

CS Board Summary
November 29, 2021

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
FLIPM 5.4 12/04/21	FLI 21 R20	FLIFXBND2021	5.4000	5	0.01	12/4/2021					5.0000					
SLAGRI 0 12/17/21	SLAC 12.17.21	SLACFP1N2021		18	0.05	12/17/2021					3.2500					
ACRPM 0 01/14/22	ACR 01.14.22	ACRCP01O2022		46	0.13	1/14/2022					3.3750					
SMCPM 2 7/8 01/22/22	ES SM 01-22	SMICSDNE2022	2.8750	54	0.15	1/22/2022					1.8000					
BPMPM 4.2423 01/24/22	BPI 01-22	BPFXBND2022	4.2423	56	0.15	1/24/2022					1.8000					
RLCPM 4.8 02/23/22	RLC 02-22	RLCFXBND2022	4.8000	86	0.24	2/23/2022	0.500000	2.2500	2:46:13 PM	2.2500	1.8000		2.2500	2.2500	2.2500	2.2500
SMCPM 4.8243 03/01/22	SMC 22 R20	SMCFXBND2022	4.8243	92	0.25	3/1/2022					4.0000					
SMBPM 6.6 04/02/22	SMB 22 R19	SMBFXBND2022	6.6000	124	0.34	4/2/2022					1.8000					
BDOPM 3 1/8 04/03/22	BDO 04-22	BDO2FXBD2022	3.1250	125	0.34	4/3/2022					1.8000					
RCBPM 4.848 04/07/22	RCB 04-22	RCB2FXBD2022	4.8480	129	0.35	4/7/2022					1.8000					
SMCPM 5.1923 04/07/22	SMC 04-22 R20	SMC2FXBD2022	5.1923	129	0.35	4/7/2022	0.500000	2.4500	2:53:36 PM	2.4500	5.8000		2.4500	2.4500	2.4500	2.4500
MBTPM 6.3 04/11/22	MBT 04-22	MBTFXBND2022	6.3000	133	0.36	4/11/2022					1.8000					
CPGPM 7.8203 04/15/22	CPG 04-22	CPGIFXBND2022	7.8203	137	0.38	4/15/2022					6.6500					
SMCGL 6.835 04/24/22	SMCGP 04-22	SMCGP2BD2022	6.8350	146	0.40	4/24/2022					5.0000					
ALIPM 6 04/27/22	ALI 22 R19	ALIFXBND2022	6.0000	149	0.41	4/27/2022					1.8000					
TECHPM 0 04/27/22	TECH 04.27.22	TECCP01E2022		149	0.41	4/27/2022					3.5000					
ALIPM 4 1/2 04/29/22	ALI 22 4.5	ALI2FXBD2022	4.5000	151	0.41	4/29/2022					1.8000					
PSBPM 3 1/2 04/30/22	PSB 04-22	PSBLTNC2022	3.5000	152	0.42	4/30/2022										
BPMPM 3 05 05/07/22	BPI 05-22	BPI2FXBD2022	3.0500	159	0.44	5/7/2022	2.000000	1.7750	2:01:44 PM	1.7750	1.8000		1.7750	1.7750	1.7750	1.7750
SMPHPM 6.2223 05/17/22	SMPH 05-22	SMPHFXBD2022	6.2223	169	0.46	5/17/2022					5.5000					
CHIBPM 3 1/4 05/18/22	CHIB 05-22	CHIBLTNC2022	3.2500	170	0.47	5/18/2022										
SLTC 5.5796 05/22/22	SLTC 22 R20	SLTCFXBD2022	5.5796	174	0.48	5/22/2022					5.8750					
UBPPM 6 06/03/22	UBP 06-22	UBPFXBND2022	6.0000	186	0.51	6/3/2022					1.8000					
PNBPM 3 1/4 06/06/22	PNB 06-22	PNBLTNC2022	3.2500	189	0.52	6/6/2022										
BPFIAM 4.3 06/16/22	BFSB 06-22	BFSBFXBD2022	4.3000	199	0.55	6/16/2022					1.8000					
ALIPM 3 06/26/22	ALI 06-22	ALIFXBND2022	3.0000	209	0.57	6/26/2022					3.5000					
APPM 3 1/8 07/06/22	AP 07-22	APCFXBND2022	3.1250	219	0.60	7/6/2022					1.8000					
ACRPM 0 07/15/22	ACR 07.15.22	ACRCP01P2022		228	0.62	7/15/2022					3.7500					
ENNOHL 6.131 07/16/22	HOUSE 22 R20	HOUSEFBD2022	6.1310	229	0.63	7/16/2022					6.0000					
