

CS Board Summary  
May 29, 2020

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
PNBPM 4 1/8 06/12/20	PNB 06-20	PNBLTNC2020	4.1250	14	0.04	6/12/2020										
RCBPM 4 1/8 06/19/20	RCB 06-20	RCBLTNC2020	4.1250	21	0.06	6/19/2020										
ACRPM 0 07/10/20	ACR 07.10.20	ACRCP01I2020		42	0.12	7/10/2020					6.5000					
GLOPM 4.8875 07/17/20	GLO 20 R18	GLOFXBND2020	4.8875	49	0.13	7/17/2020					5.7000					
PNXPM 0 07/30/20	PNX 07.30.20	PNXCP01A2020		62	0.17	7/30/2020					7.0000					
RCBPM 6.7315 08/01/20	RCB 08-20	RCBFXBND2020	6.7315	64	0.18	8/1/2020					3.7000					
ACRPM 0 08/11/20	ACR 08.11.20	ACRCP01K2020		74	0.20	8/11/2020					6.6250					
BDOPM 6.42 08/11/20	BDO 08-20	BDOPFXBND2020	6.4200	74	0.20	8/11/2020					3.7000					
TECHPM 0 08/20/20	TECH 08.20.20	TECCP01B2020		83	0.23	8/20/2020					6.6250					
SLTC 4.9925 08/22/20	SLTC 20 R18	SLTCFXBD2020	4.9925	85	0.23	8/22/2020					6.2500					
SLAGRI 0 09/18/20	SLAC 09.18.20	SLACP01L2020		112	0.31	9/18/2020					6.5000					
BDOPM 3 3/4 10/06/20	BDO 10-20	BDO2LTNC2020	3.7500	130	0.36	10/6/2020										
ALIPM 4 5/8 10/10/20	ALI 20 R19	ALIFXBND2020	4.6250	134	0.37	10/10/2020					4.2500					
ENNOHL 6.208 10/16/20	HOUSE 10-20	HOUSEFBD2020	6.2080	140	0.38	10/16/2020					3.7000	3.4000				
AEVPM 4.4722 11/06/20	AEV 11-20	AEV2FXBD2020	4.4722	161	0.44	11/6/2020					3.7000					
FLIPM 4.8562 11/08/20	FLI 20 R19	FLIFXBND2020	4.8562	163	0.45	11/8/2020					4.5000					
MBTPM 7.15 11/09/20	MBT 11-20	MBTFXBND2020	7.1500	164	0.45	11/9/2020					3.7000					
AEVPM 4.4125 11/21/20	AEV 20 R19	AEVFXBND2020	4.4125	176	0.48	11/21/2020	2.500000	3.1000	10:52:16 AM	3.1000	4.3750		3.1000	3.1000	3.1000	3.1000
PNXPM 0 12/05/20	PNX 12.05.20	PNXCP01C2020		190	0.52	12/5/2020					7.1250					
UBPPM 7.061 12/07/20	UBP 12-20	UBPFXBND2020	7.0610	192	0.53	12/7/2020					3.6500					
MERPM 4 3/8 12/12/20	MER 20 P19	MERFXBND2020	4.3750	197	0.54	12/12/2020					4.5000					
CHIBPM 5.7 01/10/21	CHIB 01-21	CHIBFXBD2021	5.7000	226	0.62	1/10/2021	3.350000	3.2000	9:54:00 AM	3.2000	3.6750		3.2000	3.2000	3.2000	3.2000
TELPM 5.225 02/06/21	TEL 21 R19	TELPFXBD2021	5.2250	253	0.69	2/6/2021					4.5000					
ROCKPM 5.0932 02/15/21	ROCK 21 R19	ROCKFXBD2021	5.0932	262	0.72	2/15/2021					3.8000	3.5000				
TECHPM 0 02/18/21	TECH 02.18.21	TECCP01C2021		265	0.73	2/18/2021					6.7500					
