

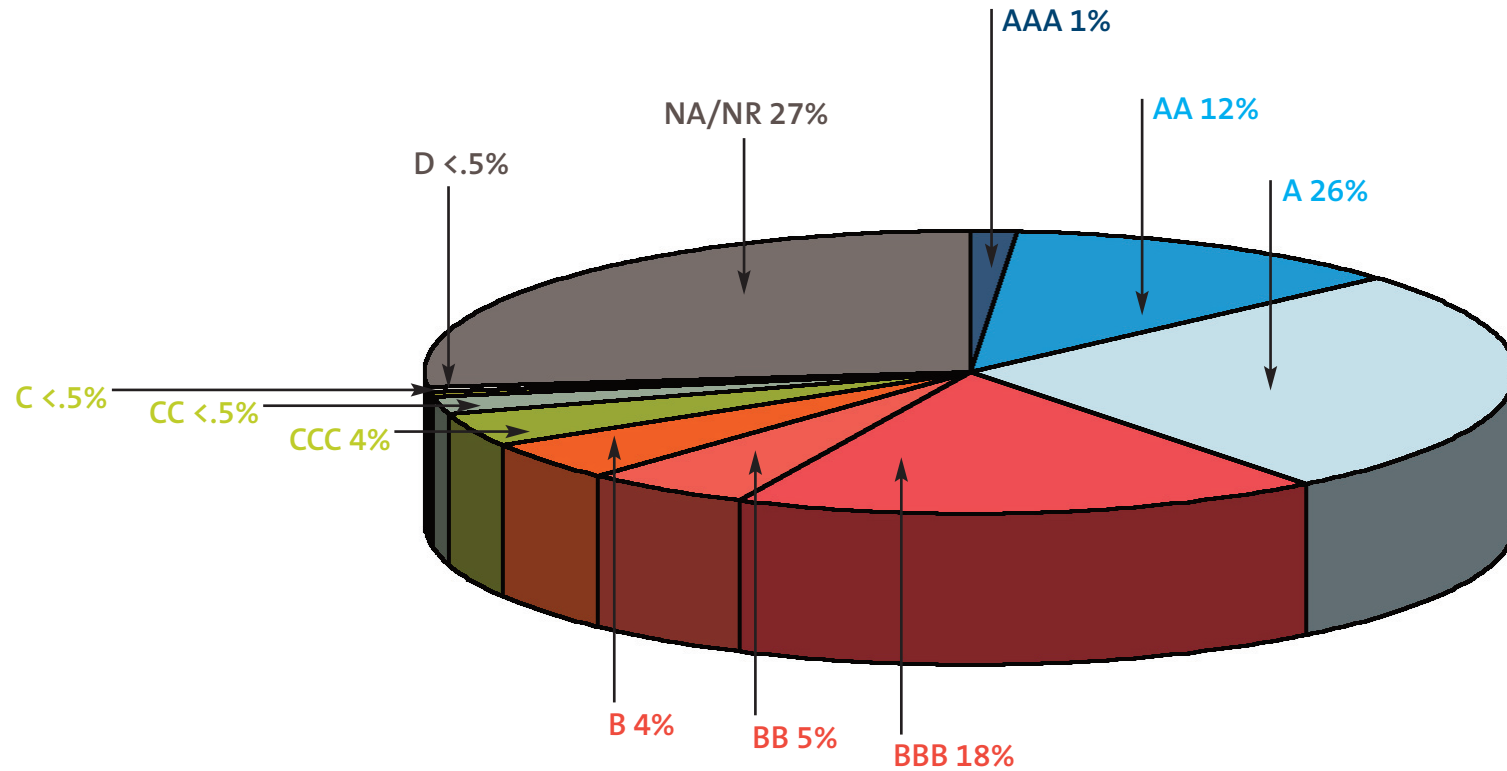
# TRACE Fact Book 2009

## Issue Information Graphs and Data Tables

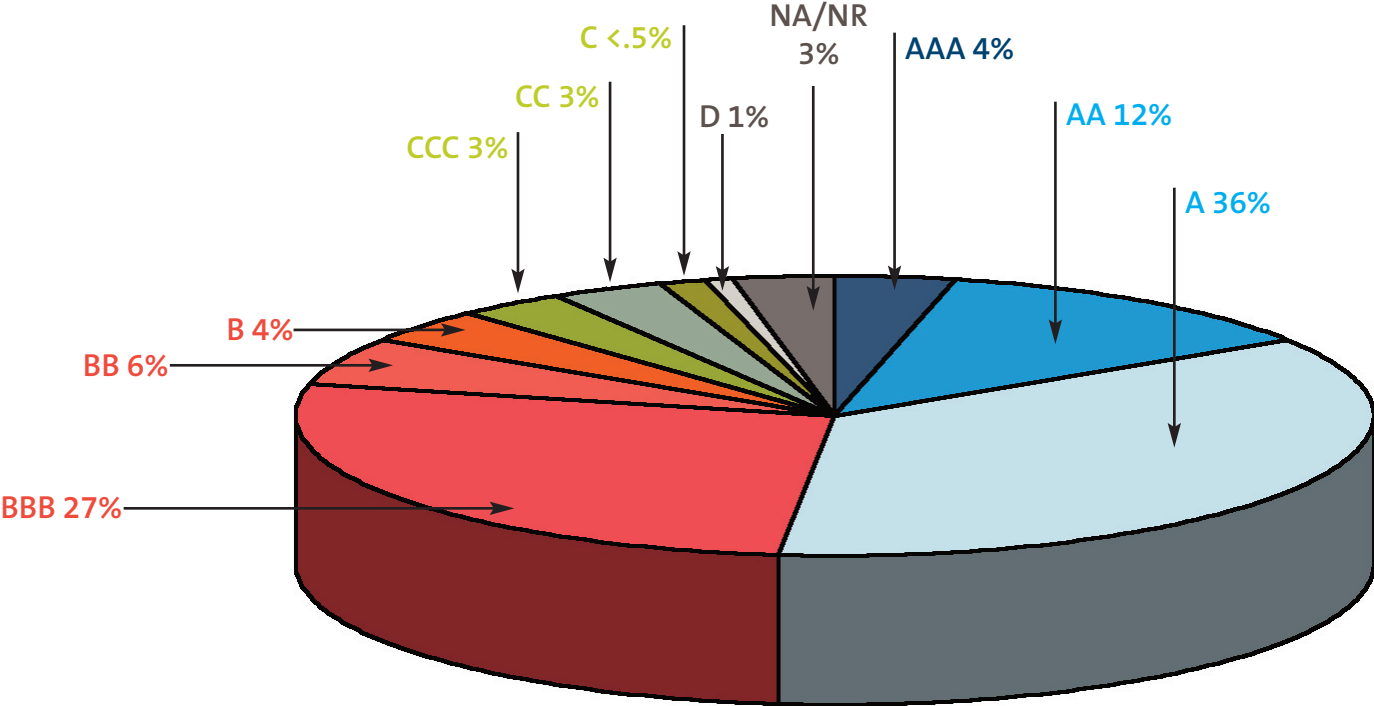
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# Issue Information Graphs

Distribution of Active TRACE Issues by Rating Category in 2009  
