

Global ID	Local ID	Domestic No.	CPN	Days	YRS	Maturity	D. Vol (MM)	Last Price	Traded Time	W. Ave Price	Bid Price	Offer Price	Open Price	High Price	Low Price	Close Price
ENNOHL 6.131 07/16/22	HOUSE 22 R20	HOUSEFBD2022	6.1310	1173	3.21	7/16/2022						96.1292000	99.2958000			
SMPM 6.9442 07/16/22	SM 22 R19	SMICFXBD2022	6.9442	1173	3.21	7/16/2022						100.1109000	101.5416000			
AEVPM 5.0056 08/06/22	AEV 22 R20	AEVFXBD2022	5.0056	1194	3.27	8/6/2022	0.300000	95.3336690	11:50:04 AM	95.3336690			95.3336690	95.3336690	95.3336690	95.3336690
FLIPM 5.3567 08/20/22	FLI 22 R20	FLIFXBD2022	5.3567	1208	3.31	8/20/2022						95.5495000				
EWPM 4 09/21/22	EW 09-22	EWBLTNC2022	4.0000	1240	3.40	9/21/2022										
PNBPM 3 3/4 10/27/22	PNB 10-22	PNB2LTNC2022	3.7500	1276	3.49	10/27/2022										
CHIBPM 3.65 12/02/22	CHIB 12-22	CHIB2LTN2022	3.6500	1312	3.59	12/2/2022										
ROBBNK 4 1/8 12/16/22	RBANK 12-22	RBANKLTN2022	4.1250	1326	3.63	12/16/2022										
SMCGL 5 3/8 12/22/22	SMCGP 22 R20	SMCGPFB2022	5.3750	1332	3.65	12/22/2022						93.2842000				
FLIPM 5.0496 01/07/23	CPI 01-23 R20	CPIFXBD2023	5.0496	1348	3.69	1/7/2023	1.200000	92.6286590	11:45:53 AM	92.6814056			92.4852000	92.9451388	92.9451388	92.6286590
RCBPM 3 3/4 08/11/23	RCB 02-23	RCBLTNC2023	3.7500	1383	3.79	2/11/2023										
BDOPM 3 5/8 02/18/23	BDO 02-23	BDOLTNC2023	3.6250	1390	3.81	2/18/2023										
GTCAPH 5.0937 02/27/23	GTCAP 23 R20	GTCFXBD2023	5.0937	1399	3.83	2/27/2023							89.3655000			
SMPHPM 5.6663 03/01/23	SMPH 23 R21	SMPHFBD2023	5.6630	1401	3.84	3/1/2023	1.000000	96.5190020	11:48:46 AM	96.5190020			89.3727000	99.6957000	96.5190020	96.5190020
SMCPM 6 1/4 03/19/23	SMC 23 R21	SMCFXBD2023	6.2500	1419	3.89	3/19/2023							97.4672000	99.1455000		
PNBPM 3 7/8 04/26/23	PNB 04-23	PNBLTNC2023	3.8750	1457	3.99	4/26/2023										
EDCPM 4.7312 05/03/23	EDC 23 R19	EDCFXBD2023	4.7312	1464	4.01	5/3/2023						91.3879000				
SECBPM 3 7/8 05/08/23	SECB 05-23	SECBLTNC2023	3.8750	1469	4.02	5/8/2023										
BPMPM 3 3/4 05/24/23	BPI 05-23	BPILTNC2023	3.7500	1485	4.07	5/24/2023										
ACPM 3.92 07/07/23	AC 23 R22	ACFXBOND2023	3.9200	1529	4.19	7/7/2023	1.500000	92.1826260	3:34:16 PM	92.1826260			89.0026000	92.1826260	92.1826260	92.1826260
SMCGL 4.7575 07/11/23	SMCGP 23 R21	SMCGPFB2023	4.7575	1533	4.20	7/11/2023							87.7270000			
GLOPM 5.2792 07/17/23	GLO 23 R20	GLOFXBD2023	5.2792	1539	4.21	7/17/2023	1.000000	95.5558190	11:51:02 AM	95.5558190			88.7026000	95.5558190	95.5558190	95.5558190
