

CS Board Summary
December 27, 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 |
|------------------------|---------------|--------------|--------|------|------|------------|-------------|------------|-------------|------------|-----------|-------------|------------|------------|-----------|-------------|
| ACRPM 0 01/10/20 | ACR 01.10.20 | ACRCP01H2020 | | 14 | 0.04 | 1/10/2020 | | | | | 6.0000 | | | | | |
| GTCAPH 4.8371 02/27/20 | GTCAP 20 R17 | GTCFXBND2020 | 4.8371 | 62 | 0.17 | 2/27/2020 | | | | | 7.7500 | | | | | |
| SMPHPM 5.1 03/01/20 | SMPH 03-20 | SMPHFXBD2020 | 5.1000 | 65 | 0.18 | 3/1/2020 | | | | | 4.4000 | 4.0000 | | | | |
| CPGPM 6.6878 03/02/20 | CPG 20 R18 | CPGIFXBD2020 | 6.6878 | 66 | 0.18 | 3/2/2020 | | | | | 7.1300 | | | | | |
| BPIPM 6.797 03/06/20 | BPI 03-20 | BPIFXBND2020 | 6.7970 | 70 | 0.19 | 3/6/2020 | | | | | 4.2000 | 4.0000 | | | | |
| SLAGRI 0 03/20/20 | SLAC 03.20.20 | SLACP01K2020 | | 84 | 0.23 | 3/20/2020 | | | | | 6.0000 | | | | | |
| ACRPM 0 03/23/20 | ACR 03.23.20 | ACRCP01F2020 | | 87 | 0.24 | 3/23/2020 | | | | | 6.2500 | | | | | |
| MBTPM 4 04/24/20 | MBT 04-20 | MBTLTNC2020 | 4.0000 | 119 | 0.33 | 4/24/2020 | | | | | | | | | | |
| EDCPM 4.1583 05/03/20 | EDC 20 R18 | EDCFXBD2020 | 4.1583 | 128 | 0.35 | 5/3/2020 | | | | | 4.4000 | 4.0000 | | | | |
| SMCPM 5 1/4 05/25/20 | ES SMC 05-20 | SMCSDNES2020 | 5.2500 | 150 | 0.41 | 5/25/2020 | | | | | 4.3000 | 4.0000 | | | | |
| PNBPM 4 1/8 06/12/20 | PNB 06-20 | PNBLTNC2020 | 4.1250 | 168 | 0.46 | 6/12/2020 | | | | | | | | | | |
| RCBPM 4 1/8 06/19/20 | RCB 06-20 | RCBLTNC2020 | 4.1250 | 175 | 0.48 | 6/19/2020 | | | | | | | | | | |
| ACRPM 0 07/10/20 | ACR 07.10.20 | ACRCP01I2020 | | 196 | 0.54 | 7/10/2020 | | | | | 6.5000 | | | | | |
| GLOPM 4.8875 07/17/20 | GLO 20 R18 | GLOFXBND2020 | 4.8875 | 203 | 0.56 | 7/17/2020 | | | | | 7.2500 | | | | | |
| PNXPM 0 07/30/20 | PNX 07.30.20 | PNXCP01A2020 | | 216 | 0.59 | 7/30/2020 | | | | | 7.6250 | | | | | |
| RCBPM 6.7315 08/01/20 | RCB 08-20 | RCBFXBND2020 | 6.7315 | 218 | 0.60 | 8/1/2020 | | | | | 4.2000 | 4.0000 | | | | |
| BDOPM 6.42 08/11/20 | BDO 08-20 | BDOFXBND2020 | 6.4200 | 228 | 0.62 | 8/11/2020 | | | | | 4.2000 | 4.0000 | | | | |
| SLTC 4.9925 08/22/20 | SLTC 20 R18 | SLTCFXBD2020 | 4.9925 | 239 | 0.65 | 8/22/2020 | | | | | 5.8800 | | | | | |
| SLAGRI 0 09/18/20 | SLAC 09.18.20 | SLACP01L2020 | | 266 | 0.73 | 9/18/2020 | | | | | 6.2500 | | | | | |
| BDOPM 3 3/4 10/06/20 | BDO 10-20 | BDO2LTNC2020 | 3.7500 | 284 | 0.78 | 10/6/2020 | | | | | | | | | | |
| ALIPM 4 5/8 10/10/20 | ALI 20 R19 | ALIFXBND2020 | 4.6250 | 288 | 0.79 | 10/10/2020 | | | | | 4.4000 | 4.0000 | | | | |
| ENNOHL 6.208 10/16/20 | HOUSE 10-20 | HOUSEFBD2020 | 6.2080 | 294 | 0.81 | 10/16/2020 | | | | | 4.4000 | 4.0000 | | | | |
| AEVPM 4.4722 11/06/20 | AEV 11-20 | AEV2FXBD2020 | 4.4722 | 315 | 0.86 | 11/6/2020 | | | | | 5.3500 | | | | | |
