

CS Board Summary
December 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 |
|------------------------|---------------|---------------|--------|------|------|------------|-------------|------------|-------------|------------|-----------|-------------|------------|------------|-----------|-------------|
| CHIBPM 5.7 01/10/21 | CHIB 01-21 | CHIBFXBD2021 | 5.7000 | 12 | 0.03 | 1/10/2021 | | | | | 2.0000 | | | | | |
| TELPMP 5.225 02/06/21 | TEL 21 R19 | TELPFXBD2021 | 5.2250 | 39 | 0.11 | 2/6/2021 | | | | | 4.5000 | | | | | |
| ROCKPM 5.0932 02/15/21 | ROCK 21 R19 | ROCKFXBD2021 | 5.0932 | 48 | 0.13 | 2/15/2021 | | | | | 5.0000 | 2.0000 | | | | |
| TECHPM 0 02/18/21 | TECH 02.18.21 | TECCP01C2021 | | 51 | 0.14 | 2/18/2021 | | | | | 5.0000 | | | | | |
| SMPHPM 4.5095 02/25/21 | SMPH 02-21 | SMPH2FBD2021 | 4.5095 | 58 | 0.16 | 2/25/2021 | | | | | 2.4000 | | | | | |
| JGSPM 5.2442 02/27/21 | JGS 21 R19 | JGSFXBD2021 | 5.2442 | 60 | 0.16 | 2/27/2021 | | | | | 4.7500 | | | | | |
| ACRPM 0 03/15/21 | ACR 03.15.21 | ACRCP01M2021 | | 76 | 0.21 | 3/15/2021 | | | | | 5.0000 | | | | | |
| SLIPM 6.715 03/22/21 | SLI 21 R18 | SLIFXBD2021 | 6.7150 | 83 | 0.23 | 3/22/2021 | | | | | 5.8250 | | | | | |
| TOLPM 5.07 03/31/21 | MNTC 21 R19 | MNTCFXBD2021 | 5.0700 | 92 | 0.25 | 3/31/2021 | | | | | 5.0000 | | | | | |
| SMBPM 5 1/2 04/02/21 | SMB 21 R19 | SMBFXBD2021 | 5.5000 | 94 | 0.26 | 4/2/2021 | 3.500000 | 2.4500 | 11:31:02 AM | 2.4500 | 2.4000 | | 2.4500 | 2.4500 | 2.4500 | 2.4500 |
| LANDBK 3 3/4 04/09/21 | LBP 04-21 | LBPLTNC2021 | 3.7500 | 101 | 0.28 | 4/9/2021 | | | | | | | | | | |
| PNBPM 6.3 05/08/21 | PNB 05-21 | PNBFXBD2021 | 6.3000 | 130 | 0.36 | 5/8/2021 | | | | | 2.4000 | | | | | |
| VLLPM 5.9437 05/09/21 | VLL 21 R19 | VLLFXBD2021 | 5.9437 | 131 | 0.36 | 5/9/2021 | | | | | 7.0000 | | | | | |
| ACPM 6.8 05/12/21 | AC 05-21 | ACFXBOND2021 | 6.8000 | 134 | 0.37 | 5/12/2021 | | | | | 2.4000 | | | | | |
| SMPM 5.2958 05/19/21 | SM 21 R19 | SMICFXBD2021 | 5.2958 | 141 | 0.39 | 5/19/2021 | | | | | 5.0000 | | | | | |
| RCBPM 6.15 06/04/21 | RCB 06-21 | RCBFXBD2021 | 6.1500 | 157 | 0.43 | 6/4/2021 | | | | | 2.4000 | | | | | |
| CHIPM 5.32 06/06/21 | CHI 21 R19 | CHIFXBD2021 | 5.3200 | 159 | 0.44 | 6/6/2021 | | | | | 6.2500 | | | | | |
| SLAGRI 0 06/18/21 | SLAC 06.18.21 | SLACP01M2021 | | 171 | 0.47 | 6/18/2021 | | | | | 5.2500 | | | | | |
| SECBPM 5 7/8 06/28/21 | SECB 06-21 | SECBFXBD2021 | 5.8750 | 181 | 0.50 | 6/28/2021 | | | | | 2.4000 | | | | | |
| MBTPM 5 1/2 07/03/21 | MBT 07-21 | MBTFXBD2021 | 5.5000 | 186 | 0.51 | 7/3/2021 | | | | | 3.0750 | | | | | |
| SMCGL 4.3458 07/11/21 | SMCGP 21 R19 | SMCGPFB2021 | 4.3458 | 194 | 0.53 | 7/11/2021 | | | | | 5.3750 | 2.0000 | | | | |
| PNXPM 0 07/24/21 | PNX 07.24.21 | PNXCP01D2021 | | 207 | 0.57 | 7/24/2021 | | | | | | | | | | |
| PSBPM 5.6 07/24/21 | PSB 07-21 | PSBFXBD2021 | 5.6000 | 207 | 0.57 | 7/24/2021 | 2.800000 | 2.4000 | 10:18:46 AM | 2.4000 | 2.4000 | | 2.4000 | 2.4000 | 2.4000 | 2.4000 |
| GTCAPH 5.1965 08/07/21 | GTCAP 21 R19 | GTCFXBD2021 | 5.1965 | 221 | 0.61 | 8/7/2021 | | | | | 5.5000 | | | | | |
| ROBBNK 5 1/8 08/13/21 | RBANK 08-21 | RBANKFXBD2021 | 5.1250 | 227 | 0.62 | 8/13/2021 | | | | | 2.4000 | | | | | |
