

**CS Board Summary
August 30, 2019**

| Global ID | Local ID | Domestic No. | CPN | Days | YRS | Maturity | D. Vol (MM) | Last Yield | Traded Time | W. Ave Yld | Bid Yield | Offer Yield | Open Yield | High Yield | Low Yield | Close Yield |
|------------------------|---------------|---------------|--------|------|------|------------|-------------|------------|-------------|------------|-----------|-------------|------------|------------|-----------|-------------|
| PNXPM 4 5/8 09/23/19 | ES PNX 09-19 | PNXSDNES2019 | 4.6250 | 24 | 0.07 | 9/23/2019 | | | | | 6.3750 | | | | | |
| ACRPM 0 09/25/19 | ACR 09.25.19 | ACRCP01E2019 | | 26 | 0.07 | 9/25/2019 | | | | | 6.5000 | | | | | |
| ACRPM 0 10/11/19 | ACR 10.11.19 | ACRCP01G2019 | | 42 | 0.12 | 10/11/2019 | | | | | 6.5000 | | | | | |
| ALIPM 3 10/19/19 | ALI HS 10-19 | ALIHSDNES2019 | 3.0000 | 50 | 0.14 | 10/19/2019 | | | | | | | | | | |
| ACRPM 0 10/21/19 | ACR 10.21.19 | ACRCP01A2019 | | 52 | 0.14 | 10/21/2019 | | | | | 6.5000 | | | | | |
| GTCAPH 4.7106 11/07/19 | GTCAP 11-19 | GTCFXBND2019 | 4.7106 | 69 | 0.19 | 11/7/2019 | 4.000000 | 4.1500 | 10:49:17 AM | 4.1500 | 6.5000 | | 4.1500 | 4.1500 | 4.1500 | 4.1500 |
| VLLPM 5.6542 11/09/19 | VLL 19 R17 | VLLFXBND2019 | 5.6542 | 71 | 0.19 | 11/9/2019 | | | | | 7.0000 | | | | | |
| PNXPM 0 12/22/19 | PNX 12.22.19 | PNXCP01B2019 | | 114 | 0.31 | 12/22/2019 | | | | | 7.5000 | | | | | |
| ACRPM 0 01/10/20 | ACR 01.10.20 | ACRCP01H2020 | | 133 | 0.36 | 1/10/2020 | | | | | 6.7500 | | | | | |
| GTCAPH 4.8371 02/27/20 | GTCAP 20 R17 | GTCFXBND2020 | 4.8371 | 181 | 0.50 | 2/27/2020 | | | | | 7.8750 | | | | | |
| SMPHPM 5.1 03/01/20 | SMPH 03-20 | SMPHFXBD2020 | 5.1000 | 184 | 0.50 | 3/1/2020 | 5.630000 | 3.9000 | 3:42:00 PM | 3.9322 | 7.0000 | | 3.9500 | 3.9500 | 3.9000 | 3.9000 |
| CPGPM 6.6878 03/02/20 | CPG 20 R18 | CPGFXBD2020 | 6.6878 | 185 | 0.51 | 3/2/2020 | | | | | 7.0000 | | | | | |
| BPIPM 6.797 03/06/20 | BPI 03-20 | BPIFXBND2020 | 6.7970 | 189 | 0.52 | 3/6/2020 | 8.000000 | 4.3500 | 2:15:57 PM | 4.3500 | 4.5000 | 4.1000 | 4.3500 | 4.3500 | 4.3500 | 4.3500 |
| ACRPM 0 03/23/20 | ACR 03.23.20 | ACRCP01F2020 | | 206 | 0.56 | 3/23/2020 | | | | | 6.8750 | | | | | |
| MBTPM 4 04/24/20 | MBT 04-20 | MBTLTNC2020 | 4.0000 | 238 | 0.65 | 4/24/2020 | | | | | | | | | | |
| EDCPM 4.1583 05/03/20 | EDC 20 R18 | EDCFXBD2020 | 4.1583 | 247 | 0.68 | 5/3/2020 | | | | | 5.0000 | 4.5000 | | | | |
| SMCPM 5 1/4 05/25/20 | ES SMC 05-20 | SMCSDNES2020 | 5.2500 | 269 | 0.74 | 5/25/2020 | | | | | 4.5000 | 4.1000 | | | | |
| PNBPM 4 1/8 06/12/20 | PNB 06-20 | PNBLTNC2020 | 4.1250 | 287 | 0.79 | 6/12/2020 | | | | | | | | | | |
| RCBPM 4 1/8 06/19/20 | RCB 06-20 | RCBLTNC2020 | 4.1250 | 294 | 0.81 | 6/19/2020 | | | | | | | | | | |
| ACRPM 0 07/10/20 | ACR 07.10.20 | ACRCP01I2020 | | 315 | 0.86 | 7/10/2020 | | | | | 7.2500 | | | | | |
| GLOPM 4.8875 07/17/20 | GLO 20 R18 | GLOFXBND2020 | 4.8875 | 322 | 0.88 | 7/17/2020 | | | | | 7.7500 | | | | | |
