,961	2,179	1.50
< 100	22,302	1,756	1.17	26,261	6,625	1.67	71,925	30,119	2.44
20+ Yr. Maturity Band	315,841	96,855	1.88	466,144	211,544	2.66	563,666	129,372	1.60
AAA	28,628	5,498	1.48	46,288	24,186	3.19	13,398	6,442	2.85
>= 25,000	16	2	1.29	53	-15	0.56	33	-3	0.83
>= 1,000 and < 25,000	982	84	1.19	1,907	61	1.07	1,103	29	1.05
>= 100 and < 1,000	2,435	295	1.28	3,046	794	1.71	1,270	404	1.93
< 100	25,195	5,117	1.51	41,282	23,346	3.60	10,992	6,012	3.41
AA	51,232	15,432	1.86	92,388	50,422	3.40	72,510	13,190	1.44
>= 25,000	122	-12	0.82	122	-20	0.72	95	-21	0.64
>= 1,000 and < 25,000	5,887	613	1.23	6,798	284	1.09	8,340	564	1.15
>= 100 and < 1,000	4,710	946	1.50	6,774	1,486	1.56	9,034	958	1.24
< 100	40,513	13,885	2.04	78,694	48,672	4.24	55,041	11,689	1.54
A	151,164	64,006	2.47	244,897	127,105	3.16	303,811	75,869	1.67
>= 25,000	472	-46	0.82	444	-12	0.95	384	-106	0.57
>= 1,000 and < 25,000	21,469	1,961	1.20	26,411	1,533	1.12	32,661	2,047	1.13
>= 100 and < 1,000	13,639	2,587	1.47	23,547	5,505	1.61	34,109	4,157	1.28
< 100	115,584	59,504	3.12	194,495	120,079	4.23	236,657	69,771	1.84
BBB	84,817	11,919	1.33	82,571	9,831	1.27	173,947	33,871	1.48
>= 25,000	432	-58	0.76	136	-18	0.77	226	-32	0.75
>= 1,000 and < 25,000	27,290	2,556	1.21	18,685	565	1.06	30,034	1,026	1.07
>= 100 and < 1,000	15,084	2,346	1.37	15,413	365	1.05	28,979	2,439	1.18
< 100	42,011	7,075	1.41	48,337	8,919	1.45	114,708	30,438	1.72

Table 27 Ratio of High-Yield Customer Buy to Customer Sell Trades by Maturity Band (excluding convertible bonds and equity CUSIPs)

	2007			2008			2009		
	Gross	Net	Ratio	Gross	Net	Ratio	Gross	Net	Ratio
>= 25,000	1,778	92	1.11	1,782	-30	0.97	2,707	-47	0.97
>= 1,000 and < 25,000	239,804	1,758	1.01	220,799	1,873	1.02	264,226	1,350	1.01
>= 100 and < 1,000	127,089	-471	0.99	116,268	4,784	1.09	207,223	11,487	1.12
< 100	503,132	-7,714	0.97	422,991	19,743	1.10	739,915	11,731	1.03
<1 Yr. Maturity Band	67,510	-10,166	0.74	85,822	5,774	1.14	125,704	-2,818	0.96
BB	32,205	-1,625	0.90	14,545	3,965	1.75	21,084	6,142	1.82
>= 25,000	34	6	1.43	26	-2	0.86	26	2	1.17
>= 1,000 and < 25,000	1,897	73	1.08	2,402	96	1.08	2,668	64	1.05
>= 100 and < 1,000	2,815	209	1.16	1,603	209	1.30	2,265	57	1.05
< 100	27,459	-1,913	0.87	10,514	3,662	2.07	16,125	6,019	2.19
B	14,594	-1,012	0.87	47,411	9,145	1.48	11,392	-92	0.98
>= 25,000	31	3	1.21	42	-6	0.75	20	-2	0.82
>= 1,000 and < 25,000	1,343	13	1.02	3,779	29	1.02	2,154	-10	0.99
>= 100 and < 1,000	1,546	62	1.08	4,382	818	1.46	1,277	-103	0.85
< 100	11,674	-1,090	0.83	39,208	8,304	1.54	7,941	23	1.01
CCC	2,086	-270	0.77	11,502	-1,812	0.73	28,984	3,742	1.30
>= 25,000	3	1	2.00	37	3	1.18	186	12	1.14
>= 1,000 and < 25,000	447	3	1.01	1,547	-15	0.98	3,313	-111	0.94
>= 100 and < 1,000	277	-5	0.96	1,273	-323	0.60	3,273	157	1.10
< 100	1,359	-269	0.67	8,645	-1,477	0.71	22,212	3,684	1.40
CC	2,245	-449	0.67	5,350	-2,428	0.38	26,272	-2,736	0.81
>= 25,000	2	0	1.00	0	0	n.a.	26	-2	0.86
>= 1,000 and < 25,000	872	20	1.05	668	-28	0.92	3,069	-31	0.98
>= 100 and < 1,000	277	-21	0.86	473	-199	0.41	2,248	-122	0.90
< 100	1,094	-448	0.42	4,209	-2,201	0.31	20,929	-2,581	0.78
C	1,351	-99	0.86	999	-111	0.80	21,187	-4,167	0.67
>= 25,000	0	0	n.a.	0	0	n.a.	24	2	1.18
>= 1,000 and < 25,000	837	141	1.41	539	-23	0.92	1,516	20	1.03
>= 100 and < 1,000	186	-10	0.90	169	-9	0.90	1,909	-231	0.78
< 100	328	-230	0.18	291	-79	0.57	17,738	-3,958	0.64
D	9,322	-5,256	0.28	3,534	-2,286	0.21	8,227	-4,529	0.29
>= 25,000	4	0	1.00	13	-3	0.63	21	3	1.33
>= 1,000 and < 25,000	2,153	175	1.18	968	22	1.05	1,696	190	1.25

Table 27 (continued)

	2007			2008			2009		
	Gross	Net	Ratio	Gross	Net	Ratio	Gross	Net	Ratio
>= 100 and < 1,000	1,048	-386	0.46	341	-255	0.14	812	-326	0.43
< 100	6,117	-5,045	0.10	2,212	-2,050	0.04	5,698	-4,396	0.13
NA/NR	5,707	-1,455	0.59	2,481	-699	0.56	8,558	-1,178	0.76
>= 25,000	20	0	1.00	33	-3	0.83	37	3	1.18
>= 1,000 and < 25,000	1,904	-88	0.91	783	-35	0.91	1,422	78	1.12
>= 100 and < 1,000	1,106	-228	0.66	473	-49	0.81	2,370	66	1.06
< 100	2,677	-1,139	0.40	1,192	-612	0.32	4,729	-1,325	0.56
1-5 Yr. Maturity Band	287,406	-4,484	0.97	278,630	18,318	1.14	494,356	31,014	1.13
BB	102,828	8,240	1.17	71,629	15,239	1.54	140,455	43,803	1.91
>= 25,000	338	10	1.06	165	3	1.04	169	-11	0.88
>= 1,000 and < 25,000	14,758	-96	0.99	15,970	912	1.12	25,952	226	1.02
>= 100 and < 1,000	11,970	-36	0.99	10,735	797	1.16	20,859	1,911	1.20
< 100	75,762	8,362	1.25	44,759	13,527	1.87	93,475	41,677	2.61
B	104,388	-8,030	0.86	126,403	8,411	1.14	96,680	12,650	1.30
>= 25,000	271	25	1.20	206	18	1.19	110	-4	0.93
>= 1,000 and < 25,000	19,896	168	1.02	26,176	386	1.03	22,636	388	1.03
>= 100 and < 1,000	14,566	-658	0.91	17,867	1,219	1.15	17,016	628	1.08
< 100	69,655	-7,565	0.80	82,154	6,788	1.18	56,918	11,638	1.51
CCC	41,682	-254	0.99	52,115	225	1.01	94,629	11,275	1.27
>= 25,000	52	-2	0.93	261	1	1.01	389	-1	0.99
>= 1,000 and < 25,000	13,764	330	1.05	16,765	1	1.00	23,421	-121	0.99
>= 100 and < 1,000	5,803	-137	0.95	6,897	-449	0.88	13,191	101	1.02
< 100	22,063	-445	0.96	28,192	672	1.05	57,628	11,296	1.49
CC	11,613	563	1.10	9,483	-2,495	0.58	75,046	-25,262	0.50
>= 25,000	6	0	1.00	27	1	1.08	46	-2	0.92
>= 1,000 and < 25,000	4,669	59	1.03	1,998	20	1.02	5,435	143	1.05
>= 100 and < 1,000	2,093	169	1.18	1,159	-203	0.70	5,500	-170	0.94
< 100	4,845	335	1.15	6,299	-2,313	0.46	64,065	-25,233	0.43
C	4,694	-858	0.69	2,727	-845	0.53	27,348	-5,762	0.65
>= 25,000	4	0	1.00	13	1	1.17	53	1	1.04
>= 1,000 and < 25,000	1,730	-16	0.98	818	-40	0.91	5,252	-130	0.95
>= 100 and < 1,000	806	-126	0.73	414	-34	0.85	2,823	-265	0.83
< 100	2,154	-716	0.50	1,482	-772	0.31	19,220	-5,368	0.56
D	11,476	-4,068	0.48	6,402	-3,512	0.29	19,046	-6,014	0.52
>= 25,000	27	-1	0.93	55	-1	0.96	64	6	1.21
>= 1,000 and < 25,000	5,029	71	1.03	1,805	-77	0.92	5,227	53	1.02

Table 27 (continued)

	2007			2008			2009		
	Gross	Net	Ratio	Gross	Net	Ratio	Gross	Net	Ratio
>= 100 and < 1,000	1,559	-431	0.57	791	-355	0.38	2,341	-443	0.68
< 100	4,861	-3,707	0.13	3,751	-3,079	0.10	11,414	-5,630	0.34
NA/NR	10,725	-77	0.99	9,871	1,295	1.30	41,152	324	1.02
>= 25,000	99	9	1.20	56	-4	0.87	357	-33	0.83
>= 1,000 and < 25,000	3,236	70	1.04	1,894	44	1.05	9,191	-73	0.98
>= 100 and < 1,000	2,195	49	1.05	1,658	242	1.34	13,728	1,138	1.18
< 100	5,195	-205	0.92	6,263	1,013	1.39	17,876	-708	0.92
5-10 Yr. Maturity Band	357,860	20,376	1.12	300,433	14,739	1.10	415,719	22,049	1.11
BB	108,605	5,625	1.11	73,234	6,904	1.21	114,062	30,756	1.74
>= 25,000	142	6	1.09	147	-7	0.91	127	-7	0.90
>= 1,000 and < 25,000	29,320	536	1.04	25,881	1,223	1.10	29,338	952	1.07
>= 100 and < 1,000	17,243	-421	0.95	15,710	296	1.04	20,783	1,629	1.17
< 100	61,900	5,504	1.20	31,496	5,392	1.41	63,814	28,182	2.58
B	139,518	5,722	1.09	127,560	2,410	1.04	83,459	7,527	1.20
>= 25,000	125	1	1.02	98	-4	0.92	68	-12	0.70
>= 1,000 and < 25,000	51,755	1,139	1.05	51,838	1,008	1.04	33,425	1,091	1.07
>= 100 and < 1,000	28,567	-15	1.00	25,527	955	1.08	20,597	1,115	1.11
< 100	59,071	4,597	1.17	50,097	451	1.02	29,369	5,333	1.44
CCC	87,037	6,571	1.16	74,761	2,815	1.08	60,293	3,539	1.12
>= 25,000	72	6	1.18	198	0	1.00	209	11	1.11
>= 1,000 and < 25,000	42,685	699	1.03	38,849	229	1.01	28,795	971	1.07
>= 100 and < 1,000	13,251	573	1.09	11,124	472	1.09	11,477	87	1.02
< 100	31,029	5,293	1.41	24,590	2,114	1.19	19,812	2,470	1.28
CC	5,848	878	1.35	5,086	-694	0.76	58,391	-19,333	0.50
>= 25,000	2	0	1.00	4	2	3.00	96	-2	0.96
>= 1,000 and < 25,000	2,241	109	1.10	1,262	76	1.13	6,603	173	1.05
>= 100 and < 1,000	1,069	185	1.42	555	65	1.27	4,630	514	1.25
< 100	2,536	584	1.60	3,265	-837	0.59	47,062	-20,018	0.40
C	2,347	203	1.19	2,699	-759	0.56	20,007	-5,947	0.54
>= 25,000	0	0	n.a.	40	-4	0.82	59	-3	0.90
>= 1,000 and < 25,000	952	28	1.06	1,173	-157	0.76	3,105	-41	0.97
>= 100 and < 1,000	438	72	1.39	476	-162	0.49	2,120	64	1.06
< 100	957	103	1.24	1,010	-436	0.40	14,723	-5,967	0.42
D	500	-22	0.92	3,493	-1,447	0.41	11,251	-2,865	0.59
>= 25,000	2	0	1.00	54	-2	0.93	129	1	1.02
>= 1,000 and < 25,000	225	-11	0.91	1,559	-11	0.99	3,911	101	1.05

Table 27 (continued)

	2007			2008			2009		
	Gross	Net	Ratio	Gross	Net	Ratio	Gross	Net	Ratio
>= 100 and < 1,000	141	3	1.04	343	-153	0.38	1,483	-239	0.72
< 100	132	-14	0.81	1,537	-1,281	0.09	5,728	-2,728	0.35
NA/NR	14,005	1,399	1.22	13,600	5,510	2.36	68,256	8,372	1.28
>= 25,000	120	-2	0.97	62	10	1.38	99	-1	0.98
>= 1,000 and < 25,000	6,941	-381	0.90	4,979	-583	0.79	15,931	-1,137	0.87
>= 100 and < 1,000	2,894	574	1.49	2,309	1,195	3.15	29,269	3,979	1.31
< 100	4,050	1,208	1.85	6,250	4,888	8.18	22,957	5,531	1.63
10-20 Yr. Maturity Band	93,236	-7,334	0.85	57,436	-5,660	0.82	110,481	-28,841	0.59
BB	52,651	-4,497	0.84	10,035	-533	0.90	13,960	218	1.03
>= 25,000	23	3	1.30	13	1	1.17	19	-1	0.90
>= 1,000 and < 25,000	3,266	110	1.07	2,063	71	1.07	2,782	86	1.06
>= 100 and < 1,000	3,625	-191	0.90	1,263	-99	0.85	1,853	-99	0.90
< 100	45,737	-4,419	0.82	6,696	-506	0.86	9,306	232	1.05
B	22,184	-390	0.97	20,988	-4,712	0.63	10,924	-1,690	0.73
>= 25,000	12	2	1.40	10	-2	0.67	12	-8	0.20
>= 1,000 and < 25,000	3,731	107	1.06	1,675	91	1.11	2,007	3	1.00
>= 100 and < 1,000	2,758	-134	0.91	1,989	217	1.24	1,730	36	1.04
< 100	15,683	-365	0.95	17,314	-5,018	0.55	7,175	-1,721	0.61
CCC	9,695	-3,221	0.50	14,437	-2,577	0.70	12,209	-4,009	0.51
>= 25,000	11	3	1.75	24	4	1.40	33	-1	0.94
>= 1,000 and < 25,000	760	26	1.07	1,126	-2	1.00	670	0	1.00
>= 100 and < 1,000	947	-109	0.79	1,489	31	1.04	1,017	-165	0.72
< 100	7,977	-3,141	0.43	11,798	-2,610	0.64	10,489	-3,843	0.46
CC	3	-1	0.50	2,178	-680	0.52	33,387	-20,849	0.23
>= 25,000	0	0	n.a.	1	1	n.a.	8	-2	0.60
>= 1,000 and < 25,000	2	0	1.00	80	28	2.08	429	33	1.17
>= 100 and < 1,000	0	0	n.a.	151	51	2.02	1,835	445	1.64
< 100	1	-1	0.00	1,946	-760	0.44	31,115	-21,325	0.19
C	213	-137	0.22	742	-308	0.41	9,942	-3,764	0.45
>= 25,000	0	0	n.a.	2	0	1.00	22	2	1.20
>= 1,000 and < 25,000	12	2	1.40	43	-1	0.95	644	-26	0.92
>= 100 and < 1,000	16	-6	0.45	105	-5	0.91	1,249	247	1.49
< 100	185	-133	0.16	592	-302	0.32	8,027	-3,987	0.34
D	118	-2	0.97	266	-42	0.73	4,163	-1,507	0.47
>= 25,000	1	-1	0.00	3	1	2.00	10	-2	0.67
>= 1,000 and < 25,000	46	6	1.30	45	-3	0.88	501	27	1.11