| SMPHPM 5.2006 09/01/21 | SMPH 21 R19 | SMPHFXBD2021 | 5.2006 | 246 | 0.67 | 9/1/2021 | | | | | 5.0000 | | | | | |
| CPGPM 6.9758 09/02/21 | CPG 21 R20 | CPGIFXBD2021 | 6.9758 | 247 | 0.68 | 9/2/2021 | | | | | 6.0000 | | | | | |
| APPM 5.205 09/10/21 | AP 21 R19 | APCFXBD2021 | 5.2050 | 255 | 0.70 | 9/10/2021 | | | | | 2.4000 | | | | | |
| ACRPM 0 09/13/21 | ACR 09.13.21 | ACRCP01N2021 | | 258 | 0.71 | 9/13/2021 | | | | | 5.3750 | | | | | |
| MBTPM 3 09/24/21 | MBT 09-21 | MBT2FXBD2021 | 3.0000 | 269 | 0.74 | 9/24/2021 | | | | | 2.4000 | | | | | |
| BPIPM 4.05 09/27/21 | BPI 09-21 | BPIFXBD2021 | 4.0500 | 272 | 0.75 | 9/27/2021 | | | | | 2.4000 | | | | | |
| PCORPM 4.0032 10/27/21 | PCOR 21 R19 | PCORFXBD2021 | 4.0032 | 302 | 0.83 | 10/27/2021 | | | | | 7.0000 | | | | | |
| ALIPM 4.2463 11/06/21 | ALI 11-21 | ALIFXBD2021 | 4.2463 | 312 | 0.85 | 11/6/2021 | | | | | 2.4000 | | | | | |
| DEVPHI 4 1/4 11/11/21 | DBP 11-21 | DBPFXBD2021 | 4.2500 | 317 | 0.87 | 11/11/2021 | | | | | 2.4000 | | | | | |
| ROBBNK 4.3 11/14/21 | RBANK 11-21 | RBANK2FBD2021 | 4.3000 | 320 | 0.88 | 11/14/2021 | | | | | 2.4000 | | | | | |
| OMLFC 4.55 11/15/21 | OMLF 11-21 | OMLFFXBD2021 | 4.5500 | 321 | 0.88 | 11/15/2021 | | | | | 6.0000 | | | | | |
| AEONPH 7.299 11/16/21 | ES AEON 11-21 | AEONFXRN2021 | 7.2990 | 322 | 0.88 | 11/16/2021 | | | | | 8.0000 | | | | | |
| MBTPM 4 1/4 11/21/21 | MBT 11-21 | MBTLTNC2021 | 4.2500 | 327 | 0.90 | 11/21/2021 | | | | | | | | | | |
| FLIPM 5.4 12/04/21 | FLI 21 R20 | FLIFXBD2021 | 5.4000 | 340 | 0.93 | 12/4/2021 | | | | | 5.0000 | | | | | |
| SLAGRI 0 12/17/21 | SLAC 12.17.21 | SLACP01N2021 | | 353 | 0.97 | 12/17/2021 | | | | | 5.5000 | 4.6500 | | | | |
| SMPM 2 7/8 01/22/22 | ES SM 01-22 | SMICSDNE2022 | 2.8750 | 389 | 1.07 | 1/22/2022 | | | | | 2.2500 | | | | | |
| BPIPM 4.2423 01/24/22 | BPI 01-22 | BPIFXBD2022 | 4.2423 | 391 | 1.07 | 1/24/2022 | | | | | 2.5000 | | | | | |
| RLCPM 4.8 02/23/22 | RLC 02-22 | RLCFXBD2022 | 4.8000 | 421 | 1.15 | 2/23/2022 | | | | | 2.5000 | | | | | |
| SMCPM 4.8243 03/01/22 | SMC 22 R20 | SMCFXBD2022 | 4.8243 | 427 | 1.17 | 3/1/2022 | | | | | 5.2500 | | | | | |
| SMBPM 6.6 04/02/22 | SMB 22 R19 | SMBFXBD2022 | 6.6000 | 459 | 1.26 | 4/2/2022 | | | | | 2.5000 | | | | | |
| BDOPM 3 1/8 04/03/22 | BDO 04-22 | BDO2FXBD2022 | 3.1250 | 460 | 1.26 | 4/3/2022 | | | | | 2.5000 | | | | | |
| RCBPM 4.848 04/07/22 | RCB 04-22 | RCB2FXBD2022 | 4.8480 | 464 | 1.27 | 4/7/2022 | | | | | 2.5000 | | | | | |
| SMCPM 5.1923 04/07/22 | SMC 04-22 R20 | SMC2FXBD2022 | 5.1923 | 464 | 1.27 | 4/7/2022 | | | | | 5.8000 | | | | | |
| MBTPM 6.3 04/11/22 | MBT 04-22 | MBTFXBD2022 | 6.3000 | 468 | 1.28 | 4/11/2022 | | | | | 2.5000 | | | | | |
| CPGPM 7.8203 04/15/22 | CPG 04-22 | CPGIFXBD2022 | 7.8203 | 472 | 1.29 | 4/15/2022 | | | | | 5.3250 | | | | | |
| SMCGL 6.835 04/24/22 | SMCGP 04-22 | SMCGP2BD2022 | 6.8350 | 481 | 1.32 | 4/24/2022 | | | | | 5.5000 | | | | | |
| ALIPM 6 04/27/22 | ALI 22 R19 | ALIFXBD2022 | 6.0000 | 484 | 1.33 | 4/27/2022 | | | | | 2.5000 | | | | | |
| ALIPM 4 1/2 04/29/22 | ALI 22 4.5 | ALI2FXBD2022 | 4.5000 | 486 | 1.33 | 4/29/2022 | | | | | 2.5000 | | | | | |