(excluding equity CUSIPs)

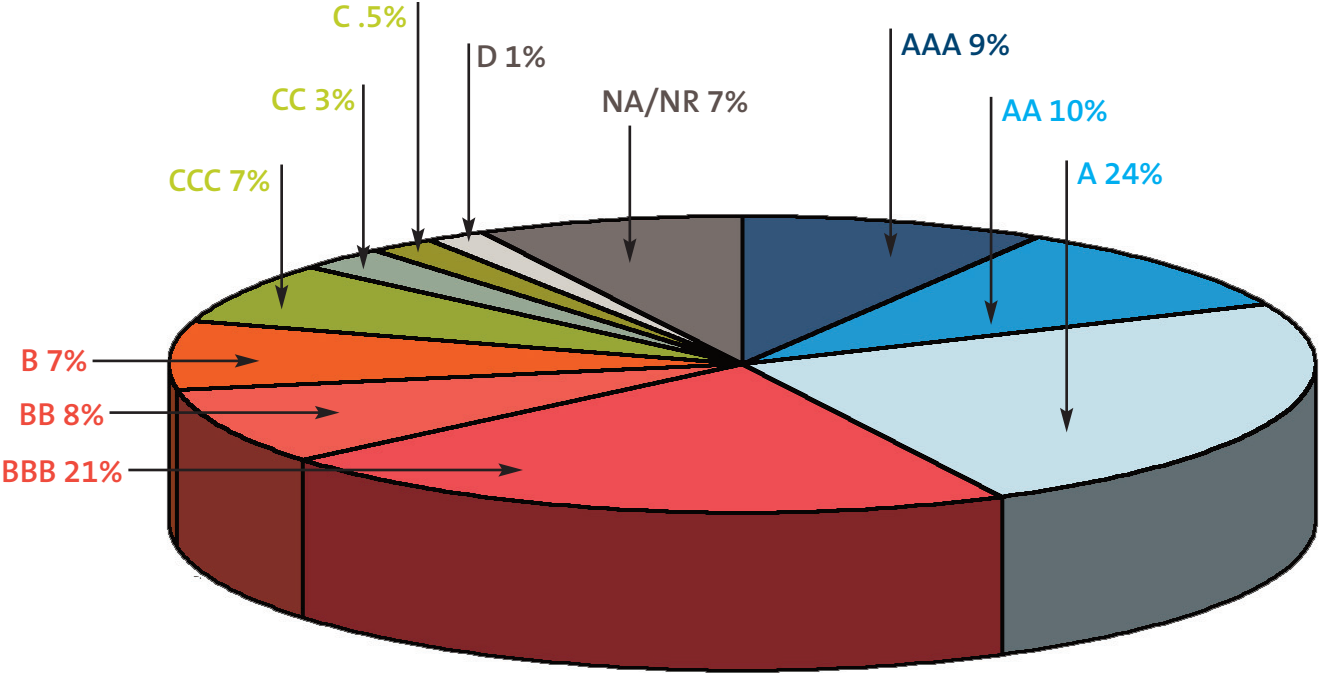


Distribution of Trades by Rating Category in 2009  
(excluding equity CUSIPs)





Distribution of Par Value Traded by Rating Category in 2009  
(excluding equity CUSIPs)