SMPHPM 4.5095 02/25/21	SMPH 02-21	SMPH2FBD2021	4.5095	272	0.75	2/25/2021					3.8000					
JGSPM 5.2442 02/27/21	JGS 21 R19	JGSFXBND2021	5.2442	274	0.75	2/27/2021					3.8000					
SLIPM 6.715 03/22/21	SLI 21 R18	SLIFXBND2021	6.7150	297	0.81	3/22/2021					5.8750					
TOLPM 5.07 03/31/21	MNTC 21 R19	MNTCFXBD2021	5.0700	306	0.84	3/31/2021					5.0000					
SMBPM 5 1/2 04/02/21	SMB 21 R19	SMBFXBND2021	5.5000	308	0.84	4/2/2021					3.8000					
LANDBK 3 3/4 04/09/21	LBP 04-21	LBPLTNC2021	3.7500	315	0.86	4/9/2021										
PNBPM 6.3 05/08/21	PNB 05-21	PNBFXBND2021	6.3000	344	0.94	5/8/2021					3.8000					
VLLPM 5.9437 05/09/21	VLL 21 R19	VLLFXBND2021	5.9437	345	0.95	5/9/2021					7.0000					
ACPM 6.8 05/12/21	AC 05-21	ACFXBOND2021	6.8000	348	0.95	5/12/2021					3.8000					
SMPM 5.2958 05/19/21	SM 21 R19	SMICFXBD2021	5.2958	355	0.97	5/19/2021					5.0000					
RCBPM 6.15 06/04/21	RCB 06-21	RCBFXBND2021	6.1500	371	1.02	6/4/2021					3.8000	3.5000				
CHIPM 5.32 06/06/21	CHI 21 R19	CHIFXBND2021	5.3200	373	1.02	6/6/2021					5.7000					
SECBPM 5 7/8 06/28/21	SECB 06-21	SECBFXBD2021	5.8750	395	1.08	6/28/2021					3.8000					
MBTPM 5 1/2 07/03/21	MBT 07-21	MBTFXBND2021	5.5000	400	1.10	7/3/2021					4.2500					
SMCGL 4.3458 07/11/21	SMCGP 21 R19	SMCGPFB2021	4.3458	408	1.12	7/11/2021					4.4000	3.5000				
PSBPM 5.6 07/24/21	PSB 07-21	PSBFXBND2021	5.6000	421	1.15	7/24/2021					3.8000	3.5000				
GTCAPH 5.1965 08/07/21	GTCAP 21 R19	GTCFXBND2021	5.1965	435	1.19	8/7/2021					6.0000					
ROBBNK 5 1/8 08/13/21	RBANK 08-21	RBANKFXBD2021	5.1250	441	1.21	8/13/2021					3.8000	3.5000				
SMPHPM 5.2006 09/01/21	SMPH 21 R19	SMPHFXBD2021	5.2006	460	1.26	9/1/2021					5.0000					
CPGPM 6.9758 09/02/21	CPG 21 R20	CPGIFXBND2021	6.9758	461	1.26	9/2/2021					6.5000					
APPM 5.205 09/10/21	AP 21 R19	APCFXBND2021	5.2050	469	1.28	9/10/2021					3.8000					
BPIPM 4.05 09/27/21	BPI 09-21	BPIFXBND2021	4.0500	486	1.33	9/27/2021					3.9000	3.5000				
PCORPM 4.0032 10/27/21	PCOR 21 R19	PCORFXBD2021	4.0032	516	1.41	10/27/2021					9.0000					
ALIPM 4.2463 11/06/21	ALI 11-21	ALIFXBND2021	4.2463	526	1.44	11/6/2021					4.0000					
DEVPHI 4 1/4 11/11/21	DBP 11-21	DBPFXBND2021	4.2500	531	1.45	11/11/2021					4.0000	3.7000				
ROBBNK 4.3 11/14/21	RBANK 11-21	RBANK2FBD2021	4.3000	534	1.46	11/14/2021	3.850000	3.7000	9:50:22 AM	3.7000	4.0000		3.7000	3.7000	3.7000	3.7000