| PSBPM 3 1/2 04/30/22 | PSB 04-22 | PSBLTNC2022 | 3.5000 | 487 | 1.33 | 4/30/2022 | | | | | | | | | | |
| BPIPM 3.05 05/07/22 | BPI 05-22 | BPI2FXBD2022 | 3.0500 | 494 | 1.35 | 5/7/2022 | | | | | 2.8000 | | | | | |
| SMPHPM 6.2223 05/17/22 | SMPH 05-22 | SMPHFXBD2022 | 6.2223 | 504 | 1.38 | 5/17/2022 | | | | | 5.5000 | | | | | |
| CHIBPM 3 1/4 05/18/22 | CHIB 05-22 | CHIBLTNC2022 | 3.2500 | 505 | 1.38 | 5/18/2022 | 0.200000 | 3.2500 | 10:20:05 AM | 3.2500 | | | 3.2500 | 3.2500 | 3.2500 | 3.2500 |
| SLTC 5.5796 05/22/22 | SLTC 22 R20 | SLTCFXBD2022 | 5.5796 | 509 | 1.39 | 5/22/2022 | | | | | 5.8750 | | | | | |
| UBPPM 6 06/03/22 | UBP 06-22 | UBPFXBD2022 | 6.0000 | 521 | 1.43 | 6/3/2022 | | | | | 2.7000 | | | | | |
| PNBPM 3 1/4 06/06/22 | PNB 06-22 | PNBLTNC2022 | 3.2500 | 524 | 1.44 | 6/6/2022 | | | | | | | | | | |
| BPIFAM 4.3 06/16/22 | BFSB 06-22 | BFSBFXBD2022 | 4.3000 | 534 | 1.46 | 6/16/2022 | | | | | 2.8000 | | | | | |
| ALIPM 3 06/26/22 | ALI 06-22 | ALI3FXBD2022 | 3.0000 | 544 | 1.49 | 6/26/2022 | | | | | 3.0000 | | | | | |
| APPM 3 1/8 07/06/22 | AP 07-22 | APCFXBD2022 | 3.1250 | 554 | 1.52 | 7/6/2022 | | | | | 2.6500 | | | | | |
| ENNOHL 6.131 07/16/22 | HOUSE 22 R20 | HOUSEFBD2022 | 6.1310 | 564 | 1.54 | 7/16/2022 | | | | | 6.0000 | | | | | |
| SMPM 6.9442 07/16/22 | SM 22 R19 | SMICFXBD2022 | 6.9442 | 564 | 1.54 | 7/16/2022 | | | | | 2.8000 | | | | | |
| SECBPM 3 1/8 07/24/22 | SECB 07-22 | SECBFXBD2022 | 3.1250 | 572 | 1.57 | 7/24/2022 | | | | | 2.6500 | | | | | |
| RCBPM 3 1/4 07/27/22 | RCB 07-22 | RCB3FXBD2022 | 3.2500 | 575 | 1.57 | 7/27/2022 | | | | | 2.6500 | | | | | |
| BDOPM 4.408 08/03/22 | BDO 08-22 | BDOFXBD2022 | 4.4080 | 582 | 1.59 | 8/3/2022 | | | | | 2.6500 | | | | | |
| AEVPM 5.0056 08/06/22 | AEV 22 R20 | AEVFXBD2022 | 5.0056 | 585 | 1.60 | 8/6/2022 | | | | | 2.8000 | | | | | |
| FLIPM 5.3567 08/20/22 | FLI 22 R20 | FLIFXBD2022 | 5.3567 | 599 | 1.64 | 8/20/2022 | | | | | 2.8000 | | | | | |

| 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 |
|------------------------|-----------------|---------------|--------|------|------|------------|-------------|------------|-------------|------------|-----------|-------------|------------|------------|-----------|-------------|
| EWPM 4 09/21/22 | EW 09-22 | EWBLTNC2022 | 4.0000 | 631 | 1.73 | 9/21/2022 | | | | | | | | | | |
| ENNOHL 4 05 10/14/22 | ES HOUSE 10-22 | HOUSESDN2022 | 4.0500 | 654 | 1.79 | 10/14/2022 | | | | | 4.0500 | | | | | |
| CHIBPM 2 3/4 10/22/22 | CHIB 10-22 | CHIBFXBD2022 | 2.7500 | 662 | 1.81 | 10/22/2022 | | | | | 3.1500 | | | | | |
| PNBPM 3 3/4 10/27/22 | PNB 10-22 | PNB2LTNC2022 | 3.7500 | 667 | 1.83 | 10/27/2022 | | | | | | | | | | |
| AUBPM 4 5/8 11/07/22 | AUB 11-22 | AUBFXBD2022 | 4.6250 | 678 | 1.86 | 11/7/2022 | 2.800000 | 2.9000 | 11:16:51 AM | 2.9000 | 2.9000 | 2.9000 | 2.9000 | 2.9000 | 2.9000 | 2.9000 |
| RCBPM 4.426 11/13/22 | RCB 11-22 | RCBFXBD2022 | 4.4260 | 684 | 1.87 | 11/13/2022 | | | | | 2.9000 | | | | | |
| LANDBK 2.5872 11/17/22 | LBP 11-22 | LBPFXBD2022 | 2.5872 | 688 | 1.88 | 11/17/2022 | | | | | 2.6000 | | | | | |
| CHIBPM 3.65 12/02/22 | CHIB 12-22 | CHIB2LTNC2022 | 3.6500 | 703 | 1.93 | 12/2/2022 | | | | | | | | | | |