## Issue Information Tables

**Table 1** Issues (excluding convertible bonds and equity CUSIPs)

	2007	2008	2009	Q109	Q209	Q309	Q409
Total	34,740	29,531	30,378	28,996	29,414	29,696	30,378
Publicly Traded	27,037	23,799	24,749	23,412	23,829	24,023	24,749
Investment Grade	23,043	20,722	17,928	20,214	19,143	18,806	17,928
AAA	2,159	1,605	411	387	380	387	411
AA	7,566	5,473	3,762	4,700	4,320	4,167	3,762
A	8,553	8,675	8,240	9,316	8,831	8,682	8,240
BBB	4,765	4,969	5,515	5,811	5,612	5,570	5,515
High-Yield	11,697	8,809	12,450	8,782	10,271	10,890	12,450
BB	2,316	986	1,391	1,037	1,688	1,410	1,391
B	2,588	993	1,257	944	929	975	1,257
CCC	1,044	1,477	1,162	1,402	1,403	1,404	1,162
CC	69	662	579	147	640	864	579
C	53	115	181	751	195	209	181
D	84	186	181	187	261	230	181
NA/NR	5,543	4,390	7,699	4,314	5,155	5,798	7,699
Fixed Coupon	24,475	19,495	18,561	19,317	19,356	19,365	18,561
Floating Rate	7,878	7,732	7,202	7,438	7,424	7,395	7,202
Other	2,387	2,304	4,615	2,241	2,634	2,936	4,615
144A	7,703	5,732	5,629	5,584	5,585	5,673	5,629

**Note:** As of the last day of the period.

**Table 2** Convertible Bond Issues (excluding equity CUSIPs)

	2007	2008	2009	Q109	Q209	Q309	Q409
Total	2,187	1,687	1,583	1,662	1,665	1,691	1,583
Publicly Traded	1,286	990	934	970	981	994	934
Investment Grade	566	345	296	326	321	317	296
AAA	29	20	2	2	2	2	2
AA	146	49	49	57	57	54	49
A	162	149	125	138	132	128	125
BBB	229	127	120	129	130	133	120
High-Yield	1,621	1,342	1,287	1,336	1,344	1,374	1,287
BB	195	172	176	173	178	184	176
B	260	161	146	139	139	140	146
CCC	79	89	92	92	83	89	92
CC	5	13	14	24	32	30	14
C	11	15	24	15	21	19	24
D	12	7	8	10	11	15	8
NA/NR	1,059	885	827	883	880	897	827
Fixed Coupon	1,746	1,398	1,336	1,367	1,383	1,407	1,336
Floating Rate	441	289	247	295	282	284	247
144A	901	697	649	692	684	697	649

**Note:** As of the last day of the period.

**Table 3** Top 50 Publicly Traded Investment-Grade Issues by Number of Trades Executed in 2009 (excluding convertible bonds, equity CUSIPs and 144As)

