

CS Board Summary
July 29, 2022

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 4.408 08/03/22	BDO 08-22	BDOFXBND2022	4.4080	5	0.01	8/3/2022					1.6500					
FLIPM 5.3567 08/20/22	FLI 22 R20	FLIFXBND2022	5.3567	22	0.06	8/20/2022					3.5000					
EWPM 4 09/21/22	EW 09-22	EWBLTNC2022	4.0000	54	0.15	9/21/2022										
ENNOHL 4.05 10/14/22	ES HOUSE 10-22	HOUSESDN2022	4.0500	77	0.21	10/14/2022					4.5000					
CHIBPM 2 3/4 10/22/22	CHIB 10-22	CHIBFXBD2022	2.7500	85	0.23	10/22/2022					3.4500					
PNBPM 3 3/4 10/27/22	PNB 10-22	PNB2LTNC2022	3.7500	90	0.25	10/27/2022										
AUBPM 4 5/8 11/07/22	AUB 11-22	AUBFXBND2022	4.6250	101	0.28	11/7/2022					1.8500					
ACRPM 0 11/11/22	ACR 11.11.22	ACRCP01Q2022		105	0.29	11/11/2022										
RCBPM 4.426 11/13/22	RCB 11-22	RCBFXBND2022	4.4260	107	0.29	11/13/2022					1.8500					
LANDBK 2.5872 11/17/22	LBP 11-22	LBPFXBND2022	2.5872	111	0.30	11/17/2022					1.8500					
CHIBPM 3.65 12/02/22	CHIB 12-22	CHIB2LTN2022	3.6500	126	0.35	12/2/2022										
DEVPHI 2 1/2 12/11/22	DBP 12-22	DBPFXBND2022	2.5000	135	0.37	12/11/2022					1.8500					
ROBBNK 4 1/8 12/16/22	RBANK 12-22	RBANKLTN2022	4.1250	140	0.38	12/16/2022										
SLAGRI 0 12/21/22	SLAC 12.21.22	SLACP01O2022		145	0.40	12/21/2022										
SMCGL 5 3/8 12/22/22	SMCGP 22 R20	SMCGPFBD2022	5.3750	146	0.40	12/22/2022					3.6000					
ACRPM 0 12/26/22	ACR 12.26.22	ACRCP01R2022		150	0.41	12/26/2022					5.0000					
FLIPM 5.0496 01/07/23	CPI 01-23 R20	CPIFXBND2023	5.0496	162	0.44	1/7/2023					3.8000					
PSBPM 4 1/2 02/04/23	PSB 02-23	PSBFXBND2023	4.5000	190	0.52	2/4/2023					5.0000					
RCBPM 3 3/4 02/11/23	RCB 02-23	RCBLTNC2023	3.7500	197	0.54	2/11/2023										
BDOPM 3 5/8 02/18/23	BDO 02-23	BDOLTNC2023	3.6250	204	0.56	2/18/2023										
EWPM 4 1/2 02/21/23	EW 02-23	EWBFXBND2023	4.5000	207	0.57	2/21/2023					2.5500					
GTCAPH 5.0937 02/27/23	GTCAP 23 R20	GTCFXBND2023	5.0937	213	0.58	2/27/2023					5.0000	4.0000				
SMPHPM 5.663 03/01/23	SMPH 23 R21	SMPHFXBD2023	5.6630	215	0.59	3/1/2023	1.630000	4.1000	3:38:32 PM	4.1000	3.7500		4.1000	4.1000	4.1000	4.1000
SMCPM 6 1/4 03/19/23	SMC 23 R21	SMCFXBND2023	6.2500	233	0.64	3/19/2023					2.5500					
MBTPM 4 1/2 04/24/23	MBT 04-23	MBTFXBND2023	4.5000	269	0.74	4/24/2023	1.000000	2.5500	2:25:04 PM	2.5500	4.3500		2.5500	2.5500	2.5500	2.5500
PNBPM 3 7/8 04/26/23	PNB 04-23	PNBLTNC2023	3.8750	271	0.74	4/26/2023										
