

CS Board Summary  
September 30, 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
BDOPM 3 3/4 10/06/20	BDO 10-20	BDO2LTNC2020	3.7500	6	0.02	10/6/2020										
ALIPM 4 5/8 10/10/20	ALI 20 R19	ALIFXBND2020	4.6250	10	0.03	10/10/2020					4.2500					
ENNOHL 6.208 10/16/20	HOUSE 10-20	HOUSEFBD2020	6.2080	16	0.04	10/16/2020					3.3000					
AEVPM 4.4722 11/06/20	AEV 11-20	AEV2FXBD2020	4.4722	37	0.10	11/6/2020					2.8000					
FLIPM 4.8562 11/08/20	FLI 20 R19	FLIFXBND2020	4.8562	39	0.11	11/8/2020					4.5000					
MBTPM 7.15 11/09/20	MBT 11-20	MBTFXBND2020	7.1500	40	0.11	11/9/2020					2.8000					
AEVPM 4.4125 11/21/20	AEV 20 R19	AEVFXBND2020	4.4125	52	0.14	11/21/2020					4.3750					
PNXPM 0 12/05/20	PNX 12.05.20	PNXCP01C2020		66	0.18	12/5/2020					6.7500					
UBPPM 7.061 12/07/20	UBP 12-20	UBPFXBND2020	7.0610	68	0.19	12/7/2020					2.6000					
MERPM 4 3/8 12/12/20	MER 20 P19	MERFXBND2020	4.3750	73	0.20	12/12/2020					4.5000					
ACRPM 0 12/14/20	ACR 12.14.20	ACRCP01L2020		75	0.21	12/14/2020					5.5000					
CHIBPM 5.7 01/10/21	CHIB 01-21	CHIBFXBD2021	5.7000	102	0.28	1/10/2021	2.000000	2.6000	10:53:06 AM	2.6000	2.6000	2.6000	2.6000	2.6000	2.6000	2.6000
TELPM 5.225 02/06/21	TEL 21 R19	TELPFXBND2021	5.2250	129	0.35	2/6/2021					4.5000					
ROCKPM 5.0932 02/15/21	ROCK 21 R19	ROCKFXBD2021	5.0932	138	0.38	2/15/2021	25.000000	2.4000	10:32:03 AM	2.4000	5.0000	2.4000	2.4000	2.4000	2.4000	2.4000
TECHPM 0 02/18/21	TECH 02.18.21	TECCP01C2021		141	0.39	2/18/2021					5.6250					
SMPHPM 4.5095 02/25/21	SMPH 02-21	SMPH2FBD2021	4.5095	148	0.41	2/25/2021					3.0000					
JGSPM 5.2442 02/27/21	JGS 21 R19	JGSFXBND2021	5.2442	150	0.41	2/27/2021					3.0000					
ACRPM 0 03/15/21	ACR 03.15.21	ACRCP01M2021		166	0.45	3/15/2021					5.6250					
SLIPM 6.715 03/22/21	SLI 21 R18	SLIFXBND2021	6.7150	173	0.47	3/22/2021					5.8750					
TOLPM 5.07 03/31/21	MNTC 21 R19	MNTCFXBD2021	5.0700	182	0.50	3/31/2021					5.0000					
SMBPM 5 1/2 04/02/21	SMB 21 R19	SMBFXBND2021	5.5000	184	0.50	4/2/2021					3.0000					
LANDBK 3 3/4 04/09/21	LBP 04-21	LBPLTNC2021	3.7500	191	0.52	4/9/2021										
PNBPM 6.3 05/08/21	PNB 05-21	PNBFXBND2021	6.3000	220	0.60	5/8/2021					3.0000					
VLLPM 5.9437 05/09/21	VLL 21 R19	VLLFXBND2021	5.9437	221	0.61	5/9/2021					7.0000					
ACPM 6.8 05/12/21	AC 05-21	ACFXBND2021	6.8000	224	0.61	5/12/2021	0.500000	2.5000	1:27:52 PM	2.5000	3.0000	2.5000	2.5000	2.5000	2.5000	2.5000
SMPM 5.2958 05/19/21	SM 21 R19	SMICFXBD2021	5.2958	231	0.63	5/19/2021					5.0000					
