



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
SLTC 5.5796 05/22/22	SLTC 22 R20	SLTCFXBD2022	5.5796	1118	3.06	5/22/2022					6.9000	6.4000				
PNBPM 3 1/4 06/06/22	PNB 06-22	PNBLTNC2022	3.2500	1133	3.10	6/6/2022										
ENNOHL 6.131 07/16/22	HOUSE 22 R20	HOUSEFBD2022	6.1310	1173	3.21	7/16/2022					7.5000	6.3750				
SMPM 6.9442 07/16/22	SM 22 R19	SMICFXBD2022	6.9442	1173	3.21	7/16/2022					6.9000	6.4000				
AEVPM 5.0056 08/06/22	AEV 22 R20	AEVFXBD2022	5.0056	1194	3.27	8/6/2022	0.300000	6.6130	11:50:04 AM	6.6130	7.5000		6.6130	6.6130	6.6130	6.6130
FLIPM 5.3567 08/20/22	FLI 22 R20	FLIFXBD2022	5.3567	1208	3.31	8/20/2022					6.8750					
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	CHIB2LTNC2022	3.6500	1312	3.59	12/2/2022										
ROBBNK 4 1/8 12/16/22	RBANK 12-22	RBANKLTNC2022	4.1250	1326	3.63	12/16/2022										
SMCGL 5 3/8 12/22/22	SMCGP 22 R20	SMCGPFBD2022	5.3750	1332	3.65	12/22/2022					7.5000					
FLIPM 5.0496 01/07/23	CPI 01-23 R20	CPIFXBD2023	5.0496	1348	3.69	1/7/2023	1.200000	7.3500	11:45:53 AM	7.3333	7.4000		7.2500	7.3500	7.2500	7.3500
RCBPM 3 3/4 02/11/23	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					8.3750					
SMPHPM 5.663 03/01/23	SMPH 23 R21	SMPHFXBD2023	5.6630	1401	3.84	3/1/2023	1.000000	6.7080	11:48:46 AM	6.7080	9.0000	5.7500	6.7080	6.7080	6.7080	6.7080
SMCPM 6 1/4 03/19/23	SMC 23 R21	SMCFXBD2023	6.2500	1419	3.89	3/19/2023					7.0000	6.5000				
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					7.2500					
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	6.0500	3:34:16 PM	6.0500	6.9750		6.0500	6.0500	6.0500	6.0500
SMCGL 4.7575 07/11/23	SMCGP 23 R21	SMCGPFBD2023	4.7575	1533	4.20	7/11/2023					8.2500					
GLOPM 5.2792 07/17/23	GLO 23 R20	GLOFXBD2023	5.2792	1539	4.21	7/17/2023	1.000000	6.4970	11:51:02 AM	6.4970	8.5000		6.4970	6.4970	6.4970	6.4970
SMCGL 6 3/4 08/17/23	SMCGP 08-23 R21	SMCGP2BD2023	6.7500	1570	4.30	8/17/2023					8.8750					
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	6.0000	2:30:59 PM	6.0000	7.0000		6.0000	6.0000	6.0000	6.0000
ALIPM 3.8915 10/07/23	ALI 23 R22	ALIFXBD2023	3.8915	1621	4.44	10/7/2023					7.0000					
PCORPM 4.5219 10/27/23	PCOR 23 R21	PCORFXBD2023	4.5219	1641	4.49	10/27/2023					8.0000	6.3750				
SECBPM 4 1/2 11/02/23	SECB 11-23	SECB2LTNC2023	4.5000	1647	4.51	11/2/2023										
BDOPM 4 3/8 11/07/23	BDO 11-23	BDOLTNC2023	4.3750	1652	4.52	11/7/2023	0.200000	5.9160	2:02:46 PM	5.9160			5.9160	5.9160	5.9160	5.9160
FLIPM 5.4333 11/08/23	FLI 23 R20	FLIFXBD2023	5.4333	1653	4.53	11/8/2023					7.1500					
AEONPH 7.695 11/16/23	ES AEON 11-23	AEONFXRN2023	7.6950	1661	4.55	11/16/2023					9.7500					