Table 27 (continued)

	2007			2008			2009		
	Gross	Net	Ratio	Gross	Net	Ratio	Gross	Net	Ratio
>= 100 and < 1,000	12	0	1.00	37	-15	0.42	474	72	1.36
< 100	59	-7	0.79	181	-25	0.76	3,178	-1,604	0.33
NA/NR	8,372	914	1.25	8,790	3,192	2.14	25,896	2,760	1.24
>= 25,000	74	6	1.18	25	-5	0.67	55	11	1.50
>= 1,000 and < 25,000	4,202	-930	0.64	3,222	-746	0.62	6,434	-1,062	0.72
>= 100 and < 1,000	1,780	376	1.54	1,318	572	2.53	7,395	1,079	1.34
< 100	2,316	1,462	4.42	4,225	3,371	8.89	12,012	2,732	1.59
20+ Yr. Maturity Band	65,791	-4,727	0.87	39,519	-6,801	0.71	67,811	3,117	1.10
BB	21,197	1,215	1.12	7,618	-920	0.78	29,546	9,076	1.89
>= 25,000	100	18	1.44	27	-3	0.80	77	-1	0.97
>= 1,000 and < 25,000	6,200	170	1.06	3,023	67	1.05	7,150	92	1.03
>= 100 and < 1,000	2,493	27	1.02	1,123	-231	0.66	4,444	578	1.30
< 100	12,404	1,000	1.18	3,445	-753	0.64	17,875	8,407	2.78
B	14,874	-2,006	0.76	7,461	-1,185	0.73	6,279	591	1.21
>= 25,000	42	6	1.33	20	-8	0.43	23	3	1.30
>= 1,000 and < 25,000	3,871	97	1.05	2,009	-9	0.99	2,468	28	1.02
>= 100 and < 1,000	1,943	83	1.09	1,415	31	1.04	1,283	85	1.14
< 100	9,018	-2,192	0.61	4,017	-1,199	0.54	2,505	475	1.47
CCC	14,254	-3,782	0.58	15,925	-4,611	0.55	8,190	-2,528	0.53
>= 25,000	76	-4	0.90	52	-16	0.53	11	-3	0.57
>= 1,000 and < 25,000	2,693	157	1.12	2,781	35	1.03	610	-38	0.88
>= 100 and < 1,000	1,723	-9	0.99	2,044	-4	1.00	994	-110	0.80
< 100	9,762	-3,926	0.43	11,048	-4,626	0.41	6,575	-2,377	0.47
CC	763	-11	0.97	992	-556	0.28	7,374	-1,836	0.60
>= 25,000	2	0	1.00	2	0	1.00	27	5	1.45
>= 1,000 and < 25,000	569	57	1.22	162	-32	0.67	1,899	47	1.05
>= 100 and < 1,000	65	3	1.10	89	-25	0.56	1,027	-61	0.89
< 100	127	-71	0.28	739	-499	0.19	4,421	-1,827	0.42
C	3,631	235	1.14	1,101	-269	0.61	5,008	-1,058	0.65
>= 25,000	4	0	1.00	28	-4	0.75	44	-6	0.76
>= 1,000 and < 25,000	2,274	136	1.13	438	-52	0.79	1,289	-17	0.97
>= 100 and < 1,000	555	121	1.56	192	-20	0.81	1,008	94	1.21
< 100	798	-22	0.95	443	-193	0.39	2,667	-1,129	0.41
D	716	140	1.49	311	-35	0.80	660	-426	0.22
>= 25,000	0	0	n.a.	15	-3	0.67	12	6	3.00
>= 1,000 and < 25,000	509	1	1.00	45	-5	0.80	144	6	1.09

Table 27 (continued)

	2007			2008			2009		
	Gross	Net	Ratio	Gross	Net	Ratio	Gross	Net	Ratio
>= 100 and < 1,000	61	25	2.39	27	-15	0.29	62	-30	0.35
< 100	146	114	8.13	224	-12	0.90	442	-408	0.04
NA/NR	10,356	-518	0.90	6,111	775	1.29	10,754	-702	0.88
>= 25,000	79	-3	0.93	23	1	1.09	39	-11	0.56
>= 1,000 and < 25,000	5,015	-1,223	0.61	2,434	-646	0.58	3,139	-625	0.67
>= 100 and < 1,000	1,261	-79	0.88	747	219	1.83	2,881	-231	0.85
< 100	4,001	787	1.49	2,907	1,201	2.41	4,695	165	1.07

Table 28 Ratio of Convertible Investment-Grade Customer Buy to Customer Sell Trades by Maturity Band (excluding equity CUSIPs)

	2007			2008			2009		
	Gross	Net	Ratio	Gross	Net	Ratio	Gross	Net	Ratio
>= 25,000	582	0	1.00	705	-53	0.86	239	-23	0.82
>= 1,000 and < 25,000	35,408	376	1.02	35,569	1,383	1.08	25,403	3	1.00
>= 100 and < 1,000	9,081	211	1.05	9,969	-97	0.98	15,797	3,547	1.58
< 100	45,854	-20,912	0.37	44,245	-17,875	0.42	75,278	748	1.02
<1 Yr. Maturity Band	2,196	-534	0.61	2,188	-880	0.43	467	-269	0.27
AAA	1	-1	0.00	40	-36	0.05	0	0	n.a.
>= 25,000	0	0	n.a.	0	0	n.a.	0	0	n.a.
>= 1,000 and < 25,000	0	0	n.a.	0	0	n.a.	0	0	n.a.
>= 100 and < 1,000	0	0	n.a.	1	-1	0.00	0	0	n.a.
< 100	1	-1	0.00	39	-35	0.05	0	0	n.a.
AA	614	-338	0.29	106	-56	0.31	16	0	1.00
>= 25,000	0	0	n.a.	0	0	n.a.	0	0	n.a.
>= 1,000 and < 25,000	0	0	n.a.	1	-1	0.00	0	0	n.a.
>= 100 and < 1,000	42	-32	0.14	9	-7	0.13	2	0	1.00
< 100	572	-306	0.30	96	-48	0.33	14	0	1.00
A	130	-50	0.44	465	-95	0.66	30	-20	0.20
>= 25,000	0	0	n.a.	22	6	1.75	0	0	n.a.
>= 1,000 and < 25,000	0	0	n.a.	248	-10	0.92	8	-4	0.33
>= 100 and < 1,000	19	-15	0.12	47	-9	0.68	9	-5	0.29
< 100	111	-35	0.52	148	-82	0.29	13	-11	0.08
BBB	1,451	-145	0.82	1,577	-693	0.39	421	-249	0.26
>= 25,000	5	-1	0.67	5	-1	0.67	0	0	n.a.
>= 1,000 and < 25,000	597	27	1.09	520	-6	0.98	118	-28	0.62
>= 100 and < 1,000	178	4	1.05	186	-54	0.55	57	-27	0.36
< 100	671	-175	0.59	866	-632	0.16	246	-194	0.12
1-5 Yr. Maturity Band	14,544	-2,620	0.69	19,955	-269	0.97	61,233	16,919	1.76
AAA	2	0	1.00	79	11	1.32	1	-1	0.00
>= 25,000	0	0	n.a.	0	0	n.a.	0	0	n.a.
>= 1,000 and < 25,000	0	0	n.a.	0	0	n.a.	0	0	n.a.
>= 100 and < 1,000	0	0	n.a.	6	0	1.00	0	0	n.a.
< 100	2	0	1.00	73	11	1.35	1	-1	0.00
AA	851	-393	0.37	194	-136	0.18	6	-4	0.20
>= 25,000	1	-1	0.00	2	0	1.00	0	0	n.a.

Table 28 (continued)

	2007			2008			2009		
	Gross	Net	Ratio	Gross	Net	Ratio	Gross	Net	Ratio
>= 1,000 and < 25,000	3	3	n.a.	3	1	2.00	0	0	n.a.
>= 100 and < 1,000	48	-10	0.66	2	2	n.a.	0	0	n.a.
< 100	799	-385	0.35	187	-139	0.15	6	-4	0.20
A	7,572	-916	0.78	13,221	833	1.13	48,735	18,763	2.25
>= 25,000	68	6	1.19	107	-21	0.67	77	-9	0.79
>= 1,000 and < 25,000	4,772	78	1.03	6,083	331	1.12	6,793	59	1.02
>= 100 and < 1,000	591	27	1.10	1,371	175	1.29	5,532	2,176	2.30
< 100	2,141	-1,027	0.35	5,660	348	1.13	36,333	16,537	2.67
BBB	6,119	-1,311	0.65	6,461	-977	0.74	12,491	-1,839	0.74
>= 25,000	21	-1	0.91	51	5	1.22	25	1	1.08
>= 1,000 and < 25,000	2,458	44	1.04	2,976	82	1.06	4,330	-164	0.93
>= 100 and < 1,000	573	51	1.20	655	73	1.25	2,042	176	1.19
< 100	3,067	-1,405	0.37	2,779	-1,137	0.42	6,094	-1,852	0.53
5-10 Yr. Maturity Band	8,198	-212	0.95	7,122	-1,168	0.72	2,499	-821	0.51
AAA	3	-3	0.00	0	0	n.a.	0	0	n.a.
>= 25,000	0	0	n.a.	0	0	n.a.	0	0	n.a.
>= 1,000 and < 25,000	0	0	n.a.	0	0	n.a.	0	0	n.a.
>= 100 and < 1,000	0	0	n.a.	0	0	n.a.	0	0	n.a.
< 100	3	-3	0.00	0	0	n.a.	0	0	n.a.
AA	305	-61	0.67	1	-1	0.00	0	0	n.a.
>= 25,000	8	6	7.00	0	0	n.a.	0	0	n.a.
>= 1,000 and < 25,000	186	-26	0.75	0	0	n.a.	0	0	n.a.
>= 100 and < 1,000	15	-7	0.36	0	0	n.a.	0	0	n.a.
< 100	96	-34	0.48	1	-1	0.00	0	0	n.a.
A	4,359	239	1.12	3,662	-784	0.65	560	-334	0.25
>= 25,000	62	0	1.00	21	-5	0.62	0	0	n.a.
>= 1,000 and < 25,000	2,405	81	1.07	1,556	70	1.09	90	-16	0.70
>= 100 and < 1,000	389	55	1.33	398	-16	0.92	67	19	1.79
< 100	1,503	103	1.15	1,687	-833	0.34	403	-337	0.09
BBB	3,531	-387	0.80	3,459	-383	0.80	1,939	-487	0.60
>= 25,000	9	5	3.50	25	-3	0.79	0	0	n.a.
>= 1,000 and < 25,000	2,035	-3	1.00	1,724	64	1.08	595	19	1.07
>= 100 and < 1,000	332	48	1.34	381	37	1.22	320	50	1.37
< 100	1,155	-437	0.45	1,329	-481	0.47	1,024	-556	0.30
10-20 Yr. Maturity Band	40,722	-11,108	0.57	30,676	-9,092	0.54	27,449	-8,699	0.52
AAA	1,022	-268	0.58	1,015	-393	0.44	1,009	-591	0.26

Table 28 (continued)

	2007			2008			2009		
	Gross	Net	Ratio	Gross	Net	Ratio	Gross	Net	Ratio
>= 25,000	0	0	n.a.	2	0	1.00	0	0	n.a.
>= 1,000 and < 25,000	53	3	1.12	35	-3	0.84	66	-2	0.94
>= 100 and < 1,000	51	11	1.55	69	7	1.23	63	-17	0.58
< 100	918	-282	0.53	909	-397	0.39	880	-572	0.21
AA	0	0	n.a.	3	-3	0.00	7	-3	0.40
>= 25,000	0	0	n.a.	0	0	n.a.	0	0	n.a.
>= 1,000 and < 25,000	0	0	n.a.	1	-1	0.00	0	0	n.a.
>= 100 and < 1,000	0	0	n.a.	1	-1	0.00	0	0	n.a.
< 100	0	0	n.a.	1	-1	0.00	7	-3	0.40
A	16,151	-4,583	0.56	11,482	-3,850	0.50	7,177	-2,875	0.43
>= 25,000	62	0	1.00	44	-4	0.83	9	-3	0.50
>= 1,000 and < 25,000	3,939	89	1.05	2,645	3	1.00	1,171	-21	0.96
>= 100 and < 1,000	1,740	36	1.04	1,341	-221	0.72	945	77	1.18
< 100	10,410	-4,708	0.38	7,452	-3,628	0.35	5,052	-2,928	0.27
BBB	23,549	-6,257	0.58	18,176	-4,846	0.58	19,256	-5,230	0.57
>= 25,000	75	-1	0.97	76	-20	0.58	42	0	1.00
>= 1,000 and < 25,000	8,285	-5	1.00	5,455	145	1.05	4,671	77	1.03
>= 100 and < 1,000	2,537	-83	0.94	2,271	-45	0.96	2,809	467	1.40
< 100	12,652	-6,168	0.34	10,374	-4,926	0.36	11,734	-5,774	0.34
20+ Yr. Maturity Band	25,265	-5,851	0.62	30,547	-5,233	0.71	25,069	-2,855	0.80
AAA	0	0	n.a.	0	0	n.a.	0	0	n.a.
>= 25,000	0	0	n.a.	0	0	n.a.	0	0	n.a.
>= 1,000 and < 25,000	0	0	n.a.	0	0	n.a.	0	0	n.a.
>= 100 and < 1,000	0	0	n.a.	0	0	n.a.	0	0	n.a.
< 100	0	0	n.a.	0	0	n.a.	0	0	n.a.
AA	5,574	-914	0.72	1,996	-426	0.65	1,363	-183	0.76
>= 25,000	74	-10	0.76	38	0	1.00	1	-1	0.00
>= 1,000 and < 25,000	2,221	47	1.04	1,037	71	1.15	373	25	1.14
>= 100 and < 1,000	559	57	1.23	155	-15	0.82	275	23	1.18
< 100	2,720	-1,008	0.46	766	-482	0.23	714	-230	0.51
A	12,013	-3,043	0.60	11,279	-2,433	0.65	6,061	-1,661	0.57
>= 25,000	147	3	1.04	109	-5	0.91	12	-2	0.71
>= 1,000 and < 25,000	4,955	113	1.05	4,471	317	1.15	1,521	41	1.06
>= 100 and < 1,000	1,252	66	1.11	1,296	-68	0.90	838	132	1.37
< 100	5,659	-3,225	0.27	5,403	-2,677	0.34	3,690	-1,832	0.34
BBB	7,678	-1,894	0.60	17,272	-2,374	0.76	17,645	-1,011	0.89
>= 25,000	50	-6	0.79	203	-5	0.95	73	-9	0.78
>= 1,000 and < 25,000	3,499	-75	0.96	8,814	320	1.08	5,667	17	1.01
>= 100 and < 1,000	755	3	1.01	1,780	46	1.05	2,838	476	1.40
< 100	3,374	-1,816	0.30	6,475	-2,735	0.41	9,067	-1,495	0.72