| PNXPM 0 07/30/20 | PNX 07.30.20 | PNXCP01A2020 | | 335 | 0.92 | 7/30/2020 | | | | | 7.7500 | | | | | |
| RCBPM 6.7315 08/01/20 | RCB 08-20 | RCBFXBND2020 | 6.7315 | 337 | 0.92 | 8/1/2020 | | | | | 4.7000 | 4.6000 | | | | |
| BDOPM 6.42 08/11/20 | BDO 08-20 | BDOFXBND2020 | 6.4200 | 347 | 0.95 | 8/11/2020 | | | | | 4.7000 | | | | | |
| SLTC 4.9925 08/22/20 | SLTC 20 R18 | SLTCFXBD2020 | 4.9925 | 358 | 0.98 | 8/22/2020 | | | | | 7.5000 | | | | | |
| BDOPM 3 3/4 10/06/20 | BDO 10-20 | BDO2LTNC2020 | 3.7500 | 403 | 1.10 | 10/6/2020 | | | | | | | | | | |
| ALIPM 4 5/8 10/10/20 | ALI 20 R19 | ALIFXND2020 | 4.6250 | 407 | 1.11 | 10/10/2020 | 0.100000 | 4.5000 | 11:46:58 AM | 4.5000 | 5.0000 | 4.5000 | 4.5000 | 4.5000 | 4.5000 | 4.5000 |
| ENNOHL 6.208 10/16/20 | HOUSE 10-20 | HOUSEFXBD2020 | 6.2080 | 413 | 1.13 | 10/16/2020 | | | | | 5.0000 | 4.5000 | | | | |
| AEVPM 4.4722 11/06/20 | AEV 11-20 | AEV2FXBD2020 | 4.4722 | 434 | 1.19 | 11/6/2020 | | | | | 4.9500 | 4.5000 | | | | |
| FLIPM 4.8562 11/08/20 | FLI 20 R19 | FLIFXND2020 | 4.8562 | 436 | 1.19 | 11/8/2020 | 35.000000 | 4.3000 | 3:03:36 PM | 4.5500 | 4.8000 | 4.6000 | 4.6500 | 4.6500 | 4.3000 | 4.3000 |
| MBTPM 7.15 11/09/20 | MBT 11-20 | MBTFXBD2020 | 7.1500 | 437 | 1.20 | 11/9/2020 | 2.100000 | 4.8000 | 11:32:43 AM | 4.7571 | 5.0000 | 4.3500 | 4.6500 | 4.8000 | 4.6500 | 4.8000 |
| AEVPM 4.4125 11/21/20 | AEV 20 R19 | AEVFXBND2020 | 4.4125 | 449 | 1.23 | 11/21/2020 | 4.500000 | 4.6000 | 11:46:37 AM | 4.1722 | 5.1000 | | 4.0500 | 4.6000 | 4.0500 | 4.6000 |
| UBPPM 7.061 12/07/20 | UBP 12-20 | UBPFXBD2020 | 7.0610 | 465 | 1.27 | 12/7/2020 | | | | | 4.8000 | 4.6000 | | | | |
| MERPM 4 3/8 12/12/20 | MER 20 P19 | MERFXBND2020 | 4.3750 | 470 | 1.29 | 12/12/2020 | 10.000000 | 4.6000 | 9:17:39 AM | 4.6000 | 4.8000 | | 4.6000 | 4.6000 | 4.6000 | 4.6000 |
| CHIBPM 5.7 01/10/21 | CHIB 01-21 | CHIBFXBD2021 | 5.7000 | 499 | 1.37 | 1/10/2021 | | | | | 4.9000 | | | | | |
| TEPMP 5.225 02/06/21 | TEL 21 R19 | TELFXBD2021 | 5.2250 | 526 | 1.44 | 2/6/2021 | 0.500000 | 4.6000 | 11:07:26 AM | 4.6000 | 5.1000 | 4.6000 | 4.6000 | 4.6000 | 4.6000 | 4.6000 |
| ROCKPM 5.0932 02/15/21 | ROCK 21 R19 | ROCKFXBD2021 | 5.0932 | 535 | 1.47 | 2/15/2021 | 23.400000 | 4.6500 | 9:20:11 AM | 4.6500 | 5.1000 | 4.6000 | 4.6000 | 4.6500 | 4.6500 | 4.6500 |
| SMPHPM 4.5095 02/25/21 | SMPH 02-21 | SMPH2FXBD2021 | 4.5095 | 545 | 1.49 | 2/25/2021 | 0.500000 | 5.0660 | 11:07:59 AM | 5.0660 | 5.1000 | 4.6000 | 5.0660 | 5.0660 | 5.0660 | 5.0660 |
| JGSPM 5.2442 02/27/21 | JGS 21 R19 | JGSFXBD2021 | 5.2442 | 547 | 1.50 | 2/27/2021 | 0.200000 | 5.1000 | 10:48:08 AM | 5.1000 | 5.1000 | 4.6000 | 5.1000 | 5.1000 | 5.1000 | 5.1000 |
| SLIPM 6.715 03/22/21 | SLI 21 R18 | SLIFXBD2021 | 6.7150 | 570 | 1.56 | 3/22/2021 | | | | | 6.5500 | | | | | |
| TOLPM 5.07 03/31/21 | MNNTC 21 R19 | MNNTCFXBD2021 | 5.0700 | 579 | 1.59 | 3/31/2021 | | | | | 5.5000 | | | | | |
| SMBPM 5 1/2 04/02/21 | SMB 21 R19 | SMBFXBD2021 | 5.5000 | 581 | 1.59 | 4/2/2021 | | | | | 5.1000 | 4.6000 | | | | |