Rank	SYMBOL	ISSUER NAME	COUPON	MATURITY	RATING	TRADES	DEALERS REPORTING
1	GE.HEE	GENERAL ELECTRIC CAPITAL CORPORATION	5.250	12/6/17	AA	41,172	465
2	GE.HDM	GENERAL ELECTRIC CAPITAL CORP	5.625	9/15/17	AA	40,874	457
3	GE.HFA	GENERAL ELECTRIC CAPITAL CORP	5.625	5/1/18	AA	37,130	463
4	GE.AAD	GENERAL ELECTRIC CAPITAL CORPORATION	6.000	6/15/12	AA	36,553	498
5	MS.QP	MORGAN STANLEY	4.750	4/1/14	A	33,068	418
6	GE.HDS	GENERAL ELECTRIC CAPITAL CORP	5.250	10/19/12	AA	31,845	466
7	HD.GH	HOME DEPOT INC	5.400	3/1/16	BBB	30,176	386
8	GE.ADF	GENERAL ELECTRIC COMPANY	5.000	2/1/13	AA	29,524	424
9	GE.HEZ	GENERAL ELECTRIC CAPITAL CORP	4.800	5/1/13	AA	26,265	436
10	AA.GF	ALCOA INC.	6.500	6/1/11	BBB	25,818	430
11	C.HEF	CITIGROUP INC.	5.000	9/15/14	A	24,208	395
12	GE.WB	GENERAL ELECTRIC CAPITAL CORPORATION	5.875	2/15/12	AA	24,149	407
13	BAC.GE	BANK OF AMERICA CORPORATION	7.400	1/15/11	A	23,522	416
14	AA.HV	ALCOA INC	6.000	7/15/13	BBB	22,547	418
15	GE.ACE	GENERAL ELECTRIC CAPITAL CORPORATION	5.450	1/15/13	AA	21,840	416
16	GS.WL	GOLDMAN SACHS GROUP INC	5.625	1/15/17	A	21,831	378
17	CAT.HOR	CATERPILLAR FINANCIAL SERVICES CORPORATION	6.125	2/17/14	A	20,690	359
18	GE.HBO	GENERAL ELECTRIC CAPITAL CORP	5.400	2/15/17	AA	20,094	326
19	GS.YW	GOLDMAN SACHS GROUP INC	6.150	4/1/18	A	19,772	324
20	GS.OU	GOLDMAN SACHS GROUP, INC. (THE)	5.700	9/1/12	A	18,926	332
21	T.KG	AT&T INC	5.500	2/1/18	A	18,754	318
22	BAC.GB	BANK OF AMERICA CORPORATION	7.800	2/15/10	A	18,510	359
23	JPM.JPF	JPMORGAN CHASE & CO	6.000	1/15/18	AA	18,399	264
24	FCX.GK	FREEMPORT-MCMORAN COPPER & GOLD INC	8.250	4/1/15	BBB	17,962	325
25	AXP.LX	AMERICAN EXPRESS CREDIT CORPORATION	7.300	8/20/13	A	17,693	349
26	AA.HP	ALCOA INC	5.550	2/1/17	BBB	17,458	317
27	DOW.HW	DOW CHEMICAL COMPANY (THE)	6.000	10/1/12	BBB	17,206	379
28	FCX.GL	FREEMPORT-MCMORAN COPPER & GOLD INC	8.375	4/1/17	BBB	17,093	286
29	HD.GJ	HOME DEPOT INC	5.250	12/16/13	BBB	16,961	327
30	AXP.LV	AMERICAN EXPRESS CREDIT CORPORATION	5.875	5/2/13	A	16,811	362
31	WFC.GDT	WELLS FARGO & CO	5.625	12/11/17	AA	16,673	279
32	CAT.HOQ	CATERPILLAR FINANCIAL SERVICES CORPORATION	7.150	2/15/19	A	16,652	258
33	WFC.GAL	WELLS FARGO & COMPANY	4.950	10/16/13	A	16,615	276
34	JPM.QP	J.P. MORGAN CHASE & CO.	5.750	1/2/13	A	16,559	293
35	T.KM	AT&T INC	5.800	2/15/19	A	16,450	254
36	IP.IN	INTERNATIONAL PAPER CO	7.400	6/15/14	BBB	16,432	343
37	GS.KW	GOLDMAN SACHS GROUP, INC. (THE)	6.600	1/15/12	A	16,014	349
38	GE.HEH	GENERAL ELECTRIC CAPITAL CORP	5.875	1/14/38	AA	15,976	276
39	AA.GH	ALCOA INC.	6.000	1/15/12	BBB	15,191	389
40	GE.ZF	GENERAL ELECTRIC CAPITAL CORPORATION	6.750	3/15/32	AA	15,133	288
41	WFC.GDW	WELLS FARGO & CO	4.375	1/31/13	AA	15,116	310
42	GS.KJ	THE GOLDMAN SACHS GROUP, INC.	6.875	1/15/11	A	15,027	351
43	AA.GD	ALCOA INC.	7.375	8/1/10	BBB	15,001	381
44	BLS.HS	BELLSOUTH CORPORATION	5.200	9/15/14	A	14,850	304
45	GS.UG	GOLDMAN SACHS GROUP, INC. (THE)	5.125	1/15/15	A	14,689	317
46	AA.HW	ALCOA INC	6.750	7/15/18	BBB	14,626	299
47	VZ.RQ	VERIZON COMMUNICATIONS INC	5.500	2/15/18	A	14,593	263
48	MRO.GY	MARATHON OIL CORP	6.000	10/1/17	BBB	14,547	231
49	MS.RU	MORGAN STANLEY	4.000	1/15/10	A	14,506	280
50	T.KE	AT&T INC	4.950	1/15/13	A	14,268	296



**Table 4** Top 50 Publicly Traded Investment-Grade Issues by Par Value Traded in 2009 (excluding convertible bonds, equity CUSIPs and 144As)