Table 29 Ratio of Convertible High-Yield Customer Buy to Customer Sell Trades by Maturity Band (excluding equity CUSIPs)

	2007			2008			2009		
	Gross	Net	Ratio	Gross	Net	Ratio	Gross	Net	Ratio
>= 25,000	452	-44	0.82	591	-63	0.81	235	1	1.01
>= 1,000 and < 25,000	77,547	1,709	1.05	61,541	1,999	1.07	73,800	2,884	1.08
>= 100 and < 1,000	18,142	-1,030	0.89	15,208	120	1.02	29,905	3,697	1.28
< 100	42,565	-18,979	0.38	40,705	-14,855	0.47	61,603	-11,397	0.69
<1 Yr. Maturity Band	3,186	-1,198	0.45	2,660	-848	0.52	5,336	90	1.03
BB	479	-333	0.18	558	-352	0.23	3,264	518	1.38
>= 25,000	0	0	n.a.	0	0	n.a.	2	0	1.00
>= 1,000 and < 25,000	117	-17	0.75	100	-4	0.92	342	16	1.10
>= 100 and < 1,000	35	-11	0.52	46	-8	0.70	410	94	1.59
< 100	327	-305	0.03	412	-340	0.10	2,510	408	1.39
B	1,050	-338	0.51	796	-158	0.67	54	12	1.57
>= 25,000	0	0	n.a.	8	0	1.00	0	0	n.a.
>= 1,000 and < 25,000	305	47	1.36	374	56	1.35	28	0	1.00
>= 100 and < 1,000	112	-24	0.65	77	-5	0.88	13	1	1.17
< 100	633	-361	0.27	337	-209	0.23	13	11	12.00
CCC	96	6	1.13	361	-43	0.79	778	-280	0.47
>= 25,000	0	0	n.a.	2	0	1.00	6	0	1.00
>= 1,000 and < 25,000	35	7	1.50	163	9	1.12	86	2	1.05
>= 100 and < 1,000	17	-1	0.89	47	-9	0.68	139	-57	0.42
< 100	44	0	1.00	149	-43	0.55	547	-225	0.42
CC	0	0	n.a.	1	-1	0.00	93	-13	0.75
>= 25,000	0	0	n.a.	0	0	n.a.	0	0	n.a.
>= 1,000 and < 25,000	0	0	n.a.	0	0	n.a.	47	5	1.24
>= 100 and < 1,000	0	0	n.a.	0	0	n.a.	19	-3	0.73
< 100	0	0	n.a.	1	-1	0.00	27	-15	0.29
C	0	0	n.a.	0	0	n.a.	137	5	1.08
>= 25,000	0	0	n.a.	0	0	n.a.	1	1	n.a.
>= 1,000 and < 25,000	0	0	n.a.	0	0	n.a.	57	9	1.38
>= 100 and < 1,000	0	0	n.a.	0	0	n.a.	28	10	2.11
< 100	0	0	n.a.	0	0	n.a.	51	-15	0.55
D	45	-11	0.61	21	-7	0.50	38	-4	0.81
>= 25,000	0	0	n.a.	0	0	n.a.	0	0	n.a.

Table 29 (continued)

	2007			2008			2009		
	Gross	Net	Ratio	Gross	Net	Ratio	Gross	Net	Ratio
>= 1,000 and < 25,000	25	-11	0.39	13	-5	0.44	16	2	1.29
>= 100 and < 1,000	9	-3	0.50	8	-2	0.60	6	0	1.00
< 100	11	3	1.75	0	0	n.a.	16	-6	0.45
NA/NR	1,516	-522	0.49	923	-287	0.53	972	-148	0.74
>= 25,000	8	-2	0.60	8	0	1.00	2	0	1.00
>= 1,000 and < 25,000	469	13	1.06	278	20	1.16	368	24	1.14
>= 100 and < 1,000	198	-18	0.83	116	-2	0.97	164	-12	0.86
< 100	841	-515	0.24	521	-305	0.26	438	-160	0.46
1-5 Yr. Maturity Band	33,266	-4,722	0.75	33,872	-3,034	0.84	64,068	-114	1.00
BB	3,195	-487	0.74	6,249	-1,657	0.58	9,229	-887	0.82
>= 25,000	4	-2	0.33	22	-8	0.47	5	-3	0.25
>= 1,000 and < 25,000	1,639	71	1.09	2,122	114	1.11	4,237	49	1.02
>= 100 and < 1,000	345	17	1.10	735	-53	0.87	1,708	158	1.20
< 100	1,207	-573	0.36	3,370	-1,710	0.33	3,279	-1,091	0.50
B	5,665	-1,845	0.51	4,933	27	1.01	17,131	1,203	1.15
>= 25,000	15	-1	0.88	18	2	1.25	5	1	1.50
>= 1,000 and < 25,000	2,053	23	1.02	3,051	97	1.07	7,285	265	1.08
>= 100 and < 1,000	657	-105	0.72	773	23	1.06	3,278	562	1.41
< 100	2,940	-1,762	0.25	1,091	-95	0.84	6,563	375	1.12
CCC	5,630	-636	0.80	5,172	272	1.11	6,112	768	1.29
>= 25,000	8	-4	0.33	20	6	1.86	13	-1	0.86
>= 1,000 and < 25,000	2,257	87	1.08	2,023	93	1.10	3,100	90	1.06
>= 100 and < 1,000	773	-91	0.79	715	25	1.07	1,013	85	1.18
< 100	2,592	-628	0.61	2,414	148	1.13	1,986	594	1.85
CC	223	35	1.37	2	0	1.00	1,356	236	1.42
>= 25,000	0	0	n.a.	0	0	n.a.	2	0	1.00
>= 1,000 and < 25,000	52	2	1.08	0	0	n.a.	796	-2	0.99
>= 100 and < 1,000	101	17	1.40	0	0	n.a.	196	48	1.65
< 100	70	16	1.59	2	0	1.00	362	190	3.21
C	0	0	n.a.	0	0	n.a.	764	20	1.05
>= 25,000	0	0	n.a.	0	0	n.a.	0	0	n.a.
>= 1,000 and < 25,000	0	0	n.a.	0	0	n.a.	417	25	1.13
>= 100 and < 1,000	0	0	n.a.	0	0	n.a.	185	3	1.03
< 100	0	0	n.a.	0	0	n.a.	162	-8	0.91
D	0	0	n.a.	0	0	n.a.	146	4	1.06

Table 29 (continued)

	2007			2008			2009		
	Gross	Net	Ratio	Gross	Net	Ratio	Gross	Net	Ratio
>= 25,000	0	0	n.a.	0	0	n.a.	0	0	n.a.
>= 1,000 and < 25,000	0	0	n.a.	0	0	n.a.	128	12	1.21
>= 100 and < 1,000	0	0	n.a.	0	0	n.a.	13	-5	0.44
< 100	0	0	n.a.	0	0	n.a.	5	-3	0.25
NA/NR	18,553	-1,789	0.82	17,516	-1,676	0.83	29,330	-1,458	0.91
>= 25,000	44	-2	0.91	57	-11	0.68	40	6	1.35
>= 1,000 and < 25,000	11,160	200	1.04	9,985	309	1.06	13,754	466	1.07
>= 100 and < 1,000	2,251	15	1.01	2,348	-46	0.96	5,473	441	1.18
< 100	5,098	-2,002	0.44	5,126	-1,928	0.45	10,063	-2,371	0.62
5-10 Yr. Maturity Band	23,686	-1,732	0.86	13,048	-808	0.88	17,463	917	1.11
BB	3,747	-453	0.78	1,947	-27	0.97	2,737	497	1.44
>= 25,000	16	-6	0.45	8	-2	0.60	5	1	1.50
>= 1,000 and < 25,000	2,538	28	1.02	1,478	8	1.01	1,384	38	1.06
>= 100 and < 1,000	336	4	1.02	244	0	1.00	627	117	1.46
< 100	857	-479	0.28	217	-33	0.74	721	341	2.79
B	4,570	-318	0.87	2,868	120	1.09	3,852	536	1.32
>= 25,000	8	-2	0.60	14	-6	0.40	2	-2	0.00
>= 1,000 and < 25,000	2,921	107	1.08	1,759	45	1.05	2,186	130	1.13
>= 100 and < 1,000	569	-17	0.94	383	-27	0.87	694	220	1.93
< 100	1,072	-406	0.45	712	108	1.36	970	188	1.48
CCC	2,856	222	1.17	2,882	-226	0.85	3,796	-498	0.77
>= 25,000	9	1	1.25	10	0	1.00	16	4	1.67
>= 1,000 and < 25,000	2,025	61	1.06	1,511	-17	0.98	1,922	92	1.10
>= 100 and < 1,000	376	-12	0.94	324	12	1.08	677	-123	0.69
< 100	446	172	2.26	1,037	-221	0.65	1,181	-471	0.43
CC	14	0	1.00	29	-3	0.81	2,185	83	1.08
>= 25,000	0	0	n.a.	3	-1	0.50	7	3	2.50
>= 1,000 and < 25,000	14	0	1.00	21	-1	0.91	1,152	34	1.06
>= 100 and < 1,000	0	0	n.a.	3	-1	0.50	368	48	1.30
< 100	0	0	n.a.	2	0	1.00	658	-2	0.99
C	0	0	n.a.	1	-1	0.00	310	20	1.14
>= 25,000	0	0	n.a.	0	0	n.a.	0	0	n.a.
>= 1,000 and < 25,000	0	0	n.a.	0	0	n.a.	184	10	1.11
>= 100 and < 1,000	0	0	n.a.	0	0	n.a.	85	21	1.66
< 100	0	0	n.a.	1	-1	0.00	41	-11	0.58

Table 29 (continued)

	2007			2008			2009		
	Gross	Net	Ratio	Gross	Net	Ratio	Gross	Net	Ratio
D	1,944	-176	0.83	76	18	1.62	238	16	1.14
>= 25,000	11	-5	0.38	0	0	n.a.	1	1	n.a.
>= 1,000 and < 25,000	1,189	87	1.16	37	1	1.06	204	20	1.22
>= 100 and < 1,000	477	-199	0.41	27	11	2.38	27	-3	0.80
< 100	267	-59	0.64	12	6	3.00	6	-2	0.50
NA/NR	10,555	-1,007	0.83	5,245	-689	0.77	4,345	263	1.13
>= 25,000	35	3	1.19	15	-1	0.88	4	-2	0.33
>= 1,000 and < 25,000	6,289	233	1.08	3,307	35	1.02	2,297	85	1.08
>= 100 and < 1,000	1,475	-61	0.92	747	-17	0.96	973	-15	0.97
< 100	2,756	-1,182	0.40	1,176	-706	0.25	1,071	195	1.45
10-20 Yr. Maturity Band	50,334	-6,550	0.77	42,476	-4,448	0.81	49,291	-3,789	0.86
BB	7,048	-1,446	0.66	8,186	-1,378	0.71	10,515	-1,443	0.76
>= 25,000	22	-4	0.69	44	-16	0.47	14	-6	0.40
>= 1,000 and < 25,000	3,695	111	1.06	4,182	240	1.12	4,557	195	1.09
>= 100 and < 1,000	902	-124	0.76	1,023	-39	0.93	1,861	309	1.40
< 100	2,429	-1,429	0.26	2,937	-1,563	0.31	4,083	-1,941	0.36
B	12,301	-1,541	0.78	10,601	-979	0.83	10,898	-1,122	0.81
>= 25,000	25	-3	0.79	52	-10	0.68	11	3	1.75
>= 1,000 and < 25,000	7,386	146	1.04	5,956	324	1.12	5,129	269	1.11
>= 100 and < 1,000	1,512	-82	0.90	1,410	72	1.11	1,779	285	1.38
< 100	3,378	-1,602	0.36	3,183	-1,365	0.40	3,979	-1,679	0.41
CCC	2,986	-370	0.78	2,273	-81	0.93	3,079	-485	0.73
>= 25,000	2	-2	0.00	11	1	1.20	3	1	2.00
>= 1,000 and < 25,000	1,749	19	1.02	1,636	30	1.04	1,585	43	1.06
>= 100 and < 1,000	438	-30	0.87	288	-16	0.89	582	56	1.21
< 100	797	-357	0.38	338	-96	0.56	909	-585	0.22
CC	63	-3	0.91	222	-10	0.91	1,799	-81	0.91
>= 25,000	0	0	n.a.	0	0	n.a.	2	0	1.00
>= 1,000 and < 25,000	46	-4	0.84	172	-2	0.98	1,059	61	1.12
>= 100 and < 1,000	8	0	1.00	29	-5	0.71	314	10	1.07
< 100	9	1	1.25	21	-3	0.75	424	-152	0.47
C	174	-16	0.83	91	-5	0.90	1,008	52	1.11
>= 25,000	1	1	n.a.	0	0	n.a.	3	1	2.00
>= 1,000 and < 25,000	148	-8	0.90	57	-5	0.84	691	29	1.09
>= 100 and < 1,000	7	1	1.33	26	2	1.17	214	16	1.16
< 100	18	-10	0.29	8	-2	0.60	100	6	1.13

Table 29 (continued)

