

Recent Enhancements to EMMA Market Statistics as of March 3, 2010

As of March 3, 2010 EMMA users are able to access a wider range of municipal market trading statistics available on the Market Statistics tab in EMMA's Market Activity section. New features include the addition of a date-range functionality that enables users to view municipal trading patterns between any two available dates and the ability to view trade volume based on coupon type. Users can also now select a range for the trade date period under "Most Active Securities." Please see the screen shots below for more information.

Addition of Date-Range Functionality:

By inputting a date range in the upper-right hand corner of the page, users can view trade patterns for a particular time period.

Market Activity

EMMA's market activity pages provide a window for viewing market-wide information about municipal securities. Click on the tabs below to view recent trade data, official statements, continuing disclosures, advance refunding documents, daily market statistics, and recent data on auction rate securities (ARS) and variable rate demand obligations (VRDO).

Market Statistics
View daily market transaction trends by trade type, trade size, sector, maturity, source of repayment and most active securities.
[Learn More](#)

Recent Trades | Official Statements | Continuing Disclosure | Refunding Information | **Market Statistics** | ARS Data | VRDO Data

View Statistical Data : Trade Summary & Charts | Most Active Securities

Trade Date Range: 01/01/2010 to 01/31/2010

Trade Date Range: Friday, January 01 - Sunday, January 31, 2010

Select Trade Characteristics

- Trade Type Summary
- Trade Size
- Sector
- Maturity
- Source of Repayment
- Coupon Type

Annual Trade Data
The MSRB Fact Book provides comprehensive and historical statistics on trading patterns in the municipal market.
[MSRB 2008 Fact Book](#)

Related Links

- Other MSRB Data

Trade Summary - 01/01/2010 to 01/31/2010

Trade Type	Number of Trades	Par Amount (\$ Millions)
Customer Bought	406,867	\$132,720
Customer Sold	153,411	\$88,761
Inter-Dealer Trade	243,686	\$45,563
All Trades	803,964	\$267,044

Daily Average Trade Summary - 01/01/2010 to 01/31/2010

Number of Trades: 42,314

Par Amount: \$14,055 Million

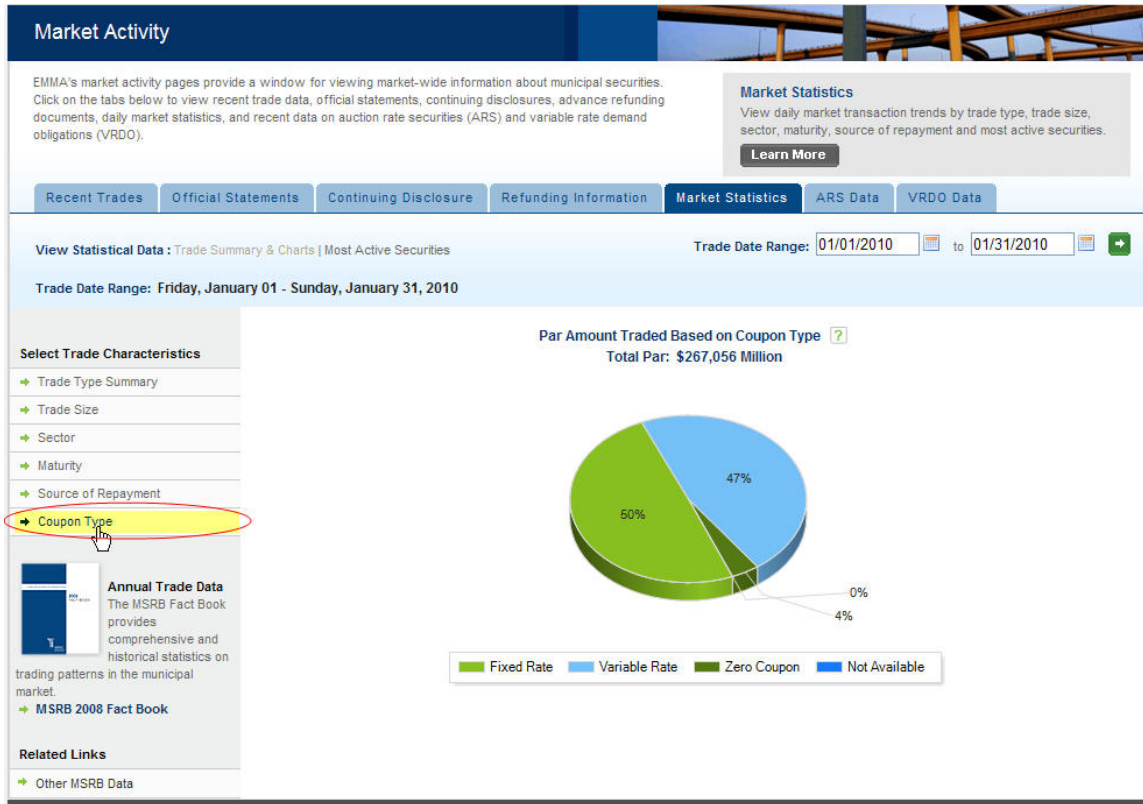
Legend for Daily Average Trade Summary:
Customer Bought (Light Green), Inter-Dealer Trade (Dark Green), Customer Sold (Light Blue)