| FLIPM 4.8562 11/08/20 | FLI 20 R19 | FLIFXBND2020 | 4.8562 | 317 | 0.87 | 11/8/2020 | | | | | 6.0300 | | | | | |
| MBTPM 7.15 11/09/20 | MBT 11-20 | MBTFXBND2020 | 7.1500 | 318 | 0.87 | 11/9/2020 | | | | | 4.2000 | 4.0000 | | | | |
| AEVPM 4.4125 11/21/20 | AEV 20 R19 | AEVFXBND2020 | 4.4125 | 330 | 0.90 | 11/21/2020 | | | | | 5.4000 | | | | | |
| PNXPM 0 12/05/20 | PNX 12.05.20 | PNXCP01C2020 | | 344 | 0.94 | 12/5/2020 | | | | | 7.7500 | | | | | |
| UBPPM 7.061 12/07/20 | UBP 12-20 | UBPFXBND2020 | 7.0610 | 346 | 0.95 | 12/7/2020 | 0.450000 | 4.2000 | 10:23:50 AM | 4.2000 | 4.2000 | 4.0000 | 4.2000 | 4.2000 | 4.2000 | 4.2000 |
| MERPM 4 3/8 12/12/20 | MER 20 P19 | MERFXBND2020 | 4.3750 | 351 | 0.96 | 12/12/2020 | | | | | 5.2500 | | | | | |
| CHIBPM 5.7 01/10/21 | CHIB 01-21 | CHIBFXBD2021 | 5.7000 | 380 | 1.04 | 1/10/2021 | | | | | 4.2500 | 4.0000 | | | | |
| TELP 5.225 02/06/21 | TEL 21 R19 | TELFXBND2021 | 5.2250 | 407 | 1.11 | 2/6/2021 | | | | | 4.5000 | 4.3000 | | | | |
| ROCKPM 5.0932 02/15/21 | ROCK 21 R19 | ROCKFXBD2021 | 5.0932 | 416 | 1.14 | 2/15/2021 | | | | | 4.5000 | 4.3000 | | | | |
| SMPHPM 4.5095 02/25/21 | SMPH 02-21 | SMPH2FBD2021 | 4.5095 | 426 | 1.17 | 2/25/2021 | 14.000000 | 4.1000 | 9:47:13 AM | 4.1000 | 4.5000 | 4.1500 | 4.1000 | 4.1000 | 4.1000 | 4.1000 |
| JGSPM 5.2442 02/27/21 | JGS 21 R19 | JGSFXBND2021 | 5.2442 | 428 | 1.17 | 2/27/2021 | | | | | 4.5000 | 4.3000 | | | | |
| SLIPM 6.715 03/22/21 | SLI 21 R18 | SLIFXBND2021 | 6.7150 | 451 | 1.24 | 3/22/2021 | | | | | 6.7000 | | | | | |
| TOLPM 5.07 03/31/21 | MNTC 21 R19 | MNTCFXBD2021 | 5.0700 | 460 | 1.26 | 3/31/2021 | | | | | 5.5000 | | | | | |
| SMBPM 5 1/2 04/02/21 | SMB 21 R19 | SMBFXBND2021 | 5.5000 | 462 | 1.27 | 4/2/2021 | | | | | 4.5000 | 4.2000 | | | | |
| LANDBK 3 3/4 04/09/21 | LBP 04-21 | LBPLTNC2021 | 3.7500 | 469 | 1.28 | 4/9/2021 | | | | | | | | | | |
| PNBPM 6.3 05/08/21 | PNB 05-21 | PNBFXBND2021 | 6.3000 | 498 | 1.36 | 5/8/2021 | | | | | 4.2500 | 4.0000 | | | | |
| VLLPM 5.9437 05/09/21 | VLL 21 R19 | VLLFXBND2021 | 5.9437 | 499 | 1.37 | 5/9/2021 | | | | | 7.8800 | | | | | |
| ACPM 6.8 05/12/21 | AC 05-21 | ACFXBND2021 | 6.8000 | 502 | 1.37 | 5/12/2021 | | | | | 4.5000 | 4.2000 | | | | |
| SMPM 5.2958 05/19/21 | SM 21 R19 | SMICFXBD2021 | 5.2958 | 509 | 1.39 | 5/19/2021 | | | | | 5.5000 | | | | | |
| RCBPM 6.15 06/04/21 | RCB 06-21 | RCBFXBND2021 | 6.1500 | 525 | 1.44 | 6/4/2021 | | | | | 4.2500 | 4.0000 | | | | |
| CHIPM 5.32 06/06/21 | CHI 21 R19 | CHIFXBND2021 | 5.3200 | 527 | 1.44 | 6/6/2021 | | | | | 6.2500 | | | | | |
| SECBPM 5 7/8 06/28/21 | SECB 06-21 | SECBFXBD2021 | 5.8750 | 549 | 1.50 | 6/28/2021 | | | | | 4.2500 | 4.0000 | | | | |
| MBTPM 5 1/2 07/03/21 | MBT 07-21 | MBTFXBND2021 | 5.5000 | 554 | 1.52 | 7/3/2021 | | | | | 4.9000 | | | | | |
