

Bond Sales Analysis Report

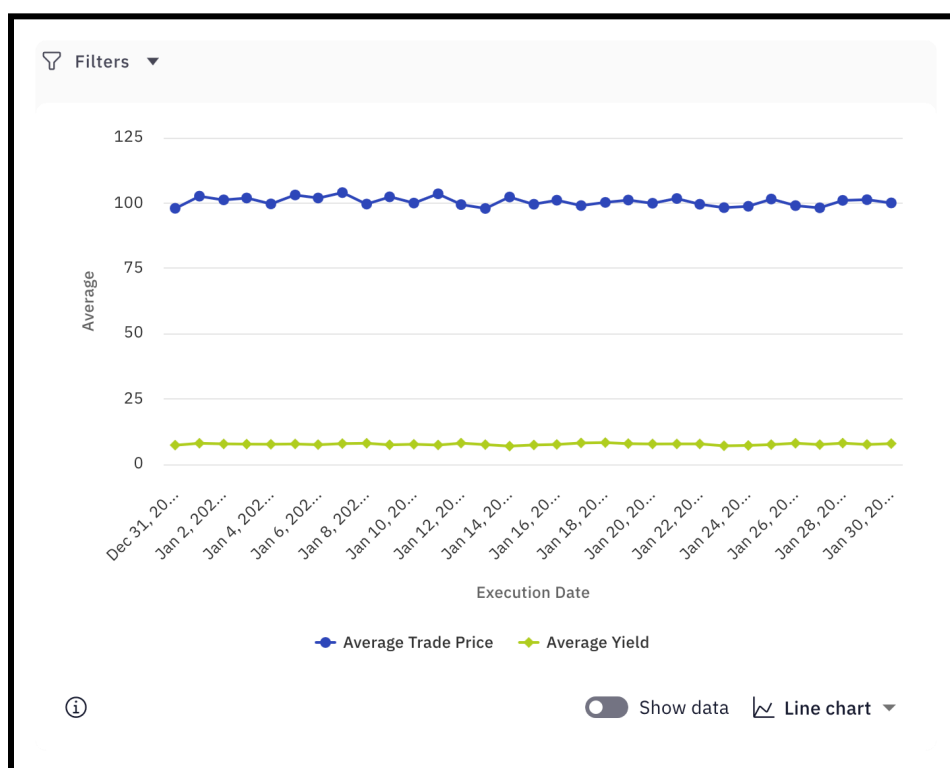
Data: Corporate bond transactions during the period of January 2024 [5000 transactions]

Analysis file: Synthetic_Corporate_EHD_5000.csv

Results:

1. Market summary:

- Total number of distinct trades executed: **4982**
- Total trading volume (Quantity): **12.58B**
- Average trade price and yield trends December 2023 and January 2024:



The average trade price shows some fluctuation but generally maintains a relatively steady trend within a narrow range throughout January 2024, starting from approximately 102.63 to about 100.06 towards the end of the month. On the other hand, the average yield demonstrates a more pronounced variability, with values

ranging from around 6.99 to 8.35, indicating occasional peaks and dips over the same period. Notably, the yield reached its highest point on January 18, 2024, at 8.35, suggesting significant variability compared to the average trade price during this timeframe.

2. Bond summary:

- Top 5 most active bonds

| Filters | |
|--------------------|----------------------|
| Cusip | Total Trading Volume |
| 931089858X | 4,996,555.00 |
| 939164760X | 4,995,974.00 |
| 624097871X | 4,995,891.00 |
| 639619606X | 4,995,378.00 |
| 276938013X | 4,994,437.00 |
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- Top 5 least active bonds

Filters

| Cusip | Total Trading Volume |
|------------|----------------------|
| 891471650X | 10,718.00 |
| 640701735X | 13,519.00 |
| 140313303X | 13,583.00 |
| 697690444X | 17,276.00 |
| 731408003X | 18,645.00 |