AEVPM 4.6188 11/21/23	AEV 23 R20	AEVFXBD2023	4.6188	1666	4.56	11/21/2023					8.2500					
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					7.0000					
VLLPM 8 12/21/23	VLL 23 R21	VLLFXBD2023	8.0000	1696	4.64	12/21/2023					8.0000					
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	RBANKLTNC2024	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					7.0000					
APPM 7.5095 01/25/24	AP 24 R22	APCFXBD2024	7.5095	1731	4.74	1/25/2024	3.000000	7.2500	2:24:48 PM	7.2500	8.0000		7.2500	7.2500	7.2500	7.2500
ALIPM 5 01/30/24	ALI 24 R20	ALIFXBD2024	5.0000	1736	4.75	1/30/2024					7.0000	6.5000				
TELPM 5.2813 02/06/24	TEL 24 R21	TELFXBD2024	5.2813	1743	4.77	2/6/2024					8.2500					
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					8.2500					
SMCPM 5.284 03/01/24	SMC 24 R22	SMCFXBD2024	5.2840	1767	4.84	3/1/2024					7.6500					
STIEPM 5.8085 03/23/24	STIESG 24 R22	STIGFXBD2024	5.8085	1789	4.90	3/23/2024					7.4000					
MEGPM 5.3535 03/28/24	MEG 24 R22	MEGFXBD2024	5.3535	1794	4.91	3/28/2024					8.0000					
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					7.5000					
SMBPM 6 04/02/24	SMB 24 R21	SMBFXBD2024	6.0000	1799	4.93	4/2/2024					8.4000					
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	PBCOMLTNC2024	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					7.2000					
SMCGL 7.1783 04/24/24	SMCGP 04-24 R22	SMCGP2BD2024	7.1783	1821	4.99	4/24/2024					7.2300	7.1780				
SMPHPM 5.1683 05/18/24	SMPH 05-24 R22	SMPH2FBD2024	5.1683	1845	5.05	5/18/2024					8.3500	6.2500				
SMPM 5.6125 05/19/24	SM 24 R21	SMICFXBD2024	5.6125	1846	5.05	5/19/2024					8.7500					
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					7.2500					
GTCAPH 5 5/8 08/07/24	GTCAP 24 R21	GTCFXBD2024	5.6250	1926	5.27	8/7/2024					9.0000					
VLLPM 5.7512 08/08/24	VLL 24 R23	VLLFXBD2024	5.7512	1927	5.28	8/8/2024					7.8750					
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	SMPHFXBD2024	5.7417	1951	5.34	9/1/2024					8.5000					
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					7.7500					
SMCGL 6 1/4 12/22/24	SMCGP 24 R22	SMCGPFBD2024	6.2500	2063	5.65	12/22/2024					7.7500					
ACPM 4.82 02/10/25	AC 25 R23	ACFXBOND2025	4.8200	2113	5.79	2/10/2025					7.0000					
RLCPM 4.9344 02/23/25	RLC 02-25	RLCFXBD2025	4.9344	2126	5.82	2/23/2025					8.2500					
SMPHPM 6.0804 03/01/25	SMPH 03-25 R23	SMPH2FBD2025	6.0804	2132	5.84	3/1/2025					7.2000	6.3750				
SMCPM 6 5/8 03/19/25	SMC 25 R23	SMCFXBD2025	6.6250	2150	5.89	3/19/2025					7.0000	6.5000				
ALIPM 5 5/8 04/25/25	ALI 25 R21	ALIFXBD2025	5.6250	2187	5.99	4/25/2025					7.1000	5.6250				
SLTC 6.4872 05/22/25	SLTC 25 R22	SLTCFXBD2025	6.4872	2214	6.06	5/22/2025					8.2500	6.6250				