Rank	SYMBOL	ISSUER NAME	COUPON	MATURITY	RATING	PAR VALUE*	DEALERS REPORTING
1	SSB.GFO	CITIGROUP INC	2.125	4/30/12	AAA	15,852,882	121
2	BAC.IAN	BANK OF AMERICA NA	2.1	4/30/12	AAA	15,224,319	115
3	GE.HHQ	GENERAL ELECTRIC CAPITAL CORPORATION	1.8	3/11/11	AAA	14,641,966	107
4	C.HRY	CITIGROUP INC	8.5	5/22/19	A	12,846,066	147
5	GS.HQV	GOLDMAN SACHS GROUP INC	7.5	2/15/19	A	12,534,319	207
6	GE.HGW	GENERAL ELECTRIC CAPITAL CORPORATION	3.000	12/9/11	AAA	10,644,347	155
7	GS.HQQ	GOLDMAN SACHS GROUP INC	1.625	7/15/11	AAA	10,544,104	147
8	BAC.HGP	BANK OF AMERICA CORPORATION	3.125	6/15/12	AAA	10,416,118	175
9	GE.HHF	GENERAL ELECTRIC CAPITAL CORPORATION	2.200	6/8/12	AAA	10,319,721	141
10	BAC.IBT	BANK OF AMERICA CORP	7.375	5/15/14	A	10,149,290	205
11	JPM.LVC	JPMORGAN CHASE & CO	6.300	4/23/19	AA	10,087,754	211
12	DOW.TY	DOW CHEMICAL CO	8.550	5/15/19	BBB	10,044,610	218
13	GE.HHG	GENERAL ELECTRIC CAPITAL CORPORATION	6.875	1/10/39	AA	9,540,001	258
14	BAC.ICB	BANK OF AMERICA CORP	7.625	6/1/19	A	9,424,549	162
15	BAC.HDV	BANK OF AMERICA CORPORATION	5.650	5/1/18	A	9,122,779	203
16	GS.HQA	GOLDMAN SACHS GROUP INC	3.250	6/15/12	AAA	8,753,086	170
17	PBR.GO	PETROBRAS INTERNATIONAL FINANCE CO	7.875	3/15/19	BBB	8,533,660	150
18	MO.HC	ALTRIA GROUP INC	9.700	11/10/18	BBB	8,519,806	204
19	BAC.HGS	BANK OF AMERICA, N.A.	1.700	12/23/10	AAA	8,170,751	106
20	GE.HFA	GENERAL ELECTRIC CAPITAL CORP	5.625	5/1/18	AA	7,913,775	463
21	MS.HHO	MORGAN STANLEY	7.300	5/13/19	A	7,873,709	118
22	JPM.JPF	JPMORGAN CHASE & CO	6.000	1/15/18	AA	7,569,699	264
23	T.KM	AT&T INC	5.800	2/15/19	A	7,528,013	254
24	JPM.LIH	JPMORGAN CHASE & CO	2.625	12/1/10	AAA	7,519,601	130
25	JPM.LHD	JPMORGAN CHASE & CO	3.125	12/1/11	AAA	7,435,651	161
26	WFC.GDT	WELLS FARGO & CO	5.625	12/11/17	AA	7,184,083	279
27	GS.XV	GOLDMAN SACHS GROUP INC	6.750	10/1/37	A	7,175,114	233
28	BAC.HSC	MERRILL LYNCH & CO INC	6.875	4/25/18	A	7,066,508	213
29	GE.HEH	GENERAL ELECTRIC CAPITAL CORP	5.875	1/14/38	AA	6,975,510	276
30	MS.GGO	MORGAN STANLEY	6.625	4/1/18	A	6,922,811	166
31	GS.YW	GOLDMAN SACHS GROUP INC	6.150	4/1/18	A	6,823,112	324
32	C.HEF	CITIGROUP INC.	5.000	9/15/14	A	6,821,308	395
33	PFE.GO	PFIZER INC	6.200	3/15/19	AA	6,725,871	231
34	C.GOR	CITIGROUP INC	6.375	8/12/14	A	6,637,786	205
35	FCX.GL	FREEPORT-MCMORAN COPPER & GOLD INC	8.375	4/1/17	BBB	6,604,817	286
36	MS.HDU	MORGAN STANLEY	3.250	12/1/11	AAA	6,586,961	95
37	SSB.GFE	CITIGROUP INC	2.875	12/9/11	AAA	6,574,937	148
38	MO.HF	ALTRIA GROUP INC	9.250	8/6/19	BBB	6,555,388	203
39	T.KL	AT&T INC	6.550	2/15/39	A	6,513,945	142
40	C.HFP	CITIGROUP INC	6.500	8/19/13	A	6,450,063	229
41	COP.GR	CONOCOPHILLIPS	6.500	2/1/39	A	6,366,009	145
42	PFE.GN	PFIZER INC	4.450	3/15/12	AA	6,364,005	283
43	GMAC.IRI	GMAC LLC	2.200	12/19/12	AAA	6,340,981	104
44	BAC.IBI	BANK OF AMERICA CORP	2.375	6/22/12	AAA	6,306,066	83
45	C.HFV	CITIGROUP INC	8.125	7/15/39	A	6,291,099	100
46	C.HFN	CITIGROUP INC	6.125	5/15/18	A	6,279,269	196
47	JPM.LUT	JPMORGAN CHASE & CO	2.125	12/26/12	AAA	6,200,525	140
48	GS.GBS	GOLDMAN SACHS GROUP INC	6.000	5/1/14	A	6,189,193	262
49	MS.HEB	MORGAN STANLEY	2.000	9/22/11	AAA	6,029,172	97
50	WFC.NW	WACHOVIA CAPITAL TRUST III	5.800		A	5,975,122	133

\*((\$000s)

**Table 5** Top 50 Publicly Traded High-Yield Issues by Number of Trades Executed in 2009 (excluding convertible bonds, equity CUSIPs and 144As)