OMLFC 4.55 11/15/21	OMLF 11-21	OMLFFXBD2021	4.5500	535	1.47	11/15/2021					6.0000					
AEONPH 7.299 11/16/21	ES AEON 11-21	AEONFXRN2021	7.2990	536	1.47	11/16/2021					9.0000					
MBTPM 4 1/4 11/21/21	MBT 11-21	MBTLTNC2021	4.2500	541	1.48	11/21/2021										
FLIPM 5.4 12/04/21	FLI 21 R20	FLIFXBND2021	5.4000	554	1.52	12/4/2021	2.000000	3.2500	11:47:12 AM	3.2500	4.2000		3.2500	3.2500	3.2500	3.2500
BPIPM 4.2423 01/24/22	BPI 01-22	BPIFXBND2022	4.2423	605	1.66	1/24/2022					4.0000					
RLCPM 4.8 02/23/22	RLC 02-22	RLCFXBND2022	4.8000	635	1.74	2/23/2022					4.2000	3.9000				
SMCPM 4.8243 03/01/22	SMC 22 R20	SMCFXBND2022	4.8243	641	1.76	3/1/2022					5.0000					
SMBPM 6.6 04/02/22	SMB 22 R19	SMBFXBND2022	6.6000	673	1.84	4/2/2022					4.2000	3.9000				

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RCBPM 4.848 04/07/22	RCB 04-22	RCB2FXBD2022	4.8480	678	1.86	4/7/2022					4.5000	4.2000				
SMCPM 5.1923 04/07/22	SMC 04-22 R20	SMC2FXBD2022	5.1923	678	1.86	4/7/2022	0.340000	4.3000	11:03:26 AM	4.3000	6.2500		4.3000	4.3000	4.3000	4.3000
MBTPM 6.3 04/11/22	MBT 04-22	MBTFXBD2022	6.3000	682	1.87	4/11/2022					4.2000	3.9000				
CPGPM 7.8203 04/15/22	CPG 04-22	CPGIFXBD2022	7.8203	686	1.88	4/15/2022	0.900000	5.3750	11:52:42 AM	5.3750	5.3750		5.3750	5.3750	5.3750	5.3750
SMCGL 6.835 04/24/22	SMCGP 04-22	SMCGP2BD2022	6.8350	695	1.90	4/24/2022					4.8000					
ALIPM 6.4/27/22	ALI 22 R19	ALIFXBD2022	6.0000	698	1.91	4/27/2022	11.133000	3.5750	11:43:06 AM	3.5750	4.2000		3.5750	3.5750	3.5750	3.5750
ALIPM 4 1/2 04/29/22	ALI 22 4.5	ALI2FXBD2022	4.5000	700	1.92	4/29/2022	10.000000	3.5000	11:44:40 AM	3.5000	4.2000		3.5000	3.5000	3.5000	3.5000
PSBPM 3 1/2 04/30/22	PSB 04-22	PSBLTNC2022	3.5000	701	1.92	4/30/2022										
SMPHPM 6.2223 05/17/22	SMPH 05-22	SMPHFXBD2022	6.2223	718	1.97	5/17/2022					5.5000					
CHIBPM 3 1/4 05/18/22	CHIB 05-22	CHIBLTNC2022	3.2500	719	1.97	5/18/2022										
SLTC 5.5796 05/22/22	SLTC 22 R20	SLTCFXBD2022	5.5796	723	1.98	5/22/2022					4.5000	4.2000				
UBPPM 6 06/03/22	UBP 06-22	UBPFXBD2022	6.0000	735	2.01	6/3/2022	8.000000	3.4500	11:44:38 AM	3.4500	4.0000		3.4500	3.4500	3.4500	3.4500
PNBPM 3 1/4 06/06/22	PNB 06-22	PNBLTNC2022	3.2500	738	2.02	6/6/2022										
BPIFAM 4.3 06/16/22	BFSB 06-22	BFSBFXBD2022	4.3000	748	2.05	6/16/2022					4.2000	3.9000				