SMPM 6.9442 07/16/22	SM 22 R19	SMICFXBD2022	6.9442	229	0.63	7/16/2022					1.8000					
SECBPM 3 1/8 07/24/22	SECB 07-22	SECBFXBD2022	3.1250	237	0.65	7/24/2022					1.8000					
RCBPM 3 1/4 07/27/22	RCB 07-22	RCB3FXBD2022	3.2500	240	0.66	7/27/2022					1.8000					
BDOPM 4.408 08/03/22	BDO 08-22	BDOFXBND2022	4.4080	247	0.68	8/3/2022	10.000000	2.1000	3:36:20 PM	2.1000	1.8000		2.1000	2.1000	2.1000	2.1000
FLIPM 5.3567 08/20/22	FLI 22 R20	FLIFXBND2022	5.3567	264	0.72	8/20/2022					5.2500					
EWPM 4 09/21/22	EW 09-22	EWBLTNC2022	4.0000	296	0.81	9/21/2022										
ENNOHL 4.05 10/14/22	ES HOUSE 10-22	HOUSESDN2022	4.0500	319	0.87	10/14/2022					4.5000					
CHIBPM 2 3/4 10/22/22	CHIB 10-22	CHIBFXBD2022	2.7500	327	0.90	10/22/2022					4.0000					
PNBPM 3 3/4 10/27/22	PNB 10-22	PNBLTNC2022	3.7500	332	0.91	10/27/2022										
ALBPM 4 5/8 11/07/22	AUB 11-22	AUBFXBND2022	4.6250	343	0.94	11/7/2022					2.0000					
ACRPM 0 11/11/22	ACR 11.11.22	ACRCP01O2022		347	0.95	11/11/2022					4.0000					
RCBPM 4.426 11/13/22	RCB 11-22	RCBFXBND2022	4.4260	349	0.96	11/13/2022					2.0000					
LANDBK 2.5872 11/17/22	LBP 11-22	LBPFXBND2022	2.5872	353	0.97	11/17/2022					2.0000					
CHIBPM 3.65 12/02/22	CHIB 12-22	CHIBLTNC2022	3.6500	368	1.01	12/2/2022										
DEVPHI 2 1/2 12/11/22	DBP 12-22	DBPFXBND2022	2.5000	377	1.03	12/11/2022					2.0000					
ROBBNK 4 1/8 12/16/22	RBANK 12-22	RBANKLTN2022	4.1250	382	1.05	12/16/2022										
SMCGL 5 3/8 12/22/22	SMCGP 22 R20	SMCGPFB2022	5.3750	388	1.06	12/22/2022					6.5000					
FLIPM 5.0496 01/07/23	CPI 01-23 R20	CPIFXBND2023	5.0496	404	1.11	1/7/2023					5.2500					
PSBPM 4 1/2 02/04/23	PSB 02-23	PSBFXBND2023	4.5000	432	1.18	2/4/2023					4.2500					
RCBPM 3 3/4 02/11/23	RCB 02-23	RCBLTNC2023	3.7500	439	1.20	2/11/2023										
BDOPM 3 5/8 02/18/23	BDO 02-23	BDOLTNC2023	3.6250	446	1.22	2/18/2023										
EWPM 4 1/2 02/21/23	EW 02-23	EWBFXBND2023	4.5000	449	1.23	2/21/2023					2.6000					
GTGAPH 5.0937 02/27/23	GTGAP 23 R20	GTGCFXBND2023	5.0937	455	1.25	2/27/2023					5.5000					
SMPHPM 5.663 03/01/23	SMPH 23 R21	SMPHFXBD2023	5.6630	457	1.25	3/1/2023					5.5000					
SMCPM 6 1/4 03/19/23	SMC 23 R21	SMCFXBND2023	6.2500	475	1.30	3/19/2023					2.6000					
MBTPM 4 1/2 04/24/23	MBT 04-23	MBTFXBND2023	4.5000	511	1.40	4/24/2023					2.6000					
PNBPM 3 7/8 04/26/23	PNB 04-23	PNBLTNC2023	3.8750	513	1.41	4/26/2023										
EDCPM 4.7312 05/03/23	EDC 23 R19	EDCFXBND2023	4.7312	520	1.42	5/3/2023					2.6000					
SECBPM 3 7/8 05/08/23	SECB 05-23	SECBLTNC2023	3.8750	525	1.44	5/8/2023										
BPMPM 3 3/4 05/24/23	BPI 05-23	BPILTNC2023	3.7500	541	1.48	5/24/2023										