	2007			2008			2009		
	Gross	Net	Ratio	Gross	Net	Ratio	Gross	Net	Ratio
D	1,053	-117	0.80	75	-7	0.83	213	7	1.07
>= 25,000	4	-2	0.33	2	0	1.00	0	0	n.a.
>= 1,000 and < 25,000	504	58	1.26	32	-2	0.88	162	12	1.16
>= 100 and < 1,000	199	-43	0.64	14	0	1.00	36	2	1.12
< 100	346	-130	0.45	27	-5	0.69	15	-7	0.36
NA/NR	26,709	-3,057	0.79	21,028	-1,988	0.83	21,779	-717	0.94
>= 25,000	69	-17	0.60	85	5	1.13	27	-1	0.93
>= 1,000 and < 25,000	17,163	467	1.06	11,287	435	1.08	9,849	469	1.10
>= 100 and < 1,000	3,645	-143	0.92	3,000	132	1.09	4,181	643	1.36
< 100	5,832	-3,364	0.27	6,656	-2,560	0.44	7,722	-1,828	0.62
20+ Yr. Maturity Band	28,234	-4,142	0.74	25,989	-3,661	0.75	29,385	-1,919	0.88
BB	12,133	-2,163	0.70	12,187	-2,011	0.72	14,774	-1,222	0.85
>= 25,000	38	-4	0.81	93	-7	0.86	42	-6	0.75
>= 1,000 and < 25,000	4,369	57	1.03	4,852	70	1.03	4,184	100	1.05
>= 100 and < 1,000	1,774	-112	0.88	1,342	32	1.05	2,079	419	1.50
< 100	5,952	-2,104	0.48	5,900	-2,106	0.47	8,469	-1,735	0.66
B	4,765	-727	0.74	5,666	-1,372	0.61	4,133	-479	0.79
>= 25,000	3	-3	0.00	23	-5	0.64	8	0	1.00
>= 1,000 and < 25,000	2,530	28	1.02	2,260	56	1.05	1,904	146	1.17
>= 100 and < 1,000	648	-6	0.98	617	7	1.02	735	109	1.35
< 100	1,584	-746	0.36	2,766	-1,430	0.32	1,486	-734	0.34
CCC	5,743	-913	0.73	4,245	-337	0.85	2,215	-255	0.79
>= 25,000	108	14	1.30	67	-7	0.81	3	-1	0.50
>= 1,000 and < 25,000	3,733	-109	0.94	2,283	25	1.02	977	53	1.11
>= 100 and < 1,000	537	-85	0.73	363	17	1.10	416	12	1.06
< 100	1,365	-733	0.30	1,532	-372	0.61	819	-319	0.44
CC	4	0	1.00	37	3	1.18	2,013	-257	0.77
>= 25,000	0	0	n.a.	2	0	1.00	4	0	1.00
>= 1,000 and < 25,000	4	0	1.00	16	4	1.67	773	-31	0.92
>= 100 and < 1,000	0	0	n.a.	5	-1	0.67	427	33	1.17
< 100	0	0	n.a.	14	0	1.00	809	-259	0.51
C	14	0	1.00	13	3	1.60	174	-44	0.60
>= 25,000	0	0	n.a.	2	0	1.00	1	1	n.a.
>= 1,000 and < 25,000	12	0	1.00	6	4	5.00	84	6	1.15
>= 100 and < 1,000	2	0	1.00	4	0	1.00	42	-18	0.40
< 100	0	0	n.a.	1	-1	0.00	47	-33	0.18

Table 29 (continued)

	2007			2008			2009		
	Gross	Net	Ratio	Gross	Net	Ratio	Gross	Net	Ratio
D	0	0	n.a.	10	0	1.00	29	1	1.07
>= 25,000	0	0	n.a.	0	0	n.a.	0	0	n.a.
>= 1,000 and < 25,000	0	0	n.a.	7	1	1.33	17	1	1.13
>= 100 and < 1,000	0	0	n.a.	3	-1	0.50	12	0	1.00
< 100	0	0	n.a.	0	0	n.a.	0	0	n.a.
NA/NR	5,575	-339	0.89	3,831	53	1.03	6,047	337	1.12
>= 25,000	22	-4	0.69	25	-3	0.79	6	0	1.00
>= 1,000 and < 25,000	3,120	6	1.00	2,573	59	1.05	2,839	159	1.12
>= 100 and < 1,000	739	83	1.25	491	19	1.08	1,131	231	1.51
< 100	1,694	-424	0.60	742	-22	0.94	2,071	-53	0.95

Table 30 Ratio of Investment-Grade Customer Buy to Customer Sell Par Value Traded by Maturity Band
(excluding convertible bonds and equity CUSIPs)

(\$000s)	2007			2008			2009		
	Gross	Net	Ratio	Gross	Net	Ratio	Gross	Net	Ratio
>= 25,000	379,955,810	-12,128,428	0.94	271,658,137	-11,928,461	0.92	405,857,820	-30,896,406	0.86
>= 1,000 and < 25,000	1,196,154,194	14,062,419	1.02	1,206,084,497	-17,953,782	0.97	1,581,887,981	-21,965,428	0.97
>= 100 and < 1,000	86,161,953	13,501,078	1.37	114,325,741	23,056,212	1.51	186,759,498	36,244,431	1.48
< 100	30,648,785	7,686,668	1.67	48,300,433	21,856,670	2.65	78,362,264	33,393,820	2.49
<1 Yr. Maturity Band	189,103,332	5,402,835	1.06	181,975,035	-703,113	0.99	189,264,655	-2,939,458	0.97
AAA	30,248,585	1,621,721	1.11	19,441,317	260,565	1.03	7,474,929	695,677	1.21
>= 25,000	21,833,212	937,698	1.09	12,756,502	95,710	1.02	4,231,533	449,589	1.24
>= 1,000 and < 25,000	7,288,320	590,812	1.18	5,642,376	-46,424	0.98	2,656,683	101,203	1.08
>= 100 and < 1,000	848,216	81,410	1.21	720,784	106,558	1.35	405,829	67,417	1.40
< 100	278,837	11,802	1.09	321,655	104,721	1.97	180,884	77,468	2.50
AA	72,727,285	1,576,013	1.04	62,918,678	-968,865	0.97	64,321,495	-4,053,646	0.88
>= 25,000	37,176,841	-1,484,499	0.92	27,368,218	-658,630	0.95	35,739,206	-4,128,652	0.79
>= 1,000 and < 25,000	30,795,587	2,985,083	1.21	30,326,305	-577,229	0.96	25,478,413	261,154	1.02
>= 100 and < 1,000	3,675,893	128,143	1.07	3,882,145	139,867	1.07	2,439,294	-118,768	0.91
< 100	1,078,964	-52,714	0.91	1,342,010	127,127	1.21	664,581	-67,380	0.82
A	63,545,642	2,131,521	1.07	67,123,387	-446,459	0.99	80,336,469	583,680	1.01
>= 25,000	20,004,681	-624,497	0.94	16,987,295	-1,253,175	0.86	23,303,637	-915,179	0.92
>= 1,000 and < 25,000	37,268,269	2,154,805	1.12	42,405,494	-722,798	0.97	47,831,494	205,836	1.01
>= 100 and < 1,000	4,872,492	410,169	1.18	5,348,230	735,826	1.32	6,609,644	576,693	1.19
< 100	1,400,200	191,044	1.32	2,382,368	793,687	2.00	2,591,693	716,330	1.76
BBB	22,581,820	73,579	1.01	32,491,653	451,647	1.03	37,131,762	-165,169	0.99
>= 25,000	3,856,430	-415,040	0.81	4,384,920	-299,823	0.87	4,576,861	-164,991	0.93
>= 1,000 and < 25,000	16,719,266	376,668	1.05	25,215,599	180,599	1.01	27,968,844	-1,083,230	0.93
>= 100 and < 1,000	1,601,332	29,402	1.04	2,087,494	231,249	1.25	3,239,643	483,883	1.35
< 100	404,793	82,549	1.51	803,640	339,622	2.46	1,346,414	599,169	2.60
1-5 Yr. Maturity Band	595,921,331	4,825,472	1.02	622,286,281	6,819,472	1.02	928,387,782	12,204,130	1.03
AAA	53,900,646	1,774,048	1.07	66,129,646	3,293,663	1.10	260,763,970	1,474,757	1.01
>= 25,000	28,995,646	-1,456,958	0.90	19,263,423	-744,071	0.93	153,481,280	-7,232,982	0.91
>= 1,000 and < 25,000	20,918,631	1,981,846	1.21	38,656,641	408,719	1.02	96,903,549	5,493,239	1.12
>= 100 and < 1,000	2,835,243	896,522	1.92	5,590,176	2,202,337	2.30	8,262,541	2,255,071	1.75
< 100	1,151,126	352,638	1.88	2,619,406	1,426,677	3.39	2,116,601	959,429	2.66
AA	200,154,335	2,614,190	1.03	165,611,641	1,171,248	1.01	147,366,358	-564,465	0.99

Table 30 (continued)

(\$000s)	2007			2008			2009		
	Gross	Net	Ratio	Gross	Net	Ratio	Gross	Net	Ratio
>= 25,000	75,090,932	-3,721,408	0.91	39,710,512	-1,351,906	0.93	28,733,345	-5,523,903	0.68
>= 1,000 and < 25,000	109,672,790	3,481,171	1.07	106,364,668	-3,611,368	0.93	96,380,281	-2,365,407	0.95
>= 100 and < 1,000	11,178,389	2,181,160	1.48	13,915,656	3,966,346	1.80	15,690,768	4,461,885	1.79
< 100	4,212,224	673,267	1.38	5,620,805	2,168,175	2.26	6,561,964	2,862,960	2.55
A	213,439,535	1,153,708	1.01	238,373,027	-1,280,816	0.99	298,848,562	3,912,730	1.03
>= 25,000	53,866,474	-2,357,162	0.92	41,791,685	-3,647,065	0.84	38,222,709	-1,869,381	0.91
>= 1,000 and < 25,000	139,760,211	-699,336	0.99	165,868,196	-7,221,231	0.92	205,825,228	-10,418,385	0.90
>= 100 and < 1,000	14,474,842	2,571,862	1.43	21,516,565	5,317,038	1.66	38,377,952	9,777,325	1.68
< 100	5,338,008	1,638,344	1.89	9,196,581	4,270,442	2.73	16,422,673	6,423,171	2.28
BBB	128,426,814	-716,474	0.99	152,171,968	3,635,378	1.05	221,408,892	7,381,107	1.07
>= 25,000	18,216,615	600,167	1.07	20,474,223	436,947	1.04	15,487,977	-1,730,043	0.80
>= 1,000 and < 25,000	102,297,153	-845,367	0.98	119,046,642	766,466	1.01	170,193,649	-2,182,089	0.97
>= 100 and < 1,000	6,486,735	-606,114	0.83	9,361,223	814,701	1.19	24,301,976	4,842,386	1.50
< 100	1,426,312	134,840	1.21	3,289,880	1,617,265	2.93	11,425,290	6,450,852	3.59
5-10 Yr. Maturity Band	501,201,250	3,323,185	1.01	482,432,130	2,784,665	1.01	696,674,098	5,113,092	1.01
AAA	26,378,562	1,575,967	1.13	23,816,774	640,200	1.06	7,307,615	-436,848	0.89
>= 25,000	10,563,230	374,452	1.07	4,126,210	-1,115,000	0.57	921,482	-856,182	0.04
>= 1,000 and < 25,000	13,286,318	344,480	1.05	15,726,206	-367,516	0.95	4,593,004	-563,402	0.78
>= 100 and < 1,000	1,634,272	572,063	2.08	2,413,516	1,146,774	2.81	923,254	373,016	2.36
< 100	894,742	284,972	1.93	1,550,842	975,942	4.40	869,875	609,720	5.69
AA	103,679,070	962,128	1.02	103,271,150	-266,965	0.99	89,269,037	1,249,087	1.03
>= 25,000	26,264,060	-226,778	0.98	17,706,355	-2,174,353	0.78	11,728,665	-1,404,217	0.79
>= 1,000 and < 25,000	68,565,685	-1,744,215	0.95	74,888,714	-1,994,944	0.95	65,308,161	-1,513,827	0.95
>= 100 and < 1,000	6,242,683	2,016,929	1.95	7,342,780	2,201,708	1.86	7,852,927	1,974,893	1.67
< 100	2,606,641	916,193	2.08	3,333,302	1,700,624	3.08	4,379,284	2,192,238	3.00
A	170,713,561	1,687,201	1.02	189,791,676	-1,007,304	0.99	309,205,647	2,210,969	1.01
>= 25,000	22,785,376	-1,536,350	0.87	23,272,129	-90,323	0.99	42,819,014	-503,574	0.98
>= 1,000 and < 25,000	134,308,345	-761,887	0.99	146,151,202	-7,690,846	0.90	228,436,797	-8,001,682	0.93
>= 100 and < 1,000	9,986,264	2,670,541	1.73	14,391,351	3,652,958	1.68	26,808,300	5,725,698	1.54
< 100	3,633,575	1,314,897	2.13	5,976,994	3,120,907	3.19	11,141,536	4,990,527	2.62
BBB	200,430,057	-902,111	0.99	165,552,530	3,418,734	1.04	290,891,799	2,089,884	1.01
>= 25,000	19,487,743	701,771	1.07	12,337,483	1,060,680	1.19	16,361,604	-2,150,608	0.77
>= 1,000 and < 25,000	171,817,184	-1,996,289	0.98	141,329,501	841,007	1.01	243,507,879	-3,139,847	0.97
>= 100 and < 1,000	7,550,588	108,691	1.03	9,279,766	449,964	1.10	22,277,225	2,819,025	1.29
< 100	1,574,542	283,716	1.44	2,605,780	1,067,083	2.39	8,745,091	4,561,315	3.18

Table 30 (continued)

(\$000s)	2007			2008			2009		
	Gross	Net	Ratio	Gross	Net	Ratio	Gross	Net	Ratio
10-20 Yr. Maturity Band	66,763,500	799,639	1.02	55,086,174	2,557,849	1.10	81,034,061	2,845,115	1.07
AAA	3,612,004	790,599	1.56	2,497,765	312,301	1.29	721,201	98,324	1.32
>= 25,000	1,338,911	551,494	2.40	377,500	-52,500	0.76	48,000	48,000	n.a
>= 1,000 and < 25,000	1,429,639	90,758	1.14	1,229,470	191,294	1.37	427,727	-16,993	0.92
>= 100 and < 1,000	272,015	51,499	1.47	304,467	41,321	1.31	86,605	24,885	1.81
< 100	571,438	96,848	1.41	586,328	132,186	1.58	158,869	42,432	1.73
AA	8,336,654	-221,426	0.95	7,161,633	356,543	1.10	4,531,541	67,152	1.03
>= 25,000	1,139,126	-175,996	0.73	684,425	52,972	1.17	140,162	19,838	1.33
>= 1,000 and < 25,000	5,899,473	-225,176	0.93	5,249,926	8,163	1.00	3,158,502	-151,743	0.91
>= 100 and < 1,000	520,458	98,219	1.47	497,288	104,077	1.53	444,278	41,940	1.21
< 100	777,597	81,527	1.23	729,994	191,331	1.71	788,599	157,117	1.50
A	23,241,457	429,402	1.04	19,401,166	673,684	1.07	27,296,164	988,236	1.08
>= 25,000	2,249,995	-35,167	0.97	2,407,090	-165,970	0.87	2,264,888	252,998	1.25
>= 1,000 and < 25,000	18,802,641	68,921	1.01	14,478,532	329,113	1.05	20,930,181	129,660	1.01
>= 100 and < 1,000	1,236,666	190,950	1.37	1,337,454	158,132	1.27	1,974,608	159,444	1.18
< 100	952,154	204,697	1.55	1,178,090	352,410	1.85	2,126,486	446,135	1.53
BBB	31,573,386	-198,935	0.99	26,025,610	1,215,321	1.10	48,485,156	1,691,404	1.07
>= 25,000	1,993,477	84,553	1.09	1,856,711	99,494	1.11	2,237,062	127,144	1.12
>= 1,000 and < 25,000	28,037,004	-368,812	0.97	22,474,732	993,991	1.09	41,868,523	652,979	1.03
>= 100 and < 1,000	1,127,672	39,453	1.07	1,230,837	11,474	1.02	3,060,760	396,203	1.30
< 100	415,233	45,871	1.25	463,331	110,363	1.63	1,318,811	515,077	2.28
20+ Yr. Maturity Band	339,931,328	8,770,606	1.05	298,589,188	3,571,765	1.02	357,506,967	-446,463	1.00
AAA	5,951,818	349,861	1.12	12,605,446	488,198	1.08	7,484,333	123,431	1.03
>= 25,000	668,325	147,485	1.57	1,904,859	-125,527	0.88	1,401,725	-106,865	0.86
>= 1,000 and < 25,000	4,238,218	43,508	1.02	9,164,223	78,523	1.02	5,520,347	36,109	1.01
>= 100 and < 1,000	613,789	79,749	1.30	796,068	111,192	1.32	350,577	77,975	1.57
< 100	431,486	79,119	1.45	740,296	424,010	3.68	211,684	116,212	3.43
AA	37,229,746	1,177,818	1.07	40,050,471	-256,182	0.99	41,849,148	-9,129	1.00
>= 25,000	4,275,895	-436,705	0.81	4,454,899	-751,685	0.71	2,978,781	-589,871	0.67
>= 1,000 and < 25,000	30,745,173	1,041,269	1.07	32,258,329	-604,013	0.96	34,864,631	81,663	1.00
>= 100 and < 1,000	1,534,295	351,345	1.59	2,086,662	346,172	1.40	2,995,047	277,684	1.20
< 100	674,383	221,909	1.98	1,250,581	753,344	4.03	1,010,690	221,396	1.56
A	135,784,749	3,650,565	1.06	151,560,083	3,362,925	1.05	162,483,135	-698,934	0.99
>= 25,000	16,026,948	-1,260,620	0.85	15,398,544	-587,962	0.93	13,232,728	-3,471,738	0.58
>= 1,000 and < 25,000	113,432,831	3,165,104	1.06	125,604,069	726,326	1.01	134,097,441	508,063	1.01