RCBPM 6.15 06/04/21	RCB 06-21	RCBFXBND2021	6.1500	247	0.68	6/4/2021					3.1000					
CHIPM 5.32 06/06/21	CHI 21 R19	CHIFXBND2021	5.3200	249	0.68	6/6/2021	3.900000	3.0000	10:30:05 AM	3.0000	3.2000	3.0000	3.0000	3.0000	3.0000	3.0000
SECBPM 5 7/8 06/28/21	SECB 06-21	SECBFXBD2021	5.8750	271	0.74	6/28/2021	1.300000	3.1000	9:55:40 AM	3.1000	3.1000	3.1000	3.1000	3.1000	3.1000	3.1000
MBTPM 5 1/2 07/03/21	MBT 07-21	MBTFXBND2021	5.5000	276	0.76	7/3/2021					3.2500					
SMCGL 4.3458 07/11/21	SMCGP 21 R19	SMCGP2BD2021	4.3458	284	0.78	7/11/2021					3.0000					
PNXPM 0 07/24/21	PNX 07.24.21	PNXCP01D2021		297	0.81	7/24/2021										
PSBPM 5.6 07/24/21	PSB 07-21	PSBFXBND2021	5.6000	297	0.81	7/24/2021					3.1000					
GTCAPH 5.1965 08/07/21	GTCAP 21 R19	GTCFXBND2021	5.1965	311	0.85	8/7/2021					5.5000					
ROBBNK 5 1/8 08/13/21	RBANK 08-21	RBANKFXBD2021	5.1250	317	0.87	8/13/2021					3.1000					
SMPHPM 5.2006 09/01/21	SMPH 21 R19	SMPHFXBD2021	5.2006	336	0.92	9/1/2021					5.0000					
CPGPM 6.9758 09/02/21	CPG 21 R20	CPGIFXBD2021	6.9758	337	0.92	9/2/2021					6.0000					
APPM 5.205 09/10/21	AP 21 R19	APCFXBND2021	5.2050	345	0.95	9/10/2021					3.1000					
ACRPM 0 09/13/21	ACR 09.13.21	ACRCP01N2021		348	0.95	9/13/2021					5.7500					
MBTPM 3 09/24/21	MBT 09-21	MBT2FXBD2021	3.0000	359	0.98	9/24/2021					2.8000					
BPIPM 4.05 09/27/21	BPI 09-21	BPIFXBND2021	4.0500	362	0.99	9/27/2021	5.000000	2.4610	9:28:16 AM	2.4610	2.8000	2.4610	2.4610	2.4610	2.4610	2.4610
PCORPM 4.0032 10/27/21	PCOR 21 R19	PCORFXBD2021	4.0032	392	1.07	10/27/2021					9.0000					
ALIPM 4.2463 11/06/21	ALI 11-21	ALIFXBND2021	4.2463	402	1.10	11/6/2021	1.000000	3.2000	9:56:19 AM	3.2000	3.0000	3.2000	3.2000	3.2000	3.2000	3.2000
DEVPHI 4 1/4 11/11/21	DBP 11-21	DBPFXBND2021	4.2500	407	1.11	11/11/2021					2.8000					
ROBBNK 4.3 11/14/21	RBANK 11-21	RBANK2FBD2021	4.3000	410	1.12	11/14/2021					3.2000					
OMLFC 4.55 11/15/21	OMLF 11-21	OMLFFXBD2021	4.5500	411	1.13	11/15/2021					6.0000					
AEONPH 7.299 11/16/21	ES AEON 11-21	AEONFXRN2021	7.2990	412	1.13	11/16/2021					9.0000					
MBTPM 4 1/4 11/21/21	MBT 11-21	MBTLTNC2021	4.2500	417	1.14	11/21/2021										
FLIPM 5.4 12/04/21	FLI 21 R20	FLIFXBND2021	5.4000	430	1.18	12/4/2021	1.000000	2.5000	11:06:04 AM	2.5000	5.0000	2.5000	2.5000	2.5000	2.5000	2.5000
SMPM 2 7/8 01/22/22	ES SM 01-22	SMICSDNE2022	2.8750	479	1.31	1/22/2022					2.8750					
BPIPM 4.2423 01/24/22	BPI 01-22	BPIFXBND2022	4.2423	481	1.32	1/24/2022					3.3000					
RLCPM 4.8 02/23/22	RLC 02-22	RLCFXBND2022	4.8000	511	1.40	2/23/2022					3.4000					