| SMCGL 4.3458 07/11/21 | SMCGP 21 R19 | SMCGPFBD2021 | 4.3458 | 562 | 1.54 | 7/11/2021 | | | | | 6.3000 | 4.2000 | | | | |
| PSBPM 5.6 07/24/21 | PSB 07-21 | PSBFXBND2021 | 5.6000 | 575 | 1.57 | 7/24/2021 | | | | | 4.2500 | 4.0000 | | | | |
| GTCAPH 5.1965 08/07/21 | GTCAP 21 R19 | GTCFXBND2021 | 5.1965 | 589 | 1.61 | 8/7/2021 | | | | | 4.9000 | | | | | |
| ROBBNK 5 1/8 08/13/21 | RBANK 08-21 | RBNKFXBD2021 | 5.1250 | 595 | 1.63 | 8/13/2021 | | | | | 4.2500 | 4.0000 | | | | |
| SMPHPM 5.2006 09/01/21 | SMPH 21 R19 | SMPHFXBD2021 | 5.2006 | 614 | 1.68 | 9/1/2021 | | | | | 5.7500 | | | | | |
| CPGPM 6.9758 09/02/21 | CPG 21 R20 | CPGIFXBD2021 | 6.9758 | 615 | 1.68 | 9/2/2021 | | | | | 7.6300 | | | | | |
| APPM 5.205 09/10/21 | AP 21 R19 | APCFXBND2021 | 5.2050 | 623 | 1.71 | 9/10/2021 | | | | | 5.4000 | | | | | |
| PCORPM 4.0032 10/27/21 | PCOR 21 R19 | PCORFXBD2021 | 4.0032 | 670 | 1.83 | 10/27/2021 | | | | | 4.7000 | 4.3000 | | | | |
| ALIPM 4.2463 11/06/21 | ALI 11-21 | ALIFXBND2021 | 4.2463 | 680 | 1.86 | 11/6/2021 | | | | | 4.7000 | 4.3000 | | | | |
| DEVPHI 4 1/4 11/11/21 | DBP 11-21 | DBPFXBND2021 | 4.2500 | 685 | 1.88 | 11/11/2021 | | | | | 4.2500 | 4.0000 | | | | |
| ROBBNK 4.3 11/14/21 | RBANK 11-21 | RBNK2FBD2021 | 4.3000 | 688 | 1.88 | 11/14/2021 | | | | | 4.3000 | 4.0500 | | | | |
| OMLFC 4.55 11/15/21 | OMLF 11-21 | OMLFFXBD2021 | 4.5500 | 689 | 1.89 | 11/15/2021 | | | | | 4.8000 | | | | | |
| AEONPH 7.299 11/16/21 | ES AEON 11-21 | AEONFXRN2021 | 7.2990 | 690 | 1.89 | 11/16/2021 | | | | | 9.0000 | | | | | |
| MBTPM 4 1/4 11/21/21 | MBT 11-21 | MBTLTNC2021 | 4.2500 | 695 | 1.90 | 11/21/2021 | | | | | | | | | | |
| FLIPM 5.4 12/04/21 | FLI 21 R20 | FLIFXBND2021 | 5.4000 | 708 | 1.94 | 12/4/2021 | | | | | 5.5500 | 4.5000 | | | | |
| RLCPM 4.8 02/23/22 | RLC 02-22 | RLCFXBND2022 | 4.8000 | 789 | 2.16 | 2/23/2022 | | | | | 4.8000 | 4.3000 | | | | |
| SMCPM 4.8243 03/01/22 | SMC 22 R20 | SMCFXBND2022 | 4.8243 | 795 | 2.18 | 3/1/2022 | | | | | 6.5000 | | | | | |
| SMBPM 6.6 04/02/22 | SMB 22 R19 | SMBFXBND2022 | 6.6000 | 827 | 2.26 | 4/2/2022 | 0.060000 | 4.8000 | 3:20:33 PM | 4.8000 | 4.8000 | 4.3000 | 4.8000 | 4.8000 | 4.8000 | 4.8000 |
| SMCPM 5.1923 04/07/22 | SMC 04-22 R20 | SMC2FXBD2022 | 5.1923 | 832 | 2.28 | 4/7/2022 | | | | | 8.1500 | | | | | |
| MBTPM 6.3 04/11/22 | MBT 04-22 | MBTFXBND2022 | 6.3000 | 836 | 2.29 | 4/11/2022 | | | | | 4.3000 | 4.0500 | | | | |
| CPGPM 7.8203 04/15/22 | CPG 04-22 | CPGIFXBD2022 | 7.8203 | 840 | 2.30 | 4/15/2022 | | | | | 6.2000 | | | | | |
| SMCGL 6.835 04/24/22 | SMCGP 04-22 | SMCGP2BD2022 | 6.8350 | 849 | 2.32 | 4/24/2022 | | | | | 6.3000 | | | | | |
| ALIPM 6 04/27/22 | ALI 22 R19 | ALIFXBND2022 | 6.0000 | 852 | 2.33 | 4/27/2022 | | | | | 4.8000 | 4.3000 | | | | |
| ALIPM 4 1/2 04/29/22 | ALI 22 4.5 | ALI2FXBD2022 | 4.5000 | 854 | 2.34 | 4/29/2022 | | | | | 4.8000 | 4.3000 | | | | |

| 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 |
