

CS Board Summary
December 28, 2018

| Global ID | Local ID | Domestic No. | CPN | Days | YRS | Maturity | D. Vol (MM) | Last Price | Traded Time | W. Ave Price | Bid Price | Offer Price | Open Price | High Price | Low Price | Close Price |
|------------------------|---------------|---------------|---------|------|------|------------|-------------|-------------|-------------|--------------|--------------|--------------|-------------|-------------|-------------|-------------|
| ALIPM 3 1/4 02/23/19 | ES ALI 02-19 | ALI2SDNE2019 | 3.2500 | 57 | 0.16 | 2/23/2019 | | | | | 99.61070000 | 99.75140000 | | | | |
| SLAGRI 0 03/23/19 | SLAC 03.23.19 | SLACP012019 | | 85 | 0.23 | 3/23/2019 | | | | | 98.57610000 | | | | | |
| SMBPM 5.93 04/02/19 | SMB 19 R17 | SMB2FXBD2019 | 5.9300 | 95 | 0.26 | 4/2/2019 | | | | | 99.96080000 | 100.08590000 | | | | |
| SMBPM 10 1/2 04/03/19 | SMB 04-19 | SMBFXBND2019 | 10.5000 | 96 | 0.26 | 4/3/2019 | | | | | 101.08170000 | 101.21100000 | | | | |
| ALIPM 2 3/4 04/17/19 | ES ALI 04-19 | ALISDNES2019 | 2.7500 | 110 | 0.30 | 4/17/2019 | | | | | 98.64130000 | | | | | |
| ALIPM 5 5/8 04/27/19 | ALI 19 R17 | ALIFXBD2019 | 5.6250 | 120 | 0.33 | 4/27/2019 | | | | | 99.62680000 | 99.70550000 | | | | |
| GLOPM 6 06/01/19 | GLO 19 R17 | GLOFXBND2019 | 6.0000 | 155 | 0.42 | 6/1/2019 | 42.000000 | 99.63532900 | 3:18:13 PM | 99.63532900 | 99.51190000 | | 99.63532900 | 99.63532900 | 99.63532900 | 99.63532900 |
| FLIPM 6.2731 06/08/19 | FLI 19 R17 | FLIFXBD2019 | 6.2731 | 162 | 0.44 | 6/8/2019 | | | | | 99.64750000 | 99.90130000 | | | | |
| PNXPM 0 06/25/19 | PNX 06.25.19 | PNXCP01A2019 | | 179 | 0.49 | 6/25/2019 | | | | | 96.44560000 | | | | | |
| SMPM 6 07/16/19 | SM 19 R17 | SMICFXBD2019 | 6.0000 | 200 | 0.55 | 7/16/2019 | | | | | 99.42450000 | 99.73590000 | | | | |
| FMICPM 5 3/4 08/10/19 | FMIC 19 R17 | FMICBOND2019 | 5.7500 | 225 | 0.62 | 8/10/2019 | | | | | 98.53440000 | | | | | |
| JGSPM 5.2317 08/27/19 | JGS 08-19 | JGSFXBND2019 | 5.2317 | 242 | 0.66 | 8/27/2019 | | | | | 98.81870000 | 99.19310000 | | | | |
| PNXPM 4 5/8 09/23/19 | ES PNX 09-19 | PNXSDNES2019 | 4.6250 | 269 | 0.74 | 9/23/2019 | | | | | 97.98860000 | | | | | |
| ALIPM 3 10/19/19 | ALI HS 10-19 | ALIHSDND2019 | 3.0000 | 295 | 0.81 | 10/19/2019 | | | | | | | | | | |
| ACRPM 0 10/21/19 | ACR 10.21.19 | ACRCP01A2019 | | 297 | 0.81 | 10/21/2019 | | | | | 94.62730000 | | | | | |
| GTCAHP 4.7106 11/07/19 | GTCA 11-19 | GTCAFXBND2019 | 4.7106 | 314 | 0.86 | 11/7/2019 | | | | | 97.64810000 | | | | | |
| VLLPM 5.6542 11/09/19 | VLL 19 R17 | VLLFXBND2019 | 5.6542 | 316 | 0.87 | 11/9/2019 | | | | | 97.11960000 | | | | | |
| PNXPM 0 12/22/19 | PNX 12.22.19 | PNXCP01B2019 | | 359 | 0.98 | 12/22/2019 | | | | | 92.81280000 | | | | | |