| LANDBK 3 3/4 04/09/21 | LBP 04-21 | LBPLTNC2021 | 3.7500 | 588 | 1.61 | 4/9/2021 | | | | | | | | | | |
| PNBPM 6.3 05/08/21 | PNB 05-21 | PNBFXBD2021 | 6.3000 | 617 | 1.69 | 5/8/2021 | | | | | 4.9000 | | | | | |
| VLLPM 5.9437 05/09/21 | VLL 21 R19 | VLLFXBD2021 | 5.9437 | 618 | 1.69 | 5/9/2021 | | | | | 8.0000 | | | | | |
| ACPM 6.8 05/12/21 | AC 05-21 | ACFXBND2021 | 6.8000 | 621 | 1.70 | 5/12/2021 | 0.200000 | 4.8000 | 10:30:28 AM | 4.8000 | 5.1000 | 4.6000 | 4.8000 | 4.8000 | 4.8000 | 4.8000 |
| SMPM 5.2958 05/19/21 | SM 21 R19 | SMICFXBD2021 | 5.2958 | 628 | 1.72 | 5/19/2021 | | | | | 5.5000 | | | | | |
| RCBPM 6.15 06/04/21 | RCB 06-21 | RCBFXBND2021 | 6.1500 | 644 | 1.76 | 6/4/2021 | | | | | 4.9000 | 4.6000 | | | | |
| CHIPM 5.32 06/06/21 | CHI 21 R19 | CHIFXBD2021 | 5.3200 | 646 | 1.77 | 6/6/2021 | | | | | 6.3000 | | | | | |
| SECBPM 5 7/8 06/28/21 | SECB 06-21 | SECBFXBD2021 | 5.8750 | 668 | 1.83 | 6/28/2021 | | | | | 4.9000 | 4.2500 | | | | |
| MBTPM 5 1/2 07/03/21 | MBT 07-21 | MBTFXBD2021 | 5.5000 | 673 | 1.84 | 7/3/2021 | 0.700000 | 4.7500 | 10:44:20 AM | 4.7500 | 5.2500 | | 4.7500 | 4.7500 | 4.7500 | 4.7500 |
| SMCGL 4.3458 07/11/21 | SMCGP 21 R19 | SMCGPFBD2021 | 4.3458 | 681 | 1.86 | 7/11/2021 | 1.700000 | 4.3500 | 3:04:07 PM | 4.3500 | 6.3000 | 4.6000 | 4.3500 | 4.3500 | 4.3500 | 4.3500 |
| PSBPM 5.6 07/24/21 | PSB 07-21 | PSBFXBD2021 | 5.6000 | 694 | 1.90 | 7/24/2021 | | | | | 4.9000 | | | | | |
| GTCAPH 5.1965 08/07/21 | GTCAP 21 R19 | GTCFXBND2021 | 5.1965 | 708 | 1.94 | 8/7/2021 | | | | | 7.7500 | | | | | |
| ROBBNK 5 1/8 08/13/21 | RBANK 08-21 | RBANKFXBD2021 | 5.1250 | 714 | 1.96 | 8/13/2021 | | | | | 4.9000 | | | | | |
| SMPHPM 5.2006 09/01/21 | SMPH 21 R19 | SMPHFXBD2021 | 5.2006 | 733 | 2.01 | 9/1/2021 | | | | | 5.5000 | | | | | |
| CPGPM 6.9758 09/02/21 | CPG 21 R20 | CPGFXBD2021 | 6.9758 | 734 | 2.01 | 9/2/2021 | | | | | 7.5000 | | | | | |
| APPM 5.205 09/10/21 | AP 21 R19 | APCFXBD2021 | 5.2050 | 742 | 2.03 | 9/10/2021 | | | | | 5.1000 | 4.6000 | | | | |
| PCORPM 4.0032 10/27/21 | PCOR 21 R19 | PCORFXBD2021 | 4.0032 | 789 | 2.16 | 10/27/2021 | | | | | 5.1000 | | | | | |
| AEONPH 7.299 11/16/21 | ES AEON 11-21 | AEONFXRN2021 | 7.2990 | 809 | 2.22 | 11/16/2021 | | | | | 9.2500 | | | | | |
| MBTPM 4 1/4 11/21/21 | MBT 11-21 | MBTLTNC2021 | 4.2500 | 814 | 2.23 | 11/21/2021 | | | | | | | | | | |
| FLIPM 5.4 12/04/21 | FLI 21 R20 | FLIFXBD2021 | 5.4000 | 827 | 2.26 | 12/4/2021 | | | | | 5.1000 | 4.6000 | | | | |
| RLCPM 4.8 02/23/22 | RLC 02-22 | RLCFXBD2022 | 4.8000 | 908 | 2.49 | 2/23/2022 | 0.100000 | 5.0000 | 10:34:54 AM | 5.0000 | 5.1000 | 4.6000 | 5.0000 | 5.0000 | 5.0000 | 5.0000 |
| SMCPM 4.8243 03/01/22 | SMC 22 R20 | SMCFXBD2022 | 4.8243 | 914 | 2.50 | 3/1/2022 | 0.350000 | 6.3780 | 11:07:22 AM | 6.3780 | 6.3780 | | 6.3780 | 6.3780 | 6.3780 | 6.3780 |
| SMBPM 6.6 04/02/22 | SMB 22 R19 | SMBFXBD2022 | 6.6000 | 946 | 2.59 | 4/2/2022 | | | | | 5.1000 | 4.6000 | | | | |