SMCPM 4.8243 03/01/22	SMC 22 R20	SMCFXBND2022	4.8243	517	1.42	3/1/2022					5.1250					
SMBPM 6.6 04/02/22	SMB 22 R19	SMBFXBND2022	6.6000	549	1.50	4/2/2022					2.9000					
BDOPM 3 1/8 04/03/22	BDO 04-22	BDO2FXBD2022	3.1250	550	1.51	4/3/2022					3.0000					
RCBPM 4.848 04/07/22	RCB 04-22	RCB2FXBD2022	4.8480	554	1.52	4/7/2022					3.0000					
SMCPM 5.1923 04/07/22	SMC 04-22 R20	SMC2FXBD2022	5.1923	554	1.52	4/7/2022					5.7500					
MBTPM 6.3 04/11/22	MBT 04-22	MBTFXBND2022	6.3000	558	1.53	4/11/2022					3.4000					
CPGPM 7.8203 04/15/22	CPG 04-22	CPGIFXBD2022	7.8203	562	1.54	4/15/2022					5.3750					
SMCGL 6.835 04/24/22	SMCGP 04-22	SMCGP2BD2022	6.8350	571	1.56	4/24/2022					3.3000					
ALIPM 6 04/27/22	ALI 22 R19	ALIFXBND2022	6.0000	574	1.57	4/27/2022					2.8000					
ALIPM 4 1/2 04/29/22	ALI 22 4.5	ALI2FXBD2022	4.5000	576	1.58	4/29/2022					3.5000					
PSBPM 3 1/2 04/30/22	PSB 04-22	PSBLTNC2022	3.5000	577	1.58	4/30/2022										
BPIPM 3.05 05/07/22	BPI 05-22	BPI2FXBD2022	3.0500	584	1.60	5/7/2022	3.000000	2.9750	9:26:58 AM	2.9750	3.0000	2.9750	2.9750	2.9750	2.9750	2.9750
SMPHPM 6.2223 05/17/22	SMPH 05-22	SMPHFXBD2022	6.2223	594	1.63	5/17/2022					5.5000					
CHIBPM 3 1/4 05/18/22	CHIB 05-22	CHIBLTNC2022	3.2500	595	1.63	5/18/2022										
SLTC 5.5796 05/22/22	SLTC 22 R20	SLTCFXBD2022	5.5796	599	1.64	5/22/2022					3.6000					
UBPPM 6 06/03/22	UBP 06-22	UBPFXBND2022	6.0000	611	1.67	6/3/2022					2.9000					
PNBPM 3 1/4 06/06/22	PNB 06-22	PNBLTNC2022	3.2500	614	1.68	6/6/2022										
BPIFAM 4.3 06/16/22	BFSB 06-22	BFSBFXBD2022	4.3000	624	1.71	6/16/2022					3.3000					



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SMPHPM 5.7417 09/01/24	SMPH 24 R21	SMPHFXBD2024	5.7417	1432	3.92	9/1/2024										
ALIPM 4.758 09/30/24	ALI 24 R22	ALI2FXBD2024	4.7580	1461	4.00	9/30/2024	7.000000	4.0000	1:56:28 PM	4.0000	4.2000		4.0000	4.0000	4.0000	4.0000
SMCPM 5.55 10/04/24	SMC 10-24 R22	SMC2FXBD2024	5.5500	1465	4.01	10/4/2024	6.000000	4.3500	11:01:55 AM	4.3500	4.3500		4.3500	4.3500	4.3500	4.3500
BDOPM 5.3/8 10/12/24	BDO 10-24	BDOLTNCD2024	5.3750	1473	4.03	10/12/2024										
FLIPM 5.6389 12/04/24	FLI 24 R21	FLIFXBND2024	5.6389	1526	4.18	12/4/2024					4.3500					
SMCGL 6.1/4 12/22/24	SMCGP 24 R22	SMCGPFBD2024	6.2500	1544	4.23	12/22/2024					6.3750					
ALCOPM 6.3517 02/06/25	ALCO 25 R23	ALCOFXBD2025	6.3517	1590	4.35	2/6/2025					6.5750					
ACPM 4.82 02/10/25	AC 25 R23	ACFXBOND2025	4.8200	1594	4.36	2/10/2025					3.6000					