Rank	SYMBOL	ISSUER NAME	COUPON	MATURITY	RATING	TRADES	DEALERS REPORTING
1	F.IF	FORD MOTOR CREDIT COMPANY	7.375	10/28/09	CCC	19,588	421
2	GMA.GY	GENERAL MOTORS ACCEPTANCE CORPORATION	7.750	1/19/10	CC	12,181	375
3	WY.HH	WEYERHAEUSER COMPANY	6.750	3/15/12	BB	11,338	299
4	F.IT	FORD MOTOR CREDIT COMPANY	7.250	10/25/11	B	11,219	352
5	CIT.JW	CIT GROUP INC	4.125	11/3/09	D	10,084	338
6	F.IK	FORD MOTOR CREDIT COMPANY	7.875	6/15/10	B	9,420	308
7	CIT.PR	CIT GROUP, INC. (THE)	6.875	11/1/09	NR	9,300	295
8	GT.GF	GOODYEAR TIRE & RUBBER COMPANY (THE)	7.857	8/15/11	B	7,855	312
9	MTLQ.GL	GENERAL MOTORS CORPORATION	8.375	7/15/33	NR	7,743	298
10	F.IO	FORD MOTOR CREDIT COMPANY	7.375	2/1/11	B	7,693	295
11	SFD.GG	SMITHFIELD FOODS, INC.	7.000	8/1/11	CCC	7,653	211
12	WYNN.GE	WYNN LAS VEGAS LLC	6.625	12/1/14	BB	7,599	205
13	CHK.HR	CHESAPEAKE ENERGY CORP	9.500	2/15/15	BB	7,118	212
14	MEE.GJ	MASSEY ENERGY CO	6.875	12/15/13	B	6,857	200
15	X.GD	UNITED STATES STEEL CORP	5.650	6/1/13	BB	6,832	239
16	MTLQ.GH	GENERAL MOTORS CORPORATION	7.200	1/15/11	NR	6,788	301
17	RCL.GN	ROYAL CARIBBEAN CRUISES LTD	7.000	6/15/13	BB	6,370	225
18	TSO.GJ	TESORO CORP	6.250	11/1/12	BB	6,249	237
19	GMA.HC	GENERAL MOTORS ACCEPTANCE CORPORATION	7.250	3/2/11	CC	6,240	281
20	GMA.HE	GENERAL MOTORS ACCEPTANCE CORPORATION	6.875	9/15/11	CC	6,217	279
21	F.GAA	FORD MOTOR CREDIT COMPANY	7.000	10/1/13	B	6,066	245
22	S.IU	SPRINT CAPITAL CORPORATION	7.625	1/30/11	BB	5,703	234
23	CIT.QH	CIT GROUP INC	4.250	2/1/10	D	5,638	283
24	RCL.GJ	ROYAL CARIBBEAN CRUISES LTD.	8.750	2/2/11	BB	5,230	216
25	F.GY	FORD MOTOR COMPANY	7.450	7/16/31	CCC	5,184	249
26	CIT.LG	CIT GROUP, INC. (THE)	6.250	1/15/13	D	5,125	171
27	MTLQ.GZ	GENERAL MOTORS CORPORATION	8.250	7/15/23	NR	5,092	257
28	AIG.WG	AMERICAN GENERAL FINANCE CORPORATION	4.625	9/1/10	BB	5,071	242
29	F.GLY	FORD MOTOR CREDIT COMPANY	5.700	1/15/10	B	5,019	215
30	S.IS	NEXTEL COMMUNICATIONS, INC.	7.375	8/1/15	BB	4,963	219
31	WAMU.IE	WASHINGTON MUTUAL, INC.	4.000	1/15/09	D	4,958	235
32	GMA.HJV	GENERAL MOTORS ACCEPTANCE CORPORATION	6.875	8/28/12	CC	4,875	236
33	TSO.GI	TESORO CORP	6.625	11/1/15	BB	4,805	217
34	CIT.TN	CIT GROUP, INC. (THE)	6.000	3/15/16	D	4,772	176
35	AIG.GHZ	AMERICAN GENERAL FINANCE CORPORATION	4.875	5/15/10	BB	4,744	243
36	CIT.PL	CIT GROUP, INC. (THE)	7.750	4/2/12	C	4,704	192
37	RCL.GL	ROYAL CARIBBEAN CRUISES LTD.	8.000	5/15/10	BB	4,624	170
38	HCA.HT	HCA INC	9.250	11/15/16	B	4,617	115
39	WAMU.HE	WASHINGTON MUTUAL, INC.	8.250	4/1/10	D	4,495	228
40	CIT.VP	CIT GROUP, INC. (THE)	6.100	11/15/21	D	4,401	127
41	SFD.GD	SMITHFIELD FOODS, INC.	7.750	5/15/13	CCC	4,378	183
42	GCI.GE	GANNETT CO INC	5.750	6/1/11	B	4,326	201
43	CIT.LJ	CIT GROUP, INC. (THE)	6.150	1/15/13	D	4,291	182
44	GMA.IFU	GENERAL MOTORS ACCEPTANCE CORPORATION	5.625	5/15/09	C	4,283	234
45	CIT.LM	CIT GROUP, INC. (THE)	6.250	1/15/13	D	4,260	179
46	F.GSR	FORD MOTOR CREDIT CO LLC	7.500	8/1/12	B	4,228	209
47	BTU.GC	PEABODY ENERGY CORPORATION	6.875	3/15/13	BB	4,163	178
48	CHK.HL	CHESAPEAKE ENERGY CORP	7.625	7/15/13	BB	4,133	205
49	TXT.IB	TEXTRON FINANCIAL CORPORATION	4.600	5/3/10	BB	4,045	196
50	MTLQ.GX	GENERAL MOTORS CORPORATION	7.125	7/15/13	NR	4,019	233

\*((\$000s)



**Table 6** Top 50 Publicly Traded High-Yield Issues by Par Value Traded In 2009 (excluding convertible bonds, equity CUSIPs and 144As)