| SMCPM 5.1923 04/07/22 | SMC 04-22 R20 | SMC2FXBD2022 | 5.1923 | 951 | 2.60 | 4/7/2022 | | | | | 6.5000 | | | | | |
| MBTPM 6.3 04/11/22 | MBT 04-22 | MBTFXBD2022 | 6.3000 | 955 | 2.62 | 4/11/2022 | 10.000000 | 4.7500 | 3:01:56 PM | 4.7500 | 4.9000 | 4.6000 | 4.7500 | 4.7500 | 4.7500 | 4.7500 |
| CPGPM 7.8203 04/15/22 | CPG 04-22 | CPGFXBD2022 | 7.8203 | 959 | 2.63 | 4/15/2022 | | | | | 6.5000 | | | | | |
| SMCGL 6.835 04/24/22 | SMCGP 04-22 | SMCGP2BD2022 | 6.8350 | 968 | 2.65 | 4/24/2022 | | | | | 6.1500 | | | | | |
| ALIPM 6 04/27/22 | ALI 22 R19 | ALIFXBD2022 | 6.0000 | 971 | 2.66 | 4/27/2022 | | | | | 5.1000 | 4.6000 | | | | |

| Global ID | Local ID | Domestic No. | CPN | Days | YRS | Maturity | D. Vol (MM) | Last Yield | Traded Time | W. Ave Yld | Bid Yield | Offer Yield | Open Yield | High Yield | Low Yield | Close Yield |
|------------------------|-----------------|---------------|--------|------|------|------------|-------------|------------|-------------|------------|-----------|-------------|------------|------------|-----------|-------------|
| ALIPM 4 1/2 04/29/22 | ALI 22 4 5 | ALI2FXBD2022 | 4.5000 | 973 | 2.66 | 4/29/2022 | | | | | 5.1000 | 4.6000 | | | | |
| PSBPM 3 1/2 04/30/22 | PSB 04-22 | PSBLTNCD2022 | 3.5000 | 974 | 2.67 | 4/30/2022 | | | | | | | | | | |
| SMPHM 6.2223 05/17/22 | SMPH 05-22 | SMPHFXBD2022 | 6.2223 | 991 | 2.71 | 5/17/2022 | 1.000000 | 5.4180 | 11:41:36 AM | 5.4180 | 6.2500 | | 5.4180 | 5.4180 | 5.4180 | 5.4180 |
| CHIBPM 3 1/4 05/18/22 | CHIB 05-22 | CHIBLTNC2022 | 3.2500 | 992 | 2.72 | 5/18/2022 | | | | | | | | | | |
| SLTC 5.5796 05/22/22 | SLTC 22 R20 | SLTCFXBD2022 | 5.5796 | 996 | 2.73 | 5/22/2022 | | | | | 5.1000 | 4.6000 | | | | |
| UBPPM 6 06/03/22 | UBP 06-22 | UBPFXBND2022 | 6.0000 | 1008 | 2.76 | 6/3/2022 | | | | | 4.9000 | | | | | |
| PNBPM 3 1/4 06/06/22 | PNB 06-22 | PNBLTNCD2022 | 3.2500 | 1011 | 2.77 | 6/6/2022 | | | | | | | | | | |
| ENNOHL 6.131 07/16/22 | HOUSE 22 R20 | HOUSEFBD2022 | 6.1310 | 1051 | 2.88 | 7/16/2022 | | | | | 7.0000 | | | | | |
| SMPM 6.9442 07/16/22 | SM 22 R19 | SMICFXBD2022 | 6.9442 | 1051 | 2.88 | 7/16/2022 | | | | | 5.7500 | | | | | |
| AEVPM 5.0056 08/06/22 | AEV 22 R20 | AEVFXBND2022 | 5.0056 | 1072 | 2.94 | 8/6/2022 | 4.400000 | 4.7000 | 11:46:41 AM | 4.5091 | 5.2000 | | 4.3500 | 4.7000 | 4.3500 | 4.7000 |
| FLIPM 5.3567 08/20/22 | FLI 22 R20 | FLIFXBND2022 | 5.3567 | 1086 | 2.97 | 8/20/2022 | | | | | 6.2500 | | | | | |
| EWPM 4 09/21/22 | EW 09-22 | EWBLTNCD2022 | 4.0000 | 1118 | 3.06 | 9/21/2022 | | | | | | | | | | |
| PNBPM 3 3/4 10/27/22 | PNB 10-22 | PNB2LTNC2022 | 3.7500 | 1154 | 3.16 | 10/27/2022 | | | | | | | | | | |
| CHIBPM 3 6/5 12/02/22 | CHIB 12-22 | CHIB2LTNC2022 | 3.6500 | 1190 | 3.26 | 12/2/2022 | | | | | | | | | | |
| ROBBNK 4 1/8 12/16/22 | RBANK 12-22 | RBANKLTN2022 | 4.1250 | 1204 | 3.30 | 12/16/2022 | | | | | | | | | | |