RLCPM 4.9344 02/23/25	RLC 02-25	RLCFXBND2025	4.9344	1607	4.40	2/23/2025					6.5000					
SMPHPM 6.0804 03/01/25	SMPH 03-25 R23	SMPH2FBD2025	6.0804	1613	4.42	3/1/2025	8.000000	3.7000	1:08:10 PM	3.7000	4.0000		3.7000	3.7000	3.7000	3.7000
FBPM 5.05 03/10/25	SMFB 25 R23	SMFBFXBD2025	5.0500	1622	4.44	3/10/2025					5.7500					
SMCPM 6.5/8 03/19/25	SMC 25 R23	SMCFXBND2025	6.6250	1631	4.47	3/19/2025					4.1000					
SECBPM 4.03/23/25	SECB 03-25	SECBLTNC2025	4.0000	1635	4.48	3/23/2025										
SMPHPM 4.8643 03/25/25	SMPH K 03-25 R23	SMPH3FBD2025	4.8643	1637	4.48	3/25/2025					3.8500	3.8000				
BDOPM 4.03/27/25	BDO 03-25	BDOLTNCD2025	4.0000	1639	4.49	3/27/2025										
PNBPM 4.3/8 04/11/25	PNB 04-25	PNBLTNCD2025	4.3750	1654	4.53	4/11/2025										
ALIPM 5.5/8 04/25/25	ALI 25 R21	ALIFXBND2025	5.6250	1668	4.57	4/25/2025					5.7500					
BPIM 4.04/25/25	BPI 04-25	BPILTNC2025	4.0000	1668	4.57	4/25/2025										
SLTC 6.4872 05/22/25	SLTC 25 R22	SLTCFXBD2025	6.4872	1695	4.64	5/22/2025					6.0000					
SECBPM 4.06/17/25	SECB 06-25	SECBLTNC2025	4.0000	1721	4.71	6/17/2025										
VLLPM 5.6992 06/18/25	VLL 25 R22	VLL2FXBD2025	5.6992	1722	4.72	6/18/2025	2.100000	5.2500	1:54:42 PM	5.4881	6.5000	5.5000	5.5000	5.5000	5.2500	5.2500
TOLPM 6.6407 07/04/25	NLEX 25 R23	NLEXFXBD2025	6.6407	1738	4.76	7/4/2025					5.7500					
APPM 3.935 07/06/25	AP 25 R23	APCFXBND2025	3.9350	1740	4.76	7/6/2025					3.9000					
ENNOHL 6.8666 07/16/25	HOUSE 25 R22	HOUSEFBD2025	6.8666	1750	4.79	7/16/2025					6.5000					
RLCPM 3.8 07/17/25	RLC 07-25	RLC2FXBD2025	3.8000	1751	4.79	7/17/2025					3.8000					
SECBPM 4.08/05/25	SECB 08-25	SECB3LTNC2025	4.0000	1770	4.85	8/5/2025										
FLIPM 5.7139 08/20/25	FLI 25 R22	FLIFXBND2025	5.7139	1785	4.89	8/20/2025					4.4000					
BANKCM 4.1/2 09/17/25	BOC 09-25	BOCLTNCD2025	4.5000	1813	4.96	9/17/2025										
ALIPM 3.862 09/29/25	ALI 25 R23	ALI3FXBD2025	3.8620	1825	5.00	9/29/2025	21.200000	3.8620	11:10:33 AM	3.8514	3.8620		3.8415	3.8620	3.8415	3.8620
PCORPM 8.0551 10/19/25	PCOR 25 R23	PCORFXBD2025	8.0551	1845	5.05	10/19/2025					6.8750					
ALIPM 4.3/4 10/25/25	ALI 25 R22	ALI2FXBD2025	4.7500	1851	5.07	10/25/2025					3.9500					
SMPHPM 4.799 11/25/25	SMPH 25 R23	SMPHFXBD2025	4.7990	1882	5.15	11/25/2025					5.7500					
MERPM 4.7/8 12/12/25	MER 25 R20	MERFXBND2025	4.8750	1899	5.20	12/12/2025					4.5000					
VLLPM 8.1/4 12/21/25	VLL 25 R23	VLLFXBND2025	8.2500	1908	5.22	12/21/2025					6.1250					
ALIPM 4.85 03/23/26	ALI 26 R23	ALIFXBND2026	4.8500	2000	5.48	3/23/2026	1.000000	3.6500	10:46:34 AM	3.6500	4.0000		3.6500	3.6500	3.6500	3.6500