Table 30 (continued)

(\$000s)	2007			2008			2009		
	Gross	Net	Ratio	Gross	Net	Ratio	Gross	Net	Ratio
>= 100 and < 1,000	4,365,517	785,247	1.44	7,193,044	1,226,926	1.41	11,071,775	1,286,221	1.26
< 100	1,959,452	960,834	2.92	3,364,426	1,997,636	3.92	4,081,192	978,521	1.63
BBB	160,965,017	3,592,362	1.05	94,373,188	-23,176	1.00	145,690,351	138,169	1.00
>= 25,000	14,121,892	-1,794,868	0.77	4,395,154	-656,274	0.74	7,947,162	-1,145,790	0.75
>= 1,000 and < 25,000	140,871,455	4,379,077	1.06	84,003,674	358,386	1.01	125,936,646	1,270	1.00
>= 100 and < 1,000	5,104,592	843,839	1.40	5,030,235	91,593	1.04	9,586,494	741,556	1.17
< 100	867,078	164,314	1.47	944,125	183,118	1.48	2,220,049	541,133	1.64

Table 31 Ratio of High-Yield Customer Buy to Customer Sell Par Value Traded by Maturity Band (excluding convertible and equity CUSIPs)

(\$000s)	2007			2008			2009		
	Gross	Net	Ratio	Gross	Net	Ratio	Gross	Net	Ratio
>= 25,000	70,411,561	3,209,480	1.10	71,337,032	-3,735,771	0.90	112,555,562	-3,616,560	0.94
>= 1,000 and < 25,000	757,305,777	-7,121,671	0.98	724,919,744	-5,754,900	0.98	894,669,299	-13,512,145	0.97
>= 100 and < 1,000	40,976,745	-1,188,110	0.94	38,089,870	650,595	1.03	61,694,211	870,791	1.03
< 100	10,667,847	134,735	1.03	8,729,023	475,121	1.12	15,171,644	661,230	1.09
<1 Yr. Maturity Band	35,756,390	526,297	1.03	50,353,765	-1,229,522	0.95	84,476,072	357,867	1.01
BB	10,046,285	371,753	1.08	10,259,691	140,578	1.03	11,770,753	-186,632	0.97
>= 25,000	1,123,468	131,942	1.27	1,036,160	-44,468	0.92	1,062,837	-9,073	0.98
>= 1,000 and < 25,000	7,723,623	239,056	1.06	8,558,444	101,085	1.02	9,762,875	-233,983	0.95
>= 100 and < 1,000	657,961	-4,717	0.99	465,800	22,292	1.10	629,673	-36,136	0.89
< 100	541,233	5,472	1.02	199,286	61,669	1.90	315,368	92,559	1.83
B	6,714,207	46,947	1.01	17,730,957	-269,783	0.97	9,348,268	-203,010	0.96
>= 25,000	1,207,884	162,840	1.31	1,308,651	-237,671	0.69	762,624	-69,250	0.83
>= 1,000 and < 25,000	4,847,881	-105,745	0.96	14,630,167	-286,439	0.96	8,062,835	-88,717	0.98
>= 100 and < 1,000	429,368	-5,508	0.97	1,001,307	95,325	1.21	361,935	-29,945	0.85
< 100	229,074	-4,640	0.96	790,833	159,002	1.50	160,874	-15,098	0.83
CCC	1,547,568	100,278	1.14	7,804,499	-168,787	0.96	25,721,999	118,023	1.01
>= 25,000	136,846	55,850	2.38	1,538,936	34,328	1.05	7,857,686	195,732	1.05
>= 1,000 and < 25,000	1,299,544	50,856	1.08	5,739,455	-78,233	0.97	16,580,805	-89,094	0.99
>= 100 and < 1,000	86,524	-2,024	0.95	348,025	-83,941	0.61	847,673	-38,830	0.91
< 100	24,654	-4,403	0.70	178,083	-40,941	0.63	435,836	50,215	1.26
CC	1,900,850	6,628	1.01	2,473,031	-203,247	0.85	13,722,824	-166,502	0.98
>= 25,000	50,000	0	1.00	0	0	n.a.	859,352	-31,792	0.93
>= 1,000 and < 25,000	1,739,904	21,052	1.02	2,276,923	-111,355	0.91	11,909,222	-51,032	0.99
>= 100 and < 1,000	87,520	-5,744	0.88	107,140	-41,642	0.44	504,108	-3,792	0.99
< 100	23,426	-8,680	0.46	88,968	-50,250	0.28	450,142	-79,886	0.70
C	2,153,476	247,090	1.26	1,674,413	-109,325	0.88	7,570,525	-60,485	0.98
>= 25,000	0	0	n.a.	0	0	n.a.	1,179,427	20,701	1.04
>= 1,000 and < 25,000	2,079,601	248,121	1.27	1,611,348	-106,918	0.88	5,584,462	46,484	1.02
>= 100 and < 1,000	67,212	2,742	1.09	56,857	-611	0.98	432,171	-31,461	0.86
< 100	6,663	-3,773	0.28	6,209	-1,797	0.55	374,465	-96,209	0.59
D	6,100,079	192,549	1.07	4,572,522	-231,239	0.90	7,912,823	496,807	1.13
>= 25,000	130,700	-30,700	0.62	411,725	-98,393	0.61	912,166	88,846	1.22

Table 31 (continued)

(\$000s)	2007			2008			2009		
	Gross	Net	Ratio	Gross	Net	Ratio	Gross	Net	Ratio
>= 1,000 and < 25,000	5,584,808	387,400	1.15	4,018,787	-31,203	0.98	6,642,072	566,653	1.19
>= 100 and < 1,000	263,534	-74,508	0.56	88,614	-51,913	0.26	233,181	-66,042	0.56
< 100	121,037	-89,643	0.15	53,396	-49,730	0.04	125,403	-92,651	0.15
NA/NR	7,293,925	-438,950	0.89	5,838,652	-387,719	0.88	8,428,880	359,667	1.09
>= 25,000	1,424,413	22,221	1.03	1,736,146	-127,737	0.86	1,713,182	45,054	1.05
>= 1,000 and < 25,000	5,476,986	-379,569	0.87	3,924,105	-241,775	0.88	5,980,376	323,932	1.11
>= 100 and < 1,000	329,092	-59,818	0.69	150,405	-6,008	0.92	599,077	14,239	1.05
< 100	63,434	-21,783	0.49	27,996	-12,198	0.39	136,245	-23,557	0.71
1-5 Yr. Maturity Band	258,741,210	1,945,177	1.02	275,198,784	4,415,007	1.03	415,291,196	-5,526,193	0.97
BB	83,371,331	212,385	1.01	67,138,656	1,744,558	1.05	105,543,546	-1,683,507	0.97
>= 25,000	12,994,819	-247,835	0.96	6,131,581	-142,820	0.95	6,263,250	-93,901	0.97
>= 1,000 and < 25,000	65,335,286	460,034	1.01	56,612,900	1,522,278	1.06	91,018,140	-2,395,463	0.95
>= 100 and < 1,000	3,467,973	-228,179	0.88	3,509,837	93,368	1.05	6,439,355	97,488	1.03
< 100	1,573,252	228,365	1.34	884,338	271,733	1.89	1,822,801	708,370	2.27
B	84,568,040	881,532	1.02	101,762,061	2,201,651	1.04	79,056,528	-842,927	0.98
>= 25,000	10,018,945	1,294,855	1.30	7,225,161	1,190,533	1.39	3,743,833	-198,449	0.90
>= 1,000 and < 25,000	68,511,511	-26,043	1.00	87,261,529	738,735	1.02	68,451,979	-897,512	0.97
>= 100 and < 1,000	4,621,572	-272,108	0.89	5,605,346	118,820	1.04	5,708,247	67,616	1.02
< 100	1,416,012	-115,173	0.85	1,670,025	153,563	1.20	1,152,469	185,419	1.38
CCC	41,652,979	283,215	1.01	72,941,153	1,091,375	1.03	103,587,998	-1,481,987	0.97
>= 25,000	2,526,313	-30,591	0.98	10,825,993	-83,211	0.98	14,532,440	-473,878	0.94
>= 1,000 and < 25,000	36,716,609	391,307	1.02	59,244,713	1,406,932	1.05	83,671,402	-1,024,583	0.98
>= 100 and < 1,000	1,962,305	-54,252	0.95	2,282,530	-213,857	0.83	4,233,852	-139,024	0.94
< 100	447,753	-23,249	0.90	587,917	-18,489	0.94	1,150,304	155,498	1.31
CC	11,061,283	77,684	1.01	8,799,182	94,172	1.02	24,873,041	112,953	1.01
>= 25,000	206,355	6,355	1.06	1,130,626	44,490	1.08	1,691,238	-81,424	0.91
>= 1,000 and < 25,000	10,150,252	49,643	1.01	7,170,169	136,437	1.04	20,632,406	566,128	1.06
>= 100 and < 1,000	579,728	16,270	1.06	363,274	-37,722	0.81	1,335,465	-30,564	0.96
< 100	124,949	5,415	1.09	135,114	-49,032	0.47	1,213,932	-341,187	0.56
C	4,861,097	37,032	1.02	4,071,704	-191,758	0.91	23,374,600	-675,926	0.94
>= 25,000	136,135	25,865	1.47	478,242	43,252	1.20	1,998,203	411,127	1.52
>= 1,000 and < 25,000	4,456,851	57,658	1.03	3,444,181	-204,709	0.89	20,256,310	-892,535	0.92
>= 100 and < 1,000	218,027	-31,759	0.75	115,540	-12,716	0.80	721,706	-81,467	0.80
< 100	50,084	-14,732	0.55	33,741	-17,585	0.31	398,381	-113,051	0.56
D	15,845,319	-251,264	0.97	10,682,541	-648,078	0.89	23,859,777	101,731	1.01

Table 31 (continued)

(\$000s)	2007			2008			2009		
	Gross	Net	Ratio	Gross	Net	Ratio	Gross	Net	Ratio
>= 25,000	1,059,301	-90,371	0.84	1,970,713	-174,289	0.84	2,523,828	122,602	1.10
>= 1,000 and < 25,000	14,253,651	11,927	1.00	8,405,861	-313,433	0.93	20,358,174	201,966	1.02
>= 100 and < 1,000	412,968	-92,181	0.64	219,369	-93,177	0.40	726,405	-115,537	0.73
< 100	119,399	-80,638	0.19	86,598	-67,179	0.13	251,371	-107,300	0.40
NA/NR	17,381,161	704,593	1.08	9,803,486	123,087	1.03	54,995,707	-1,056,531	0.96
>= 25,000	5,781,852	578,728	1.22	2,102,164	-148,925	0.87	18,493,117	-1,128,547	0.88
>= 1,000 and < 25,000	10,802,111	126,628	1.02	7,072,012	187,580	1.05	32,453,712	-167,382	0.99
>= 100 and < 1,000	675,289	-3,549	0.99	488,540	62,940	1.30	3,601,003	202,222	1.12
< 100	121,909	2,787	1.05	140,770	21,491	1.36	447,875	37,176	1.18
5-10 Yr. Maturity Band	427,042,151	-2,363,607	0.99	421,936,066	-5,253,997	0.98	442,749,024	-4,802,895	0.98
BB	111,589,284	755,327	1.01	92,432,049	-483,052	0.99	104,247,580	-331,283	0.99
>= 25,000	5,341,855	731,575	1.32	5,670,897	-1,340,400	0.62	4,659,105	-346,375	0.86
>= 1,000 and < 25,000	99,082,606	176,043	1.00	80,580,306	626,564	1.02	91,428,989	-640,848	0.99
>= 100 and < 1,000	5,840,891	-280,417	0.91	5,536,493	108,062	1.04	6,862,897	125,639	1.04
< 100	1,323,932	128,125	1.21	644,352	122,722	1.47	1,296,590	530,300	2.38
B	159,653,999	-784,658	0.99	156,705,256	-1,072,568	0.99	103,807,131	-767,659	0.99
>= 25,000	4,294,479	-206,939	0.91	4,228,249	-645,955	0.73	2,144,836	-415,552	0.68
>= 1,000 and < 25,000	143,818,094	-453,723	0.99	142,295,384	-812,106	0.99	93,867,039	-649,773	0.99
>= 100 and < 1,000	10,208,296	-222,063	0.96	9,083,501	351,139	1.08	7,145,385	208,399	1.06
< 100	1,333,130	98,067	1.16	1,098,122	34,354	1.06	649,871	89,267	1.32
CCC	117,597,009	-17,336	1.00	128,168,695	-709,794	0.99	104,441,148	-269,560	0.99
>= 25,000	3,458,512	-220,546	0.88	9,018,310	-589,553	0.88	9,532,909	-101,135	0.98
>= 1,000 and < 25,000	108,798,120	65,960	1.00	114,572,521	-249,475	1.00	90,269,824	-107,152	1.00
>= 100 and < 1,000	4,643,873	32,067	1.01	4,060,537	89,002	1.04	4,199,673	-97,966	0.95
< 100	696,505	105,183	1.36	517,326	40,233	1.17	438,742	36,692	1.18
CC	5,302,251	86,614	1.03	4,065,486	100,263	1.05	30,715,299	-329,790	0.98
>= 25,000	100,000	0	1.00	151,240	63,000	2.43	4,213,707	-705,621	0.71
>= 1,000 and < 25,000	4,818,059	20,391	1.01	3,668,829	16,659	1.01	24,407,045	479,944	1.04
>= 100 and < 1,000	314,764	52,316	1.40	174,644	31,089	1.43	1,195,779	120,768	1.22
< 100	69,428	13,907	1.50	70,773	-10,485	0.74	898,768	-224,880	0.60
C	2,329,463	54,657	1.05	7,069,976	-885,071	0.78	15,997,406	-822,527	0.90
>= 25,000	0	0	n.a.	1,645,446	-173,638	0.81	3,011,017	-27,128	0.98
>= 1,000 and < 25,000	2,177,902	45,503	1.04	5,254,547	-638,456	0.78	12,138,766	-706,239	0.89
>= 100 and < 1,000	127,545	4,646	1.08	145,626	-62,783	0.40	545,894	-10,553	0.96
< 100	24,016	4,508	1.46	24,357	-10,195	0.41	301,730	-78,606	0.59