| SMCGL 5 3/8 12/22/22 | SMCGP 22 R20 | SMCGPFB2022 | 5.3750 | 1210 | 3.31 | 12/22/2022 | 0.060000 | 5.6560 | 10:23:52 AM | 5.6560 | 6.6250 | | 5.6560 | 5.6560 | 5.6560 | 5.6560 |
| FLIPM 5.0496 01/07/23 | CPI 01-23 R20 | CPIFXBND2023 | 5.0496 | 1226 | 3.36 | 1/7/2023 | | | | | 5.9500 | | | | | |
| RCBPM 3 3/4 02/11/23 | RCB 02-23 | RCBLTNCD2023 | 3.7500 | 1261 | 3.45 | 2/11/2023 | | | | | | | | | | |
| BDOPM 3 5/8 02/18/23 | BDO 02-23 | BDOLTNCD2023 | 3.6250 | 1268 | 3.47 | 2/18/2023 | | | | | | | | | | |
| GTCAPH 5.0937 02/27/23 | GTCAP 23 R20 | GTCFXBND2023 | 5.0937 | 1277 | 3.50 | 2/27/2023 | | | | | 8.2000 | | | | | |
| SMPHM 5.663 03/01/23 | SMPH 23 R21 | SMPHFXBD2023 | 5.6630 | 1279 | 3.50 | 3/1/2023 | 1.100000 | 5.5000 | 10:45:08 AM | 5.0909 | 6.0000 | | 5.0500 | 5.5000 | 5.0500 | 5.5000 |
| SMCPM 6 1/4 03/19/23 | SMC 23 R21 | SMCFXBND2023 | 6.2500 | 1297 | 3.55 | 3/19/2023 | 2.190000 | 5.2000 | 11:58:45 AM | 4.8758 | 5.2000 | 4.7000 | 4.7000 | 5.2000 | 4.7000 | 5.2000 |
| PNBPM 3 7/8 04/26/23 | PNB 04-23 | PNBLTNCD2023 | 3.8750 | 1335 | 3.66 | 4/26/2023 | | | | | | | | | | |
| EDCPM 4.7312 05/03/23 | EDC 23 R19 | EDCFXBND2023 | 4.7312 | 1342 | 3.67 | 5/3/2023 | | | | | 5.2000 | 4.7000 | | | | |
| SECBPM 3 7/8 05/08/23 | SECB 05-23 | SECBLTNC2023 | 3.8750 | 1347 | 3.69 | 5/8/2023 | | | | | | | | | | |
| BPIPM 3 3/4 05/24/23 | BPI 05-23 | BPILTNC2023 | 3.7500 | 1363 | 3.73 | 5/24/2023 | | | | | | | | | | |
| ACPM 3.92 07/07/23 | AC 23 R22 | ACFXBND2023 | 3.9200 | 1407 | 3.85 | 7/7/2023 | 5.200000 | 4.5500 | 3:51:09 PM | 4.5923 | 5.4500 | | 4.6500 | 4.6500 | 4.5500 | 4.5500 |
| SMCGL 4.7575 07/11/23 | SMCGP 23 R21 | SMCGPFB2023 | 4.7575 | 1411 | 3.86 | 7/11/2023 | | | | | 6.7000 | | | | | |
| GLOPM 5.2792 07/17/23 | GLO 23 R20 | GLOFXBND2023 | 5.2792 | 1417 | 3.88 | 7/17/2023 | | | | | 5.2000 | 4.7000 | | | | |
| SMCGL 6 3/4 08/17/23 | SMCGP 08-23 R21 | SMCGP2BD2023 | 6.7500 | 1448 | 3.96 | 8/17/2023 | | | | | 7.4250 | | | | | |
| UBPPM 4 3/8 08/21/23 | UBP 08-23 | UBPLTNCD2023 | 4.3750 | 1452 | 3.98 | 8/21/2023 | | | | | | | | | | |
| MBTPM 3 1/2 09/19/23 | MBT 09-23 | MBTLTNCD2023 | 3.5000 | 1481 | 4.06 | 9/19/2023 | | | | | | | | | | |
| ALIPM 7.0239 10/05/23 | ALI 23 R21 | ALI2FXBD2023 | 7.0239 | 1497 | 4.10 | 10/5/2023 | | | | | 6.0000 | | | | | |
| ALIPM 3.8915 10/07/23 | ALI 23 R22 | ALIFXBND2023 | 3.8915 | 1499 | 4.10 | 10/7/2023 | 45.550000 | 4.6000 | 3:24:42 PM | 4.7078 | 5.6230 | | 5.6000 | 5.6000 | 4.6000 | 4.6000 |
| PCORPM 4.5219 10/27/23 | PCOR 23 R21 | PCORFXBD2023 | 4.5219 | 1519 | 4.16 | 10/27/2023 | | | | | 7.5000 | | | | | |
| SECBPM 4 1/2 11/02/23 | SECB 11-23 | SECB2LTN2023 | 4.5000 | 1525 | 4.18 | 11/2/2023 | | | | | | | | | | |
| BDOPM 4 3/8 11/07/23 | BDO 11-23 | BDO2LTNC2023 | 4.3750 | 1530 | 4.19 | 11/7/2023 | | | | | | | | | | |
| FLIPM 5.4333 11/08/23 | FLI 23 R20 | FLIFXBND2023 | 5.4333 | 1531 | 4.19 | 11/8/2023 | | | | | 5.2500 | | | | | |
| AEONPH 7.695 11/16/23 | ES AEON 11-23 | AEONFXRN2023 | 7.6950 | 1539 | 4.21 | 11/16/2023 | | | | | 9.7500 | | | | | |