Legend for Annual Trade Data:
Customer Bought (Light Green), Inter-Dealer Trade (Dark Green), Customer Sold (Light Blue)

This feature is available for each of the Trade Characteristics (Trade Type Summary, Trade Size, Sector, Maturity, Source of Repayment, and Coupon Type). The Market Statistics page provides a summary of municipal securities transaction activity for all published trades disseminated by the MSRB for every trading day since May 2006.

Addition of Coupon Type:

By selecting Coupon Type under Trade Characteristics on the left-hand side of the page, users can view par amount traded categorized by coupon, that is, fixed rate, variable rate or zero coupon. Coupon type data is available beginning in October 2007.



Addition of Most Active Securities Range:

In addition to being able to view trading activity by various trade characteristics, users can now view most active securities for a particular time period.



After selecting “Most Active Securities” from the Market Stats tab, the user selects the “Trade Date Period.”

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View Statistical Data: Trade Summary & Charts | Most Active Securities

Trade Date: Friday, February 26, 2010

Trade Date Period: **Daily** | 2/26/2010

Most Active Securities Based on Number of Trades (Excluding Variable Rate and Zero)

CUSIP *	Security Description *	Maturity Date	Interest Rate (%)	Price Average	Yield Average	Number of Trades
31200CAN6	FAU FIN CORP FLA CAP IMPT REV-TAXABLE-INNOVATION VLG PJ-B (03/04/2010)	07/01/2037	7.589	103.922	7.04	221
940839AY9	WASHOE CNTY NEV HWY REV-TAXABLE-B-BUILD AMER BDS (03/17/2010)	02/01/2030	7.063	102.533	6.703	160
64990HCD0	NEW YORK ST DORM AUTH REVS ST SUPPORTED DEBT-MENTAL HEALTH SVCS FACS-A (03/10/2010)	08/15/2022	4	99.497	4.037	149
940839AZ6	WASHOE CNTY NEV HWY REV-TAXABLE-B-BUILD AMER BDS (03/17/2010)	02/01/2039	7.213	103.079	6.774	139
341507ZP9	FLORIDA ST BRD ED LOTTERY REV-TAXABLE-B-BUILD AMER BDS (03/11/2010)	07/01/2029	6.584	100.009	6.575	115
64990HCB4	NEW YORK ST DORM AUTH REVS ST SUPPORTED DEBT-MENTAL HEALTH SVCS FACS-A (03/10/2010)	08/15/2020	3.75	99.582	3.784	104
64990HCA6	NEW YORK ST DORM AUTH REVS ST SUPPORTED DEBT-MENTAL HEALTH SVCS FACS-A (03/10/2010)	08/15/2025	4.25	99.023	4.32	85
223777CM3	COWLITZ CNTY WASH PUB UTIL DIST NO 001 ELEC REV-TAXABLE-DISTRIBUTION SYS-SER B (03/17/2010)	09/01/2025	6.188	101.925	5.985	72
68608JLK5	OREGON ST FACS AUTH REV-REF-SAMARITAN HEALTH SVCS-A (03/17/2010)	10/01/2035	5.25	99.922	5.243	70
924258UE4	VERMONT ST-SER B (03/11/2010)	08/15/2017	2.3	99.105	2.41	65

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The trade date period can be daily, weekly, monthly, quarterly or yearly, and entered in the formats shown below.

Weekly:

Trade Date Period: **Weekly (beg. Monday)** | 2/26/2010

Monthly:

Trade Date Period: **Monthly** | **January** | **2010**

Quarterly:

Trade Date Period: Quarterly Q1 2010

Yearly:

Trade Date Period: Yearly 2010

For more information on EMMA’s market statistics and definitions of terms, please see the “Understanding Market Statistics” located on the [EMMA Education Center](http://emma.msrb.org/EMMAEducationCenter), also found here: <http://emma.msrb.org/EducationCenter/UnderstandingMarketStatistics.aspx> .