| GTCAHP 4.8371 02/27/20 | GTCA 20 R17 | GTCAFXBND2020 | 4.8371 | 426 | 1.17 | 2/27/2020 | | | | | 97.51380000 | 98.16510000 | | | | |
| SMPHPM 5.1 03/01/20 | SMPH 03-20 | SMPHFXBD2020 | 5.1000 | 429 | 1.18 | 3/1/2020 | | | | | 97.12910000 | | | | | |
| CPGPM 6.6878 03/02/20 | CPG 20 R18 | CPGIFXBD2020 | 6.6878 | 430 | 1.18 | 3/2/2020 | | | | | 97.24650000 | | | | | |
| BPIPM 6.797 03/06/20 | BPI 03-20 | BPIFXBND2020 | 6.7970 | 434 | 1.19 | 3/6/2020 | 1.000000 | 100.1060825 | 3:50:10 PM | 100.1060825 | 99.32260000 | 100.33130000 | 100.1060825 | 100.1060825 | 100.1060825 | 100.1060825 |
| MBTPM 4 04/24/20 | MBT 04-20 | MBTLTNC2020 | 4.0000 | 483 | 1.32 | 4/24/2020 | | | | | | | | | | |
| EDCPM 4.1583 05/03/20 | EDC 20 R18 | EDCFXBD2020 | 4.1583 | 492 | 1.35 | 5/3/2020 | | | | | 96.30430000 | 97.04160000 | | | | |
| SMCPM 5 1/4 05/25/20 | ES SMC 05-20 | SMCSDNES2020 | 5.2500 | 514 | 1.41 | 5/25/2020 | | | | | 99.66380000 | 100.33340000 | | | | |
| PNBPM 4 1/8 06/12/20 | PNB 06-20 | PNBLTNC2020 | 4.1250 | 532 | 1.46 | 6/12/2020 | | | | | | | | | | |
| RCBPM 4 1/8 06/19/20 | RCB 06-20 | RCBLTNC2020 | 4.1250 | 539 | 1.48 | 6/19/2020 | | | | | | | | | | |
| GLOPM 4.8875 07/17/20 | GLO 20 R18 | GLOFXBND2020 | 4.8875 | 567 | 1.55 | 7/17/2020 | | | | | 96.79440000 | 97.65130000 | | | | |
| SLTC 4.9925 08/22/20 | SLTC 20 R18 | SLTCFXBD2020 | 4.9925 | 603 | 1.65 | 8/22/2020 | | | | | 94.24430000 | | | | | |
| BDOPM 3 3/4 10/06/20 | BDO 10-20 | BDO2LTC2020 | 3.7500 | 648 | 1.77 | 10/6/2020 | | | | | | | | | | |
| ALIPM 4 5/8 10/10/20 | ALI 20 R19 | ALIFXBD2020 | 4.6250 | 652 | 1.79 | 10/10/2020 | | | | | 95.45850000 | 96.41590000 | | | | |
| ENNOHL 6.208 10/16/20 | HOUSE 10-20 | HOUSEFXBD2020 | 6.2080 | 658 | 1.80 | 10/16/2020 | | | | | 98.01800000 | 99.00900000 | | | | |
| AEVPM 4.4722 11/06/20 | AEV 11-20 | AEV2FXBD2020 | 4.4722 | 679 | 1.86 | 11/6/2020 | | | | | 94.99280000 | 95.99450000 | | | | |
| FLIPM 4.8562 11/08/20 | FLI 20 R19 | FLIFXBD2020 | 4.8562 | 681 | 1.86 | 11/8/2020 | | | | | 95.63670000 | 96.64520000 | | | | |
| MBTPM 7.15 11/09/20 | MBT 11-20 | MBTFXBD2020 | 7.1500 | 682 | 1.87 | 11/9/2020 | | | | | 100.08230000 | 100.42760000 | | | | |
| AEVPM 4.4125 11/21/20 | AEV 20 R19 | AEVFXBND2020 | 4.4125 | 694 | 1.90 | 11/21/2020 | | | | | 94.78310000 | 95.80470000 | | | | |
| UBPPM 7.061 12/07/20 | UBP 12-20 | UBPFXBND2020 | 7.0610 | 710 | 1.94 | 12/7/2020 | | | | | 99.92710000 | 100.28570000 | | | | |
| MERPM 4 3/8 12/12/20 | MER 20 P19 | MERFXBND2020 | 4.3750 | 715 | 1.96 | 12/12/2020 | | | | | 93.35850000 | | | | | |
| TEPMP 5.225 02/06/21 | TEL 21 R19 | TELFXBD2021 | 5.2250 | 771 | 2.11 | 2/6/2021 | | | | | 94.69430000 | | | | | |