| AEVPM 4.6188 11/21/23 | AEV 23 R20 | AEVFXBND2023 | 4.6188 | 1544 | 4.23 | 11/21/2023 | | | | | 6.2500 | | | | | |
| EWPM 4 5/8 12/07/23 | EW 12-23 | EWBLTNCD2023 | 4.6250 | 1560 | 4.27 | 12/7/2023 | | | | | | | | | | |
| SMPM 5.159 12/09/23 | SM 23 R21 | SMICFXBD2023 | 5.1590 | 1562 | 4.28 | 12/9/2023 | 1.200000 | 4.4000 | 3:34:39 PM | 4.5083 | 5.8500 | | 5.0500 | 5.0500 | 4.4000 | 4.4000 |
| VLLPM 8 12/21/23 | VLL 23 R21 | VLLFXBND2023 | 8.0000 | 1574 | 4.31 | 12/21/2023 | | | | | 7.1750 | | | | | |
| CHIBPM 4.55 01/12/24 | CHIB 01-24 | CHIBLTNC2024 | 4.5500 | 1596 | 4.37 | 1/12/2024 | | | | | | | | | | |
| ROBBNK 4 7/8 01/16/24 | RBANK 01-24 | RBANKLTN2024 | 4.8750 | 1600 | 4.38 | 1/16/2024 | | | | | | | | | | |
| FDCPM 6.1458 01/24/24 | FDC 24 R21 | FDCFXBND2024 | 6.1458 | 1608 | 4.40 | 1/24/2024 | | | | | 6.1000 | | | | | |
| APPM 7.5095 01/25/24 | AP 24 R22 | APCFXBND2024 | 7.5095 | 1609 | 4.41 | 1/25/2024 | | | | | 5.9630 | | | | | |
| ALIPM 5 01/30/24 | ALI 24 R20 | ALIFXBND2024 | 5.0000 | 1614 | 4.42 | 1/30/2024 | 8.420000 | 4.8750 | 9:51:50 AM | 4.8887 | 5.2000 | 4.7000 | 5.1500 | 5.1500 | 4.8750 | 4.8750 |
| TELPM 5.2813 02/06/24 | TEL 24 R21 | TELPXBND2024 | 5.2813 | 1621 | 4.44 | 2/6/2024 | | | | | 7.0000 | | | | | |
| PSBPM 5 02/09/24 | PSB 02-24 | PSBLTNCD2024 | 5.0000 | 1624 | 4.45 | 2/9/2024 | | | | | | | | | | |
| JGSPM 5.3 02/27/24 | JGS 24 R20 | JGSFXBND2024 | 5.3000 | 1642 | 4.50 | 2/27/2024 | | | | | 7.0000 | | | | | |
| SMCPM 5.284 03/01/24 | SMC 24 R22 | SMCFXBND2024 | 5.2840 | 1645 | 4.50 | 3/1/2024 | 1.000000 | 4.6500 | 2:58:48 PM | 4.6500 | 6.4500 | | 4.6500 | 4.6500 | 4.6500 | 4.6500 |
| STIEPM 5.8085 03/23/24 | STIESG 24 R22 | STIGFXBD2024 | 5.8085 | 1667 | 4.56 | 3/23/2024 | | | | | 6.4500 | | | | | |
| MEGPM 5.3535 03/28/24 | MEG 24 R22 | MEGFXBND2024 | 5.3535 | 1672 | 4.58 | 3/28/2024 | 1.000000 | 5.4000 | 10:49:16 AM | 5.4000 | 7.0000 | | 5.4000 | 5.4000 | 5.4000 | 5.4000 |
| RCBPM 5 1/2 03/28/24 | RCB 03-24 | RCBLTNCD2024 | 5.5000 | 1672 | 4.58 | 3/28/2024 | | | | | | | | | | |
| TOLPM 5 1/2 03/31/24 | MNTC 24 R21 | MNTCFXBND2024 | 5.5000 | 1675 | 4.59 | 3/31/2024 | | | | | 7.1250 | | | | | |
| SMBPM 6 04/02/24 | SMB 24 R21 | SMBFXBND2024 | 6.0000 | 1677 | 4.59 | 4/2/2024 | | | | | 8.5000 | | | | | |
| MBTPM 5 3/8 04/04/24 | MBT 04-24 | MBT2LTNC2024 | 5.3750 | 1679 | 4.60 | 4/4/2024 | | | | | | | | | | |
| PBC 5 5/8 04/08/24 | PBCOM 04-24 | PBCOMLTN2024 | 5.6250 | 1683 | 4.61 | 4/8/2024 | | | | | | | | | | |
| PCORPM 7.8183 04/19/24 | PCOR 24 R22 | PCORFXBD2024 | 7.8183 | 1694 | 4.64 | 4/19/2024 | | | | | 6.3000 | | | | | |
| SMCGL 7.1783 04/24/24 | SMCGP 04-24 R22 | SMCGP2BD2024 | 7.1783 | 1699 | 4.65 | 4/24/2024 | | | | | 6.5000 | | | | | |
| SMPHM 5.1683 05/18/24 | SMPH 05-24 R22 | SMPH2FBD2024 | 5.1683 | 1723 | 4.72 | 5/18/2024 | 0.200000 | 5.2500 | 10:33:13 AM | 5.2500 | 5.9150 | | 5.2500 | 5.2500 | 5.2500 | 5.2500 |
| SMPM 5.6125 05/19/24 | SM 24 R21 | SMICFXBD2024 | 5.6125 | 1724 | 4.72 | 5/19/2024 | | | | | 5.7150 | | | | | |