|------------------------|-----------------|---------------|--------|------|------|------------|-------------|------------|-------------|------------|-----------|-------------|------------|------------|-----------|-------------|
| PSBPM 3 1/2 04/30/22 | PSB 04-22 | PSBLTNC2022 | 3.5000 | 855 | 2.34 | 4/30/2022 | | | | | | | | | | |
| SMPHPM 6.2223 05/17/22 | SMPH 05-22 | SMPHFXBD2022 | 6.2223 | 872 | 2.39 | 5/17/2022 | | | | | 4.8000 | 4.2000 | | | | |
| CHIBPM 3 1/4 05/18/22 | CHIB 05-22 | CHIBLTNC2022 | 3.2500 | 873 | 2.39 | 5/18/2022 | | | | | | | | | | |
| SLTC 5.5796 05/22/22 | SLTC 22 R20 | SLTCFXBD2022 | 5.5796 | 877 | 2.40 | 5/22/2022 | | | | | 4.8000 | 4.3000 | | | | |
| UBPPM 6 06/03/22 | UBP 06-22 | UBPFXBD2022 | 6.0000 | 889 | 2.43 | 6/3/2022 | | | | | 4.3000 | 4.0500 | | | | |
| PNBPM 3 1/4 06/06/22 | PNB 06-22 | PNBLTNC2022 | 3.2500 | 892 | 2.44 | 6/6/2022 | | | | | | | | | | |
| BPIFAM 4.3 06/16/22 | BFSB 06-22 | BFSBFXBD2022 | 4.3000 | 902 | 2.47 | 6/16/2022 | 2.000000 | 4.3000 | 11:57:48 AM | 4.3000 | 4.3000 | 4.0500 | 4.3000 | 4.3000 | 4.3000 | 4.3000 |
| ENNOHL 6.131 07/16/22 | HOUSE 22 R20 | HOUSEFXBD2022 | 6.1310 | 932 | 2.55 | 7/16/2022 | | | | | 7.3800 | | | | | |
| SMPM 6.9442 07/16/22 | SM 22 R19 | SMICFXBD2022 | 6.9442 | 932 | 2.55 | 7/16/2022 | | | | | 4.8000 | 4.2000 | | | | |
| AEVPM 5.0056 08/06/22 | AEV 22 R20 | AEVFXBD2022 | 5.0056 | 953 | 2.61 | 8/6/2022 | | | | | 5.7500 | | | | | |
| FLIPM 5.3567 08/20/22 | FLI 22 R20 | FLIFXBD2022 | 5.3567 | 967 | 2.65 | 8/20/2022 | | | | | 6.3800 | 4.5000 | | | | |
| EWPM 4 09/21/22 | EW 09-22 | EWBLTNC2022 | 4.0000 | 999 | 2.74 | 9/21/2022 | | | | | | | | | | |
| PNBPM 3 3/4 10/27/22 | PNB 10-22 | PNB2LTNC2022 | 3.7500 | 1035 | 2.83 | 10/27/2022 | | | | | | | | | | |
| AUBPM 4 5/8 11/07/22 | AUB 11-22 | AUBFXBD2022 | 4.6250 | 1046 | 2.86 | 11/7/2022 | | | | | 4.4000 | 4.1000 | | | | |
| RCBPM 4.426 11/13/22 | RCB 11-22 | RCBFXBD2022 | 4.4260 | 1052 | 2.88 | 11/13/2022 | | | | | 4.4000 | 4.1000 | | | | |
| CHIBPM 3.65 12/02/22 | CHIB 12-22 | CHIB2LTNC2022 | 3.6500 | 1071 | 2.93 | 12/2/2022 | | | | | | | | | | |
| ROBBNK 4 1/8 12/16/22 | RBANK 12-22 | RBANKLTNC2022 | 4.1250 | 1085 | 2.97 | 12/16/2022 | | | | | | | | | | |
| SMCGL 5 3/8 12/22/22 | SMCGP 22 R20 | SMCGPBD2022 | 5.3750 | 1091 | 2.99 | 12/22/2022 | | | | | 6.8300 | | | | | |
| FLIPM 5.0496 01/07/23 | CPI 01-23 R20 | CPIFXBD2023 | 5.0496 | 1107 | 3.03 | 1/7/2023 | | | | | 5.6500 | | | | | |
| RCBPM 3 3/4 02/11/23 | RCB 02-23 | RCBLTNC2023 | 3.7500 | 1142 | 3.13 | 2/11/2023 | | | | | | | | | | |
| BDOPM 3 5/8 02/18/23 | BDO 02-23 | BDOLTNC2023 | 3.6250 | 1149 | 3.15 | 2/18/2023 | | | | | | | | | | |
| GTCAPH 5.0937 02/27/23 | GTCAP 23 R20 | GTCAPFXBD2023 | 5.0937 | 1158 | 3.17 | 2/27/2023 | | | | | 8.0000 | | | | | |
| SMPHPM 5.663 03/01/23 | SMPH 23 R21 | SMPHFXBD2023 | 5.6630 | 1160 | 3.18 | 3/1/2023 | | | | | 6.0000 | | | | | |