ENNOHL 6.131 07/16/22	HOUSE 22 R20	HOUSEFBD2022	6.1310	778	2.13	7/16/2022					6.5000					
SMPM 6.9442 07/16/22	SM 22 R19	SMICFXBD2022	6.9442	778	2.13	7/16/2022					4.2000					
BDOPM 4.408 08/03/22	BDO 08-22	BDOFXBD2022	4.4080	796	2.18	8/3/2022					4.2000	3.9000				
AEVPM 5.0056 08/06/22	AEV 22 R20	AEVFXBD2022	5.0056	799	2.19	8/6/2022					4.2000	3.9000				
FLIPM 5.3567 08/20/22	FLI 22 R20	FLIFXBD2022	5.3567	813	2.23	8/20/2022					4.3500	3.9000				
EWPM 4 09/21/22	EW 09-22	EWBLTNC2022	4.0000	845	2.31	9/21/2022										
PNBPM 3 3/4 10/27/22	PNB 10-22	PNB2LTNC2022	3.7500	881	2.41	10/27/2022										
AUBPM 4 5/8 11/07/22	AUB 11-22	AUBFXBD2022	4.6250	892	2.44	11/7/2022	20.000000	4.0750	11:07:46 AM	4.0750	4.2000	3.9000	4.0750	4.0750	4.0750	4.0750
RCBPM 4.426 11/13/22	RCB 11-22	RCBFXBD2022	4.4260	898	2.46	11/13/2022					4.2000	3.9000				
CHIBPM 3.65 12/02/22	CHIB 12-22	CHIB2LTNC2022	3.6500	917	2.51	12/2/2022										
ROBANK 4 1/8 12/16/22	RBANK 12-22	RBANKLTNC2022	4.1250	931	2.55	12/16/2022										
SMCGL 5 3/8 12/22/22	SMCGP 22 R20	SMCGPFBD2022	5.3750	937	2.57	12/22/2022	2.400000	4.5000	10:10:42 AM	4.5000	6.5000		4.5000	4.5000	4.5000	4.5000
FLIPM 5.0496 01/07/23	CPI 01-23 R20	CPIFXBD2023	5.0496	953	2.61	1/7/2023					5.0000					
PSBPM 4 1/2 02/04/23	PSB 02-23	PSBFXBD2023	4.5000	981	2.69	2/4/2023					4.6250					
RCBPM 3 3/4 02/11/23	RCB 02-23	RCBLTNC2023	3.7500	988	2.71	2/11/2023										
BDOPM 3 5/8 02/18/23	BDO 02-23	BDOLTNC2023	3.6250	995	2.72	2/18/2023										
EWPM 4 1/2 02/21/23	EW 02-23	EWBFXBD2023	4.5000	998	2.73	2/21/2023					4.3000	4.1000				
GTCAPH 5.0937 02/27/23	GTCAP 23 R20	GTCFXBD2023	5.0937	1004	2.75	2/27/2023					7.7000					
SMPHPM 5.663 03/01/23	SMPH 23 R21	SMPHFXBD2023	5.6630	1006	2.75	3/1/2023					5.5000					
SMCPM 6 1/4 03/19/23	SMC 23 R21	SMCFXBD2023	6.2500	1024	2.80	3/19/2023	3.100000	4.1000	11:22:23 AM	4.1000	4.4000	4.1000	4.1000	4.1000	4.1000	4.1000
MBTPM 4 1/2 04/24/23	MBT 04-23	MBTFXBD2023	4.5000	1060	2.90	4/24/2023					4.4000	4.1000				
PNBPM 3 7/8 04/26/23	PNB 04-23	PNBLTNC2023	3.8750	1062	2.91	4/26/2023										
EDCPM 4.7312 05/03/23	EDC 23 R19	EDCFXBD2023	4.7312	1069	2.93	5/3/2023	385.000000	3.9000	11:45:30 AM	4.2123	4.4000	4.2000	4.2500	4.2500	3.9000	3.9000
SECBPM 3 7/8 05/08/23	SECB 05-23	SECBLTNC2023	3.8750	1074	2.94	5/8/2023										