| AEVPM 6.0157 06/18/24 | AEV 24 R23 | AEVFXBND2024 | 6.0157 | 1754 | 4.80 | 6/18/2024 | 12.000000 | 5.3000 | 3:06:05 PM | 4.8000 | 5.6500 | | 4.7000 | 5.3000 | 4.7000 | 5.3000 |
| MBTPM 3 7/8 07/20/24 | MBT 07-24 | MBTLTNCD2024 | 3.8750 | 1786 | 4.89 | 7/20/2024 | | | | | | | | | | |
| FFPM 6.0952 07/21/24 | DD 24 R22 | DDFXBOND2024 | 6.0952 | 1787 | 4.89 | 7/21/2024 | | | | | 7.2500 | | | | | |
| GTCAPH 5 5/8 08/07/24 | GTCAP 24 R21 | GTCFXBND2024 | 5.6250 | 1804 | 4.94 | 8/7/2024 | | | | | 8.7500 | | | | | |
| VLLPM 5 7512 08/08/24 | VLL 24 R23 | VLLFXBND2024 | 5.7512 | 1805 | 4.94 | 8/8/2024 | | | | | 6.5500 | 5.7000 | | | | |
| PNBPM 5 3/4 08/27/24 | PNB 08-24 | PNBLTNCD2024 | 5.7500 | 1824 | 4.99 | 8/27/2024 | | | | | | | | | | |
| SMPHM 5.7417 09/01/24 | SMPH 24 R21 | SMPHFXBD2024 | 5.7417 | 1829 | 5.01 | 9/1/2024 | | | | | 7.2500 | | | | | |
| BDOPM 5 3/8 10/12/24 | BDO 10-24 | BDOLTNCD2024 | 5.3750 | 1870 | 5.12 | 10/12/2024 | | | | | | | | | | |

| Global ID | Local ID | Domestic No. | CPN | Days | YRS | Maturity | D. Vol (MM) | Last Yield | Traded Time | W. Ave Yld | Bid Yield | Offer Yield | Open Yield | High Yield | Low Yield | Close Yield |
|------------------------|----------------|--------------|--------|------|-------|------------|-------------|------------|-------------|------------|-----------|-------------|------------|------------|-----------|-------------|
| ACPM 4.82 02/10/25 | AC 25 R23 | ACFXBOND2025 | 4.8200 | 1991 | 5.45 | 2/10/2025 | 3.950000 | 4.7500 | 3:30:56 PM | 4.7753 | 6.0000 | | 5.2500 | 5.2500 | 4.7500 | 4.7500 |
| RLCPM 4.9344 02/23/25 | RLC 02-25 | RLCFXBND2025 | 4.9344 | 2004 | 5.49 | 2/23/2025 | | | | | 7.5000 | | | | | |
| SMPHPM 6.0804 03/01/25 | SMPH 03-25 R23 | SMPH2FBD2025 | 6.0804 | 2010 | 5.50 | 3/1/2025 | | | | | 6.4500 | | | | | |
| SMCPM 6 5/8 03/19/25 | SMC 25 R23 | SMCFXBND2025 | 6.6250 | 2028 | 5.55 | 3/19/2025 | | | | | 5.3000 | 4.7000 | | | | |
| ALIPM 5 5/8 04/25/25 | ALI 25 R21 | ALIFXBND2025 | 5.6250 | 2065 | 5.65 | 4/25/2025 | 5.000000 | 4.8000 | 3:23:39 PM | 4.8000 | 6.1000 | | 4.8000 | 4.8000 | 4.8000 | 4.8000 |
| SLTC 6.4872 05/22/25 | SLTC 25 R22 | SLTCFXBD2025 | 6.4872 | 2092 | 5.73 | 5/22/2025 | 20.000000 | 6.5000 | 10:19:29 AM | 6.5000 | 7.6500 | | 6.5000 | 6.5000 | 6.5000 | 6.5000 |
| TOLPM 6.6407 07/04/25 | NLEX 25 R23 | NLEXFXBD2025 | 6.6407 | 2135 | 5.85 | 7/4/2025 | 0.100000 | 5.5000 | 10:32:22 AM | 5.5000 | 5.3000 | 4.7000 | 5.5000 | 5.5000 | 5.5000 | 5.5000 |
| ENNOHL 6.8666 07/16/25 | HOUSE 25 R22 | HOUSEFBD2025 | 6.8666 | 2147 | 5.88 | 7/16/2025 | | | | | 7.2500 | | | | | |
| FLIPM 5.7139 08/20/25 | FLI 25 R22 | FLIFXBND2025 | 5.7139 | 2182 | 5.97 | 8/20/2025 | | | | | 6.0500 | | | | | |
| PCORPM 8.0551 10/19/25 | PCOR 25 R23 | PCORFXBD2025 | 8.0551 | 2242 | 6.14 | 10/19/2025 | | | | | 6.4500 | | | | | |
| ALIPM 4 3/4 10/25/25 | ALI 25 R22 | ALI2FXBD2025 | 4.7500 | 2248 | 6.16 | 10/25/2025 | | | | | 6.1000 | | | | | |