| DEVPHI 2 1/2 12/11/22 | DBP 12-22 | DBPFXBD2022 | 2.5000 | 712 | 1.95 | 12/11/2022 | | | | | 2.5000 | | | | | |
| ROBBNK 4 1/8 12/16/22 | RBANK 12-22 | RBANKLTNC2022 | 4.1250 | 717 | 1.96 | 12/16/2022 | | | | | | | | | | |
| SMCGL 5 3/8 12/22/22 | SMCGP 22 R20 | SMCGPFB2022 | 5.3750 | 723 | 1.98 | 12/22/2022 | 1.700000 | 3.6250 | 11:12:06 AM | 3.6250 | 6.5000 | | 3.6250 | 3.6250 | 3.6250 | 3.6250 |
| FLIPM 5.0496 01/07/23 | CPI 01-23 R20 | CPIFXBD2023 | 5.0496 | 739 | 2.02 | 1/7/2023 | | | | | 5.2500 | | | | | |
| PSBPM 4 1/2 02/04/23 | PSB 02-23 | PSBFXBD2023 | 4.5000 | 767 | 2.10 | 2/4/2023 | | | | | 4.5000 | | | | | |
| RCBPM 3 3/4 02/11/23 | RCB 02-23 | RCBLTNC2023 | 3.7500 | 774 | 2.12 | 2/11/2023 | | | | | | | | | | |
| BDOPM 3 5/8 02/18/23 | BDO 02-23 | BDOLTNC2023 | 3.6250 | 781 | 2.14 | 2/18/2023 | | | | | | | | | | |
| EWPM 4 1/2 02/21/23 | EW 02-23 | EWBFXBD2023 | 4.5000 | 784 | 2.15 | 2/21/2023 | | | | | 4.5000 | | | | | |
| GTGAPH 5.0937 02/27/23 | GTGAP 23 R20 | GTGAPFXBD2023 | 5.0937 | 790 | 2.16 | 2/27/2023 | | | | | 5.6250 | | | | | |
| SMPHPM 5.663 03/01/23 | SMPH 23 R21 | SMPHFXBD2023 | 5.6630 | 792 | 2.17 | 3/1/2023 | | | | | 5.5000 | | | | | |
| SMCPM 6 1/4 03/19/23 | SMC 23 R21 | SMCFXBD2023 | 6.2500 | 810 | 2.22 | 3/19/2023 | | | | | 3.4000 | | | | | |
| MBTPM 4 1/2 04/24/23 | MBT 04-23 | MBTFXBD2023 | 4.5000 | 846 | 2.32 | 4/24/2023 | | | | | 3.4000 | | | | | |
| PNBPM 3 7/8 04/26/23 | PNB 04-23 | PNBLTNC2023 | 3.8750 | 848 | 2.32 | 4/26/2023 | | | | | | | | | | |
| EDCPM 4.7312 05/03/23 | EDC 23 R19 | EDCFXBD2023 | 4.7312 | 855 | 2.34 | 5/3/2023 | | | | | 3.4000 | | | | | |
| SECBPM 3 7/8 05/08/23 | SECB 05-23 | SECBLTNC2023 | 3.8750 | 860 | 2.36 | 5/8/2023 | | | | | | | | | | |
| BPMPM 3 3/4 05/24/23 | BPI 05-23 | BPILTNC2023 | 3.7500 | 876 | 2.40 | 5/24/2023 | | | | | | | | | | |
| ACPM 3.92 07/07/23 | AC 23 R22 | ACFXBD2023 | 3.9200 | 920 | 2.52 | 7/7/2023 | | | | | 4.3250 | | | | | |
| SMCGL 4.7575 07/11/23 | SMCGP 23 R21 | SMCGPFB2023 | 4.7575 | 924 | 2.55 | 7/11/2023 | | | | | 4.8500 | | | | | |
| GLOPM 5.2792 07/17/23 | GLO 23 R20 | GLOFXBD2023 | 5.2792 | 930 | 2.55 | 7/17/2023 | | | | | 3.4000 | | | | | |
| RLOPM 3.683 07/17/23 | RLO 07-23 | RLOFXBD2023 | 3.6830 | 930 | 2.55 | 7/17/2023 | | | | | 3.3000 | | | | | |
| SMCGL 6 3/4 08/17/23 | SMCGP 08-23 R21 | SMCGP2BD2023 | 6.7500 | 961 | 2.63 | 8/17/2023 | 1.000000 | 4.8000 | 10:36:23 AM | 4.8000 | 5.7000 | | 4.8000 | 4.8000 | 4.8000 | 4.8000 |
| UBPPM 4 3/8 08/21/23 | UBP 08-23 | UBPLTNC2023 | 4.3750 | 965 | 2.64 | 8/21/2023 | | | | | | | | | | |
| MBTPM 3 1/2 09/19/23 | MBT 09-23 | MBTLTNC2023 | 3.5000 | 994 | 2.72 | 9/19/2023 | | | | | | | | | | |
| ALIPM 7.0239 10/05/23 | ALI 23 R21 | ALI2FXBD2023 | 7.0239 | 1010 | 2.77 | 10/5/2023 | | | | | 5.2500 | | | | | |
| ALIPM 3.8915 10/07/23 | ALI 23 R22 | ALIFXBD2023 | 3.8915 | 1012 | 2.77 | 10/7/2023 | | | | | 4.3250 | | | | | |
| PCORPM 4.5219 10/27/23 | PCOR 23 R21 | PCORFXBD2023 | 4.5219 | 1032 | 2.83 | 10/27/2023 | | | | | 5.7500 | | | | | |
| DELMPI 3.484 10/30/23 | DMPI 10-23 | DMPIFXBD2023 | 3.4840 | 1035 | 2.83 | 10/30/2023 | 0.100000 | 3.4840 | 2:14:48 PM | 3.4840 | 3.5000 | | 3.4840 | 3.4840 | 3.4840 | 3.4840 |