SMCGL 6 3/4 08/17/23	SMCGP 08-23 R21	SMCGP2BD2023	6.7500	1570	4.30	8/17/2023							92.4817000			
UBPPM 4 3/8 08/21/23	UBP 08-23	UBPLTNC2023	4.3750	1574	4.31	8/21/2023										
MBTPM 3 1/2 09/19/23	MBT 09-23	MBTLTNC2023	3.5000	1603	4.39	9/19/2023										
ALIPM 7.0239 10/05/23	ALI 23 R21	ALI2FXBD2023	7.0239	1619	4.43	10/5/2023	3.000000	103.9506080	2:30:59 PM	103.9506080			100.0871000	103.9506080	103.9506080	103.9506080
ALIPM 3.8915 10/07/23	ALI 23 R22	ALI3FXBD2023	3.8915	1621	4.44	10/7/2023							88.3278000			
PCORPM 4.5219 10/27/23	PCOR 23 R21	PCORFXBD2023	4.5219	1641	4.49	10/27/2023							86.9970000	92.8187000		
SECBPM 4 1/2 11/02/23	SECB 11-23	SECB2LTN2023	4.5000	1647	4.51	11/2/2023										
BDOPM 4 3/8 11/07/23	BDO 11-23	BDO2LTNC2023	4.3750	1652	4.52	11/7/2023	0.200000	93.9340360	2:02:46 PM	93.9340360			93.9340360	93.9340360	93.9340360	93.9340360
FLIPM 5.4333 11/08/23	FLI 23 R20	FLIFXBD2023	5.4333	1653	4.53	11/8/2023							93.4226000			
AEONPH 7.695 11/16/23	ES AEON 11-23	AEONFXRN2023	7.6950	1661	4.55	11/16/2023							92.5985000			
AEVPM 4.6188 11/21/23	AEV 23 R20	AEVFXBD2023	4.6188	1666	4.56	11/21/2023							86.3317000			
EWPM 4 5/8 12/07/23	EW 12-23	EWBLTNC2023	4.6250	1682	4.61	12/7/2023										
SMPM 5.159 12/09/23	SM 23 R21	SMICFXBD2023	5.1590	1684	4.61	12/9/2023							92.8539000			
VLLPM 8 12/21/23	VLL 23 R21	VLLFXBD2023	8.0000	1696	4.64	12/21/2023							99.9951000			
CHIBPM 4.55 01/12/24	CHIB 01-24	CHIBLTNC2024	4.5500	1718	4.70	1/12/2024										
ROBBNK 4 7/8 01/16/24	RBANK 01-24	RBANKLTN2024	4.8750	1722	4.72	1/16/2024										
FDCPM 6.1458 01/24/24	FDC 24 R21	FDCFXBD2024	6.1458	1730	4.74	1/24/2024							96.5858000			
APPM 7.5095 01/25/24	AP 24 R22	APCFXBD2024	7.5095	1731	4.74	1/25/2024	3.000000	101.0301880	2:24:48 PM	101.0301880			89.0826000	101.0301880	101.0301880	101.0301880
ALIPM 5 01/30/24	ALI 24 R20	ALIFXBD2024	5.0000	1736	4.75	1/30/2024							92.0319000	93.9494000		
TELPM 5.2813 02/06/24	TEL 24 R21	TELFXBD2024	5.2813	1743	4.77	2/6/2024							88.4306000			
PSBPM 5 02/09/24	PSB 02-24	PSBLTNC2024	5.0000	1746	4.78	2/9/2024										
JGSPM 5.3 02/27/24	JGS 24 R20	JGSFXBD2024	5.3000	1764	4.83	2/27/2024							88.4491000			
SMCPM 5.284 03/01/24	SMC 24 R22	SMCFXBD2024	5.2840	1767	4.84	3/1/2024							90.5169000			
STIEPM 5.8085 03/23/24	STIESG 24 R22	STIGFXBD2024	5.8085	1789	4.90	3/23/2024							93.5146000			