| SMPHPM 4.799 11/25/25 | SMPH 25 R23 | SMPHFXBD2025 | 4.7990 | 2279 | 6.24 | 11/25/2025 | | | | | 7.2500 | | | | | |
| MERPM 4 7/8 12/12/25 | MER 25 R20 | MERFXBND2025 | 4.8750 | 2296 | 6.29 | 12/12/2025 | 0.500000 | 4.9000 | 11:42:49 AM | 4.9000 | 6.2500 | | 4.9000 | 4.9000 | 4.9000 | 4.9000 |
| VLLPM 8 1/4 12/21/25 | VLL 25 R23 | VLLFXBND2025 | 8.2500 | 2305 | 6.31 | 12/21/2025 | | | | | 7.5500 | | | | | |
| ALIPM 4.85 03/23/26 | ALI 26 R23 | ALIFXBND2026 | 4.8500 | 2397 | 6.56 | 3/23/2026 | | | | | 6.1250 | | | | | |
| SMCGL 7.6 04/24/26 | SMCGP 26 R24 | SMCGP2BD2026 | 7.6000 | 2429 | 6.65 | 4/24/2026 | | | | | | | | | | |
| ALIPM 6.369 05/06/26 | ALI 26 R24 | ALI2FXBD2026 | 6.3690 | 2441 | 6.68 | 5/6/2026 | | | | | 6.1000 | | | | | |
| SMCGL 5.1792 07/11/26 | SMCGP 26 R23 | SMCGPFBD2026 | 5.1792 | 2507 | 6.86 | 7/11/2026 | | | | | 8.7500 | | | | | |
| SMPHPM 4.2005 07/26/26 | SMPH 26 R23 | SMPHFXBD2026 | 4.2005 | 2522 | 6.91 | 7/26/2026 | | | | | 6.0000 | | | | | |
| APPM 6.1 09/10/26 | AP 26 R21 | APCFXBND2026 | 6.1000 | 2568 | 7.03 | 9/10/2026 | 53.000000 | 5.1750 | 10:39:58 AM | 5.1750 | 6.0000 | | 5.1750 | 5.1750 | 5.1750 | 5.1750 |
| FFPM 5.9721 12/15/26 | DD 26 R23 | DDFXBOND2026 | 5.9721 | 2664 | 7.29 | 12/15/2026 | | | | | 10.0000 | 8.0000 | | | | |
| SMCPM 5.7613 03/01/27 | SMC 27 R24 | SMCFXBND2027 | 5.7613 | 2740 | 7.50 | 3/1/2027 | | | | | 6.5500 | | | | | |
| STIEPM 6.3756 03/23/27 | STIESG 27 R24 | STIGFXBD2027 | 6.3756 | 2762 | 7.56 | 3/23/2027 | | | | | 7.5500 | | | | | |
| ALIPM 5.2624 05/02/27 | ALI 05-27 R24 | ALIFXBND2027 | 5.2624 | 2802 | 7.67 | 5/2/2027 | | | | | 6.1450 | | | | | |
| ACPM 6 7/8 05/11/27 | AC 27 R22 | ACFXBOND2027 | 6.8750 | 2811 | 7.70 | 5/11/2027 | | | | | 5.4000 | 4.7000 | | | | |
| APPM 5.3367 07/03/27 | AP 07-27 R24 | APCFXBND2027 | 5.3367 | 2864 | 7.84 | 7/3/2027 | | | | | 6.4950 | | | | | |
| AEVPM 6.0169 08/06/27 | AEV 27 R22 | AEVFXBND2027 | 6.0169 | 2898 | 7.93 | 8/6/2027 | | | | | 5.9500 | | | | | |
| VLLPM 6.2255 08/08/27 | VLL 27 R24 | VLLFXBND2027 | 6.2255 | 2900 | 7.94 | 8/8/2027 | 48.430000 | 6.1000 | 2:09:18 PM | 6.1000 | 6.9250 | | 6.1000 | 6.1000 | 6.1000 | 6.1000 |
| SMCGL 6 5/8 12/22/27 | SMCGP 27 R24 | SMCGPFBD2027 | 6.6250 | 3036 | 8.31 | 12/22/2027 | | | | | 7.5000 | | | | | |
| SMCPM 7 1/8 03/19/28 | SMC 28 R25 | SMCFXBND2028 | 7.1250 | 3124 | 8.55 | 3/19/2028 | | | | | 6.5500 | | | | | |
| ALIPM 5.9203 04/27/28 | ALI 28 R23 | ALIFXBND2028 | 5.9203 | 3163 | 8.66 | 4/27/2028 | | | | | 6.3000 | | | | | |
| TOLPM 6.9 07/04/28 | NLEX 28 R25 | NLEXFXBD2028 | 6.9000 | 3231 | 8.85 | 7/4/2028 | | | | | 7.7500 | | | | | |
| APPM 8.5091 10/25/28 | AP 28 R25 | APCFXBND2028 | 8.5091 | 3344 | 9.16 | 10/25/2028 | | | | | 8.5090 | | | | | |
| AEVPM 6.321 06/18/29 | AEV 29 R26 | AEVFXBND2029 | 6.3210 | 3580 | 9.80 | 6/18/2029 | | | | | 6.0000 | | | | | |
| ALIPM 6 10/10/33 | ALI 33 R25 | ALIFXBND2033 | 6.0000 | 5155 | 14.11 | 10/10/2033 | | | | | 6.2500 | | | | | |