| ABSPM 5.335 02/10/21 | ABS 21 R19 | ABSFBD2021 | 5.3350 | 775 | 2.12 | 2/10/2021 | | | | | 95.44020000 | 97.14580000 | | | | |
| ROCKPM 5.0932 02/15/21 | ROCK 21 R19 | ROCKFXBD2021 | 5.0932 | 780 | 2.14 | 2/15/2021 | | | | | 94.94390000 | 96.65480000 | | | | |
| SMPHPM 4.5095 02/25/21 | SMPH 02-21 | SMPH2FXBD2021 | 4.5095 | 790 | 2.16 | 2/25/2021 | | | | | 93.73830000 | 95.45740000 | | | | |
| JGSPM 5.2442 02/27/21 | JGS 21 R19 | JGSFXBND2021 | 5.2442 | 792 | 2.17 | 2/27/2021 | | | | | 95.20180000 | 96.92320000 | | | | |
| SLIPM 6.715 03/22/21 | SLI 21 R18 | SLIFXBD2021 | 6.7150 | 815 | 2.23 | 3/22/2021 | | | | | 96.91050000 | | | | | |
| TOLPM 5.07 03/31/21 | MNTC 21 R19 | MNTCFXBD2021 | 5.0700 | 824 | 2.26 | 3/31/2021 | | | | | 93.54460000 | | | | | |
| SMBPM 5 1/2 04/02/21 | SMB 21 R19 | SMBFXBND2021 | 5.5000 | 826 | 2.26 | 4/2/2021 | | | | | 95.91620000 | 97.16660000 | | | | |
| LANDBK 3 3/4 04/09/21 | LBP 04-21 | LBPLTNC2021 | 3.7500 | 833 | 2.28 | 4/9/2021 | | | | | | | | | | |
| VLLPM 5.9437 05/09/21 | VLL 21 R19 | VLLFXBND2021 | 5.9437 | 863 | 2.36 | 5/9/2021 | | | | | 92.87600000 | | | | | |
| ACPM 6.8 05/12/21 | AC 05-21 | ACFXBOND2021 | 6.8000 | 866 | 2.37 | 5/12/2021 | | | | | 98.28180000 | 99.99650000 | | | | |
| SMPM 5.2958 05/19/21 | SM 21 R19 | SMICFXBD2021 | 5.2958 | 873 | 2.39 | 5/19/2021 | | | | | 93.01130000 | | | | | |
| CHIPM 5.32 06/06/21 | CHI 21 R19 | CHIFXBD2021 | 5.3200 | 891 | 2.44 | 6/6/2021 | | | | | 94.18460000 | | | | | |
| SMCGL 4.3458 07/11/21 | SMCGP 21 R19 | SMCGPFXBD2021 | 4.3458 | 926 | 2.54 | 7/11/2021 | | | | | 92.15140000 | 94.12660000 | | | | |
| GTCAHP 5.1965 08/07/21 | GTCA 21 R19 | GTCAFXBND2021 | 5.1965 | 953 | 2.61 | 8/7/2021 | | | | | 94.04180000 | | | | | |
| SMPHPM 5.2006 09/01/21 | SMPH 21 R19 | SMPHFXBD2021 | 5.2006 | 978 | 2.68 | 9/1/2021 | | | | | 93.34040000 | | | | | |
| CPGPM 6.9758 09/02/21 | CPG 21 R20 | CPGIFXBD2021 | 6.9758 | 979 | 2.68 | 9/2/2021 | | | | | 94.56190000 | | | | | |
| APPM 5.205 09/10/21 | AP 21 R19 | APCFXBD2021 | 5.2050 | 987 | 2.70 | 9/10/2021 | | | | | 93.29540000 | | | | | |
| PCORPM 4.0032 10/27/21 | PCOR 21 R19 | PCORFXBD2021 | 4.0032 | 1034 | 2.83 | 10/27/2021 | | | | | 90.47130000 | 92.39050000 | | | | |
| AEONPH 7.299 11/16/21 | ES AEON 11-21 | AEONFXRN2021 | 7.2990 | 1054 | 2.89 | 11/16/2021 | | | | | 95.16000000 | | | | | |
| MBTPM 4 1/4 11/21/21 | MBT 11-21 | MBTLTNC2021 | 4.2500 | 1059 | 2.90 | 11/21/2021 | | | | | | | | | | |
| FLIPM 5.4 12/04/21 | FLI 21 R20 | FLIFXBD2021 | 5.4000 | 1072 | 2.94 | 12/4/2021 | | | | | 93.77950000 | 96.05840000 | | | | |
| RLCPM 4.8 02/23/22 | RLC 02-22 | RLCFXBD2022 | 4.8000 | 1153 | 3.16 | 2/23/2022 | | | | | 91.38290000 | 93.61530000 | | | | |