MEGPM 5.3535 03/28/24	MEG 24 R22	MEGFBD2024	5.3535	1794	4.91	3/28/2024							89.4254000			
RCBPM 5 1/2 03/28/24	RCB 03-24	RCBLTNC2024	5.5000	1794	4.91	3/28/2024										
TOLPM 5 1/2 03/31/24	MNTC 24 R21	MNTCFXBD2024	5.5000	1797	4.92	3/31/2024							91.8437000			
SMBPM 6 04/02/24	SMB 24 R21	SMBFXBD2024	6.0000	1799	4.93	4/2/2024							90.4849000			
MBTPM 5 3/8 04/04/24	MBT 04-24	MBT2LTNC2024	5.3750	1801	4.93	4/4/2024										
PBC 5 5/8 04/08/24	PBCOM 04-24	PBCOMLTN2024	5.6250	1805	4.94	4/8/2024										
PCORPM 7.8183 04/19/24	PCOR 24 R22	PCORFXBD2024	7.8183	1816	4.97	4/19/2024							102.5593000			
SMCGL 7.1783 04/24/24	SMCGP 04-24 R22	SMCGP2BD2024	7.1783	1821	4.99	4/24/2024							97.7842000	100.0000000		
SMPHPM 5.1683 05/18/24	SMPH 05-24 R22	SMPH2FBD2024	5.1683	1845	5.05	5/18/2024							87.1123000	95.3777000		
SMPM 5.6125 05/19/24	SM 24 R21	SMICFXBD2024	5.6125	1846	5.05	5/19/2024							87.4108000			
MBTPM 3 7/8 07/20/24	MBT 07-24	MBTLTNC2024	3.8750	1908	5.22	7/20/2024										
FFPM 6.0952 07/21/24	DD 24 R22	DDFXBOND2024	6.0952	1909	5.23	7/21/2024							95.0174000			
GTCAPH 5 5/8 08/07/24	GTCAP 24 R21	GTCFXBD2024	5.6250	1926	5.27	8/7/2024							85.9720000			
VLLPM 5.7512 08/08/24	VLL 24 R23	VLLFXBD2024	5.7512	1927	5.28	8/8/2024							90.9153000			
PNBPM 5 3/4 08/27/24	PNB 08-24	PNBLTNC2024	5.7500	1946	5.33	8/27/2024										
SMPHPM 5.7417 09/01/24	SMPH 24 R21	SMPHFBD2024	5.7417	1951	5.34	9/1/2024							88.2717000			
BDOPM 5 3/8 10/12/24	BDO 10-24	BDOLTNC2024	5.3750	1992	5.45	10/12/2024										
FLIPM 5.6389 12/04/24	FLI 24 R21	FLIFXBD2024	5.6389	2045	5.60	12/4/2024							90.4946000			
SMCGL 6 1/4 12/22/24	SMCGP 24 R22	SMCGPFB2024	6.2500	2063	5.65	12/22/2024							93.1963000			
ACPM 4.82 02/10/25	AC 25 R23	ACFXBOND2025	4.8200	2113	5.79	2/10/2025							89.7203000			
RLCPM 4.9344 02/23/25	RLC 02-25	RLCFXBD2025	4.9344	2126	5.82	2/23/2025							84.9283000			
SMPHPM 6.0804 03/01/25	SMPH 03-25 R23	SMPH2FBD2025	6.0804	2132	5.84	3/1/2025							94.7328000	98.5733000		
SMCPM 6 5/8 03/19/25	SMC 25 R23	SMCFXBD2025	6.6250	2150	5.89	3/19/2025							98.2014000	100.6035000		
ALIPM 5 5/8 04/25/25	ALI 25 R21	ALIFXBD2025	5.6250	2187	5.99	4/25/2025							92.9109000	99.9985000		
SLTC 6.4872 05/22/25	SLTC 25 R22	SLTCFXBD2025	6.4872</													

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ALIPM 4 3/4 10/25/25	ALI 25 R22	ALI2FXBD2025	4.7500	2370	6.49	10/25/2025					87.9593000					