BPIPM 3 3/4 05/24/23	BPI 05-23	BPILTNC2023	3.7500	1090	2.98	5/24/2023										
ACPM 3.92 07/07/23	AC 23 R22	ACFXBD2023	3.9200	1134	3.11	7/7/2023					4.7500					
SMCGL 4.7575 07/11/23	SMCGP 23 R21	SMCGPFBD2023	4.7575	1138	3.12	7/11/2023					5.3000	4.6000				
GLOPM 5.2792 07/17/23	GLO 23 R20	GLOFXBD2023	5.2792	1144	3.13	7/17/2023					4.5000	4.2000				
SMCGL 6 3/4 08/17/23	SMCGP 08-23 R21	SMCGP2BD2023	6.7500	1175	3.22	8/17/2023					5.4500					
UBPPM 4 3/8 08/21/23	UBP 08-23	UBPLTNC2023	4.3750	1179	3.23	8/21/2023										
MBTPM 3 1/2 09/19/23	MBT 09-23	MBTLTNC2023	3.5000	1208	3.31	9/19/2023										
ALIPM 7.0239 10/05/23	ALI 23 R21	ALI2FXBD2023	7.0239	1224	3.35	10/5/2023					5.2500					
ALIPM 3.8915 10/07/23	ALI 23 R22	ALIFXBD2023	3.8915	1226	3.36	10/7/2023					5.0000					
PCORPM 4.5219 10/27/23	PCOR 23 R21	PCORFXBD2023	4.5219	1246	3.41	10/27/2023	5.700000	5.0500	11:38:12 AM	5.0579	6.2500		5.1000	5.1000	5.0500	5.0500
SECBPM 4 1/2 11/02/23	SECB 11-23	SECB2LTNC2023	4.5000	1252	3.43	11/2/2023										
BDOPM 4 3/8 11/07/23	BDO 11-23	BDO2LTNC2023	4.3750	1257	3.44	11/7/2023										
FLIPM 5.4333 11/08/23	FLI 23 R20	FLIFXBD2023	5.4333	1258	3.44	11/8/2023					5.3750					
AEONPH 7.695 11/16/23	ES AEON 11-23	AEONFXRN2023	7.6950	1266	3.47	11/16/2023					9.2500					
AEVPM 4.6188 11/21/23	AEV 23 R20	AEVFXBD2023	4.6188	1271	3.48	11/21/2023					5.3750					
EWPM 4 5/8 12/07/23	EW 12-23	EWBLTNC2023	4.6250	1287	3.52	12/7/2023										
SMPM 5.159 12/09/23	SM 23 R21	SMICFXBD2023	5.1590	1289	3.53	12/9/2023	166.000000	4.1000	1:29:52 PM	4.1994	4.3000		4.2000	4.2000	4.1000	4.1000
VLLPM 8 12/21/23	VLL 23 R21	VLLFXBD2023	8.0000	1301	3.56	12/21/2023					5.6250					
CHIBPM 4.55 01/12/24	CHIB 01-24	CHIBLTNC2024	4.5500	1323	3.62	1/12/2024										
ROBANK 4 7/8 01/16/24	RBANK 01-24	RBANKLTNC2024	4.8750	1327	3.63	1/16/2024										
FDCPM 6.1458 01/24/24	FDC 24 R21	FDCFVBD2024	6.1458	1335	3.66	1/24/2024					4.7500					
APPM 7.5095 01/25/24	AP 24 R22	APCFXBD2024	7.5095	1336	3.66	1/25/2024					7.0000					
ALIPM 5 01/30/24	ALI 24 R20	ALIFXBD2024	5.0000	1341	3.67	1/30/2024	5.000000	4.2000	11:51:58 AM	4.2000	4.5000	4.3000	4.2000	4.2000	4.2000	4.2000

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TELPM 5.2813 02/06/24	TEL 24 R21	TELFXBND2024	5.2813	1348	3.69	2/6/2024					5.5000					