| SECBPM 4 1/2 11/02/23 | SECB 11-23 | SECB2LTNC2023 | 4.5000 | 1038 | 2.84 | 11/2/2023 | 31.000000 | 4.5000 | 2:32:57 PM | 4.5000 | | | 4.5000 | 4.5000 | 4.5000 | 4.5000 |
| BDOPM 4 3/8 11/07/23 | BDO 11-23 | BD02LTNC2023 | 4.3750 | 1043 | 2.86 | 11/7/2023 | 0.500000 | 3.2500 | 10:32:46 AM | 3.2500 | | | 3.2500 | 3.2500 | 3.2500 | 3.2500 |
| FLIPM 5.4333 11/08/23 | FLI 23 R20 | FLIFXBD2023 | 5.4333 | 1044 | 2.86 | 11/8/2023 | | | | | 5.3750 | | | | | |
| AEONPH 7.695 11/16/23 | ES AEON 11-23 | AEONFXRN2023 | 7.6950 | 1052 | 2.88 | 11/16/2023 | | | | | 8.2500 | | | | | |
| AEVPM 2.8403 11/16/23 | AEV 11-23 | AEV2FXBD2023 | 2.8403 | 1052 | 2.88 | 11/16/2023 | | | | | 2.9000 | | | | | |
| FLIPM 3.3353 11/18/23 | FLI 11-23 | FLI2FXBD2023 | 3.3353 | 1054 | 2.89 | 11/18/2023 | | | | | 3.3000 | | | | | |
| AEVPM 4.6188 11/21/23 | AEV 23 R20 | AEVFXBD2023 | 4.6188 | 1057 | 2.89 | 11/21/2023 | | | | | 5.3750 | | | | | |
| EWPM 4 5/8 12/07/23 | EW 12-23 | EWBLTNC2023 | 4.6250 | 1073 | 2.94 | 12/7/2023 | | | | | | | | | | |
| SMPM 5.159 12/09/23 | SM 23 R21 | SMICFXBD2023 | 5.1590 | 1075 | 2.94 | 12/9/2023 | | | | | 3.4000 | | | | | |
| UBPPM 2 3/4 12/09/23 | UBP 12-23 | UBPFXBD2023 | 2.7500 | 1075 | 2.94 | 12/9/2023 | | | | | 2.7500 | | | | | |
| VLLPM 8 12/21/23 | VLL 23 R21 | VLLFXBD2023 | 8.0000 | 1087 | 2.98 | 12/21/2023 | | | | | 6.3250 | | | | | |
| CHIBPM 4.55 01/12/24 | CHIB 01-24 | CHIBLTNC2024 | 4.5500 | 1109 | 3.04 | 1/12/2024 | 5.000000 | 4.8000 | 10:55:47 AM | 4.8000 | | | 4.8000 | 4.8000 | 4.8000 | 4.8000 |
| ROBBNK 4 7/8 01/16/24 | RBANK 01-24 | RBANKLTNC2024 | 4.8750 | 1113 | 3.05 | 1/16/2024 | | | | | | | | | | |
| FDGPM 6.1458 01/24/24 | FDC 24 R21 | FDGFXBD2024 | 6.1458 | 1121 | 3.07 | 1/24/2024 | | | | | 5.3750 | | | | | |
| APPM 7.5095 01/25/24 | AP 24 R22 | APCFXBD2024 | 7.5095 | 1122 | 3.07 | 1/25/2024 | | | | | 4.6500 | | | | | |
| ALIPM 5 01/30/24 | ALI 24 R20 | ALIFXBD2024 | 5.0000 | 1127 | 3.09 | 1/30/2024 | 2.000000 | 4.2000 | 9:52:39 AM | 4.2000 | 3.5000 | | 4.2000 | 4.2000 | 4.2000 | 4.2000 |
| TELP 5.2813 02/06/24 | TEL 24 R21 | TELFXBD2024 | 5.2813 | 1134 | 3.11 | 2/6/2024 | | | | | 5.5000 | | | | | |
| PSBPM 5 02/09/24 | PSB 02-24 | PSBLTNC2024 | 5.0000 | 1137 | 3.11 | 2/9/2024 | | | | | | | | | | |
| JGSPM 5 3 02/27/24 | JGS 24 R20 | JGSFXBD2024 | 5.3000 | 1155 | 3.16 | 2/27/2024 | | | | | 5.5000 | | | | | |
| SMCPM 5.284 03/01/24 | SMC 24 R22 | SMCFXBD2024 | 5.2840 | 1158 | 3.17 | 3/1/2024 | | | | | 6.6500 | | | | | |
| STIEPM 5.8085 03/23/24 | STIESG 24 R22 | STIGFXBD2024 | 5.8085 | 1180 | 3.23 | 3/23/2024 | | | | | 8.8500 | | | | | |
| MEGPM 5.3535 03/28/24 | MEG 24 R22 | MEGFXBD2024 | 5.3535 | 1185 | 3.24 | 3/28/2024 | | | | | 4.0000 | | | | | |
| RCBPM 5 1/2 03/28/24 | RCB 03-24 | RCBLTNC2024 | 5.5000 | 1185 | 3.24 | 3/28/2024 | | | | | | | | | | |
| TOLPM 5 1/2 03/31/24 | MNTC 24 R21 | MNTCFXBD2024 | 5.5000 | 1188 | 3.25 | 3/31/2024 | | | | | 4.5000 | | | | | |
| SMBPM 6 04/02/24 | SMB 24 R21 | SMBFXBD2024 | 6.0000 | 1190 | 3.26 | 4/2/2024 | | | | | 5.5000 | | | | | |
| SMPM 3.3613 04/02/24 | SM 04-24 | SMIC2FBD2024 | 3.3613 | 1190 | 3.26 | 4/2/2024 | | | | | 3.4000 | | | | | |