Rank	SYMBOL	ISSUER NAME	COUPON	MATURITY	RATING	PAR VALUE*	DEALERS REPORTING
1	IAR.GB	IDEARC INC	8	11/15/16	NR	11,506,304	110
2	SSB.GCZ	CITIGROUP CAPITAL XXI	8.3	12/21/77	B	8,739,427	104
3	F.IF	FORD MOTOR CREDIT COMPANY	7.375	10/28/09	CCC	8,135,858	421
4	MTLQ.GL	GENERAL MOTORS CORPORATION	8.375	7/15/33	NR	7,857,473	298
5	LEHM.JDJ	LEHMAN BROTHERS HOLDINGS INC	5.625	1/24/13	CCC	7,333,098	135
6	FDC.HH	FIRST DATA CORP	9.875	9/24/15	CCC	6,699,734	124
7	CYH.GI	COMMUNITY HEALTH SYSTEMS INC	8.875	7/15/15	B	5,845,163	118
8	TXU.LI	TEXAS COMPETITIVE ELECTRIC HOLDINGS CO LLC	10.250	11/1/15	CCC	5,659,480	99
9	S.IU	SPRINT CAPITAL CORPORATION	7.625	1/30/11	BB	5,332,998	234
10	CPMK.GF	CAPMARK FINANCIAL GROUP INC	7.875	5/10/12	C	5,055,527	85
11	HCA.HT	HCA INC	9.250	11/15/16	B	4,880,278	115
12	F.IK	FORD MOTOR CREDIT COMPANY	7.875	6/15/10	B	4,841,570	308
13	TXU.LL	ENERGY FUTURE HOLDINGS CORP	10.875	11/1/17	B	4,755,543	87
14	NT.GN	NORTEL NETWORKS LTD	5.344	7/15/11	NR	4,755,426	46
15	WYNN.GE	WYNN LAS VEGAS LLC	6.625	12/1/14	BB	4,710,153	205
16	F.IT	FORD MOTOR CREDIT COMPANY	7.250	10/25/11	B	4,506,062	352
17	LEHM.JGY	LEHMAN BROTHERS HOLDINGS INC	6.875	5/2/18	CCC	4,479,531	63
18	AIG.JAD	AMERICAN GENERAL FINANCE CORPORATION	6.900	12/15/17	BB	4,447,702	155
19	CIT.GAA	CIT GROUP INC	7.625	11/30/12	D	4,236,224	194
20	S.IS	NEXTEL COMMUNICATIONS, INC.	7.375	8/1/15	BB	4,216,835	219
21	CIT.UV	CIT GROUP INC	0.974	8/17/09	CC	4,188,462	98
22	S.HK	SPRINT CAPITAL CORPORATION	8.750	3/15/32	BB	4,082,827	114
23	MTLQ.GZ	GENERAL MOTORS CORPORATION	8.250	7/15/23	NR	4,060,549	257
24	CIT.XQ	CIT GROUP INC	0.420	3/12/10	D	4,052,020	72
25	CIT.TB	CIT GROUP FUNDING CO OF CANADA	4.650	7/1/10	D	3,946,606	202
26	MTLQ.GH	GENERAL MOTORS CORPORATION	7.200	1/15/11	NR	3,928,149	301
27	F.GSH	FORD MOTOR CREDIT CO	3.034	1/13/12	B	3,910,696	48
28	CIT.WL	CIT GROUP INC	6.100	3/15/67	D	3,879,916	90
29	S.HJ	SPRINT CAPITAL CORPORATION	8.375	3/15/12	BB	3,826,217	171
30	RMK.GJ	ARAMARK CORP	8.500	2/1/15	B	3,823,337	116
31	FSEM.GN	FREESCALE SEMICONDUCTOR INC	8.875	12/15/14	CCC	3,702,219	67
32	SSCC.GS	SMURFIT-STONE CONTAINER CORP	8.000	3/15/17	D	3,690,232	71
33	AIG.JCR	AMERICAN INTERNATIONAL GROUP INC	8.175	5/15/58	B	3,661,783	101
34	RAD.HF	RITE AID CORP	9.500	6/15/17	CCC	3,613,976	98
35	F.GSL	FORD MOTOR CREDIT CO	9.750	9/15/10	B	3,592,942	193
36	F.GSG	FORD MOTOR CREDIT CO	8.000	12/15/16	B	3,468,893	113
37	S.HM	SPRINT NEXTEL CORP	6.000	12/1/16	BB	3,468,396	144
38	CIT.QH	CIT GROUP INC	4.250	2/1/10	D	3,323,902	283
39	F.GRY	HERTZ CORP	8.875	1/1/14	B	3,302,711	153
40	F.GSD	FORD MOTOR CREDIT CO	9.875	8/10/11	B	3,277,053	179
41	NT.GL	NORTEL NETWORKS LTD	10.750	7/15/16	NR	3,200,905	59
42	LEAP.GC	CRICKET COMMUNICATIONS INC	9.375	11/1/14	B	3,145,364	111
43	F.IO	FORD MOTOR CREDIT COMPANY	7.375	2/1/11	B	3,143,319	295
44	S.GJ	Sprint Capital Corporation	6.875	11/15/28	BB	3,096,199	126
45	MGG.GG	MGM MIRAGE	8.500	9/15/10	CCC	3,078,007	185
46	WY.HH	WEYERHAEUSER COMPANY	6.750	3/15/12	BB	3,070,477	299
47	F.GY	FORD MOTOR COMPANY	7.450	7/16/31	CCC	3,011,475	249
48	MPCS.GD	METROPCS WIRELESS INC	9.250	11/1/14	B	2,995,650	111
49	CHK.HR	CHESAPEAKE ENERGY CORP	9.500	2/15/15	BB	2,981,701	212
50	S.IT	NEXTEL COMMUNICATIONS, INC.	6.875	10/31/13	BB	2,966,546	193

\*(5000s)

**Table 7** Top 25 Publicly Traded Convertible Bond Issues by Number of Trades Executed in 2009 (excluding equity CUSIPs and 144As)