EDCPM 4.7312 05/03/23	EDC 23 R19	EDCFXBND2023	4.7312	278	0.76	5/3/2023					2.5500					
SECBPM 3 7/8 05/08/23	SECB 05-23	SECBLTNC2023	3.8750	283	0.78	5/8/2023										
BPIPM 3 3/4 05/24/23	BPI 05-23	BPILTNC2023	3.7500	299	0.82	5/24/2023										
ACRPM 0 06/26/23	ACR 06.26.23	ACRCP01S2023		332	0.91	6/26/2023					5.7500					
ACPM 3.92 07/07/23	AC 23 R22	ACFXBOND2023	3.9200	343	0.94	7/7/2023					4.6000					
SMCGL 4.7575 07/11/23	SMCGP 23 R21	SMCGPFBD2023	4.7575	347	0.95	7/11/2023	1.000000	4.6000	3:34:08 PM	4.6000	4.8000		4.6000	4.6000	4.6000	4.6000
GLOPM 5.2792 07/17/23	GLO 23 R20	GLOFXBND2023	5.2792	353	0.97	7/17/2023					2.5500					
RLCPM 3.683 07/17/23	RLC 07-23	RLCFXBND2023	3.6830	353	0.97	7/17/2023					4.2500					
SMPHPM 2.4565 08/05/23	SMPH 08-23	SMPH2FBD2023	2.4565	372	1.02	8/5/2023					2.5500					
SMCGL 6 3/4 08/17/23	SMCGP 08-23 R21	SMCGP2BD2023	6.7500	384	1.05	8/17/2023	20.000000	4.8000	11:08:19 AM	4.8000	5.0000		4.8000	4.8000	4.8000	4.8000
UBPPM 4 3/8 08/21/23	UBP 08-23	UBPLTNC2023	4.3750	388	1.06	8/21/2023										
MBTPM 3 1/2 09/19/23	MBT 09-23	MBTLTNC2023	3.5000	417	1.14	9/19/2023										
RCBPM 3.2 09/30/23	RCB 09-23	RCBFXBND2023	3.2000	428	1.17	9/30/2023					2.5500					
ALIPM 3.8915 10/07/23	ALI 23 R22	ALIFXBND2023	3.8915	435	1.19	10/7/2023					5.7500					
PCORPM 4.5219 10/27/23	PCOR 23 R21	PCORFXBD2023	4.5219	455	1.25	10/27/2023					5.7500					
DELMPI 3.484 10/30/23	DMP 10-23	DMPFXBD2023	3.4840	458	1.25	10/30/2023					4.5000					
SECBPM 4 1/2 11/02/23	SECB 11-23	SECB2LTN2023	4.5000	461	1.26	11/2/2023										
BDOPM 4 3/8 11/07/23	BDO 11-23	BDO2LTNC2023	4.3750	466	1.28	11/7/2023										
FLIPM 5.4333 11/08/23	FLI 23 R20	FLIFXBND2023	5.4333	467	1.28	11/8/2023					4.7500					
AEONPH 7.695 11/16/23	ES AEON 11-23	AEONFXRN2023	7.6950	475	1.30	11/16/2023					10.0000					
AEVPM 2.8403 11/16/23	AEV 11-23	AEV2FXBD2023	2.8403	475	1.30	11/16/2023					4.6500					
FLIPM 3.3353 11/18/23	FLI 11-23	FLI2FXBD2023	3.3353	477	1.31	11/18/2023					3.8500					
UBPPM 3 1/4 12/02/23	DA UB 12-23	UBPHFXDA2023	3.2500	491	1.34	12/2/2023					3.3500					
EWPM 4 5/8 12/07/23	EW 12-23	EWBLTNC2023	4.6250	496	1.36	12/7/2023										
UBPPM 2 3/4 12/09/23	UBP 12-23	UBPFXBND2023	2.7500	498	1.36	12/9/2023					2.5500					
VLLPM 8 12/21/23	VLL 23 R21	VLLFXBND2023	8.0000	510	1.40	12/21/2023					8.5000					
AREIPM 3.0445 12/28/23	AREIT 12-23	AREITFXB2023	3.0445	517	1.42	12/28/2023	1.000000	3.2750	10:08:39 AM	3.2750	3.2750		3.2750	3.2750	3.2750	3.2750