ACPM 3.92 07/07/23	AC 23 R22	ACFXBOND2023	3.9200	585	1.60	7/7/2023					5.2500					
SMCGL 4.7575 07/11/23	SMCGP 23 R21	SMCGPFB2023	4.7575	589	1.61	7/11/2023					5.5000					
GLOPM 5.2792 07/17/23	GLO 23 R20	GLOFXBND2023	5.2792	595	1.63	7/17/2023					2.6000					
RLCPM 3.683 07/17/23	RLC 07-23	RLCFXBND2023	3.6830	595	1.63	7/17/2023					2.6000					
SMPHPM 2.4565 08/05/23	SMPH 08-23	SMPH2FB2023	2.4565	614	1.68	8/5/2023					2.6000					
SMCGL 6 3/4 08/17/23	SMCGP 08-23 R21	SMCGP2BD2023	6.7500	626	1.71	8/17/2023	0.750000	4.4500	2:11:32 PM	4.4667	5.6500		4.5000	4.5000	4.4500	4.4500
UBPPM 4 3/8 08/21/23	UBP 08-23	UBPLTNC2023	4.3750	630	1.73	8/21/2023										
MBTPM 3 1/2 09/19/23	MBT 09-23	MBTLTNC2023	3.5000	659	1.80	9/19/2023										
RCBPM 3.2 09/30/23	RCB 09-23	RCBFXBND2023	3.2000	670	1.83	9/30/2023					2.6000					
ALIPM 3.8915 10/07/23	ALI 23 R22	ALIFXBND2023	3.8915	677	1.85	10/7/2023	25.000000	2.5000	2:42:56 PM	2.5000	2.9000		2.5000	2.5000	2.5000	2.5000
PCORPM 4.5219 10/27/23	PCOR 23 R21	PCORFXBD2023	4.5219	697	1.91	10/27/2023					5.7500					

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ALIPM 4 3/4 10/25/25	ALI 25 R22	ALI2FXBD2025	4.7500	1426	3.90	10/25/2025					4.0000					
DELMPI 3.7563 10/30/25	DMPI 25 R24	DMPFXBD2025	3.7563	1431	3.92	10/30/2025					4.5000					
AEVPM 3.3059 11/16/25	AEV 25 R23	AEVFXBND2025	3.3059	1448	3.96	11/16/2025					3.4000					
SMPHPM 4.799 11/25/25	SMPH 25 R23	SMPHFXBD2025	4.7990	1457	3.99	11/25/2025					5.7500					
MERPM 4 7/8 12/12/25	MER 25 R20	MERFXBND2025	4.8750	1474	4.04	12/12/2025					5.5000					
VLLPM 8 1/4 12/21/25	VLL 25 R23	VLLFXBND2025	8.2500	1483	4.06	12/21/2025					7.5000					
SMPHPM 3.8547 02/05/26	SMPH 26 R24	SMPH2FBD2026	3.8547	1529	4.19	2/5/2026					4.3000					
UBPPM 3 3/8 03/09/26	UBP 03-26	UBPFXBND2026	3.3750	1561	4.27	3/9/2026										
APPM 3.8224 03/16/26	AP 26 R24	APC3FXBD2026	3.8224	1568	4.29	3/16/2026					4.5000					
ALIPM 4.85 03/23/26	ALI 26 R23	ALIFXBND2026	4.8500	1575	4.31	3/23/2026					4.5000					
SMCGL 7.6 04/24/26	SMCGP 26 R24	SMCGP2BD2026	7.6000	1607	4.40	4/24/2026					4.6000					
ALIPM 6.369 05/06/26	ALI 26 R24	ALI2FXBD2026	6.3690	1619	4.43	5/6/2026					4.6000					
FLIPM 4.1838 05/18/26	FLI 26 R23	FLIFXBND2026	4.1838	1631	4.47	5/18/2026					4.5000					
ACPM 3.7874 05/28/26	AC 05-26 R24	ACFXBOND2026	3.7874	1641	4.49	5/28/2026					4.0000					
EDCPM 3.7305 06/25/26	EDC 06-26 R24	EDCFXBND2026	3.7305	1669	4.57	6/25/2026					6.0000					
RCBPM 4.18 06/30/26	RCB 06-26	RCBFXBLT2026	4.1800	1674	4.58	6/30/2026										
SMCGL 5.1792 07/11/26	SMCGP 26 R23	SMCGPFBND2026	5.1792	1685	4.61	7/11/2026					4.5000					
SMPHPM 4.2005 07/26/26	SMPH 26 R23	SMPHFXBD2026	4.2005	1700	4.65	7/26/2026	5.000000	4.2000	2:32:54 PM	4.2000	4.5000		4.2000	4.2000	4.2000	4.2000
