



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
ENNOHL 6.131 07/16/22	HOUSE 22 R20	HOUSEFBD2022	6.1310	1296	3.55	7/16/2022					8.2000					
SMPM 6.9442 07/16/22	SM 22 R19	SMICFXBD2022	6.9442	1296	3.55	7/16/2022					7.9500	7.3000				
AEVPM 5.0056 08/06/22	AEV 22 R20	AEVFXBND2022	5.0056	1317	3.61	8/6/2022					8.5000					
FLIPM 5.3567 08/20/22	FLI 22 R20	FLIFXBD2022	5.3567	1331	3.64	8/20/2022					7.9500					
EWPM 4 09/21/22	EW 09-22	EWBLTNC2022	4.0000	1363	3.73	9/21/2022										
PNBPM 3 3/4 10/27/22	PNB 10-22	PNB2LTNC2022	3.7500	1399	3.83	10/27/2022										
CHIBPM 3.65 12/02/22	CHIB 12-22	CHIB2LTN2022	3.6500	1435	3.93	12/2/2022	10.000000	5.7500	3:18:49 PM	5.7500			5.7500	5.7500	5.7500	5.7500
ROBBNK 4 1/8 12/16/22	RBANK 12-22	RBANKLTN2022	4.1250	1449	3.97	12/16/2022										
SMCGL 5 3/8 12/22/22	SMCGP 22 R20	SMCGPFB2022	5.3750	1455	3.98	12/22/2022					8.2500					
FLIPM 5.0496 01/07/23	CPI 01-23 R20	CPIFXBND2023	5.0496	1471	4.03	1/7/2023					7.9500					
RCBPM 3 3/4 02/11/23	RCB 02-23	RCBLTNC2023	3.7500	1506	4.12	2/11/2023										
BDOPM 3 5/8 02/18/23	BDO 02-23	BDOLTNC2023	3.6250	1513	4.14	2/18/2023										
GTCAPH 5.0937 02/27/23	GTCAP 23 R20	GTCFXBND2023	5.0937	1522	4.17	2/27/2023					8.3750					
SMPHPM 5.6663 03/01/23	SMPH 23 R21	SMPHFXBD2023	5.6630	1524	4.17	3/1/2023					8.5000					
SMCPM 6 1/4 03/19/23	SMC 23 R21	SMCFXBD2023	6.2500	1542	4.22	3/19/2023					8.0500	7.4000				
PNBPM 3 7/8 04/26/23	PNB 04-23	PNBLTNC2023	3.8750	1580	4.33	4/26/2023										
EDCPM 4.7312 05/03/23	EDC 23 R19	EDCFXBD2023	4.7312	1587	4.35	5/3/2023					8.3500					
SECBPM 3 7/8 05/08/23	SECB 05-23	SECBLTNC2023	3.8750	1592	4.36	5/8/2023										
BPMPM 3 3/4 05/24/23	BPI 05-23	BPILTNC2023	3.7500	1608	4.40	5/24/2023										
ACPM 3.92 07/07/23	AC 23 R22	ACFXBOND2023	3.9200	1652	4.52	7/7/2023	0.500000	8.3500	10:09:15 AM	8.3500	8.5000		8.3500	8.3500	8.3500	8.3500
SMCGL 4.7575 07/11/23	SMCGP 23 R21	SMCGPFB2023	4.7575	1656	4.53	7/11/2023					8.2500					
GLOPM 5.2792 07/17/23	GLO 23 R20	GLOFXBND2023	5.2792	1662	4.55	7/17/2023					8.0000					
SMCGL 6 3/4 08/17/23	SMCGP 08-23 R21	SMCGP2BD2023	6.7500	1693	4.64	8/17/2023					8.8750					
UBPPM 4 3/8 08/21/23	UBP 08-23	UBPLTNC2023	4.3750	1697	4.65	8/21/2023										
MBTPM 3 1/2 09/19/23	MBT 09-23	MBTLTNC2023	3.5000	1726	4.73	9/19/2023										
ALIPM 7.0239 10/05/23	ALI 23 R21	ALI2FXBD2023	7.0239	1742	4.77	10/5/2023					8.0500					
ALIPM 3.8915 10/07/23	ALI 23 R22	ALIFXBD2023	3.8915	1744	4.78	10/7/2023					8.5000					
PCORPM 4.5219 10/27/23	PCOR 23 R21	PCORFXBD2023	4.5219	1764	4.83	10/27/2023					8.3500					
SECBPM 4 1/2 11/02/23	SECB 11-23	SECB2LTN2023	4.5000	1770	4.85	11/2/2023										
BDOPM 4 3/8 11/07/23	BDO 11-23	BDO2LTNC2023	4.3750	1775	4.86	11/7/2023										
FLIPM 5.4333 11/08/23	FLI 23 R20	FLIFXBD2023	5.4333	1776	4.86	11/8/2023					8.1500					
AEONPH 7.695 11/16/23	ES AEON 11-23	AEONFXRN2023	7.6950	1784	4.88	11/16/2023					9.7500					
AEVPM 4.6188 11/21/23	AEV 23 R20	AEVFXBND2023	4.6188	1789	4.90	11/21/2023					8.6500					
EWPM 4 5/8 12/07/23	EW 12-23	EWBLTNC2023	4.6250	1805	4.94	12/7/2023										
SMPM 5.159 12/09/23	SM 23 R21	SMICFXBD2023	5.1590	1807	4.95	12/9/2023					8.5000					