CHIBPM 4.55 01/12/24	CHIB 01-24	CHIBLTNC2024	4.5500	532	1.46	1/12/2024	0.100000	4.5500	9:04:38 AM	4.5500			4.5500	4.5500	4.5500	4.5500
ROBBNK 4 7/8 01/16/24	RBANK 01-24	RBANKLTN2024	4.8750	536	1.47	1/16/2024										
SECBPM 3.7407 01/20/24	SECB 01-24	SECBFXBD2024	3.7407	540	1.48	1/20/2024					3.6500					
FDCPM 6.1458 01/24/24	FDC 24 R21	FDCFXBND2024	6.1458	544	1.49	1/24/2024					4.8000					
APPM 7.5095 01/25/24	AP 24 R22	APCFXBND2024	7.5095	545	1.49	1/25/2024					6.0000					

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AEVPM 3.2977 08/09/25	AEV 08-25 R23	AEV2FXBD2025	3.2977	1107	3.03	8/9/2025					5.8000					
FLIPM 5.7139 08/20/25	FLI 25 R22	FLIFXBND2025	5.7139	1118	3.06	8/20/2025					5.9000					
BANKCM 4 1/2 09/17/25	BOC 09-25	BOCLTNCDD2025	4.5000	1146	3.14	9/17/2025										
ALIPM 3.862 09/29/25	ALI 25 R23	ALI3FXBD2025	3.8620	1158	3.17	9/29/2025	4.000000	5.8500	11:57:03 AM	5.8500	5.8500		5.8500	5.8500	5.8500	5.8500
PCORPM 3.4408 10/12/25	PCOR 10-25	PCOR2FXBD2025	3.4408	1171	3.21	10/12/2025					8.0000					
PCORPM 8.0551 10/19/25	PCOR 25 R23	PCORFXBD2025	8.0551	1178	3.23	10/19/2025	30.000000	5.8000	11:50:24 AM	5.8000	6.2000		5.8000	5.8000	5.8000	5.8000
ALIPM 4 3/4 10/25/25	ALI 25 R22	ALI2FXBD2025	4.7500	1184	3.24	10/25/2025					5.8500					
DELMPI 3.7563 10/30/25	DMP 25 R24	DMP1FXBD2025	3.7563	1189	3.26	10/30/2025					4.9000					
AEVPM 3.3059 11/16/25	AEV 25 R23	AEVFXBND2025	3.3059	1206	3.30	11/16/2025					3.6500					
SMPHPM 4.799 11/25/25	SMPH 25 R23	SMPHFXBD2025	4.7990	1215	3.33	11/25/2025					5.9500					
APPM 3.9992 12/02/25	AP 12-25 R23	APC2FXBD2025	3.9992	1222	3.35	12/2/2025					5.9500					
MERPM 4 7/8 12/12/25	MER 25 R20	MERFXBND2025	4.8750	1232	3.37	12/12/2025					5.9000					
FLIPM 4.503 12/21/25	FLI 25 R24	FLI2FXBD2025	4.5030	1241	3.40	12/21/2025					5.5500					
VLLPM 8 1/4 12/21/25	VLL 25 R23	VLLFXBND2025	8.2500	1241	3.40	12/21/2025					8.5000					
SMPHPM 3.8547 02/05/26	SMPH 26 R24	SMPH2FBD2026	3.8547	1287	3.52	2/5/2026					6.1000					
UBPPM 3 3/8 03/09/26	UBP 03-26	UBPFXBND2026	3.3750	1319	3.61	3/9/2026										
APPM 3.8224 03/16/26	AP 26 R24	APC3FXBD2026	3.8224	1326	3.63	3/16/2026					6.0500					
ALIPM 4.85 03/23/26	ALI 26 R23	ALIFXBND2026	4.8500	1333	3.65	3/23/2026					6.1000					
SMCGL 7 6 04/24/26	SMCGP 26 R24	SMCGP2BD2026	7.6000	1365	3.74	4/24/2026					6.5000					