| SMCPM 4.8243 03/01/22 | SMC 22 R20 | SMCFXBD2022 | 4.8243 | 1159 | 3.17 | 3/1/2022 | | | | | 91.19760000 | 94.00670000 | | | | |
| SMBPM 6.6 04/02/22 | SMB 22 R19 | SMBFXBND2022 | 6.6000 | 1191 | 3.26 | 4/2/2022 | | | | | 96.32090000 | 98.55690000 | | | | |
| SMCPM 5.1923 04/07/22 | SMC 04-22 R20 | SMC2FXBD2022 | 5.1923 | 1196 | 3.27 | 4/7/2022 | | | | | 90.52390000 | | | | | |
| ALIPM 6 04/27/22 | ALI 22 R19 | ALIFXBD2022 | 6.0000 | 1216 | 3.33 | 4/27/2022 | | | | | 94.25540000 | 96.78510000 | | | | |
| ALIPM 4 1/2 04/29/22 | ALI 22 4.5 | ALI2FXBD2022 | 4.5000 | 1218 | 3.34 | 4/29/2022 | | | | | 89.54300000 | 91.85500000 | | | | |
| PSBPM 3 1/2 04/30/22 | PSB 04-22 | PSBLTNC2022 | 3.5000 | 1219 | 3.34 | 4/30/2022 | | | | | | | | | | |
| CHIBPM 3 1/4 05/18/22 | CHIB 05-22 | CHIBLTNC2022 | 3.2500 | 1237 | 3.39 | 5/18/2022 | 10.000000 | 91.6467470 | 3:12:57 PM | 91.6467470 | | | 91.6467470 | 91.6467470 | 91.6467470 | 91.6467470 |
| SLTC 5.5796 05/22/22 | SLTC 22 R20 | SLTCFXBD2022 | 5.5796 | 1241 | 3.40 | 5/22/2022 | | | | | 92.31150000 | 94.87290000 | | | | |
| PNBPM 3 1/4 06/06/22 | PNB 06-22 | PNBLTNC2022 | 3.2500 | 1256 | 3.44 | 6/6/2022 | | | | | | | | | | |
| ENNOHL 6.131 07/16/22 | HOUSE 22 R20 | HOUSEFXBD2022 | 6.1310 | 1296 | 3.55 | 7/16/2022 | | | | | 93.69810000 | | | | | |
| SMPM 6.9442 07/16/22 | SM 22 R19 | SMICFXBD2022 | 6.9442 | 1296 | 3.55 | 7/16/2022 | | | | | 96.94470000 | 98.90320000 | | | | |

| Global ID | Local ID | Domestic No. | CPN | Days | YRS | Maturity | D. Vol (MM) | Last Price | Traded Time | W. Ave Price | Bid Price | Offer Price | Open Price | High Price | Low Price | Close Price |
|------------------------|-----------------|---------------|--------|------|------|------------|-------------|------------|-------------|--------------|------------|-------------|------------|------------|------------|-------------|
| AEVPM 5.0056 08/06/22 | AEV 22 R20 | AEVFXBND2022 | 5.0056 | 1317 | 3.61 | 8/6/2022 | | | | | 89.2710000 | | | | | |
| FLIPM 5.3567 08/20/22 | FLI 22 R20 | FLIFXBND2022 | 5.3567 | 1331 | 3.64 | 8/20/2022 | | | | | 91.8825000 | | | | | |
| EWPM 4 09/21/22 | EW 09-22 | EWBLTNCD2022 | 4.0000 | 1363 | 3.73 | 9/21/2022 | | | | | | | | | | |
| PNBPM 3 3/4 10/27/22 | PNB 10-22 | PNB2LTNCD2022 | 3.7500 | 1399 | 3.83 | 10/27/2022 | | | | | | | | | | |
| CHIBPM 3.65 12/02/22 | CHIB 12-22 | CHIB2LTN2022 | 3.6500 | 1435 | 3.93 | 12/2/2022 | 10.000000 | 92.6807270 | 3:18:49 PM | 92.6807270 | | | 92.6807270 | 92.6807270 | 92.6807270 | 92.6807270 |
| ROBBNK 4 1/8 12/16/22 | RBANK 12-22 | RBANKLTN2022 | 4.1250 | 1449 | 3.97 | 12/16/2022 | | | | | | | | | | |