Table 31 (continued)

(\$000s)	2007			2008			2009		
	Gross	Net	Ratio	Gross	Net	Ratio	Gross	Net	Ratio
D	570,559	-26,169	0.91	10,531,169	-169,565	0.97	23,039,928	386,527	1.03
>= 25,000	62,198	0	1.00	2,652,464	-153,752	0.89	6,251,637	453,517	1.16
>= 1,000 and < 25,000	460,017	-27,459	0.89	7,742,658	54,912	1.01	16,209,228	44,848	1.01
>= 100 and < 1,000	44,394	2,010	1.09	103,519	-44,459	0.40	455,337	-62,198	0.76
< 100	3,950	-720	0.69	32,528	-26,266	0.11	123,727	-49,640	0.43
NA/NR	29,999,586	-2,432,043	0.85	22,963,435	-2,034,209	0.84	60,500,532	-2,668,602	0.92
>= 25,000	4,652,909	-541,141	0.79	2,367,971	-16,855	0.99	3,586,315	-185,569	0.90
>= 1,000 and < 25,000	24,246,689	-2,072,930	0.84	19,720,580	-2,421,133	0.78	48,999,219	-3,401,491	0.87
>= 100 and < 1,000	998,750	147,253	1.35	732,227	289,023	2.30	7,307,642	707,511	1.21
< 100	101,239	34,776	2.05	142,656	114,755	9.23	607,356	210,947	2.06
10-20 Yr. Maturity Band	52,907,320	-3,050,250	0.89	39,624,507	-2,379,662	0.89	60,327,078	-2,432,369	0.92
BB	14,633,715	152,447	1.02	8,476,840	-48,032	0.99	11,615,919	35,180	1.01
>= 25,000	876,452	69,829	1.17	704,189	21,417	1.06	564,096	-40,450	0.87
>= 1,000 and < 25,000	11,924,705	199,159	1.03	7,210,804	-33,836	0.99	10,265,587	115,330	1.02
>= 100 and < 1,000	917,604	-93,458	0.82	434,227	-29,801	0.87	613,218	-52,111	0.84
< 100	914,953	-23,083	0.95	127,620	-5,813	0.91	173,017	12,411	1.15
B	13,379,584	13,975	1.00	6,565,705	219,695	1.07	7,202,671	-285,887	0.92
>= 25,000	376,340	28,540	1.16	277,188	-73,578	0.58	323,735	-223,735	0.18
>= 1,000 and < 25,000	11,873,420	46,347	1.01	5,424,734	309,422	1.12	6,169,855	-26,534	0.99
>= 100 and < 1,000	786,166	-41,267	0.90	518,786	50,496	1.22	566,942	-10,286	0.96
< 100	343,658	-19,644	0.89	344,997	-66,645	0.68	142,139	-25,333	0.70
CCC	3,139,410	-13,543	0.99	6,799,558	245,950	1.08	4,724,659	-132,931	0.95
>= 25,000	285,228	85,228	1.85	1,108,423	111,335	1.22	1,547,990	-78,860	0.90
>= 1,000 and < 25,000	2,454,893	-19,677	0.98	5,105,482	184,839	1.08	2,745,259	40,759	1.03
>= 100 and < 1,000	235,967	-25,762	0.80	350,491	-13,518	0.93	249,414	-53,130	0.65
< 100	163,322	-53,332	0.51	235,162	-36,706	0.73	181,996	-41,700	0.63
CC	10,001	-1	1.00	373,333	103,019	1.76	2,741,829	-184,327	0.87
>= 25,000	0	0	n.a.	31,880	31,880	n.a.	283,809	-45,047	0.73
>= 1,000 and < 25,000	10,000	0	1.00	260,284	62,656	1.63	1,501,114	-2,502	1.00
>= 100 and < 1,000	0	0	n.a.	44,297	17,221	2.27	420,661	122,991	1.83
< 100	1	-1	0.00	36,872	-8,738	0.62	536,245	-259,769	0.35
C	71,504	-2,090	0.94	303,904	42,470	1.32	4,660,142	-393,855	0.84
>= 25,000	0	0	n.a.	50,000	0	1.00	910,274	-82,152	0.83
>= 1,000 and < 25,000	64,040	558	1.02	216,245	46,567	1.55	3,283,554	-326,450	0.82
>= 100 and < 1,000	4,321	-961	0.64	25,496	550	1.04	295,562	71,504	1.64

Table 31 (continued)

(\$000s)	2007			2008			2009		
	Gross	Net	Ratio	Gross	Net	Ratio	Gross	Net	Ratio
< 100	3,143	-1,687	0.30	12,163	-4,647	0.45	170,752	-56,756	0.50
D	248,446	-117,468	0.36	355,702	-17,712	0.91	2,486,854	93,640	1.08
>= 25,000	119,662	-119,662	0.00	130,650	0	1.00	366,003	-38,863	0.81
>= 1,000 and < 25,000	125,416	1,929	1.03	213,642	-14,580	0.87	1,929,996	138,584	1.15
>= 100 and < 1,000	2,437	400	1.39	7,977	-2,985	0.46	129,338	12,536	1.21
< 100	931	-135	0.75	3,433	-147	0.92	61,517	-18,617	0.54
NA/NR	21,424,661	-3,083,571	0.75	16,749,464	-2,925,051	0.70	26,895,004	-1,564,189	0.89
>= 25,000	2,056,256	390,494	1.47	1,026,680	-249,310	0.61	2,619,550	439,436	1.40
>= 1,000 and < 25,000	18,749,495	-3,586,749	0.68	15,242,769	-2,869,856	0.68	22,050,014	-2,179,791	0.82
>= 100 and < 1,000	557,263	76,060	1.32	394,839	128,330	1.96	1,953,648	106,908	1.12
< 100	61,648	36,624	3.93	85,176	65,784	7.78	271,791	69,258	1.68
20+ Yr. Maturity Band	104,914,859	-2,023,183	0.96	55,962,547	-3,916,782	0.87	81,247,346	-3,193,095	0.92
BB	34,809,849	1,342,016	1.08	14,071,873	40,305	1.01	32,911,665	-199,281	0.99
>= 25,000	3,552,018	656,234	1.45	841,484	-116,770	0.76	2,733,630	-83,082	0.94
>= 1,000 and < 25,000	30,209,361	675,386	1.05	12,771,378	257,934	1.04	28,381,888	-382,106	0.97
>= 100 and < 1,000	801,520	-5,762	0.99	388,262	-82,163	0.65	1,383,042	80,032	1.12
< 100	246,950	16,158	1.14	70,750	-18,696	0.58	413,105	185,875	2.64
B	18,715,085	-305,697	0.97	9,537,529	-461,331	0.91	11,615,112	67,066	1.01
>= 25,000	1,792,571	190,189	1.24	756,107	-237,645	0.52	833,034	77,770	1.21
>= 1,000 and < 25,000	16,173,679	-483,213	0.94	8,302,924	-186,182	0.96	10,337,489	-12,691	1.00
>= 100 and < 1,000	552,713	24,751	1.09	393,412	-18,802	0.91	382,587	-7,259	0.96
< 100	196,122	-37,424	0.68	85,086	-18,702	0.64	62,002	9,246	1.35
CCC	16,030,465	895,654	1.12	15,276,394	-475,148	0.94	3,240,146	-341,412	0.81
>= 25,000	3,208,389	340,681	1.24	1,832,340	-459,408	0.60	484,803	-161,821	0.50
>= 1,000 and < 25,000	12,148,867	627,031	1.11	12,665,293	78,327	1.01	2,394,369	-109,391	0.91
>= 100 and < 1,000	462,610	-6,022	0.97	552,922	-21,308	0.93	233,708	-38,672	0.72
< 100	210,600	-66,036	0.52	225,839	-72,759	0.51	127,266	-31,528	0.60
CC	1,600,180	-1,800	1.00	782,086	-151,438	0.68	9,997,429	251,033	1.05
>= 25,000	50,000	0	1.00	73,600	0	1.00	992,521	55,495	1.12
>= 1,000 and < 25,000	1,527,075	-1,343	1.00	673,532	-134,854	0.67	8,624,078	259,644	1.06
>= 100 and < 1,000	19,995	1,153	1.12	23,000	-10,694	0.37	288,137	-33,401	0.79
< 100	3,110	-1,610	0.32	11,954	-5,890	0.34	92,693	-30,705	0.50
C	6,438,438	160,842	1.05	3,357,566	-554,378	0.72	7,968,746	-657,222	0.85
>= 25,000	100,000	0	1.00	1,427,174	-146,006	0.81	1,656,640	-308,508	0.69
>= 1,000 and < 25,000	6,152,043	132,809	1.04	1,856,721	-396,173	0.65	5,980,386	-339,390	0.89

Table 31 (continued)

(\$000s)	2007			2008			2009		
	Gross	Net	Ratio	Gross	Net	Ratio	Gross	Net	Ratio
>= 100 and < 1,000	166,729	25,605	1.36	64,063	-9,239	0.75	268,606	7,682	1.06
< 100	19,666	2,428	1.28	9,608	-2,960	0.53	63,114	-17,006	0.58
D	1,127,109	18,571	1.03	884,338	-66,358	0.86	1,183,404	201,484	1.41
>= 25,000	0	0	n.a.	524,737	-27,121	0.90	396,261	219,489	3.48
>= 1,000 and < 25,000	1,101,497	12,711	1.02	346,401	-33,579	0.82	760,480	-1,548	1.00
>= 100 and < 1,000	22,440	3,610	1.38	8,236	-5,692	0.18	16,376	-7,224	0.39
< 100	3,172	2,250	5.88	4,964	34	1.01	10,287	-9,233	0.05
NA/NR	26,193,732	-4,132,769	0.73	12,052,760	-2,248,434	0.69	14,330,844	-2,514,763	0.70
>= 25,000	3,287,661	-74,161	0.96	921,905	11,500	1.03	1,850,506	-816,116	0.39
>= 1,000 and < 25,000	22,411,185	-4,012,729	0.70	10,824,114	-2,321,534	0.65	11,560,350	-1,570,210	0.76
>= 100 and < 1,000	409,393	-66,934	0.72	244,729	35,969	1.34	806,515	-129,145	0.72
< 100	85,493	21,055	1.65	62,013	25,630	2.41	113,473	709	1.01

Table 32 Ratio of Convertible Investment-Grade Customer Buy to Customer Sell Par Value Traded by Maturity Band

(\$000s)	2007			2008			2009		
	Gross	Net	Ratio	Gross	Net	Ratio	Gross	Net	Ratio
>= 25,000	21,576,045	-838,345	0.93	30,593,661	-4,326,971	0.75	10,084,209	-713,073	0.87
>= 1,000 and < 25,000	172,544,310	-485,572	0.99	156,596,547	3,791,392	1.05	90,027,199	-2,322,939	0.95
>= 100 and < 1,000	3,250,090	88,587	1.06	3,511,456	-15,917	0.99	5,168,950	895,312	1.42
< 100	710,065	-277,649	0.44	705,684	-164,093	0.62	1,298,547	354,833	1.75
<1 Yr. Maturity Band	2,915,223	69,651	1.05	4,657,199	109,293	1.05	478,655	-76,095	0.73
AAA	1	-1	0.00	963	-833	0.07	0	0	n.a.
>= 25,000	0	0	n.a.	0	0	n.a.	0	0	n.a.
>= 1,000 and < 25,000	0	0	n.a.	0	0	n.a.	0	0	n.a.
>= 100 and < 1,000	0	0	n.a.	100	-100	0.00	0	0	n.a.
< 100	1	-1	0.00	863	-733	0.08	0	0	n.a.
AA	19,242	-12,484	0.21	4,761	-3,657	0.13	330	-2	0.99
>= 25,000	0	0	n.a.	0	0	n.a.	0	0	n.a.
>= 1,000 and < 25,000	0	0	n.a.	1,000	-1,000	0.00	0	0	n.a.
>= 100 and < 1,000	7,971	-5,931	0.15	1,980	-1,780	0.05	200	0	1.00
< 100	11,271	-6,553	0.26	1,781	-877	0.34	130	-2	0.97
A	5,339	-3,149	0.26	2,119,079	189,161	1.20	31,712	-844	0.95
>= 25,000	0	0	n.a.	823,252	263,510	1.94	0	0	n.a.
>= 1,000 and < 25,000	0	0	n.a.	1,278,903	-68,009	0.90	27,700	1,750	1.13
>= 100 and < 1,000	2,588	-2,188	0.08	14,738	-5,600	0.45	3,879	-2,501	0.22
< 100	2,751	-961	0.48	2,186	-740	0.49	133	-93	0.18
BBB	2,890,641	85,285	1.06	2,532,396	-75,378	0.94	446,613	-75,249	0.71
>= 25,000	186,413	-79,951	0.40	181,124	-36,724	0.66	0	0	n.a.
>= 1,000 and < 25,000	2,629,827	168,867	1.14	2,263,091	-13,467	0.99	418,615	-62,323	0.74
>= 100 and < 1,000	67,728	-3,828	0.89	79,573	-22,173	0.56	25,229	-11,533	0.37
< 100	6,673	197	1.06	8,608	-3,014	0.48	2,769	-1,393	0.33
1-5 Yr. Maturity Band	42,138,039	300,962	1.01	47,871,096	427,353	1.02	46,672,867	-527,927	0.98
AAA	50	0	1.00	2,080	-40	0.96	55	-55	0.00
>= 25,000	0	0	n.a.	0	0	n.a.	0	0	n.a.
>= 1,000 and < 25,000	0	0	n.a.	0	0	n.a.	0	0	n.a.
>= 100 and < 1,000	0	0	n.a.	860	0	1.00	0	0	n.a.
< 100	50	0	1.00	1,220	-40	0.94	55	-55	0.00
AA	132,578	-96,094	0.16	119,228	5,006	1.09	80	-60	0.14

Table 32 (continued)