ALIPM 6.369 05/06/26	ALI 26 R24	ALI2FXBD2026	6.3690	1377	3.77	5/6/2026					6.1000					
FLIPM 4.1838 05/18/26	FLI 26 R23	FLIFXBND2026	4.1838	1389	3.80	5/18/2026					6.1750					
ACPM 3.7874 05/28/26	AC 05-26 R24	ACFXBOND2026	3.7874	1399	3.83	5/28/2026					6.2500					
EDCPM 3.7305 06/25/26	EDC 06-26 R24	EDCFXBND2026	3.7305	1427	3.91	6/25/2026					7.0000					
RCBPM 4.18 06/30/26	RCB 06-26	RCBFXBLT2026	4.1800	1432	3.92	6/30/2026										
SMCGL 5.1792 07/11/26	SMCGP 26 R23	SMCGPFBD2026	5.1792	1443	3.95	7/11/2026					8.5000					
SMPHPM 4.2005 07/26/26	SMPH 26 R23	SMPHFXBD2026	4.2005	1458	3.99	7/26/2026					6.3000					
MBTPM 3.6 09/04/26	MBT 09-26	MBTFXBLT2026	3.6000	1498	4.10	9/4/2026										
DNLPM 3.5962 09/14/26	DNL 26 R24	DNLFXBND2026	3.5962	1508	4.13	9/14/2026					6.5000					
APPM 5.2757 10/14/26	AP 26 R25	APC2FXBD2026	5.2757	1538	4.21	10/14/2026	1.000000	6.2000	2:52:42 PM	6.2000	4.5500		6.2000	6.2000	6.2000	6.2000
DDPM 5.9721 12/15/26	DD 26 R23	DDFXBOND2026	5.9721	1600	4.38	12/15/2026					11.7500					
ALIPM 4.9899 02/06/27	ALI 27 R24	ALI2FXBD2027	4.9899	1653	4.53	2/6/2027					6.1250					
SMPM 4.7713 02/18/27	SM 27 R25	SMICFXBD2027	4.7713	1665	4.56	2/18/2027					6.4000					
CPGPM 5.7524 02/24/27	CPG 27 R25	CPG1FXBD2027	5.7524	1671	4.58	2/24/2027					8.5000					
SMCPM 5.7613 03/01/27	SMC 27 R24	SMCFXBND2027	5.7613	1676	4.59	3/1/2027					7.0500					
SMCPM 5.2704 03/04/27	SMC 27 R25	SMC3FXBD2027	5.2704	1679	4.60	3/4/2027					5.1500					
FBPM 5 1/4 03/10/27	SMFB 27 R25	SMFBFXBD2027	5.2500	1685	4.61	3/10/2027					7.2500					
APPM 5.3066 03/17/27	AP 27 R25	APC2FXBD2027	5.3066	1692	4.63	3/17/2027					5.1500					
STIEPM 6.3756 03/23/27	STIESG 27 R24	STIGFXBD2027	6.3756	1698	4.65	3/23/2027					11.0000					
SMPHPM 5.0583 03/25/27	SMPH 27 R25	SMPHFXBD2027	5.0583	1700	4.65	3/25/2027					6.5000					
CNVRPM 5.5942 04/08/27	CNVRG 27 R25	CNVRGFBD2027	5.5942	1714	4.69	4/8/2027					5.1500					
SMPHPM 5.6141 04/22/27	SMPH 04-27 R25	SMPH2FBD2027	5.6141	1728	4.73	4/22/2027					5.1500					
ALIPM 5.2624 05/02/27	ALI 05-27 R24	ALIFXBND2027	5.2624	1738	4.76	5/2/2027					6.7500					
ACPM 5.6239 05/26/27	AC 27 R25	AC2FXBND2027	5.6239	1762	4.82	5/26/2027					5.1500					
FLIPM 6.4146 06/23/27	FLI 06-27 R25	FLI2FXBD2027	6.4146	1790	4.90	6/23/2027					6.4150					
APPM 5.3367 07/03/27	AP 07-27 R24	APCFXBND2027	5.3367	1800	4.93	7/3/2027					6.6500					
ALIPM 6.211 07/04/27	ALI 07-27 R24	ALI3FXBD2027	6.2110	1801	4.93	7/4/2027					6.6500					