| SMCGL 5 3/8 12/22/22 | SMCGP 22 R20 | SMCGPFBD2022 | 5.3750 | 1455 | 3.98 | 12/22/2022 | | | | | 90.3449000 | | | | | |
| FLIPM 5.0496 01/07/23 | CPI 01-23 R20 | CPIFXBND2023 | 5.0496 | 1471 | 4.03 | 1/7/2023 | | | | | 90.1153000 | | | | | |
| RCBPM 3 3/4 02/11/23 | RCB 02-23 | RCBLTNCD2023 | 3.7500 | 1506 | 4.12 | 2/11/2023 | | | | | | | | | | |
| BDOPM 3 5/8 02/18/23 | BDO 02-23 | BDOLTNCD2023 | 3.6250 | 1513 | 4.14 | 2/18/2023 | | | | | | | | | | |
| GTCAPH 5.0937 02/27/23 | GTCAP 23 R20 | GTCFXBND2023 | 5.0937 | 1522 | 4.17 | 2/27/2023 | | | | | 88.5871000 | | | | | |
| SMPHPM 5.663 03/01/23 | SMPH 23 R21 | SMPHFBD2023 | 5.6630 | 1524 | 4.17 | 3/1/2023 | | | | | 90.2102000 | | | | | |
| SMCPM 6 1/4 03/19/23 | SMC 23 R21 | SMCFXBND2023 | 6.2500 | 1542 | 4.22 | 3/19/2023 | | | | | 93.6194000 | 95.8675000 | | | | |
| PNBPM 3 7/8 04/26/23 | PNB 04-23 | PNBLTNCD2023 | 3.8750 | 1580 | 4.33 | 4/26/2023 | | | | | | | | | | |
| EDCPM 4.7312 05/03/23 | EDC 23 R19 | EDCFXBND2023 | 4.7312 | 1587 | 4.35 | 5/3/2023 | | | | | 87.0473000 | | | | | |
| SECBPM 3 7/8 05/08/23 | SECB 05-23 | SECBLTNCD2023 | 3.8750 | 1592 | 4.36 | 5/8/2023 | | | | | | | | | | |
| BPMPM 3 3/4 05/24/23 | BPI 05-23 | BPILTNCD2023 | 3.7500 | 1608 | 4.40 | 5/24/2023 | | | | | | | | | | |
| ACPM 3.92 07/07/23 | AC 23 R22 | ACFXBOND2023 | 3.9200 | 1652 | 4.52 | 7/7/2023 | 0.500000 | 83.4469500 | 10:09:15 AM | 83.4469500 | | | 83.4469500 | 83.4469500 | 83.4469500 | 83.4469500 |
| SMCGL 4.7575 07/11/23 | SMCGP 23 R21 | SMCGPFBD2023 | 4.7575 | 1656 | 4.53 | 7/11/2023 | | | | | 86.9208000 | | | | | |
| GLOPM 5.2792 07/17/23 | GLO 23 R20 | GLOFXBND2023 | 5.2792 | 1662 | 4.55 | 7/17/2023 | | | | | 89.7221000 | | | | | |
| SMCGL 6 3/4 08/17/23 | SMCGP 08-23 R21 | SMCGP2BD2023 | 6.7500 | 1693 | 4.64 | 8/17/2023 | | | | | 92.0059000 | | | | | |
| UBPPM 4 3/8 08/21/23 | UBP 08-23 | UBPLTNCD2023 | 4.3750 | 1697 | 4.65 | 8/21/2023 | | | | | 95.9764000 | | | | | |
| MBTPM 3 1/2 09/19/23 | MBT 09-23 | MBTLTNCD2023 | 3.5000 | 1726 | 4.73 | 9/19/2023 | | | | | | | | | | |
| ALIPM 7.0239 10/05/23 | ALI 23 R21 | ALI2FXBD2023 | 7.0239 | 1742 | 4.77 | 10/5/2023 | | | | | 82.2406000 | | | | | |
| ALIPM 3.8915 10/07/23 | ALI 23 R22 | ALIFXBND2023 | 3.8915 | 1744 | 4.78 | 10/7/2023 | | | | | 84.9362000 | | | | | |
| PCORPM 4.5219 10/27/23 | PCOR 23 R21 | PCORFXBD2023 | 4.5219 | 1764 | 4.83 | 10/27/2023 | | | | | | | | | | |
| SECBPM 4 1/2 11/02/23 | SECB 11-23 | SECB2LTN2023 | 4.5000 | 1770 | 4.85 | 11/2/2023 | | | | | | | | | | |
| BDOPM 4 3/8 11/07/23 | BDO 11-23 | BDO2LTNCD2023 | 4.3750 | 1775 | 4.86 | 11/7/2023 | | | | | | | | | | |
| FLIPM 5.4333 11/08/23 | FLI 23 R20 | FLIFXBND2023 | 5.4333 | 1776 | 4.86 | 11/8/2023 | | | | | 89.2024000 | | | | | |