MBTPM 3.6 09/04/26	MBT 09-26	MBTFXBLT2026	3.6000	1740	4.76	9/4/2026	1.500000	3.6000	10:38:51 AM	3.6000			3.6000	3.6000	3.6000	3.6000
DNLPM 3.5962 09/14/26	DNL 26 R24	DNLFXBND2026	3.5962	1750	4.79	9/14/2026					4.0000					
APPM 5.2757 10/14/26	AP 26 R25	APC2FXBD2026	5.2757	1780	4.87	10/14/2026					3.8000					
DDPM 5.9721 12/15/26	DD 26 R23	DDFXBOND2026	5.9721	1842	5.04	12/15/2026					11.7500					
ALIPM 4.9899 02/06/27	ALI 27 R24	ALI2FXBD2027	4.9899	1895	5.19	2/6/2027					6.1250					
SMCPM 5.7613 03/01/27	SMC 27 R24	SMCFXBND2027	5.7613	1918	5.25	3/1/2027					5.0000					
FBPM 5 1/4 03/10/27	SMBF 27 R25	SMBFXBD2027	5.2500	1927	5.28	3/10/2027	0.500000	6.3000	2:22:15 PM	6.3000	6.3000		6.3000	6.3000	6.3000	6.3000
STIEPM 6.3756 03/23/27	STIESG 27 R24	STIGFXBD2027	6.3756	1940	5.31	3/23/2027					11.0000					
SMPHPM 5.0583 03/25/27	SMPH 27 R25	SMPHFXBD2027	5.0583	1942	5.32	3/25/2027					6.7500					
ALIPM 5.2624 05/02/27	ALI 05-27 R24	ALIFXBND2027	5.2624	1980	5.42	5/2/2027	22.000000	4.5500	2:42:57 PM	4.5500	4.8000		4.5500	4.5500	4.5500	4.5500
ACPM 6 7/8 05/11/27	AC 27 R22	ACFXBOND2027	6.8750	1989	5.45	5/11/2027					3.9000					
APPM 5.3367 07/03/27	AP 07-27 R24	APCFXBND2027	5.3367	2042	5.59	7/3/2027					5.0000					
SMCPM 3.3832 07/08/27	SMC 07-27 R25	SMC2FXBD2027	3.3832	2047	5.60	7/8/2027					3.1000					
AEVPM 6.0169 08/06/27	AEV 27 R22	AEVFXBND2027	6.0169	2076	5.68	8/6/2027					5.5000					
VLLPM 6.2255 08/08/27	VLL 27 R24	VLLFXBND2027	6.2255	2078	5.69	8/8/2027					7.7000					
PCORPM 4.3368 10/12/27	PCOR 27 R25	PCORFXBD2027	4.3368	2143	5.87	10/12/2027					4.8000					
SMCGL 6 5/8 12/22/27	SMCGP 27 R24	SMCGPFBND2027	6.6250	2214	6.06	12/22/2027					5.0000	4.7500				
SMCPM 7 1/8 03/19/28	SMC 28 R25	SMCFXBND2028	7.1250	2302	6.30	3/19/2028					5.0000	4.7500				
ALIPM 5.9203 04/27/28	ALI 28 R23	ALIFXBND2028	5.9203	2341	6.41	4/27/2028	2.000000	2.5650	9:40:34 AM	2.5650	2.6000		2.5650	2.5650	2.5650	2.5650
TOLPM 6.9 07/04/28	NLEX 28 R25	NLEFXBD2028	6.9000	2409	6.60	7/4/2028					6.2500					
AEVPM 4.1018 08/09/28	AEV 28 R25	AEVFXBND2028	4.1018	2445	6.69	8/9/2028					4.7500					
APPM 8.5091 10/25/28	AP 28 R25	APCFXBND2028	8.5091	2522	6.91	10/25/2028					5.5000					
SMPHPM 5.0994 11/15/28	SMPH 28 R26	SMPHFXBD2028	5.0994	2543	6.96	11/15/2028					5.1500					
AEVPM 6.321 06/18/29	AEV 29 R26	AEVFXBND2029	6.3210	2758	7.55	6/18/2029					6.0000					
UBPPM 5 1/4 05/24/30	UBP 30 R25	UBPTIER22030	5.2500	3098	8.48	5/24/2030										
ALIPM 4.0776 10/26/31	ALI 31 R26	ALIFXBND2031	4.0776	3618	9.91	10/26/2031					4.1500					
ALIPM 6 10/10/33	ALI 33 R25	ALIFXBND2033	6.0000	4333	11.86	10/10/2033					7.5000					