Rank	SYMBOL	ISSUER NAME	COUPON	MATURITY	RATING	TRADES	DEALERS REPORTING
1	PNC.KL	NATIONAL CITY CORP	4.000	2/1/11	A	31,433	284
2	MDT.GJ	MEDTRONIC INC	1.500	4/15/11	A	10,911	244
3	MDT.GK	MEDTRONIC INC	1.625	4/15/13	A	6,719	180
4	RIG.HB	TRANSOCEAN INC	1.625	12/15/37	BBB	5,941	149
5	AMGN.GM	AMGEN INC	0.125	2/1/11	A	5,578	151
6	INTC.GD	INTEL CORP	2.950	12/15/35	A	5,169	157
7	VNO.GH	VORNADO REALTY TRUST	3.625	11/15/26	BBB	4,521	124
8	NBR.GP	NABORS INDUSTRIES INC	0.940	5/15/11	BBB	4,248	135
9	MU.GC	MICRON TECHNOLOGY INC	1.875	6/1/14	B	4,083	91
10	AMGN.GN	AMGEN INC	0.375	2/1/13	A	4,034	121
11	S.HV	NEXTEL COMMUNICATIONS INC.	5.250	1/15/10	BB	4,005	150
12	AMD.GG	ADVANCED MICRO DEVICES INC	6.000	5/1/15	B	3,775	129
13	BTU.GH	PEABODY ENERGY CORP	4.750	12/15/66	BB	3,749	116
14	NIHD.GH	NII HOLDINGS INC	3.125	6/15/12	B	3,547	134
15	F.GST	FORD MOTOR CO	4.250	11/15/16	CCC	3,307	89
16	EMC.GF	EMC CORP	1.750	12/1/13	A	3,231	106
17	RIG.HA	TRANSOCEAN INC	1.500	12/15/37	BBB	3,218	108
18	TAP.GC	MOLSON COORS BREWING CO	2.500	7/30/13	BBB	3,132	116
19	RIG.HC	TRANSOCEAN INC	1.500	12/15/37	BBB	3,115	113
20	HOLX.GA	HOLOGIC INC	2.000	12/15/37	BB	3,013	117
21	AMD.GI	ADVANCED MICRO DEVICES INC	5.750	8/15/12	B	3,000	108
22	CMRN.GB	CAMERON INTERNATIONAL CORP	2.500	6/15/26	BBB	2,968	110
23	SNDK.GC	SANDISK CORP	1.000	5/15/13	B	2,906	97
24	TRN.GD	TRINITY INDUSTRIES INC	3.875	6/1/36	BB	2,870	117
25	TEVA.GI	TEVA PHARMACEUTICAL FINANCE CO LLC	1.750	2/1/26	BBB	2,867	106



**Table 8** Top 25 Publicly Traded Convertible Bond Issues by Par Value Traded in 2009 (excluding equity CUSIPs and 144As)

Rank	SYMBOL	ISSUER NAME	COUPON	MATURITY	RATING	PAR VALUE*	DEALERS REPORTING
1	AMGN.GM	AMGEN INC	0.125	2/1/11	A	7,276,113	151
2	RIG.HB	TRANSOCEAN INC	1.625	12/15/37	BBB	7,208,858	149
3	AMD.GG	ADVANCED MICRO DEVICES INC	6.000	5/1/15	B	6,614,877	129
4	PNC.KL	NATIONAL CITY CORP	4.000	2/1/11	A	5,773,761	284
5	MDT.GK	MEDTRONIC INC	1.625	4/15/13	A	5,772,356	180
6	AMGN.GN	AMGEN INC	0.375	2/1/13	A	5,710,807	121
7	MDT.GJ	MEDTRONIC INC	1.500	4/15/11	A	5,160,783	244
8	RIG.HC	TRANSOCEAN INC	1.500	12/15/37	BBB	4,979,045	113
9	RIG.HA	TRANSOCEAN INC	1.500	12/15/37	BBB	4,893,379	108
10	F.GST	FORD MOTOR CO	4.250	11/15/16	CCC	4,892,290	89
11	MU.GC	MICRON TECHNOLOGY INC	1.875	6/1/14	B	4,858,820	91
12	AMD.GI	ADVANCED MICRO DEVICES INC	5.750	8/15/12	B	4,856,292	108
13	NBR.GP	NABORS INDUSTRIES INC	0.940	5/15/11	BBB	4,811,433	135
14	EMC.GF	EMC CORP	1.750	12/1/13	A	3,894,874	106
15	HOLX.GA	HOLOGIC INC	2.000	12/15/37	BB	3,848,968	117
16	EMC.GE	EMC CORP	1.750	12/1/11	A	3,436,027	106
17	F.GSF	FORD MOTOR CO	4.250	12/15/36	CCC	3,258,996	94
18	X.GH	UNITED STATES STEEL CORP	4.000	5/15/14	BB	3,109,279	73
19	Q.IS	QWEST COMMUNICATIONS INTERNATIONAL INC (	3.500	11/15/25	B	3,061,268	70
20	SNDK.GC	SANDISK CORP	1.000	5/15/13	B	2,990,469	97
21	VNO.GI	VORNADO REALTY TRUST	2.850	4/1/27	BBB	2,772,324	59
22	AA.HX	ALCOA INC	5.250	3/15/14	BBB	2,697,604	66
23	PLD.GX	PROLOGIS	1.875	11/15/37	BBB	2,682,768	89
24	SYMC.GD	SYMANTEC CORP	0.750	6/15/11	NR	2,625,228	54
25	LU.GH	LUCENT TECHNOLOGIES INC.	2.875	6/15/23	B	2,574,408	61

\*(5000s)