SMCPM 3.3832 07/08/27	SMC 07-27 R25	SMC2FXBD2027	3.3832	1805	4.94	7/8/2027	1.000000	3.2500	10:52:40 AM	3.2500	7.0000		3.2500	3.2500	3.2500	3.2500
AEVPM 6.0169 08/06/27	AEV 27 R22	AEVFXBND2027	6.0169	1834	5.02	8/6/2027					6.6500					
VLLPM 6.2255 08/08/27	VLL 27 R24	VLLFXBND2027	6.2255	1836	5.03	8/8/2027					8.2500					
PCORPM 4.3368 10/12/27	PCOR 27 R25	PCORFXBD2027	4.3368	1901	5.21	10/12/2027					8.5000					
FLIPM 5.2579 12/21/27	FLI 27 R25	FLIFXBND2027	5.2579	1971	5.40	12/21/2027					6.9000					
SMCGL 6 5/8 12/22/27	SMCGP 27 R24	SMCGPFBD2027	6.6250	1972	5.40	12/22/2027					6.1250					
SMCPM 7 1/8 03/19/28	SMC 28 R25	SMCFXBND2028	7.1250	2060	5.64	3/19/2028					7.2000					
SMCGL 7.1051 04/26/28	SMCGP 28 R26	SMCGPFBD2028	7.1051	2098	5.74	4/26/2028					8.0000					
ALIPM 5.9203 04/27/28	ALI 28 R23	ALIFXBND2028	5.9203	2099	5.75	4/27/2028					4.0000	3.9500				
ALIPM 5.8086 05/05/28	ALI 28 R24	ALI2FXBD2028	5.8086	2107	5.77	5/5/2028					7.0000					
TOLPM 6.9 07/04/28	NLEX 28 R25	NLEXFXBD2028	6.9000	2167	5.93	7/4/2028					6.9000					
AEVPM 4.1018 08/09/28	AEV 28 R25	AEVFXBND2028	4.1018	2203	6.03	8/9/2028					5.5000					
APPM 8.5091 10/25/28	AP 28 R25	APCFXBND2028	8.5091	2280	6.24	10/25/2028					6.3750					
SMPHPM 5.0994 11/15/28	SMPH 28 R26	SMPHFXBD2028	5.0994	2301	6.30	11/15/2028					7.0000					
APPM 5.0283 12/02/28	AP 12-28 R25	APC2FXBD2028	5.0283	2318	6.35	12/2/2028					7.0000					
SMCPM 5.8434 03/04/29	SMC 29 R27	SMCFXBND2029	5.8434	2410	6.60	3/4/2029					8.5000					
APPM 5.7388 03/17/29	AP 29 R26	APCFXBND2029	5.7388	2423	6.63	3/17/2029					7.0000					
SMPHPM 6.1175 04/22/29	SMPH 29 R27	SMPHFXBD2029	6.1175	2459	6.73	4/22/2029					7.7000					
ACPM 6.1351 05/26/29	AC 29 R26	ACFXBOND2029	6.1351	2493	6.83	5/26/2029					6.1500					
AEVPM 6.321 06/18/29	AEV 29 R26	AEVFXBND2029	6.3210	2516	6.89	6/18/2029					6.0000					
ALIPM 6.8045 07/04/29	ALI 29 R26	ALIFXBND2029	6.8045	2532	6.93	7/4/2029					7.2500					
UBPPM 5 1/4 05/24/30	UBP 30 R25	UBPTIER2030	5.2500	2856	7.82	5/24/2030										
ALIPM 4.0776 10/26/31	ALI 31 R26	ALIFXBND2031	4.0776	3376	9.24	10/26/2031					6.6250					
SMPHPM 6.5432 04/22/32	SMPH 32 R29	SMPHFXBD2032	6.5432	3555	9.73	4/22/2032					7.9750					
SMCGL 8.0288 07/26/32	SMCGP 32 R29	SMCGPFBD2032	8.0288	3650	9.99	7/26/2032					8.7500					
ALIPM 6 10/10/33	ALI 33 R25	ALIFXBND2033	6.0000	4091	11.20	10/10/2033					7.6500					