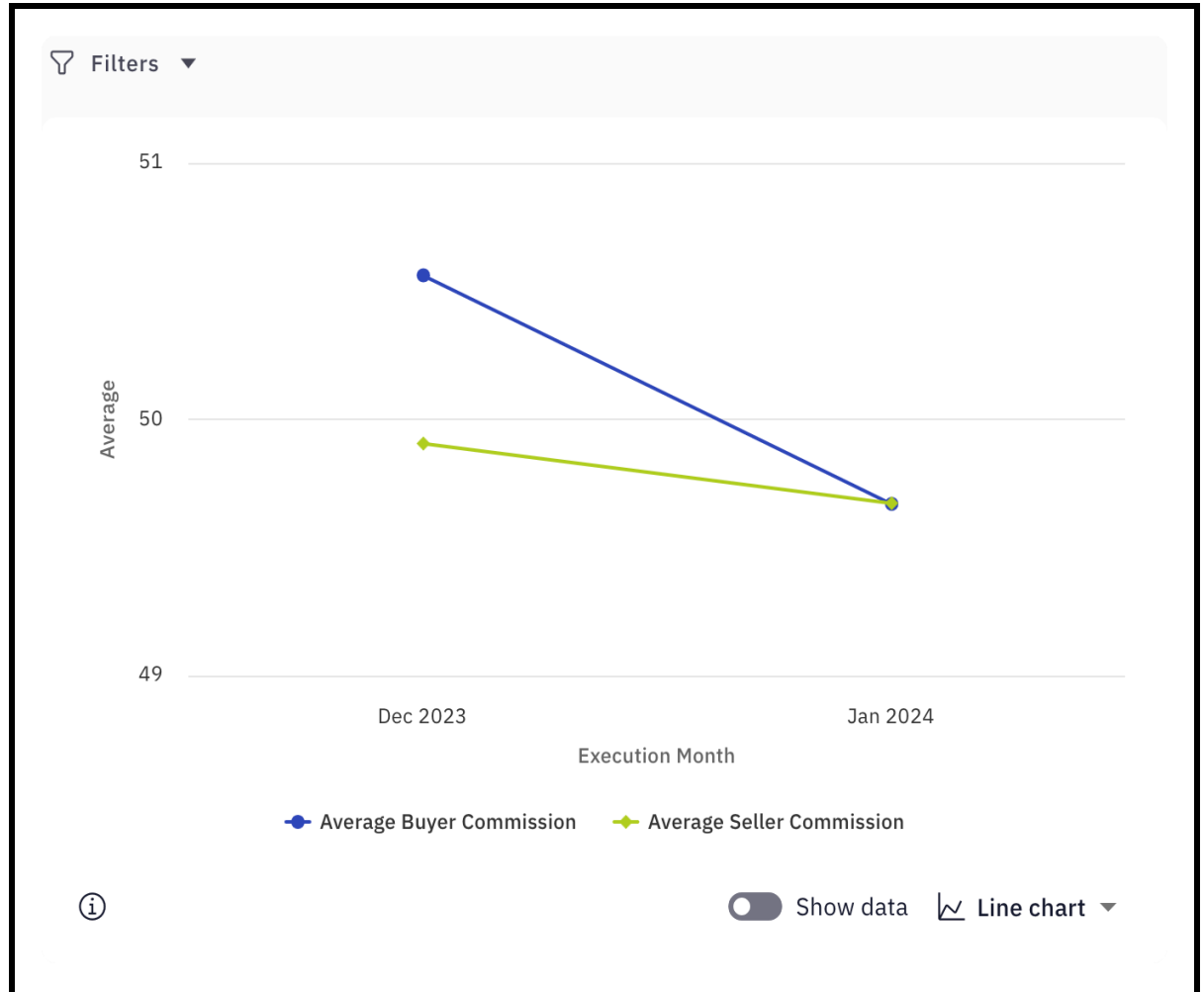
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Table

- Average price of bonds with yield greater than 5%: **100.33**
- How do bond prices correlate with their yields?
The correlation coefficient between bond prices and their yields is -0.002443, indicating an extremely weak and almost negligible inverse relationship. This suggests that changes in bond prices have little to no linear impact on their yields in this dataset.

3. Buyer/seller summary

- How do average buyer and seller commissions vary over time?



From December 2023 to January 2024, there is a slight decrease in the average buyer commission, dropping from approximately 50.56 to 49.67, while the average seller commission remains relatively stable, changing marginally from around 49.91 to 49.67.

- Which bonds have the lowest and highest buyer commissions?

Lowest buyer commission: **344556307X**

Filters ▼

| Cusip | ↕ Average Buyer Commission |
|------------|----------------------------|
| 344556307X | 0.01 |

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Table ▼

Highest buyer commission: **858694536X**

Filters ▼

| Cusip | ↕ Average Buyer Commission |
|------------|----------------------------|
| 858694536X | 99.99 |

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- Is there a correlation between trade price and commission costs?

The correlation coefficients indicate a very weak positive correlation between trade price and both buyer commission (0.00277) and seller commission (0.011026), suggesting that changes in trade price have little to no linear relationship with the commission costs.