| SMCPM 6 1/4 03/19/23 | SMC 23 R21 | SMCFXBD2023 | 6.2500 | 1178 | 3.23 | 3/19/2023 | | | | | 4.9000 | 4.3500 | | | | |
| MBTPM 4 1/2 04/24/23 | MBT 04-23 | MBTFXBD2023 | 4.5000 | 1214 | 3.32 | 4/24/2023 | | | | | 4.5000 | 4.2000 | | | | |
| PNBPM 3 7/8 04/26/23 | PNB 04-23 | PNBLTNC2023 | 3.8750 | 1216 | 3.33 | 4/26/2023 | | | | | | | | | | |
| EDCPM 4.7312 05/03/23 | EDC 23 R19 | EDCFXBD2023 | 4.7312 | 1223 | 3.35 | 5/3/2023 | | | | | 4.9000 | | | | | |
| SECBPM 3 7/8 05/08/23 | SECB 05-23 | SECBLTNC2023 | 3.8750 | 1228 | 3.36 | 5/8/2023 | | | | | | | | | | |
| BPIPM 3 3/4 05/24/23 | BPI 05-23 | BPILTNC2023 | 3.7500 | 1244 | 3.41 | 5/24/2023 | | | | | | | | | | |
| ACPM 3.92 07/07/23 | AC 23 R22 | ACFXBOND2023 | 3.9200 | 1288 | 3.53 | 7/7/2023 | | | | | 5.7500 | | | | | |
| SMCGL 4.7575 07/11/23 | SMCGP 23 R21 | SMCGPBD2023 | 4.7575 | 1292 | 3.54 | 7/11/2023 | | | | | 6.7000 | | | | | |
| GLOPM 5.2792 07/17/23 | GLO 23 R20 | GLOFXBD2023 | 5.2792 | 1298 | 3.55 | 7/17/2023 | | | | | 4.9000 | | | | | |
| SMCGL 6 3/4 08/17/23 | SMCGP 08-23 R21 | SMCGP2BD2023 | 6.7500 | 1329 | 3.64 | 8/17/2023 | | | | | 7.5750 | | | | | |
| UBPPM 4 3/8 08/21/23 | UBP 08-23 | UBPLTNC2023 | 4.3750 | 1333 | 3.65 | 8/21/2023 | | | | | | | | | | |
| MBTPM 3 1/2 09/19/23 | MBT 09-23 | MBTLTNC2023 | 3.5000 | 1362 | 3.73 | 9/19/2023 | | | | | | | | | | |
| ALIPM 7.0239 10/05/23 | ALI 23 R21 | ALIFXBD2023 | 7.0239 | 1378 | 3.77 | 10/5/2023 | 0.250000 | 5.2500 | 9:50:45 AM | 5.2500 | 6.0000 | | 5.2500 | 5.2500 | 5.2500 | 5.2500 |
| ALIPM 3.8915 10/07/23 | ALI 23 R22 | ALIFXBD2023 | 3.8915 | 1380 | 3.78 | 10/7/2023 | | | | | 5.9250 | | | | | |
| PCORPM 4.5219 10/27/23 | PCOR 23 R21 | PCORFXBD2023 | 4.5219 | 1400 | 3.83 | 10/27/2023 | | | | | 7.6300 | | | | | |
| SECBPM 4 1/2 11/02/23 | SECB 11-23 | SECB2LTNC2023 | 4.5000 | 1406 | 3.85 | 11/2/2023 | | | | | | | | | | |
| BDOPM 4 3/8 11/07/23 | BDO 11-23 | BDO2LTNC2023 | 4.3750 | 1411 | 3.86 | 11/7/2023 | | | | | | | | | | |
| FLIPM 5.4333 11/08/23 | FLI 23 R20 | FLIFXBD2023 | 5.4333 | 1412 | 3.87 | 11/8/2023 | | | | | 5.5500 | | | | | |
| AEONPH 7.695 11/16/23 | ES AEON 11-23 | AEONFXRN2023 | 7.6950 | 1420 | 3.89 | 11/16/2023 | | | | | 9.2500 | | | | | |
| AEVPM 4.6188 11/21/23 | AEV 23 R20 | AEVFXBD2023 | 4.6188 | 1425 | 3.90 | 11/21/2023 | | | | | 6.2500 | | | | | |
| EWPM 4 5/8 12/07/23 | EW 12-23 | EWBLTNC2023 | 4.6250 | 1441 | 3.95 | 12/7/2023 | | | | | | | | | | |
| SMPM 5.159 12/09/23 | SM 23 R21 | SMICFXBD2023 | 5.1590 | 1443 | 3.95 | 12/9/2023 | | | | | 4.9000 | 4.3500 | | | | |
| VLLPM 8 12/21/23 | VLL 23 R21 | VLLFXBD2023 | 8.0000 | 1455 | 3.98 | 12/21/2023 | | | | | 7.0000 | | | | | |
| CHIBPM 4.55 01/12/24 | CHIB 01-24 | CHIBLTNC2024 | 4.5500 | 1477 | 4.04 | 1/12/2024 | | | | | | | | | | |
| ROBBNK 4 7/8 01/16/24 | RBANK 01-24 | RBANKLTNC2024 | 4.8750 | 1481 | 4.06 | 1/16/2024 | | | | | | | | | | |