SMCGL 7.6 04/24/26	SMCGP 26 R24	SMCGP2BD2026	7.6000	2032	5.56	4/24/2026					4.5000					
ALIPM 6.369 05/06/26	ALI 26 R24	ALI2FXBD2026	6.3690	2044	5.60	5/6/2026					4.0000					
SMCGL 5.1792 07/11/26	SMCGP 26 R23	SMCGPFBD2026	5.1792	2110	5.78	7/11/2026					4.4500					
SMPHPM 4.2005 07/26/26	SMPH 26 R23	SMPHFXBD2026	4.2005	2125	5.82	7/26/2026	2.000000	4.1500	1:58:15 PM	4.1500	4.1000		4.1500	4.1500	4.1500	4.1500
APPM 6.1 09/10/26	AP 26 R21	APCFXBND2026	6.1000	2171	5.94	9/10/2026					5.8500					
APPM 5.2757 10/14/26	AP 26 R25	APC2FXBD2026	5.2757	2205	6.04	10/14/2026					4.1000					
FFPM 5.9721 12/15/26	DD 26 R23	DDFXBOND2026	5.9721	2267	6.21	12/15/2026					9.8750					
ALIPM 4.9899 02/06/27	ALI 27 R24	ALI2FXBD2027	4.9899	2320	6.35	2/6/2027					5.8000					
SMCPM 5.7613 03/01/27	SMC 27 R24	SMCFXBND2027	5.7613	2343	6.42	3/1/2027	4.820000	4.8000	1:46:09 PM	4.8000	6.7500		4.8000	4.8000	4.8000	4.8000
FBPM 5.1/4 03/10/27	SMFB 27 R25	SMFBFXBD2027	5.2500	2352	6.44	3/10/2027					6.0000					
STIEPM 6.3756 03/23/27	STIESG 27 R24	STIGFXBD2027	6.3756	2365	6.48	3/23/2027					10.0000					
SMPHPM 5.0583 03/25/27	SMPH 27 R25	SMPHFXBD2027	5.0583	2367	6.48	3/25/2027					6.7500					
ALIPM 5.2624 05/02/27	ALI 05-27 R24	ALIFXBND2027	5.2624	2405	6.59	5/2/2027	5.000000	4.7500	10:55:09 AM	4.7500	4.1000		4.7500	4.7500	4.7500	4.7500
ACPM 6.7/8 05/11/27	AC 27 R22	ACFXBOND2027	6.8750	2414	6.61	5/11/2027	2.000000	3.8500	10:59:54 AM	3.8500	4.1000		3.8500	3.8500	3.8500	3.8500
APPM 5.3367 07/03/27	AP 07-27 R24	APCFXBND2027	5.3367	2467	6.75	7/3/2027					4.4000					
AEVPM 6.0169 08/06/27	AEV 27 R22	AEVFXBND2027	6.0169	2501	6.85	8/6/2027					6.0000					
VLLPM 6.2255 08/08/27	VLL 27 R24	VLLFXBND2027	6.2255	2503	6.85	8/8/2027					7.1250					
SMCGL 6.5/8 12/22/27	SMCGP 27 R24	SMCGPFBD2027	6.6250	2639	7.23	12/22/2027					6.1250					
SMCPM 7.1/8 03/19/28	SMC 28 R25	SMCFXBND2028	7.1250	2727	7.47	3/19/2028					4.7500					
ALIPM 5.9203 04/27/28	ALI 28 R23	ALIFXBND2028	5.9203	2766	7.57	4/27/2028	0.300000	3.8500	1:18:25 PM	3.8500	4.8000		3.8500	3.8500	3.8500	3.8500
TOLPM 6.9 07/04/28	NLEX 28 R25	NLEXFXBD2028	6.9000	2834	7.76	7/4/2028					6.0000					
APPM 8.5091 10/25/28	AP 28 R25	APCFXBND2028	8.5091	2947	8.07	10/25/2028					5.7500					
AEVPM 6.321 06/18/29	AEV 29 R26	AEVFXBND2029	6.3210	3183	8.72	6/18/2029					4.6500					
UBPPM 5.1/4 05/24/30	UBP 30 R25	UBPTIER2030	5.2500	3523	9.65	5/24/2030										
ALIPM 6.10/10/33	ALI 33 R25	ALIFXBND2033	6.0000	4758	13.03	10/10/2033					5.2500					