(\$000s)	2007			2008			2009		
	Gross	Net	Ratio	Gross	Net	Ratio	Gross	Net	Ratio
>= 25,000	98,956	-98,956	0.00	100,000	0	1.00	0	0	n.a.
>= 1,000 and < 25,000	9,333	9,333	n.a.	15,830	5,830	2.17	0	0	n.a.
>= 100 and < 1,000	9,363	-1,005	0.81	763	763	n.a.	0	0	n.a.
< 100	14,926	-5,466	0.46	2,635	-1,587	0.25	80	-60	0.14
A	29,634,341	303,329	1.02	32,565,909	157,513	1.01	31,825,036	-251,181	0.98
>= 25,000	2,147,212	341,346	1.38	5,145,379	-1,172,461	0.63	3,420,153	-186,389	0.90
>= 1,000 and < 25,000	27,241,054	-45,848	1.00	26,853,228	1,273,616	1.10	26,127,588	-930,978	0.93
>= 100 and < 1,000	211,302	22,316	1.24	463,603	36,361	1.17	1,545,641	460,379	1.85
< 100	34,773	-14,485	0.41	103,699	19,997	1.48	731,654	405,807	3.49
BBB	12,371,070	93,727	1.02	15,183,879	264,874	1.04	14,847,696	-276,631	0.96
>= 25,000	969,981	-136,519	0.75	1,826,815	161,565	1.19	1,309,871	114,145	1.19
>= 1,000 and < 25,000	11,137,894	234,479	1.04	13,076,426	83,117	1.01	12,691,177	-462,825	0.93
>= 100 and < 1,000	210,350	20,027	1.21	231,080	31,595	1.32	761,049	73,996	1.22
< 100	52,845	-24,260	0.37	49,558	-11,403	0.63	85,599	-1,946	0.96
5-10 Yr. Maturity Band	28,267,542	539,300	1.04	16,449,987	-65,653	0.99	2,114,848	-28,630	0.97
AAA	26	-26	0.00	0	0	n.a.	0	0	n.a.
>= 25,000	0	0	n.a.	0	0	n.a.	0	0	n.a.
>= 1,000 and < 25,000	0	0	n.a.	0	0	n.a.	0	0	n.a.
>= 100 and < 1,000	0	0	n.a.	0	0	n.a.	0	0	n.a.
< 100	26	-26	0.00	0	0	n.a.	0	0	n.a.
AA	1,429,573	237,315	1.40	34	-34	0.00	0	0	n.a.
>= 25,000	315,000	265,000	11.60	0	0	n.a.	0	0	n.a.
>= 1,000 and < 25,000	1,106,684	-25,196	0.96	0	0	n.a.	0	0	n.a.
>= 100 and < 1,000	6,404	-2,004	0.52	0	0	n.a.	0	0	n.a.
< 100	1,485	-485	0.51	34	-34	0.00	0	0	n.a.
A	16,275,938	307,944	1.04	7,648,371	-49,345	0.99	269,716	-17,968	0.88
>= 25,000	2,113,927	-104,233	0.91	750,379	-217,179	0.55	0	0	n.a.
>= 1,000 and < 25,000	14,014,170	389,630	1.06	6,721,236	177,883	1.05	239,564	-22,574	0.83
>= 100 and < 1,000	125,052	15,760	1.29	151,079	-2,877	0.96	26,790	5,864	1.56
< 100	22,789	6,787	1.85	25,677	-7,172	0.56	3,362	-1,258	0.46
BBB	10,562,005	-5,933	1.00	8,801,582	-16,274	1.00	1,845,132	-10,662	0.99
>= 25,000	235,000	135,000	3.70	1,114,140	-253,860	0.63	0	0	n.a.
>= 1,000 and < 25,000	10,184,011	-157,487	0.97	7,516,696	229,444	1.06	1,722,093	-25,907	0.97
>= 100 and < 1,000	127,096	20,016	1.37	150,765	14,579	1.21	109,985	18,399	1.40
< 100	15,898	-3,462	0.64	19,981	-6,437	0.51	13,054	-3,154	0.61

Table 32 (continued)

(\$000s)	2007			2008			2009		
	Gross	Net	Ratio	Gross	Net	Ratio	Gross	Net	Ratio
10-20 Yr. Maturity Band	58,276,164	-1,218,475	0.96	39,363,517	-928,917	0.95	22,882,549	-346,619	0.97
AAA	219,118	11,568	1.11	305,781	-10,137	0.94	256,618	-14,040	0.90
>= 25,000	0	0	n.a.	139,144	0	1.00	0	0	n.a.
>= 1,000 and < 25,000	188,925	8,927	1.10	132,988	-7,776	0.89	225,686	-4,670	0.96
>= 100 and < 1,000	19,594	4,196	1.55	21,066	912	1.09	21,966	-5,210	0.62
< 100	10,599	-1,555	0.74	12,583	-3,273	0.59	8,966	-4,160	0.37
AA	0	0	n.a.	3,002	-3,002	0.00	43	-13	0.54
>= 25,000	0	0	n.a.	0	0	n.a.	0	0	n.a.
>= 1,000 and < 25,000	0	0	n.a.	2,500	-2,500	0.00	0	0	n.a.
>= 100 and < 1,000	0	0	n.a.	500	-500	0.00	0	0	n.a.
< 100	0	0	n.a.	2	-2	0.00	43	-13	0.54
A	20,830,253	-351,677	0.97	13,647,734	-382,865	0.95	4,521,341	-290,764	0.88
>= 25,000	2,240,680	-151,678	0.87	1,883,408	-192,850	0.81	399,000	-178,000	0.38
>= 1,000 and < 25,000	17,815,863	-162,709	0.98	11,186,184	-92,870	0.98	3,721,285	-138,101	0.93
>= 100 and < 1,000	621,473	22,949	1.08	473,503	-60,550	0.77	345,037	38,805	1.25
< 100	152,237	-60,239	0.43	104,639	-36,595	0.48	56,020	-13,468	0.61
BBB	37,226,793	-878,366	0.95	25,407,000	-532,914	0.96	18,104,547	-41,802	1.00
>= 25,000	2,624,268	-101,268	0.93	2,981,048	-978,482	0.51	1,660,070	66,210	1.08
>= 1,000 and < 25,000	33,477,248	-658,957	0.96	21,486,642	509,914	1.05	15,298,287	-233,439	0.97
>= 100 and < 1,000	944,175	-40,188	0.92	788,201	-16,933	0.96	991,341	155,378	1.37
< 100	181,103	-77,954	0.40	151,109	-47,413	0.52	154,849	-29,951	0.68
20+ Yr. Maturity Band	66,483,542	-1,204,417	0.96	83,065,549	-257,665	0.99	34,429,988	-806,598	0.95
AAA	0	0	n.a.	0	0	n.a.	0	0	n.a.
>= 25,000	0	0	n.a.	0	0	n.a.	0	0	n.a.
>= 1,000 and < 25,000	0	0	n.a.	0	0	n.a.	0	0	n.a.
>= 100 and < 1,000	0	0	n.a.	0	0	n.a.	0	0	n.a.
< 100	0	0	n.a.	0	0	n.a.	0	0	n.a.
AA	15,680,356	-220,250	0.97	6,941,187	2,515	1.00	1,646,849	-61,831	0.93
>= 25,000	2,926,677	-420,597	0.75	1,505,160	-185,026	0.78	25,000	-25,000	0.00
>= 1,000 and < 25,000	12,508,682	196,630	1.03	5,366,805	195,917	1.08	1,518,964	-39,786	0.95
>= 100 and < 1,000	202,504	10,552	1.11	55,660	-2,226	0.92	89,652	3,968	1.09
< 100	42,493	-6,835	0.72	13,562	-6,150	0.38	13,233	-1,013	0.86
A	33,519,399	-627,651	0.96	26,479,045	29,877	1.00	6,349,605	-448,737	0.87
>= 25,000	5,925,811	-144,099	0.95	5,282,442	-758,816	0.75	641,000	-349,000	0.29
>= 1,000 and < 25,000	27,055,711	-454,909	0.97	20,649,351	835,089	1.08	5,365,368	-124,826	0.95

Table 32 (continued)

(\$000s)	2007			2008			2009		
	Gross	Net	Ratio	Gross	Net	Ratio	Gross	Net	Ratio
>= 100 and < 1,000	431,908	26,624	1.13	453,991	-17,651	0.93	285,406	38,136	1.31
< 100	105,969	-55,267	0.31	93,261	-28,745	0.53	57,831	-13,047	0.63
BBB	17,283,788	-356,516	0.96	49,645,317	-290,057	0.99	26,433,534	-296,030	0.98
>= 25,000	1,792,120	-342,390	0.68	8,861,370	-956,648	0.81	2,629,115	-155,039	0.89
>= 1,000 and < 25,000	15,174,908	11,668	1.00	40,045,666	666,204	1.03	22,670,874	-279,262	0.98
>= 100 and < 1,000	262,583	1,291	1.01	623,993	30,263	1.10	962,776	119,631	1.28
< 100	54,177	-27,085	0.33	114,288	-29,876	0.59	170,769	18,640	1.25

Table 33 Ratio of Convertible High-Yield Customer Buy to Customer Sell Par Value Traded by Maturity Band (excluding equity CUSIPs)

(\$000s)	2007			2008			2009		
	Gross	Net	Ratio	Gross	Net	Ratio	Gross	Net	Ratio
>= 25,000	17,576,347	-2,055,121	0.79	25,851,461	-2,287,291	0.84	10,439,112	806,260	1.17
>= 1,000 and < 25,000	281,420,231	2,484,166	1.02	214,144,187	4,367,136	1.04	211,730,524	2,200,334	1.02
>= 100 and < 1,000	6,517,057	-327,527	0.90	5,826,105	141,944	1.05	10,868,743	1,176,741	1.24
< 100	793,461	-219,821	0.57	774,249	-118,816	0.73	1,165,674	71,551	1.13
<1 Yr. Maturity Band	4,217,365	-25,769	0.99	4,856,889	-91,923	0.96	3,956,283	83,918	1.04
BB	512,728	-19,864	0.93	355,372	-73,848	0.66	1,449,529	-105,069	0.86
>= 25,000	0	0	n.a.	0	0	n.a.	84,000	0	1.00
>= 1,000 and < 25,000	493,867	-11,073	0.96	332,646	-66,646	0.67	1,205,779	-138,701	0.79
>= 100 and < 1,000	13,424	-3,746	0.56	16,926	-2,854	0.71	114,837	18,673	1.39
< 100	5,437	-5,045	0.04	5,800	-4,348	0.14	44,913	14,959	2.00
B	1,392,786	26,608	1.04	1,969,741	-86,675	0.92	60,555	-3,655	0.89
>= 25,000	0	0	n.a.	435,187	-177,087	0.42	0	0	n.a.
>= 1,000 and < 25,000	1,346,013	37,251	1.06	1,505,613	92,413	1.13	56,186	-4,004	0.87
>= 100 and < 1,000	34,705	-6,459	0.69	25,067	-261	0.98	4,150	250	1.13
< 100	12,068	-4,184	0.49	3,874	-1,740	0.38	219	99	2.65
CCC	102,548	21,228	1.52	788,910	12,218	1.03	755,689	-15,613	0.96
>= 25,000	0	0	n.a.	60,000	0	1.00	484,158	0	1.00
>= 1,000 and < 25,000	97,475	21,397	1.56	706,868	15,572	1.05	222,225	-2,031	0.98
>= 100 and < 1,000	4,320	-250	0.89	18,984	-2,820	0.74	36,607	-6,735	0.69
< 100	753	81	1.24	3,058	-534	0.70	12,699	-6,847	0.30
CC	0	0	n.a.	7	-7	0.00	98,271	-259	0.99
>= 25,000	0	0	n.a.	0	0	n.a.	0	0	n.a.
>= 1,000 and < 25,000	0	0	n.a.	0	0	n.a.	91,359	1,393	1.03
>= 100 and < 1,000	0	0	n.a.	0	0	n.a.	6,413	-1,557	0.61
< 100	0	0	n.a.	7	-7	0.00	499	-95	0.68
C	0	0	n.a.	0	0	n.a.	333,507	195,847	3.85
>= 25,000	0	0	n.a.	0	0	n.a.	175,065	175,065	n.a.
>= 1,000 and < 25,000	0	0	n.a.	0	0	n.a.	148,892	17,852	1.27
>= 100 and < 1,000	0	0	n.a.	0	0	n.a.	8,750	3,010	2.05
< 100	0	0	n.a.	0	0	n.a.	800	-80	0.82
D	51,636	-27,858	0.30	128,475	-9,735	0.86	48,324	8,718	1.44
>= 25,000	0	0	n.a.	0	0	n.a.	0	0	n.a.

Table 33 (continued)

(\$000s)	2007			2008			2009		
	Gross	Net	Ratio	Gross	Net	Ratio	Gross	Net	Ratio
>= 1,000 and < 25,000	48,237	-26,765	0.29	126,573	-8,965	0.87	44,223	8,125	1.45
>= 100 and < 1,000	3,275	-1,075	0.51	1,902	-770	0.42	3,738	770	1.52
< 100	124	-18	0.75	0	0	n.a.	363	-177	0.34
NA/NR	2,157,667	-25,883	0.98	1,614,384	66,125	1.09	1,210,409	3,949	1.01
>= 25,000	381,646	-48,000	0.78	237,314	0	1.00	50,000	0	1.00
>= 1,000 and < 25,000	1,695,073	29,893	1.04	1,323,947	72,077	1.12	1,090,492	11,824	1.02
>= 100 and < 1,000	67,335	-1,433	0.96	42,899	-187	0.99	62,258	-5,606	0.83
< 100	13,613	-6,343	0.36	10,224	-5,766	0.28	7,659	-2,269	0.54
1-5 Yr. Maturity Band	64,245,714	-491,374	0.98	62,790,501	1,027,544	1.03	89,848,783	1,741,212	1.04
BB	6,474,924	89,572	1.03	8,497,299	18,465	1.00	12,919,723	75,572	1.01
>= 25,000	128,502	-78,502	0.24	788,863	-335,213	0.40	145,375	-80,109	0.29
>= 1,000 and < 25,000	6,206,730	170,900	1.06	7,392,260	380,876	1.11	12,103,234	119,650	1.02
>= 100 and < 1,000	117,566	1,958	1.03	257,711	-1,181	0.99	616,908	42,037	1.15
< 100	22,126	-4,784	0.64	58,465	-26,017	0.38	54,206	-6,006	0.80
B	8,471,343	-324,955	0.93	11,025,785	277,890	1.05	20,794,288	334,821	1.03
>= 25,000	642,824	-24,726	0.93	713,188	-41,382	0.89	142,393	26,893	1.47
>= 1,000 and < 25,000	7,555,926	-242,264	0.94	10,000,072	315,780	1.07	19,396,897	108,223	1.01
>= 100 and < 1,000	221,427	-33,781	0.74	290,003	200	1.00	1,101,907	173,988	1.38
< 100	51,166	-24,184	0.36	22,522	3,292	1.34	153,091	25,718	1.40
CCC	7,405,152	-109,822	0.97	7,450,687	586,085	1.17	9,576,928	287,457	1.06
>= 25,000	240,738	-106,738	0.39	701,050	196,710	1.78	650,270	-30,630	0.91
>= 1,000 and < 25,000	6,860,872	32,556	1.01	6,462,861	376,315	1.12	8,493,436	294,932	1.07
>= 100 and < 1,000	250,299	-23,911	0.83	238,225	5,003	1.04	389,393	10,200	1.05
< 100	53,243	-11,729	0.64	48,551	8,057	1.40	43,829	12,955	1.84
CC	119,439	10,939	1.20	10	0	1.00	2,563,901	-83,223	0.94
>= 25,000	0	0	n.a.	0	0	n.a.	57,394	0	1.00
>= 1,000 and < 25,000	83,505	5,455	1.14	0	0	n.a.	2,437,146	-101,838	0.92
>= 100 and < 1,000	33,380	5,100	1.36	0	0	n.a.	60,996	14,420	1.62
< 100	2,554	384	1.35	10	0	1.00	8,365	4,195	3.01
C	0	0	n.a.	0	0	n.a.	1,116,145	31,473	1.06
>= 25,000	0	0	n.a.	0	0	n.a.	0	0	n.a.
>= 1,000 and < 25,000	0	0	n.a.	0	0	n.a.	1,044,661	24,193	1.05
>= 100 and < 1,000	0	0	n.a.	0	0	n.a.	66,201	7,559	1.26
< 100	0	0	n.a.	0	0	n.a.	5,283	-279	0.90
D	0	0	n.a.	0	0	n.a.	684,371	152,287	1.57

Table 33 (continued)