PSBPM 5.02/09/24	PSB 02-24	PSBLTNC2024	5.0000	1351	3.70	2/9/2024										
JGSPM 5.3 02/27/24	JGS 24 R20	JGSFXBND2024	5.3000	1369	3.75	2/27/2024					5.5000					
SMCPM 5.284 03/01/24	SMC 24 R22	SMCFXBND2024	5.2840	1372	3.76	3/1/2024					6.5000					
STIEPM 5.8085 03/23/24	STIEG 24 R22	STIGFXBD2024	5.8085	1394	3.82	3/23/2024					7.2000					
MEGPM 5.3535 03/28/24	MEG 24 R22	MEGFXBND2024	5.3535	1399	3.83	3/28/2024					5.5500					
RCBPM 5 1/2 03/28/24	RCB 03-24	RCBLTNC2024	5.5000	1399	3.83	3/28/2024										
TOLPM 5 1/2 03/31/24	MNTC 24 R21	MNTCFXBD2024	5.5000	1402	3.84	3/31/2024					6.0000					
SMBPM 6 04/02/24	SMB 24 R21	SMBFXBND2024	6.0000	1404	3.84	4/2/2024					7.1500					
MBTPM 5 3/8 04/04/24	MBT 04-24	MBT2LTNC2024	5.3750	1406	3.85	4/4/2024										
PBC 5 5/8 04/08/24	PBCOM 04-24	PBCOMLTN2024	5.6250	1410	3.86	4/8/2024										
PCORPM 7.8183 04/19/24	PCOR 24 R22	PCORFXBD2024	7.8183	1421	3.89	4/19/2024					5.7000					
SMCGL 7.1783 04/24/24	SMCGP 04-24 R22	SMCGP2BD2024	7.1783	1426	3.90	4/24/2024					5.5000					
SMPHPM 5.1683 05/18/24	SMPH 05-24 R22	SMPH2FBD2024	5.1683	1450	3.97	5/18/2024	0.400000	5.1000	1:36:02 PM	4.8000	5.2000		4.5000	5.1000	4.5000	5.1000
SMPM 5.6125 05/19/24	SM 24 R21	SMICFXBD2024	5.6125	1451	3.97	5/19/2024					5.8750					
AEVPM 6.0157 06/18/24	AEV 24 R23	AEVFXBND2024	6.0157	1481	4.06	6/18/2024					5.7500					
MBTPM 3 7/8 07/20/24	MBT 07-24	MBTLTNC2024	3.8750	1513	4.14	7/20/2024										
FFPM 6.0952 07/21/24	DD 24 R22	DDFXBOND2024	6.0952	1514	4.15	7/21/2024					7.2500					
GTCAPH 5 5/8 08/07/24	GTCAP 24 R21	GTCFXBND2024	5.6250	1531	4.19	8/7/2024					6.5000					
VLLPM 5.7512 08/08/24	VLL 24 R23	VLLFXBND2024	5.7512	1532	4.19	8/8/2024					6.0000					
PNBPM 5 3/4 08/27/24	PNB 08-24	PNBLTNC2024	5.7500	1551	4.25	8/27/2024	0.200000	5.2500	9:50:38 AM	5.2500			5.2500	5.2500	5.2500	5.2500
SMPHPM 5.7417 09/01/24	SMPH 24 R21	SMPHFXBD2024	5.7417	1556	4.26	9/1/2024					5.1000					
ALIPM 4.758 09/30/24	ALI 24 R22	ALI2FXBD2024	4.7580	1585	4.34	9/30/2024					5.1250					
SMCPM 5.55 10/04/24	SMC 10-24 R22	SMC2FXBD2024	5.5500	1589	4.35	10/4/2024					5.0000					
BDOPM 5 3/8 10/12/24	BDO 10-24	BDOLTNC2024	5.3750	1597	4.37	10/12/2024										
FLIPM 5.6389 12/04/24	FLI 24 R21	FLIFXBND2024	5.6389	1650	4.52	12/4/2024					5.5500					
SMCGL 6 1/4 12/22/24	SMCGP 24 R22	SMCGPFBD2024	6.2500	1668	4.57	12/22/2024					6.9000					