| MBTPM 5 3/8 04/04/24 | MBT 04-24 | MBT2LTNC2024 | 5.3750 | 1192 | 3.26 | 4/4/2024 | | | | | | | | | | |
| PBC 5 5/8 04/08/24 | PBCOM 04-24 | PBCOMLTNC2024 | 5.6250 | 1196 | 3.27 | 4/8/2024 | | | | | | | | | | |
| PCORPM 7.8183 04/19/24 | PCOR 24 R22 | PCORFXBD2024 | 7.8183 | 1207 | 3.31 | 4/19/2024 | | | | | 5.2500 | | | | | |
| SMCGL 7.1783 04/24/24 | SMCGP 04-24 R22 | SMCGP2BD2024 | 7.1783 | 1212 | 3.32 | 4/24/2024 | | | | | 6.3750 | | | | | |
| SMPHPM 5.1883 05/18/24 | SMPH 05-24 R22 | SMPH2FBD2024 | 5.1883 | 1236 | 3.38 | 5/18/2024 | | | | | 3.8000 | | | | | |
| SMPM 5.6125 05/19/24 | SM 24 R21 | SMICFXBD2024 | 5.6125 | 1237 | 3.39 | 5/19/2024 | | | | | 5.8750 | | | | | |
| AEVPM 6.0157 06/18/24 | AEV 24 R23 | AEVFXBD2024 | 6.0157 | 1267 | 3.47 | 6/18/2024 | | | | | 5.2500 | | | | | |
| MBTPM 3 7/8 07/20/24 | MBT 07-24 | MBTLTNC2024 | 3.8750 | 1289 | 3.56 | 7/20/2024 | | | | | | | | | | |
| DDPM 6.0952 07/21/24 | DD 24 R22 | DDFXBD2024 | 6.0952 | 1300 | 3.56 | 7/21/2024 | | | | | | | | | | |
| GTGAPH 5 5/8 08/07/24 | GTGAP 24 R21 | GTGAPFXBD2024 | 5.6250 | 1317 | 3.61 | 8/7/2024 | 17.000000 | 4.8750 | 11:38:58 AM | 4.8750 | 8.0000 | 4.8750 | 4.8750 | 4.8750 | 4.8750 | 4.8750 |
| VLLPM 5.7512 08/08/24 | VLL 24 R23 | VLLFXBD2024 | 5.7512 | 1317 | 3.61 | 8/8/2024 | | | | | 6.4500 | | | | | |
| PNBPM 5 3/4 08/27/24 | PNB 08-24 | PNBLTNC2024 | 5.7500 | 1337 | 3.66 | 8/27/2024 | | | | | | | | | | |

| 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 |
|------------------------|------------------|---------------|--------|------|-------|------------|-------------|------------|-------------|------------|-----------|-------------|------------|------------|-----------|-------------|
| SMPHPM 5.7417 09/01/24 | SMPH 24 R21 | SMPHFXBD2024 | 5.7417 | 1342 | 3.67 | 9/1/2024 | | | | | 5.8500 | | | | | |
| ALIPM 4.7580 09/30/24 | ALI 24 R22 | ALI2FXBD2024 | 4.7580 | 1371 | 3.75 | 9/30/2024 | | | | | 4.5250 | | | | | |
| SMCPM 5.55 10/04/24 | SMC 10-24 R22 | SMC2FXBD2024 | 5.5500 | 1375 | 3.77 | 10/4/2024 | | | | | 4.5300 | | | | | |
| BDOPM 6.3/8 10/12/24 | BDO 10-24 | BDOLTNC2024 | 5.3750 | 1383 | 3.79 | 10/12/2024 | | | | | | | | | | |
| FLIPM 5.6389 12/04/24 | FLI 24 R21 | FLIFXBD2024 | 5.6389 | 1436 | 3.93 | 12/4/2024 | | | | | 4.3000 | | | | | |
| SMCGL 6 1/4 12/22/24 | SMCGP 24 R22 | SMCGPFB2024 | 6.2500 | 1454 | 3.98 | 12/22/2024 | | | | | 6.2500 | | | | | |
| ALCOFM 6.3517 02/06/25 | ALCO 25 R23 | ALCOFXBD2025 | 6.3517 | 1500 | 4.11 | 2/6/2025 | | | | | 6.5750 | | | | | |
| ACPM 4.82 02/10/25 | AC 25 R23 | ACFXBND2025 | 4.8200 | 1504 | 4.12 | 2/10/2025 | 0.500000 | 3.9000 | 10:19:52 AM | 3.9000 | | 3.9000 | 3.9000 | 3.9000 | 3.9000 | |
| RLCPM 4.9344 02/23/25 | RLC 02-25 | RLCFXBD2025 | 4.9344 | 1517 | 4.15 | 2/23/2025 | | | | | 6.5000 | | | | | |
| SMPHPM 6.0804 03/01/25 | SMPH 03-25 R23 | SMPH2FB2025 | 6.0804 | 1523 | 4.17 | 3/1/2025 | | | | | 3.9000 | | | | | |
| FBPM 5.05 03/10/25 | SMFB 25 R23 | SMFBFXBD2025 | 5.0500 | 1532 | 4.19 | 3/10/2025 | | | | | 5.7000 | | | | | |
| SMCPM 6 5/8 03/19/25 | SMC 25 R23 | SMCFXBD2025 | 6.6250 | 1541 | 4.22 | 3/19/2025 | | | | | 3.5000 | | | | | |
| SECBPM 4 03/23/25 | SECB 03-25 | SECBLTNC2025 | 4.0000 | 1545 | 4.23 | 3/23/2025 | 32.000000 | 4.0000 | 2:31:16 PM | 4.0000 | | 4.0000 | 4.0000 | 4.0000 | 4.0000 | |