| AEONPH 7.695 11/16/23 | AEV AEON 11-23 | AEONFXRN2023 | 7.6950 | 1784 | 4.88 | 11/16/2023 | | | | | 92.1604000 | | | | | |
| AEVPM 4.6188 11/21/23 | AEV 23 R20 | AEVFXBND2023 | 4.6188 | 1789 | 4.90 | 11/21/2023 | | | | | 84.0710000 | | | | | |
| EWPM 4 5/8 12/07/23 | EW 12-23 | EWBLTNCD2023 | 4.6250 | 1805 | 4.94 | 12/7/2023 | | | | | | | | | | |
| SMPM 5.159 12/09/23 | SM 23 R21 | SMICFXBD2023 | 5.1590 | 1807 | 4.95 | 12/9/2023 | | | | | 86.7501000 | | | | | |
| VLLPM 8 12/21/23 | VLL 23 R21 | VLLFXBND2023 | 8.0000 | 1819 | 4.98 | 12/21/2023 | 1.000000 | 99.9977170 | 2:24:30 PM | 99.9977170 | | | 99.9977170 | 99.9977170 | 99.9977170 | 99.9977170 |
| CHIBPM 4.55 01/12/24 | CHIB 01-24 | CHIBLTNCD2024 | 4.5500 | 1841 | 5.04 | 1/12/2024 | | | | | | | | | | |
| ROBBNK 4 7/8 01/16/24 | RBANK 01-24 | RBANKLTN2024 | 4.8750 | 1845 | 5.05 | 1/16/2024 | | | | | | | | | | |
| FDCPM 6.1458 01/24/24 | FDC 24 R21 | FDCFXBND2024 | 6.1458 | 1853 | 5.07 | 1/24/2024 | | | | | 92.3422000 | | | | | |
| APPM 7.5095 01/25/24 | AP 24 R22 | APCFXBND2024 | 7.5095 | 1854 | 5.08 | 1/25/2024 | | | | | 97.1583000 | | | | | |
| ALIPM 5 01/30/24 | ALI 24 R20 | ALIFXBND2024 | 5.0000 | 1859 | 5.09 | 1/30/2024 | 0.200000 | 86.7299390 | 2:53:24 PM | 86.7299390 | | | 89.9868000 | 86.7299390 | 86.7299390 | 86.7299390 |
| TELPM 5.2813 02/06/24 | TEL 24 R21 | TELFXBND2024 | 5.2813 | 1866 | 5.11 | 2/6/2024 | | | | | 85.8610000 | | | | | |
| PSBPM 5 02/09/24 | PSB 02-24 | PSBLTNCD2024 | 5.0000 | 1869 | 5.12 | 2/9/2024 | | | | | | | | | | |
| JGSPM 5.3 02/27/24 | JGS 24 R20 | JGSFXBND2024 | 5.3000 | 1887 | 5.17 | 2/27/2024 | | | | | 85.9202000 | | | | | |
| SMCPM 5.284 03/01/24 | SMC 24 R22 | SMCFXBND2024 | 5.2840 | 1890 | 5.18 | 3/1/2024 | | | | | 88.5997000 | 92.4089000 | | | | |
| STIEPM 5.8085 03/23/24 | STIEGS 24 R22 | STIGFXBD2024 | 5.8085 | 1912 | 5.24 | 3/23/2024 | | | | | 89.5225000 | | | | | |
| MEGPM 5.3535 03/28/24 | MEG 24 R22 | MEGFXBND2024 | 5.3535 | 1917 | 5.25 | 3/28/2024 | | | | | 87.2856000 | | | | | |
| RCBPM 5 1/2 03/28/24 | RCB 03-24 | RCBLTNCD2024 | 5.5000 | 1917 | 5.25 | 3/28/2024 | | | | | | | | | | |
| TOLPM 5 1/2 03/31/24 | MNTC 24 R21 | MNTCFXBND2024 | 5.5000 | 1920 | 5.26 | 3/31/2024 | | | | | 87.0240000 | | | | | |
| SMBPM 6 04/02/24 | SMB 24 R21 | SMBFXBND2024 | 6.0000 | 1922 | 5.26 | 4/2/2024 | | | | | 89.9622000 | | | | | |
| MBTPM 5 3/8 04/04/24 | MBT 04-24 | MBT2LTNCD2024 | 5.3750 | 1924 | 5.27 | 4/4/2024 | | | | | | | | | | |
| PBC 5 5/8 04/08/24 | PBCOM 04-24 | PBCOMLTN2024 | 5.6250 | 1928 | 5.28 | 4/8/2024 | | | | | | | | | | |
| PCORPM 7.8183 04/19/24 | PCOR 24 R22 | PCORFXBD2024 | 7.8183 | 1939 | 5.31 | 4/19/2024 | | | | | 97.1134000 | | | | | |