ALCOPM 6.3517 02/06/25	ALCO 25 R23	ALCOFXBD2025	6.3517	1714	4.69	2/6/2025					6.5750					
ACPM 4.82 02/10/25	AC 25 R23	ACFXBOND2025	4.8200	1718	4.70	2/10/2025					5.5000					
RLCPM 4.9344 02/23/25	RLC 02-25	RLCFXBND2025	4.9344	1731	4.74	2/23/2025					6.5000					
SMPHPM 6.0804 03/01/25	SMPH 03-25 R23	SMPH2FBD2025	6.0804	1737	4.76	3/1/2025					5.0000					
FBPM 5.05 03/10/25	SMFB 25 R23	SMFBFXBD2025	5.0500	1746	4.78	3/10/2025					5.7500					
SMCPM 6 5/8 03/19/25	SMC 25 R23	SMCFXBND2025	6.6250	1755	4.81	3/19/2025					4.8000	4.5000				
SECBPM 4 03/23/25	SECB 03-25	SECBLTNC2025	4.0000	1759	4.82	3/23/2025										
SMPHPM 4.8643 03/25/25	SMPH K 03-25 R23	SMPH3FBD2025	4.8643	1761	4.82	3/25/2025					4.9000					
BDOPM 4 03/27/25	BDO 03-25	BDOLTNC2025	4.0000	1763	4.83	3/27/2025										
PNBPM 4 3/8 04/11/25	PNB 04-25	PNBLTNC2025	4.3750	1778	4.87	4/11/2025										
ALIPM 5 5/8 04/25/25	ALI 25 R21	ALIFXBND2025	5.6250	1792	4.91	4/25/2025					4.6000					
BPIPM 4 04/25/25	BPI 04-25	BPILTNC2025	4.0000	1792	4.91	4/25/2025										
SLTC 6.4872 05/22/25	SLTC 25 R22	SLTCFXBD2025	6.4872	1819	4.98	5/22/2025					6.5000					
SECBPM 4 06/17/25	SECB 06-25	SECB2LTN2025	4.0000	1845	5.05	6/17/2025										
VLLPM 5.6992 06/18/25	VLL 25 R22	VLL2FXBD2025	5.6992	1846	5.05	6/18/2025					7.2500					
TOLPM 6.6407 07/04/25	NLEX 25 R23	NLEXFXBD2025	6.6407	1862	5.10	7/4/2025					5.7500	4.5000				
ENNOHL 6.8666 07/16/25	HOUSE 25 R22	HOUSEFBD2025	6.8666	1874	5.13	7/16/2025					7.0000					
SECBPM 4 08/05/25	SECB 08-25	SECB3LTN2025	4.0000	1894	5.19	8/5/2025										
FLIPM 5.7139 08/20/25	FLI 25 R22	FLIFXBND2025	5.7139	1909	5.23	8/20/2025					6.0000					
BANKCM 4 1/2 09/17/25	BOC 09-25	BOCLTNC2025	4.5000	1937	5.30	9/17/2025										
PCORPM 8.0551 10/19/25	PCOR 25 R23	PCORFXBD2025	8.0551	1969	5.39	10/19/2025					6.8750					
ALIPM 4 3/4 10/25/25	ALI 25 R22	ALI2FXBD2025	4.7500	1975	5.41	10/25/2025					4.8000					
SMPHPM 4.799 11/25/25	SMPH 25 R23	SMPHFXBD2025	4.7990	2006	5.49	11/25/2025					5.7500					
MERPM 4 7/8 12/12/25	MER 25 R20	MERFXBND2025	4.8750	2023	5.54	12/12/2025					5.5000					
VLLPM 8 1/4 12/21/25	VLL 25 R23	VLLFXBND2025	8.2500	2032	5.56	12/21/2025					6.1250					
ALIPM 4.85 03/23/26	ALI 26 R23	ALIFXBND2026	4.8500	2124	5.82	3/23/2026					4.9000					