SMPHPM 4.799 11/25/25	SMPH 25 R23	SMPHFXBD2025	4.7990	2401	6.57	11/25/2025					88.0086000					
MERPM 4 7/8 12/12/25	MER 25 R20	MERFXBD2025	4.8750	2418	6.62	12/12/2025					87.6105000					
VLLPM 8 1/4 12/21/25	VLL 25 R23	VLLFXBD2025	8.2500	2427	6.65	12/21/2025					99.3633000					
ALIPM 4.85 03/23/26	ALI 26 R23	ALIFXBD2026	4.8500	2519	6.90	3/23/2026					87.6474000					
SMCGL 7.6 04/24/26	SMCGP 26 R24	SMCGP2BD2026	7.6000	2551	6.98	4/24/2026					97.8754000	99.9986000				
SMCGL 5.1792 07/11/26	SMCGP 26 R23	SMCGPFBD2026	5.1792	2629	7.20	7/11/2026					81.0869000					
SMPHPM 4.2005 07/26/26	SMPH 26 R23	SMPHFXBD2026	4.2005	2644	7.24	7/26/2026	1.000000	84.7461390	11:52:59 AM	84.7461390	83.7075000		84.7461390	84.7461390	84.7461390	84.7461390
APPM 6.1 09/10/26	AP 26 R21	APCFXBD2026	6.1000	2690	7.37	9/10/2026					93.7575000					
FFPM 5.9721 12/15/26	DD 26 R23	DDFXBOND2026	5.9721	2786	7.63	12/15/2026					77.5615000					
SMCPM 5.7613 03/01/27	SMC 27 R24	SMCFXBD2027	5.7613	2862	7.84	3/1/2027					88.9477000					
STIEPM 6.3756 03/23/27	STIESG 27 R24	STIGFXBD2027	6.3756	2884	7.90	3/23/2027					86.5651000					
ALIPM 5.2624 05/02/27	ALI 05-27 R24	ALIFXBD2027	5.2624	2924	8.01	5/2/2027					88.6496000					
ACPM 6 7/8 05/11/27	AC 27 R22	ACFXBOND2027	6.8750	2933	8.03	5/11/2027					99.2361000	102.3292000				
APPM 5.3367 07/03/27	AP 07-27 R24	APCFXBD2027	5.3367	2986	8.18	7/3/2027	0.500000	91.8210870	11:52:06 AM	91.8210870	88.5650000		91.8210870	91.8210870	91.8210870	91.8210870
AEVPM 6.0169 08/06/27	AEV 27 R22	AEVFXBD2027	6.0169	3020	8.27	8/6/2027					92.9842000					
VLLPM 6.2255 08/08/27	VLL 27 R24	VLLFXBD2027	6.2255	3022	8.27	8/8/2027					86.5907000					
SMCGL 6 5/8 12/22/27	SMCGP 27 R24	SMCGPFBD2027	6.6250	3158	8.65	12/22/2027					91.4787000					
SMCPM 7 1/8 03/19/28	SMC 28 R25	SMCFXBD2028	7.1250	3246	8.89	3/19/2028					96.0101000					
ALIPM 5.9203 04/27/28	ALI 28 R23	ALIFXBD2028	5.9203	3285	8.99	4/27/2028	10.000000	94.5997820	11:14:36 AM	94.5997820	94.5998000	98.8266000	94.5997820	94.5997820	94.5997820	94.5997820
TOLPM 6.9 07/04/28	NLEX 28 R25	NLEXFXBD2028	6.9000	3353	9.18	7/4/2028					91.3699000					
APPM 8.5091 10/25/28	AP 28 R25	APCFXBD2028	8.5091	3466	9.49	10/25/2028					108.9373000					
ALIPM 6 10/10/33	ALI 33 R25	ALIFXBD2033	6.0000	5277	14.45	10/10/2033	5.000000	98.1051850	3:39:43 PM	98.1051850	88.5104000		98.1051850	98.1051850	98.1051850	98.1051850