| SMPHPM 5.1683 05/18/24 | SMPH 05-24 R22 | SMPH2FBD2024 | 5.1683 | 1968 | 5.39 | 5/18/2024 | | | | | 87.3127000 | | | | | |
| SMPM 5.6125 05/19/24 | SM 24 R21 | SMICFXBD2024 | 5.6125 | 1969 | 5.39 | 5/19/2024 | | | | | 87.7251000 | | | | | |
| MBTPM 3 7/8 07/20/24 | MBT 07-24 | MBTLTNCD2024 | 3.8750 | 2031 | 5.56 | 7/20/2024 | | | | | | | | | | |
| FFPM 6.0952 07/21/24 | DD 24 R22 | DDFXBOND2024 | 6.0952 | 2032 | 5.56 | 7/21/2024 | | | | | 87.8129000 | | | | | |
| GTCAPH 5 5/8 08/07/24 | GTCAP 24 R21 | GTCFXBND2024 | 5.6250 | 2049 | 5.61 | 8/7/2024 | | | | | 86.6865000 | | | | | |
| VLLPM 5.7512 08/08/24 | VLL 24 R23 | VLLFXBND2024 | 5.7512 | 2050 | 5.61 | 8/8/2024 | | | | | 86.8314000 | | | | | |
| SMPHPM 5.7417 09/01/24 | SMPH 24 R21 | SMPHFBD2024 | 5.7417 | 2074 | 5.68 | 9/1/2024 | | | | | 87.6986000 | | | | | |
| FLIPM 5.6389 12/04/24 | FLI 24 R21 | FLIFXBND2024 | 5.6389 | 2168 | 5.94 | 12/4/2024 | | | | | 86.7912000 | | | | | |
| SMCGL 6 1/4 12/22/24 | SMCGP 24 R22 | SMCGPFBD2024 | 6.2500 | 2186 | 5.99 | 12/22/2024 | | | | | 88.4653000 | | | | | |
| ACPM 4.82 02/10/25 | AC 25 R23 | ACFXBOND2025 | 4.8200 | 2236 | 6.12 | 2/10/2025 | | | | | 83.6739000 | | | | | |
| RLCPM 4.9344 02/23/25 | RLC 02-25 | RLCFXBND2025 | 4.9344 | 2249 | 6.16 | 2/23/2025 | | | | | 83.1995000 | | | | | |
| SMPHPM 6.0804 03/01/25 | SMPH 03-25 R23 | SMPH2FBD2025 | 6.0804 | 2255 | 6.17 | 3/1/2025 | | | | | 89.8888000 | | | | | |
| SMCPM 6 5/8 03/19/25 | SMC 25 R23 | SMCFXBND2025 | 6.6250 | 2273 | 6.22 | 3/19/2025 | | | | | 92.6203000 | 95.2047000 | | | | |
| ALIPM 5 5/8 04/25/25 | ALI 25 R21 | ALIFXBND2025 | 5.6250 | 2310 | 6.32 | 4/25/2025 | | | | | 87.2669000 | | | | | |
| SLTC 6.4872 05/22/25 | SLTC 25 R22 | SLTCFXBD2025 | 6.4872 | 2337 | 6.40 | 5/22/2025 | | | | | 88.1101000 | | | | | |
| TOLPM 6.6407 07/04/25 | NLEX 25 R23 | NLEFXBND2025 | 6.6407 | 2380 | 6.52 | 7/4/2025 | | | | | 89.6274000 | | | | | |
| ENNOHL 6.8666 07/16/25 | HOUSE 25 R22 | HOUSEFBD2025 | 6.8666 | 2392 | 6.55 | 7/16/2025 | | | | | 90.6947000 | | | | | |
| FLIPM 5.7139 08/20/25 | FLI 25 R22 | FLIFXBND2025 | 5.7139 | 2427 | 6.65 | 8/20/2025 | | | | | 87.3737000 | | | | | |
| PCORPM 8.0551 10/19/25 | PCOR 25 R23 | PCORFXBD2025 | 8.0551 | 2487 | 6.81 | 10/19/2025 | | | | | 95.8454000 | | | | | |
| ALIPM 4 3/4 10/25/25 | ALI 25 R22 | ALI2FXBD2025 | 4.7500 | 2493 | 6.83 | 10/25/2025 | | | | | 81.5659000 | | | | | |
| SMPHPM 4.799 11/25/25 | SMPH 25 R23 | SMPHFBD2025 | 4.7990 | 2524 | 6.91 | 11/25/2025 | | | | | 81.9835000 | | | | | |
| MERPM 4 7/8 12/12/25 | MER 25 R20 | MERFXBND2025 | 4.8750 | 2541 | 6.96 | 12/12/2025 | | | | | 81.1312000 | | | | | |