SMCGL 7.6 04/24/26	SMCGP 26 R24	SMCGP2BD2026	7.6000	2156	5.90	4/24/2026					5.8500					
ALIPM 6.369 05/06/26	ALI 26 R24	ALI2FXBD2026	6.3690	2168	5.94	5/6/2026					4.9500					
SMCGL 5.1792 07/11/26	SMCGP 26 R23	SMCGPFBD2026	5.1792	2234	6.12	7/11/2026					6.2500					
SMPHPM 4.2005 07/26/26	SMPH 26 R23	SMPHFXBD2026	4.2005	2249	6.16	7/26/2026					5.5000					
APPM 6.1 09/10/26	AP 26 R21	APCFXBND2026	6.1000	2295	6.28	9/10/2026					5.6000					
APPM 5.2757 10/14/26	AP 26 R25	APC2FXBD2026	5.2757	2329	6.38	10/14/2026					4.7500					
FFPM 5.9721 12/15/26	DD 26 R23	DDFXBOND2026	5.9721	2391	6.55	12/15/2026					10.2500					
ALIPM 4.9899 02/06/27	ALI 27 R24	ALI2FXBD2027	4.9899	2444	6.69	2/6/2027					6.3000					

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
SMCPM 5.7613 03/01/27	SMC 27 R24	SMCFXBND2027	5.7613	2467	6.75	3/1/2027					6.5000					
FBPM 5 1/4 03/10/27	SMFB 27 R25	SMFBFXBD2027	5.2500	2476	6.78	3/10/2027					6.0000					
STIEPM 6.3756 03/23/27	STIESG 27 R24	STIGFXBD2027	6.3756	2489	6.82	3/23/2027					7.5000					
SMPHPM 5.0583 03/25/27	SMPH 27 R25	SMPHFXBD2027	5.0583	2491	6.82	3/25/2027					5.4000					
ALIPM 5.2624 05/02/27	ALI 05-27 R24	ALIFXBND2027	5.2624	2529	6.92	5/2/2027					4.9000					
ACPM 6 7/8 05/11/27	AC 27 R22	ACFXBOND2027	6.8750	2538	6.95	5/11/2027					4.9000	4.6000				
APP 5.3367 07/03/27	AP 07-27 R24	APCFXBND2027	5.3367	2591	7.09	7/3/2027					6.0000					
AEVPM 6.0169 08/06/27	AEV 27 R22	AEVFXBND2027	6.0169	2625	7.19	8/6/2027	3.000000	4.4500	10:55:57 AM	4.4500	6.0000		4.4500	4.4500	4.4500	4.4500
VLLPM 6.2255 08/08/27	VLL 27 R24	VLLFXBND2027	6.2255	2627	7.19	8/8/2027					7.1250					
SMCGL 6 5/8 12/22/27	SMCGP 27 R24	SMCGPFBD2027	6.6250	2763	7.57	12/22/2027					7.2500					
SMCPM 7 1/8 03/19/28	SMC 28 R25	SMCFXBND2028	7.1250	2851	7.81	3/19/2028					7.5500					
ALIPM 5.9203 04/27/28	ALI 28 R23	ALIFXBND2028	5.9203	2890	7.91	4/27/2028					5.3750					
TOLPM 6.9 07/04/28	NLEX 28 R25	NLEXFXBD2028	6.9000	2958	8.10	7/4/2028					6.0000					
APP 8.5091 10/25/28	AP 28 R25	APCFXBND2028	8.5091	3071	8.41	10/25/2028					6.2500					
AEVPM 6.321 06/18/29	AEV 29 R26	AEVFXBND2029	6.3210	3307	9.05	6/18/2029					5.3000					
UBPPM 5 1/4 05/24/30	UBP 30 R25	UBPTIER22030	5.2500	3647	9.99	5/24/2030										
ALIPM 6 10/10/33	ALI 33 R25	ALIFXBND2033	6.0000	4882	13.37	10/10/2033					6.0000					