| SMPHPM 4.8643 03/25/25 | SMPH K 03-25 R23 | SMPH3FB2025 | 4.8643 | 1547 | 4.24 | 3/25/2025 | 1.000000 | 3.7500 | 10:50:00 AM | 3.7500 | 3.9000 | | 4.0000 | 4.0000 | 4.0000 | 4.0000 |
| BDOPM 4 03/27/25 | BDO 03-25 | BDOLTNC2025 | 4.0000 | 1549 | 4.24 | 3/27/2025 | | | | | | | | | | |
| PNBPM 4 3/8 04/11/25 | PNB 04-25 | PNBLTNC2025 | 4.3750 | 1564 | 4.28 | 4/11/2025 | | | | | | | | | | |
| ALIPM 5 5/8 04/25/25 | ALI 25 R21 | ALIFXBD2025 | 5.6250 | 1578 | 4.32 | 4/25/2025 | 0.900000 | 4.9000 | 9:54:04 AM | 4.9000 | 5.7500 | | 4.9000 | 4.9000 | 4.9000 | 4.9000 |
| BPIPM 4 04/25/25 | BPI 04-25 | BPILTNC2025 | 4.0000 | 1578 | 4.32 | 4/25/2025 | | | | | | | | | | |
| SLTC 6.4872 05/22/25 | SLTC 25 R22 | SLTCFXBD2025 | 6.4872 | 1605 | 4.39 | 5/22/2025 | | | | | 6.0000 | | | | | |
| SECBPM 4 06/17/25 | SECB 06-25 | SECB2LTN2025 | 4.0000 | 1631 | 4.47 | 6/17/2025 | | | | | | | | | | |
| VLLPM 5.6992 06/18/25 | VLL 25 R22 | VLL2FXBD2025 | 5.6992 | 1632 | 4.47 | 6/18/2025 | 0.300000 | 5.1500 | 9:57:19 AM | 5.1500 | 7.5000 | | 5.1500 | 5.1500 | 5.1500 | 5.1500 |
| TOLPM 6.6407 07/04/25 | NLEX 25 R23 | NLEXFXBD2025 | 6.6407 | 1648 | 4.51 | 7/4/2025 | | | | | 5.7500 | 3.0000 | | | | |
| APPM 3.935 07/06/25 | AP 25 R23 | APCFXBD2025 | 3.9350 | 1650 | 4.52 | 7/6/2025 | | | | | 3.8000 | | | | | |
| ENNOHL 6.8666 07/16/25 | HOUSE 25 R22 | HOUSEFXBD2025 | 6.8666 | 1660 | 4.55 | 7/16/2025 | | | | | 6.5000 | | | | | |
| RLCPM 3.8 07/17/25 | RLC 07-25 | RLC2FXBD2025 | 3.8000 | 1661 | 4.55 | 7/17/2025 | | | | | 3.8000 | | | | | |
| SECBPM 4 08/05/25 | SECB 08-25 | SECB3LTN2025 | 4.0000 | 1680 | 4.60 | 8/5/2025 | | | | | | | | | | |
| FLIPM 5.7139 08/20/25 | FLI 25 R22 | FLIFXBD2025 | 5.7139 | 1695 | 4.64 | 8/20/2025 | | | | | 6.0000 | | | | | |
| BANKCM 4 1/2 09/17/25 | BOC 09-25 | BOCLTNC2025 | 4.5000 | 1723 | 4.72 | 9/17/2025 | | | | | | | | | | |
| ALIPM 3.862 09/29/25 | ALI 25 R23 | ALI3FXBD2025 | 3.8620 | 1735 | 4.75 | 9/29/2025 | | | | | 3.9000 | | | | | |
| PCORPM 8.0551 10/19/25 | PCOR 25 R23 | PCORFXBD2025 | 8.0551 | 1755 | 4.81 | 10/19/2025 | | | | | 5.8250 | | | | | |
| ALIPM 4 3/4 10/25/25 | ALI 25 R22 | ALI2FXBD2025 | 4.7500 | 1761 | 4.82 | 10/25/2025 | | | | | 4.5500 | | | | | |
| DELMP1 3.7563 10/30/25 | DMP1 25 R24 | DMP1FXBD2025 | 3.7563 | 1766 | 4.84 | 10/30/2025 | | | | | 3.7500 | | | | | |
| AEVPM 3.3059 11/16/25 | AEV 25 R23 | AEVFXBD2025 | 3.3059 | 1783 | 4.88 | 11/16/2025 | | | | | 3.3500 | | | | | |
| SMPHPM 4.799 11/25/25 | SMPH 25 R23 | SMPHFXBD2025 | 4.7990 | 1792 | 4.91 | 11/25/2025 | | | | | 5.7500 | | | | | |
| MERPM 4 7/8 12/12/25 | MER 25 R20 | MERFXBD2025 | 4.8750 | 1809 | 4.95 | 12/12/2025 | | | | | 5.5000 | | | | | |
| VLLPM 8 1/4 12/21/25 | VLL 25 R23 | VLLFXBD2025 | 8.2500 | 1818 | 4.98 | 12/21/2025 | | | | | 6.0750 | | | | | |
| UBPPM 3 3/8 03/09/26 | UBP 03-26 | UBPFXBD2026 | 3.3750 | 1896 | 5.19 | 3/9/2026 | | | | | | | | | | |
| ALIPM 4.85 03/23/26 | ALI 26 R23 | ALIFXBD2026 | 4.8500 | 1910 | 5.23 | 3/23/2026 | 1.000000 | 4.0000 | 9:56:03 AM | 4.0000 | 3.9500 | | 4.0000 | 4.0000 | 4.0000 | 4.0000 |