| VLLPM 8 1/4 12/21/25 | VLL 25 R23 | VLLFXBND2025 | 8.2500 | 2550 | 6.98 | 12/21/2025 | | | | | 98.6931000 | | | | | |
| ALIPM 4.85 03/23/26 | ALI 26 R23 | ALIFXBND2026 | 4.8500 | 2642 | 7.23 | 3/23/2026 | | | | | 81.7560000 | | | | | |

| Global ID | Local ID | Domestic No. | CPN | Days | YRS | Maturity | D. Vol (MM) | Last Price | Traded Time | W. Ave Price | Bid Price | Offer Price | Open Price | High Price | Low Price | Close Price |
|------------------------|---------------|---------------|--------|------|-------|------------|-------------|------------|-------------|--------------|-------------|-------------|------------|------------|-----------|-------------|
| SMCGL 5.1792 07/11/26 | SMCGP 26 R23 | SMCGPFBD2026 | 5.1792 | 2752 | 7.54 | 7/11/2026 | | | | | 82.9107000 | | | | | |
| SMPHPM 4.2005 07/26/26 | SMPH 26 R23 | SMPHFBD2026 | 4.2005 | 2767 | 7.58 | 7/26/2026 | | | | | 77.6143000 | | | | | |
| APPM 6.1 09/10/26 | AP 26 R21 | APCFXBND2026 | 6.1000 | 2813 | 7.70 | 9/10/2026 | | | | | 88.8986000 | | | | | |
| FFPM 5.9721 12/15/26 | DD 26 R23 | DDFXBND2026 | 5.9721 | 2909 | 7.96 | 12/15/2026 | | | | | 76.9230000 | | | | | |
| SMCPM 5.7613 03/01/27 | SMC 27 R24 | SMCFXBND2027 | 5.7613 | 2985 | 8.17 | 3/1/2027 | | | | | 85.0510000 | 90.8847000 | | | | |
| STIEPM 6.3756 03/23/27 | STIESG 27 R24 | STIGFXBND2027 | 6.3756 | 3007 | 8.23 | 3/23/2027 | | | | | 82.3036000 | | | | | |
| ALIPM 5.2624 05/02/27 | ALI 05-27 R24 | ALIFXBND2027 | 5.2624 | 3047 | 8.34 | 5/2/2027 | | | | | 82.2371000 | | | | | |
| ACPM 6 7/8 05/11/27 | AC 27 R22 | ACFXBND2027 | 6.8750 | 3056 | 8.37 | 5/11/2027 | | | | | 90.3429000 | 94.3547000 | | | | |
| APPM 5.3367 07/03/27 | AP 07-27 R24 | APCFXBND2027 | 5.3367 | 3109 | 8.51 | 7/3/2027 | | | | | 81.7893000 | | | | | |
| AEVPM 6.0169 08/06/27 | AEV 27 R22 | AEVFXBND2027 | 6.0169 | 3143 | 8.61 | 8/6/2027 | | | | | 86.3455000 | | | | | |
| VLLPM 6.2255 08/08/27 | VLL 27 R24 | VLLFXBND2027 | 6.2255 | 3145 | 8.61 | 8/8/2027 | | | | | 83.5072000 | | | | | |
| SMCGL 6 5/8 12/22/27 | SMCGP 27 R24 | SMCGPFBD2027 | 6.6250 | 3281 | 8.98 | 12/22/2027 | | | | | 88.8903000 | | | | | |
| SMCPM 7 1/8 03/19/28 | SMC 28 R25 | SMCFXBND2028 | 7.1250 | 3369 | 9.22 | 3/19/2028 | | | | | 91.2740000 | 98.3370000 | | | | |
| ALIPM 5.9203 04/27/28 | ALI 28 R23 | ALIFXBND2028 | 5.9203 | 3408 | 9.33 | 4/27/2028 | | | | | 89.4909000 | | | | | |
| TOLPM 6.9 07/04/28 | NLEX 28 R25 | NLEXFXBND2028 | 6.9000 | 3476 | 9.52 | 7/4/2028 | | | | | 85.2516000 | | | | | |
| APPM 8.5091 10/25/28 | AP 28 R25 | APCFXBND2028 | 8.5091 | 3589 | 9.83 | 10/25/2028 | | | | | 101.3901000 | | | | | |
| ALIPM 6 10/10/33 | ALI 33 R25 | ALIFXBND2033 | 6.0000 | 5400 | 14.78 | 10/10/2033 | | | | | 80.2467000 | | | | | |