| FDOPM 6.1458 01/24/24 | FDC 24 R21 | FDCFXBD2024 | 6.1458 | 1489 | 4.08 | 1/24/2024 | | | | | 6.2500 | | | | | |
| APPM 7.5095 01/25/24 | AP 24 R22 | APCFXBD2024 | 7.5095 | 1490 | 4.08 | 1/25/2024 | 0.250000 | 5.0500 | 9:55:31 AM | 5.0500 | 5.7500 | | 5.0500 | 5.0500 | 5.0500 | 5.0500 |
| ALIPM 5 01/30/24 | ALI 24 R20 | ALIFXBD2024 | 5.0000 | 1495 | 4.09 | 1/30/2024 | | | | | 4.9000 | 4.3500 | | | | |
| TELPM 5 2813 02/06/24 | TEL 24 R21 | TELFXBD2024 | 5.2813 | 1502 | 4.11 | 2/6/2024 | | | | | 6.7500 | | | | | |
| PSBPM 5 02/09/24 | PSB 02-24 | PSBLTNC2024 | 5.0000 | 1505 | 4.12 | 2/9/2024 | | | | | | | | | | |
| JGSPM 5.3 02/27/24 | JGS 24 R20 | JGSFXBD2024 | 5.3000 | 1523 | 4.17 | 2/27/2024 | | | | | 6.7500 | | | | | |
| SMCPM 5.284 03/01/24 | SMC 24 R22 | SMCFXBD2024 | 5.2840 | 1526 | 4.18 | 3/1/2024 | | | | | 7.0000 | | | | | |
| STIEPM 5.8085 03/23/24 | STIEG 24 R22 | STIEGFXBD2024 | 5.8085 | 1548 | 4.24 | 3/23/2024 | | | | | 6.2000 | | | | | |
| MEGPM 5.3535 03/28/24 | MEG 24 R22 | MEGFXBD2024 | 5.3535 | 1553 | 4.25 | 3/28/2024 | | | | | 6.8500 | | | | | |
| RCBPM 5 1/2 03/28/24 | RCB 03-24 | RCBLTNC2024 | 5.5000 | 1553 | 4.25 | 3/28/2024 | | | | | | | | | | |
| TOLPM 5 1/2 03/31/24 | MNTC 24 R21 | MNTCFXBD2024 | 5.5000 | 1556 | 4.26 | 3/31/2024 | | | | | 7.1250 | | | | | |
| SMBPM 6 04/02/24 | SMB 24 R21 | SMBFXBD2024 | 6.0000 | 1558 | 4.27 | 4/2/2024 | | | | | 7.9000 | | | | | |
| MBTPM 5 3/8 04/04/24 | MBT 04-24 | MBT2LTNC2024 | 5.3750 | 1560 | 4.27 | 4/4/2024 | | | | | | | | | | |
| PBC 5 5/8 04/08/24 | PBCOM 04-24 | PBCOMLTNC2024 | 5.6250 | 1564 | 4.28 | 4/8/2024 | | | | | | | | | | |
| PCORPM 7.8183 04/19/24 | PCOR 24 R22 | PCORFXBD2024 | 7.8183 | 1575 | 4.31 | 4/19/2024 | | | | | 5.4000 | | | | | |
| SMCGL 7.1783 04/24/24 | SMCGP 04-24 R22 | SMCGP2BD2024 | 7.1783 | 1580 | 4.33 | 4/24/2024 | | | | | 6.5000 | | | | | |
| SMPHPM 5.1683 05/18/24 | SMPH 05-24 R22 | SMPH2FBD2024 | 5.1683 | 1604 | 4.39 | 5/18/2024 | | | | | 5.9000 | | | | | |
| SMPM 5.6125 05/19/24 | SM 24 R21 | SMICFXBD2024 | 5.6125 | 1605 | 4.39 | 5/19/2024 | | | | | 5.6500 | | | | | |
| AEVPM 6.0157 06/18/24 | AEV 24 R23 | AEVFXBD2024 | 6.0157 | 1635 | 4.48 | 6/18/2024 | | | | | 5.6500 | | | | | |
| MBTPM 3 7/8 07/20/24 | MBT 07-24 | MBTLTNC2024 | 3.8750 | 1667 | 4.56 | 7/20/2024 | | | | | | | | | | |
| FFPM 6.0952 07/21/24 | DD 24 R22 | DDFXBOND2024 | 6.0952 | 1668 | 4.57 | 7/21/2024 | | | | | 7.9800 | | | | | |
| GTCAPH 5 5/8 08/07/24 | GTCAP 24 R21 | GTCAPFXBD2024 | 5.6250 | 1685 | 4.61 | 8/7/2024 | | | | | 8.8800 | | | | | |
| VLLPM 5.7512 08/08/24 | VLL 24 R23 | VLLFXBD2024 | 5.7512 | 1686 | 4.62 | 8/8/2024 | | | | | 7.1250 | | | | | |
| PNBPM 5 3/4 08/27/24 | PNB 08-24 | PNBLTNC2024 | 5.7500 | 1705 | 4.67 | 8/27/2024 | | | | | | | | | | |