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TOLPM 6.6407 07/04/25	NLEX 25 R23	NLEXFXBD2025	6.6407	2257	6.18	7/4/2025					8.0000					
ENNOHL 6.8666 07/16/25	HOUSE 25 R22	HOUSEFBD2025	6.8666	2269	6.21	7/16/2025					7.7500					
FLIPM 5.7139 08/20/25	FLI 25 R22	FLIFXBD2025	5.7139	2304	6.31	8/20/2025					7.1500					
PCORPM 8.0551 10/19/25	PCOR 25 R23	PCORFXBD2025	8.0551	2364	6.47	10/19/2025					8.8750					
ALIPM 4 3/4 10/25/25	ALI 25 R22	ALI2FXBD2025	4.7500	2370	6.49	10/25/2025					7.1000					
SMPHPM 4.799 11/25/25	SMPH 25 R23	SMPHFXBD2025	4.7990	2401	6.57	11/25/2025					7.1000					
MERPM 4 7/8 12/12/25	MER 25 R20	MERFXBD2025	4.8750	2418	6.62	12/12/2025					7.2500					
VLLPM 8 1/4 12/21/25	VLL 25 R23	VLLFXBD2025	8.2500	2427	6.65	12/21/2025					8.3750					
ALIPM 4.85 03/23/26	ALI 26 R23	ALIFXBD2026	4.8500	2519	6.90	3/23/2026					7.1500					
SMCGL 7.6 04/24/26	SMCGP 26 R24	SMCGP2BD2026	7.6000	2551	6.98	4/24/2026					8.0000	7.6000				
SMCGL 5.1792 07/11/26	SMCGP 26 R23	SMCGPFBD2026	5.1792	2629	7.20	7/11/2026					8.7500					
SMPHPM 4.2005 07/26/26	SMPH 26 R23	SMPHFXBD2026	4.2005	2644	7.24	7/26/2026	1.000000	6.9000	11:52:59 AM	6.9000	7.1000		6.9000	6.9000	6.9000	6.9000
APPM 6.1 09/10/26	AP 26 R21	APCFXBD2026	6.1000	2690	7.37	9/10/2026					7.2000					
FFPM 5.9721 12/15/26	DD 26 R23	DDFXBOND2026	5.9721	2786	7.63	12/15/2026					10.2500					
SMCPM 5.7613 03/01/27	SMC 27 R24	SMCFXBD2027	5.7613	2862	7.84	3/1/2027					7.6500					
STIEPM 6.3756 03/23/27	STIESG 27 R24	STIGFXBD2027	6.3756	2884	7.90	3/23/2027					8.7500					
ALIPM 5.2624 05/02/27	ALI 05-27 R24	ALIFXBD2027	5.2624	2924	8.01	5/2/2027					7.1500					
ACPM 6 7/8 05/11/27	AC 27 R22	ACFXBOND2027	6.8750	2933	8.03	5/11/2027					7.0000	6.5000				
APPM 5.3367 07/03/27	AP 07-27 R24	APCFXBD2027	5.3367	2986	8.18	7/3/2027	0.500000	6.6430	11:52:06 AM	6.6430	7.2000		6.6430	6.6430	6.6430	6.6430
AEVPM 6.0169 08/06/27	AEV 27 R22	AEVFXBD2027	6.0169	3020	8.27	8/6/2027					7.1500					
VLLPM 6.2255 08/08/27	VLL 27 R24	VLLFXBD2027	6.2255	3022	8.27	8/8/2027					8.5000					
SMCGL 6 5/8 12/22/27	SMCGP 27 R24	SMCGPFBD2027	6.6250	3158	8.65	12/22/2027					8.0000					
SMCPM 7 1/8 03/19/28	SMC 28 R25	SMCFXBD2028	7.1250	3246	8.89	3/19/2028					7.7500					
ALIPM 5.9203 04/27/28	ALI 28 R23	ALIFXBD2028	5.9203	3285	8.99	4/27/2028	10.000000	7.5000	11:14:36 AM	7.5000	7.5000	6.2550	7.5000	7.5000	7.5000	7.5000
TOLPM 6.9 07/04/28	NLEX 28 R25	NLEXFXBD2028	6.9000	3353	9.18	7/4/2028					8.2500					
APPM 8.5091 10/25/28	AP 28 R25	APCFXBD2028	8.5091	3466	9.49	10/25/2028					7.2000					
ALIPM 6 10/10/33	ALI 33 R25	ALIFXBD2033	6.0000	5277	14.45	10/10/2033	5.000000	6.2000	3:39:43 PM	6.2000	7.3000		6.2000	6.2000	6.2000	6.2000