(\$000s)	2007			2008			2009		
	Gross	Net	Ratio	Gross	Net	Ratio	Gross	Net	Ratio
>= 25,000	0	0	n.a.	0	0	n.a.	0	0	n.a.
>= 1,000 and < 25,000	0	0	n.a.	0	0	n.a.	677,367	155,849	1.60
>= 100 and < 1,000	0	0	n.a.	0	0	n.a.	6,886	-3,458	0.33
< 100	0	0	n.a.	0	0	n.a.	118	-104	0.06
NA/NR	41,774,856	-157,108	0.99	35,816,720	145,104	1.01	42,193,427	942,824	1.05
>= 25,000	1,380,869	-63,995	0.91	1,948,856	-277,558	0.75	1,526,507	344,413	1.58
>= 1,000 and < 25,000	39,424,946	-90,422	1.00	32,848,204	437,633	1.03	38,422,425	448,177	1.02
>= 100 and < 1,000	872,794	23,939	1.06	920,130	395	1.00	2,062,951	147,732	1.15
< 100	96,246	-26,630	0.57	99,531	-15,366	0.73	181,543	2,502	1.03
5-10 Yr. Maturity Band	60,418,420	714,860	1.02	29,918,297	-19,556	1.00	29,218,605	998,934	1.07
BB	12,046,550	103,724	1.02	5,337,805	-197,304	0.93	3,948,457	38,329	1.02
>= 25,000	612,393	-229,893	0.45	262,574	-73,608	0.56	147,600	30,000	1.51
>= 1,000 and < 25,000	11,299,913	331,567	1.06	4,965,468	-121,936	0.95	3,555,205	-46,993	0.97
>= 100 and < 1,000	121,233	5,339	1.09	104,288	-2,094	0.96	226,613	47,231	1.53
< 100	13,011	-3,289	0.60	5,475	335	1.13	19,039	8,091	2.48
B	10,926,976	54,710	1.01	6,407,675	-8,064	1.00	6,383,531	124,839	1.04
>= 25,000	217,860	-47,860	0.64	458,485	-204,485	0.38	58,500	-58,500	0.00
>= 1,000 and < 25,000	10,482,369	109,463	1.02	5,772,540	200,902	1.07	6,049,254	106,864	1.04
>= 100 and < 1,000	205,223	-2,615	0.97	156,851	-9,104	0.89	252,357	65,613	1.70
< 100	21,524	-4,278	0.67	19,799	4,623	1.61	23,420	10,862	2.73
CCC	7,551,857	112,107	1.03	5,644,045	-23,417	0.99	6,771,715	327,474	1.10
>= 25,000	343,700	41,700	1.28	474,560	79,440	1.40	674,256	290,306	2.51
>= 1,000 and < 25,000	7,064,688	66,106	1.02	5,037,046	-110,114	0.96	5,862,708	60,500	1.02
>= 100 and < 1,000	131,309	1,807	1.03	116,980	7,376	1.13	211,481	-15,962	0.86
< 100	12,160	2,494	1.52	15,459	-119	0.98	23,270	-7,370	0.52
CC	32,000	0	1.00	164,666	-23,552	0.75	3,720,126	175,062	1.10
>= 25,000	0	0	n.a.	90,750	-34,750	0.45	231,049	111,049	2.85
>= 1,000 and < 25,000	32,000	0	1.00	72,339	11,421	1.37	3,379,567	51,275	1.03
>= 100 and < 1,000	0	0	n.a.	1,549	-221	0.75	95,865	12,841	1.31
< 100	0	0	n.a.	28	-2	0.87	13,645	-103	0.99
C	0	0	n.a.	13	-13	0.00	422,595	17,259	1.09
>= 25,000	0	0	n.a.	0	0	n.a.	0	0	n.a.
>= 1,000 and < 25,000	0	0	n.a.	0	0	n.a.	399,518	14,586	1.08
>= 100 and < 1,000	0	0	n.a.	0	0	n.a.	21,240	3,490	1.39
< 100	0	0	n.a.	13	-13	0.00	1,837	-817	0.38

Table 33 (continued)

(\$000s)	2007			2008			2009		
	Gross	Net	Ratio	Gross	Net	Ratio	Gross	Net	Ratio
D	3,853,363	-181,105	0.91	101,237	8,595	1.19	874,731	194,111	1.57
>= 25,000	619,221	-393,221	0.22	0	0	n.a.	43,330	43,330	n.a.
>= 1,000 and < 25,000	3,086,460	269,252	1.19	92,670	8,050	1.19	822,720	152,482	1.46
>= 100 and < 1,000	139,487	-54,931	0.43	7,986	264	1.07	8,556	-1,610	0.68
< 100	8,195	-2,205	0.58	581	281	2.87	125	-91	0.16
NA/NR	26,007,674	625,424	1.05	12,262,856	224,199	1.04	7,097,450	121,860	1.03
>= 25,000	1,077,202	107,100	1.22	491,477	-8,569	0.97	112,914	-61,414	0.30
>= 1,000 and < 25,000	24,364,835	545,143	1.05	11,449,664	238,276	1.04	6,583,916	174,000	1.05
>= 100 and < 1,000	501,203	-8,374	0.97	291,964	2,307	1.02	372,227	2,790	1.02
< 100	64,433	-18,445	0.55	29,751	-7,815	0.58	28,394	6,484	1.59
10-20 Yr. Maturity Band	112,738,924	100,987	1.00	88,195,586	2,182,224	1.05	71,006,337	996,596	1.03
BB	15,766,492	57,431	1.01	16,982,736	315,556	1.04	15,190,529	-50,986	0.99
>= 25,000	785,537	-232,861	0.54	1,762,280	-588,096	0.50	516,447	-216,847	0.41
>= 1,000 and < 25,000	14,614,588	364,568	1.05	14,779,193	927,409	1.13	13,914,667	84,599	1.01
>= 100 and < 1,000	331,532	-58,538	0.70	384,741	-6,437	0.97	694,175	90,751	1.30
< 100	34,835	-15,739	0.38	56,522	-17,320	0.53	65,240	-9,489	0.75
B	27,053,572	-118,180	0.99	22,434,494	413,177	1.04	16,480,340	250,990	1.03
>= 25,000	853,905	-155,337	0.69	2,254,155	-182,795	0.85	400,061	70,167	1.43
>= 1,000 and < 25,000	25,567,345	91,689	1.01	19,560,362	567,122	1.06	15,362,715	88,097	1.01
>= 100 and < 1,000	567,888	-41,866	0.86	559,175	35,450	1.14	655,318	94,844	1.34
< 100	64,434	-12,666	0.67	60,802	-6,600	0.80	62,246	-2,118	0.93
CCC	5,960,558	50,190	1.02	5,617,937	85,560	1.03	4,482,812	3,590	1.00
>= 25,000	77,000	-77,000	0.00	409,750	7,600	1.04	91,294	28,390	1.90
>= 1,000 and < 25,000	5,722,621	149,601	1.05	5,085,157	82,215	1.03	4,147,624	-38,170	0.98
>= 100 and < 1,000	150,721	-19,429	0.77	117,030	-4,684	0.92	230,276	17,076	1.16
< 100	10,216	-2,982	0.55	5,999	429	1.15	13,618	-3,706	0.57
CC	107,550	-8,158	0.86	378,821	-11,557	0.94	2,712,148	24,174	1.02
>= 25,000	0	0	n.a.	0	0	n.a.	94,000	6,000	1.14
>= 1,000 and < 25,000	103,542	-8,478	0.85	366,786	-10,086	0.95	2,482,317	14,019	1.01
>= 100 and < 1,000	3,850	250	1.14	11,521	-1,401	0.78	126,036	5,020	1.08
< 100	158	70	2.59	514	-70	0.76	9,795	-865	0.84
C	653,452	34,482	1.11	89,892	-7,136	0.85	1,927,627	107,144	1.12
>= 25,000	25,000	25,000	n.a.	0	0	n.a.	77,000	27,000	2.08
>= 1,000 and < 25,000	625,217	9,357	1.03	78,478	-8,118	0.81	1,770,349	77,609	1.09
>= 100 and < 1,000	2,750	350	1.29	11,239	957	1.19	77,400	1,986	1.05

Table 33 (continued)

(\$000s)	2007			2008			2009		
	Gross	Net	Ratio	Gross	Net	Ratio	Gross	Net	Ratio
< 100	485	-225	0.37	175	25	1.33	2,878	549	1.47
D	1,529,795	60,711	1.08	203,996	-6,068	0.94	621,863	-34,893	0.89
>= 25,000	138,570	-88,570	0.22	63,000	3,000	1.10	0	0	n.a.
>= 1,000 and < 25,000	1,313,864	157,172	1.27	135,728	-9,150	0.87	607,560	-35,868	0.89
>= 100 and < 1,000	67,157	-2,263	0.93	4,784	378	1.17	13,850	1,210	1.19
< 100	10,204	-5,628	0.29	484	-296	0.24	453	-235	0.32
NA/NR	61,667,505	24,512	1.00	42,487,710	1,392,692	1.07	29,591,018	696,577	1.05
>= 25,000	2,534,951	-747,999	0.54	4,264,137	839,575	1.49	1,034,159	35,183	1.07
>= 1,000 and < 25,000	57,603,712	875,658	1.03	36,926,969	501,921	1.03	26,802,238	419,705	1.03
>= 100 and < 1,000	1,429,338	-65,403	0.91	1,180,382	70,894	1.13	1,622,451	229,009	1.33
< 100	99,504	-37,745	0.45	116,222	-19,698	0.71	132,170	12,680	1.21
20+ Yr. Maturity Band	64,686,674	-417,008	0.99	60,834,730	-995,316	0.97	40,174,045	434,226	1.02
BB	18,363,169	-145,328	0.98	25,174,774	134,241	1.01	17,896,547	-49,441	0.99
>= 25,000	1,628,641	-284,905	0.70	4,435,625	-369,221	0.85	2,583,780	-107,180	0.92
>= 1,000 and < 25,000	16,072,507	182,844	1.02	20,118,501	510,507	1.05	14,455,659	-66,552	0.99
>= 100 and < 1,000	557,555	-19,607	0.93	509,073	11,816	1.05	699,475	104,804	1.35
< 100	104,466	-23,660	0.63	111,575	-18,861	0.71	157,632	19,487	1.28
B	9,554,009	-228,071	0.95	10,085,290	-247,366	0.95	5,993,332	269,852	1.09
>= 25,000	103,881	-103,881	0.00	709,327	-358,765	0.33	290,430	-28,430	0.82
>= 1,000 and < 25,000	9,182,751	-109,125	0.98	9,100,380	103,534	1.02	5,411,061	266,271	1.10
>= 100 and < 1,000	236,768	-8,276	0.93	224,851	22,308	1.22	263,243	38,519	1.34
< 100	30,609	-6,789	0.64	50,732	-14,442	0.56	28,599	-6,508	0.63
CCC	24,876,581	-43,073	1.00	14,811,268	-996,300	0.87	3,301,354	23,363	1.01
>= 25,000	4,738,466	667,672	1.33	4,259,567	-692,633	0.72	92,200	-36,000	0.44
>= 1,000 and < 25,000	19,930,872	-673,872	0.93	10,388,197	-311,019	0.94	3,031,738	57,127	1.04
>= 100 and < 1,000	185,436	-25,952	0.75	134,686	7,329	1.12	163,405	5,013	1.06
< 100	21,807	-10,921	0.33	28,818	23	1.00	14,010	-2,777	0.67
CC	6,500	-2,500	0.44	153,418	-9,954	0.88	3,233,615	-86,197	0.95
>= 25,000	0	0	n.a.	98,812	0	1.00	371,361	200,639	3.35
>= 1,000 and < 25,000	6,500	-2,500	0.44	52,870	-9,370	0.70	2,691,446	-288,626	0.81
>= 100 and < 1,000	0	0	n.a.	1,450	-750	0.32	157,262	2,868	1.04
< 100	0	0	n.a.	286	166	3.77	13,546	-1,078	0.85
C	40,100	1,000	1.05	160,245	13,545	1.18	273,431	-8,355	0.94
>= 25,000	0	0	n.a.	124,090	0	1.00	25,700	25,700	n.a.
>= 1,000 and < 25,000	39,800	1,000	1.05	34,500	13,500	2.29	231,937	-28,171	0.78

Table 33 (continued)

(\$000s)	2007			2008			2009		
	Gross	Net	Ratio	Gross	Net	Ratio	Gross	Net	Ratio
>= 100 and < 1,000	300	0	1.00	1,600	100	1.13	14,116	-4,826	0.49
< 100	0	0	n.a.	55	-55	0.00	1,678	-1,058	0.23
D	0	0	n.a.	31,800	0	1.00	79,788	-1,500	0.96
>= 25,000	0	0	n.a.	0	0	n.a.	0	0	n.a.
>= 1,000 and < 25,000	0	0	n.a.	30,800	0	1.00	74,552	-1,500	0.96
>= 100 and < 1,000	0	0	n.a.	1,000	0	1.00	5,236	0	1.00
< 100	0	0	n.a.	0	0	n.a.	0	0	n.a.
NA/NR	11,846,316	964	1.00	10,417,935	110,518	1.02	9,395,978	286,504	1.06
>= 25,000	1,045,441	-213,105	0.66	808,414	-69,454	0.84	279,869	11,235	1.08
>= 1,000 and < 25,000	10,494,003	197,793	1.04	9,397,495	167,017	1.04	8,659,450	195,436	1.05
>= 100 and < 1,000	266,781	11,639	1.09	193,108	9,933	1.11	416,166	74,790	1.44
< 100	40,091	4,637	1.26	18,918	3,022	1.38	40,493	5,043	1.28

Table 34 Percentage of Trades Executed Within Time Segments (excluding equity CUSIPs)

	2007	2008	2009		Q109	Q209	Q309	Q409
8:00 AM - 9:59 AM	10.4%	9.5%	9.1%		8.6%	9.3%	9.1%	9.2%
10:00 AM - 11:59 AM	25.0%	24.8%	25.9%		25.1%	26.3%	25.9%	26.1%
12:00 PM - 1:59 PM	24.4%	25.0%	25.3%		25.4%	25.4%	25.2%	25.0%
2:00 PM - 3:59 PM	28.8%	28.6%	28.9%		29.3%	28.6%	28.8%	28.9%
4:00 PM - 6:30 PM	10.6%	11.2%	10.3%		10.9%	9.7%	10.4%	10.1%
After Hours	0.8%	0.8%	0.6%		0.6%	0.6%	0.6%	0.7%

Table 35 Percentage of Par Value Executed Within Time Segments (excluding equity CUSIPs)

	2007	2008	2009		Q109	Q209	Q309	Q409
8:00 AM - 9:59 AM	16.3%	13.0%	12.5%		11.4%	12.3%	13.0%	13.1%
10:00 AM - 11:59 AM	26.2%	24.7%	25.7%		24.4%	25.7%	26.3%	26.4%
12:00 PM - 1:59 PM	20.9%	22.1%	22.2%		22.8%	22.3%	21.9%	21.9%
2:00 PM - 3:59 PM	22.3%	24.0%	24.6%		25.2%	24.4%	24.3%	24.8%
4:00 PM - 6:30 PM	12.6%	14.7%	13.8%		15.3%	14.3%	13.2%	12.6%
After Hours	1.7%	1.5%	1.1%		0.9%	1.0%	1.1%	1.2%