| SMCGL 7.6 04/24/26 | SMCGP 26 R24 | SMCGP2BD2026 | 7.6000 | 1942 | 5.32 | 4/24/2026 | | | | | 4.9500 | | | | | |
| ALIPM 6.369 05/06/26 | ALI 26 R24 | ALI2FXBD2026 | 6.3690 | 1954 | 5.35 | 5/6/2026 | | | | | 3.9500 | | | | | |
| FLIPM 4.1838 05/18/26 | FLI 26 R23 | FLIFXBD2026 | 4.1838 | 1966 | 5.38 | 5/18/2026 | | | | | 4.1840 | | | | | |
| SMCGL 5.1792 07/11/26 | SMCGP 26 R23 | SMCGPFB2026 | 5.1792 | 2020 | 5.53 | 7/11/2026 | | | | | 4.6000 | | | | | |
| SMPHPM 4.2005 07/26/26 | SMPH 26 R23 | SMPHFXBD2026 | 4.2005 | 2035 | 5.57 | 7/26/2026 | | | | | 5.5000 | | | | | |
| APPM 6.1 09/10/26 | AP 26 R21 | APCFXBD2026 | 6.1000 | 2081 | 5.70 | 9/10/2026 | | | | | 5.8500 | | | | | |
| APPM 5.2757 10/14/26 | AP 26 R25 | APC2FXBD2026 | 5.2757 | 2115 | 5.79 | 10/14/2026 | 1.000000 | 4.0000 | 2:17:43 PM | 4.0000 | 4.1500 | 4.0000 | 4.0000 | 4.0000 | 4.0000 | 4.0000 |
| DDPM 5.9721 12/15/26 | DD 26 R23 | DDFXBOND2026 | 5.9721 | 2177 | 5.96 | 12/15/2026 | | | | | 9.8750 | | | | | |
| ALIPM 4.9899 02/06/27 | ALI 27 R24 | ALI2FXBD2027 | 4.9899 | 2230 | 6.11 | 2/6/2027 | | | | | 5.8000 | | | | | |
| SMCPM 5.7613 03/01/27 | SMC 27 R24 | SMCFXBD2027 | 5.7613 | 2253 | 6.17 | 3/1/2027 | | | | | 6.7500 | | | | | |
| FBPM 5 1/4 03/10/27 | SMFB 27 R25 | SMFBFXBD2027 | 5.2500 | 2262 | 6.19 | 3/10/2027 | | | | | 5.9500 | | | | | |
| STIEPM 6.3756 03/23/27 | STIESG 27 R24 | STIGFXBD2027 | 6.3756 | 2275 | 6.23 | 3/23/2027 | | | | | 10.0000 | | | | | |
| SMPHPM 5.0583 03/25/27 | SMPH 27 R25 | SMPHFXBD2027 | 5.0583 | 2277 | 6.23 | 3/25/2027 | | | | | 6.7500 | | | | | |
| ALIPM 5.2624 05/02/27 | ALI 05-27 R24 | ALIFXBD2027 | 5.2624 | 2315 | 6.34 | 5/2/2027 | | | | | 4.2000 | | | | | |
| ACPM 6 7/8 05/11/27 | AC 27 R22 | ACFXBOND2027 | 6.8750 | 2324 | 6.36 | 5/11/2027 | 1.000000 | 4.0000 | 10:15:43 AM | 4.0000 | 4.5000 | | 4.0000 | 4.0000 | 4.0000 | 4.0000 |
| APPM 5.3367 07/03/27 | AP 07-27 R24 | APCFXBD2027 | 5.3367 | 2377 | 6.51 | 7/3/2027 | | | | | 6.0000 | | | | | |
| AEVPM 6.0169 08/06/27 | AEV 27 R22 | AEVFXBD2027 | 6.0169 | 2411 | 6.60 | 8/6/2027 | | | | | 6.0000 | | | | | |
| VLLPM 6.2255 08/08/27 | VLL 27 R24 | VLLFXBD2027 | 6.2255 | 2413 | 6.61 | 8/8/2027 | | | | | 7.0750 | | | | | |
| SMCGL 6 5/8 12/22/27 | SMCGP 27 R24 | SMCGPFB2027 | 6.6250 | 2549 | 6.98 | 12/22/2027 | | | | | 6.1250 | | | | | |
| SMCPM 7 1/8 03/19/28 | SMC 28 R25 | SMCFXBD2028 | 7.1250 | 2637 | 7.22 | 3/19/2028 | | | | | 6.8000 | | | | | |
| ALIPM 5.9203 04/27/28 | ALI 28 R23 | ALIFXBD2028 | 5.9203 | 2676 | 7.33 | 4/27/2028 | 5.000000 | 3.4000 | 10:21:37 AM | 3.4000 | 3.4000 | | 3.4000 | 3.4000 | 3.4000 | 3.4000 |
| TOLPM 6.9 07/04/28 | NLEX 28 R25 | NLEXFXBD2028 | 6.9000 | 2744 | 7.51 | 7/4/2028 | | | | | 4.7000 | | | | | |
| APPM 8.5091 10/25/28 | AP 28 R25 | APCFXBD2028 | 8.5091 | 2857 | 7.82 | 10/25/2028 | | | | | 5.7500 | | | | | |
| AEVPM 6.321 06/18/29 | AEV 29 R26 | AEVFXBD2029 | 6.3210 | 3093 | 8.47 | 6/18/2029 | | | | | 5.7500 | | | | | |
| UBPPM 5 1/4 05/24/30 | UBP 30 R25 | UBPTIER22030 | 5.2500 | 3433 | 9.40 | 5/24/2030 | | | | | | | | | | |
| ALIPM 6 10/10/33 | ALI 33 R25 | ALIFXBD2033 | 6.0000 | 4668 | 12.78 | 10/10/2033 | 5.000000 | 4.8000 | 11:00:35 AM | 4.8600 | 5.2500 | | 4.9500 | 4.9500 | 4.8000 | 4.8000 |