| SMPHPM 5.7417 09/01/24 | SMPH 24 R21 | SMPHFXBD2024 | 5.7417 | 1710 | 4.68 | 9/1/2024 | | | | | 6.0500 | | | | | |

| 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 4.758 09/30/24 | ALI 24 R22 | ALI2FXBD2024 | 4.7580 | 1739 | 4.76 | 9/30/2024 | | | | | 5.5000 | | | | | |
| SMCPM 5.55 10/04/24 | SMC 10-24 R22 | SMC2FXBD2024 | 5.5500 | 1743 | 4.77 | 10/4/2024 | | | | | 5.6750 | | | | | |
| BDOPM 5.3/8 10/12/24 | BDO 10-24 | BDOLTNC2024 | 5.3750 | 1751 | 4.79 | 10/12/2024 | | | | | | | | | | |
| FLIPM 5.6389 12/04/24 | FLI 24 R21 | FLIFXBND2024 | 5.6389 | 1804 | 4.94 | 12/4/2024 | | | | | 5.7500 | | | | | |
| SMCGL 6.1/4 12/22/24 | SMCGP 24 R22 | SMCGPFBD2024 | 6.2500 | 1822 | 4.99 | 12/22/2024 | | | | | 7.6300 | | | | | |
| ACPM 4.82 02/10/25 | AC 25 R23 | ACFXBOND2025 | 4.8200 | 1872 | 5.13 | 2/10/2025 | | | | | 6.7500 | | | | | |
| RLCPM 4.9344 02/23/25 | RLC 02-25 | RLCFXBND2025 | 4.9344 | 1885 | 5.16 | 2/23/2025 | | | | | 7.0000 | | | | | |
| SMPHPM 6.0804 03/01/25 | SMPH 03-25 R23 | SMPH2FBD2025 | 6.0804 | 1891 | 5.18 | 3/1/2025 | | | | | 6.1500 | | | | | |
| SMCPM 6.5/8 03/19/25 | SMC 25 R23 | SMCFXBND2025 | 6.6250 | 1909 | 5.23 | 3/19/2025 | | | | | 5.2000 | 4.7000 | | | | |
| SECBPM 4.03/23/25 | SECB 03-25 | SECBLTNC2025 | 4.0000 | 1913 | 5.24 | 3/23/2025 | | | | | | | | | | |
| BDOPM 4.03/27/25 | BDO 03-25 | BDOLTNC2025 | 4.0000 | 1917 | 5.25 | 3/27/2025 | | | | | | | | | | |
| PNBPM 4.3/8 04/11/25 | PNB 04-25 | PNBLTNC2025 | 4.3750 | 1932 | 5.29 | 4/11/2025 | | | | | | | | | | |
| ALIPM 5.5/8 04/25/25 | ALI 25 R21 | ALIFXBND2025 | 5.6250 | 1946 | 5.33 | 4/25/2025 | | | | | 5.6500 | | | | | |
| BPIM 4.04/25/25 | BPI 04-25 | BPILTNC2025 | 4.0000 | 1946 | 5.33 | 4/25/2025 | | | | | | | | | | |
| SLTC 6.4872 05/22/25 | SLTC 25 R22 | SLTCFXBD2025 | 6.4872 | 1973 | 5.40 | 5/22/2025 | | | | | 6.6300 | | | | | |
| SECBPM 4.06/17/25 | SECB 06-25 | SECB2LTN2025 | 4.0000 | 1999 | 5.47 | 6/17/2025 | | | | | | | | | | |
| VLLPM 5.6992 06/18/25 | VLL 25 R22 | VLL2FXBD2025 | 5.6992 | 2000 | 5.48 | 6/18/2025 | | | | | | | | | | |
| TOLPM 6.6407 07/04/25 | NLEX 25 R23 | NLEXFXBD2025 | 6.6407 | 2016 | 5.52 | 7/4/2025 | | | | | 5.2000 | 4.7000 | | | | |
| ENNOHL 6.8666 07/16/25 | HOUSE 25 R22 | HOUSEFBD2025 | 6.8666 | 2028 | 5.55 | 7/16/2025 | | | | | 7.6300 | | | | | |
| FLIPM 5.7139 08/20/25 | FLI 25 R22 | FLIFXBND2025 | 5.7139 | 2063 | 5.65 | 8/20/2025 | | | | | 5.8500 | | | | | |
| PCORPM 8.0551 10/19/25 | PCOR 25 R23 | PCORFXBD2025 | 8.0551 | 2123 | 5.81 | 10/19/2025 | | | | | 6.2000 | 5.1000 | | | | |
| ALIPM 4.3/4 10/25/25 | ALI 25 R22 | ALI2FXBD2025 | 4.7500 | 2129 | 5.83 | 10/25/2025 | | | | | 5.7000 | | | | | |
| SMPHPM 4.799 11/25/25 | SMPH 25 R23 | SMPHFXBD2025 | 4.7990 | 2160 | 5.91 | 11/25/2025 | | | | | 7.2500 | | | | | |
| MERPM 4.7/8 12/12/25 | MER 25 R20 | MERFXBND2025 | 4.8750 | 2177 | 5.96 | 12/12/2025 | | | | | 5.9500 | | | | | |
| VLLPM 8.1/4 12/21/25 | VLL 25 R23 | VLLFXBND2025 | 8.2500 | 2186 | 5.99 | 12/21/2025 | | | | | 7.2000 | | | | | |
| ALIPM 4.85 03/23/26 | ALI 26 R23 | ALIFXBND2026 | 4.8500 | 2278 | 6.24 | 3/23/2026 | | | | | 5.9500 | | | | | |
| SMCGL 7.6 04/24/26 | SMCGP 26 R24 | SMCGP2BD2026 | 7.6000 | 2310 | 6.32 | 4/24/2026 | | | | | 7.0500 | | | | | |
| ALIPM 6.369 05/06/26 | ALI 26 R24 | ALI2FXBD2026 | 6.3690 | 2322 | 6.36 | 5/6/2026 | | | | | 6.0000 | | | | | |
| SMCGL 5.1792 07/11/26 | SMCGP 26 R23 | SMCGPFBD2026 | 5.1792 | 2388 | 6.54 | 7/11/2026 | | | | | 7.0000 | | | | | |
| SMPHPM 4.2005 07/26/26 | SMPH 26 R23 | SMPHFXBD2026 | 4.2005 | 2403 | 6.58 | 7/26/2026 | | | | | 6.2000 | | | | | |
| APPM 6.1 09/10/26 | AP 26 R21 | APCFXBND2026 | 6.1000 | 2449 | 6.71 | 9/10/2026 | | | | | 7.0000 | | | | | |
| APPM 5.2757 10/14/26 | AP 26 R25 | APCFXBND2026 | 5.2757 | 2483 | 6.80 | 10/14/2026 | 50.000000 | 5.2500 | 11:20:49 AM | 5.2500 | 5.3000 | | 5.2500 | 5.2500 | 5.2500 | 5.2500 |
| FFPM 5.9721 12/15/26 | DD 26 R23 | DDFXBOND2026 | 5.9721 | 2545 | 6.97 | 12/15/2026 | | | | | 10.0000 | | | | | |
| ALIPM 4.9899 02/06/27 | ALI 27 R24 | ALI2FXBD2027 | 4.9899 | 2598 | 7.11 | 2/6/2027 | | | | | 6.1300 | 4.9000 | | | | |
| SMCPM 5.7613 03/01/27 | SMC 27 R24 | SMCFXBND2027 | 5.7613 | 2621 | 7.18 | 3/1/2027 | | | | | 6.0500 | | | | | |
| STIEPM 6.3756 03/23/27 | STIESG 27 R24 | STIGFXBD2027 | 6.3756 | 2643 | 7.24 | 3/23/2027 | | | | | 7.5000 | | | | | |
| ALIPM 5.2624 05/02/27 | ALI 05-27 R24 | ALIFXBND2027 | 5.2624 | 2683 | 7.35 | 5/2/2027 | 1.000000 | 4.9000 | 11:49:00 AM | 4.9000 | 6.0000 | | 4.9000 | 4.9000 | 4.9000 | 4.9000 |
| ACPM 6.7/8 05/11/27 | AC 27 R22 | ACFXBOND2027 | 6.8750 | 2692 | 7.37 | 5/11/2027 | | | | | 5.3000 | 4.8000 | | | | |
| APPM 5.3367 07/03/27 | AP 07-27 R24 | APCFXBND2027 | 5.3367 | 2745 | 7.52 | 7/3/2027 | | | | | 7.5000 | | | | | |
| AEVPM 6.0169 08/06/27 | AEV 27 R22 | AEVFXBND2027 | 6.0169 | 2779 | 7.61 | 8/6/2027 | | | | | 6.3500 | | | | | |
| VLLPM 6.2255 08/08/27 | VLL 27 R24 | VLLFXBND2027 | 6.2255 | 2781 | 7.61 | 8/8/2027 | | | | | 7.2750 | | | | | |
| SMCGL 6.5/8 12/22/27 | SMCGP 27 R24 | SMCGPFBD2027 | 6.6250 | 2917 | 7.99 | 12/22/2027 | | | | | 7.0500 | | | | | |
| SMCPM 7.1/8 03/19/28 | SMC 28 R25 | SMCFXBND2028 | 7.1250 | 3005 | 8.23 | 3/19/2028 | | | | | 6.5000 | | | | | |
| ALIPM 5.9203 04/27/28 | ALI 28 R23 | ALIFXBND2028 | 5.9203 | 3044 | 8.33 | 4/27/2028 | | | | | 6.0000 | | | | | |
| TOLPM 6.9 07/04/28 | NLEX 28 R25 | NLEXFXBD2028 | 6.9000 | 3112 | 8.52 | 7/4/2028 | | | | | 7.8800 | | | | | |
| APPM 8.5091 10/25/28 | AP 28 R25 | APCFXBND2028 | 8.5091 | 3225 | 8.83 | 10/25/2028 | | | | | 8.0500 | | | | | |
| AEVPM 6.321 06/18/29 | AEV 29 R26 | AEVFXBND2029 | 6.3210 | 3461 | 9.48 | 6/18/2029 | | | | | 6.4000 | | | | | |
| ALIPM 6.10/10/33 | ALI 33 R25 | ALIFXBND2033 | 6.0000 | 5036 | 13.79 | 10/10/2033 | | | | | 6.5500 | | | | | |