VLLPM 8 12/21/23	VLL 23 R21	VLLFXBND2023	8.0000	1819	4.98	12/21/2023	1.000000	8.0000	2:24:30 PM	8.0000	8.2500		8.0000	8.0000	8.0000	8.0000
CHIBPM 4.55 01/12/24	CHIB 01-24	CHIBLTNC2024	4.5500	1841	5.04	1/12/2024										
ROBBNK 4 7/8 01/16/24	RBANK 01-24	RBANKLTN2024	4.8750	1845	5.05	1/16/2024										
FDCPM 6.1458 01/24/24	FDC 24 R21	FDCFXBND2024	6.1458	1853	5.07	1/24/2024					8.0000					
APPM 7.5095 01/25/24	AP 24 R22	APCFXBD2024	7.5095	1854	5.08	1/25/2024					8.2000					
ALIPM 5 01/30/24	ALI 24 R20	ALIFXBD2024	5.0000	1859	5.09	1/30/2024	0.200000	8.2500	2:53:24 PM	8.2500	8.1500	7.4000	8.2500	8.2500	8.2500	8.2500
TELP 5.2813 02/06/24	TEL 24 R21	TELFXBD2024	5.2813	1866	5.11	2/6/2024					8.7500					
PSBPM 5 02/09/24	PSB 02-24	PSBLTNC2024	5.0000	1869	5.12	2/9/2024										
JGSPM 5.3 02/27/24	JGS 24 R20	JGSFXBND2024	5.3000	1887	5.17	2/27/2024					8.7500					
SMCPM 5.284 03/01/24	SMC 24 R22	SMCFXBD2024	5.2840	1890	5.18	3/1/2024					8.0000	7.0500				
STIEPM 5.8085 03/23/24	STIEG 24 R22	STIEGFXBD2024	5.8085	1912	5.24	3/23/2024					8.3000					
MEGPM 5.3535 03/28/24	MEG 24 R22	MEGFXBND2024	5.3535	1917	5.25	3/28/2024					8.4000					
RCBPM 5 1/2 03/28/24	RCB 03-24	RCBLTNC2024	5.5000	1917	5.25	3/28/2024										
TOLPM 5 1/2 03/31/24	MNTC 24 R21	MNTCFXBD2024	5.5000	1920	5.26	3/31/2024					8.6000					
SMBPM 6 04/02/24	SMB 24 R21	SMBFXBND2024	6.0000	1922	5.26	4/2/2024					8.4000					
MBTPM 5 3/8 04/04/24	MBT 04-24	MBT2LTNC2024	5.3750	1924	5.27	4/4/2024										
PBC 5 5/8 04/08/24	PBCOM 04-24	PBCOMLTN2024	5.6250	1928	5.28	4/8/2024										
PCORPM 7.8183 04/19/24	PCOR 24 R22	PCORFXBD2024	7.8183	1939	5.31	4/19/2024					8.5000					
SMPHPM 5.1683 05/18/24	SMPH 05-24 R22	SMPH2FBD2024	5.1683	1968	5.39	5/18/2024					8.1250					
SMPM 5.6125 05/19/24	SM 24 R21	SMICFXBD2024	5.6125	1969	5.39	5/19/2024					8.5000					
MBTPM 3 7/8 07/20/24	MBT 07-24	MBTLTNC2024	3.8750	2031	5.56	7/20/2024										
FFPM 6.0952 07/21/24	DD 24 R22	DDFXBOND2024	6.0952	2032	5.56	7/21/2024					8.9000					
GTCAPH 5 5/8 08/07/24	GTCAP 24 R21	GTCFXBND2024	5.6250	2049	5.61	8/7/2024					8.6500					
VLLPM 5.7512 08/08/24	VLL 24 R23	VLLFXBND2024	5.7512	2050	5.61	8/8/2024					8.7500					
SMPHPM 5.7417 09/01/24	SMPH 24 R21	SMPHFXBD2024	5.7417	2074	5.68	9/1/2024					8.5000					
FLIPM 5.6389 12/04/24	FLI 24 R21	FLIFXBD2024	5.6389	2168	5.94	12/4/2024					8.5000					
SMCGL 6 1/4 12/22/24	SMCGP 24 R22	SMCGPFB2024	6.2500	2186	5.99	12/22/2024					8.7500					
ACPM 4.82 02/10/25	AC 25 R23	ACFXBOND2025	4.8200	2236	6.12	2/10/2025					8.2500					
RLCPM 4.9344 02/23/25	RLC 02-25	RLCFXBD2025	4.9344	2249	6.16	2/23/2025					8.5000					
SMPHPM 6.0804 03/01/25	SMPH 03-25 R23	SMPH2FBD2025	6.0804	2255	6.17	3/1/2025					8.2000					
SMCPM 6 5/8 03/19/25	SMC 25 R23	SMCFXBD2025	6.6250	2273	6.22	3/19/2025					8.1500	7.6000				
ALIPM 5 5/8 04/25/25	ALI 25 R21	ALIFXBD2025	5.6250	2310	6.32	4/25/2025					8.2500					
SLTC 6.4872 05/22/25	SLTC 25 R22	SLTCFXBD2025	6.4872	2337	6.40	5/22/2025					8.9500					
TOLPM 6.6407 07/04/25	NLEX 25 R23	NLEXFXBD2025	6.6407	2380	6.52	7/4/2025					8.7500					
ENNOHL 6.8666 07/16/25	HOUSE 25 R22	HOUSEFBD2025	6.8666	2392	6.55	7/16/2025					8.7500					
FLIPM 5.7139 08/20/25	FLI 25 R22	FLIFXBD2025	5.7139	2427	6.65	8/20/2025					8.2000					
PCORPM 8.0551 10/19/25	PCOR 25 R23	PCORFXBD2025	8.0551	2487	6.81	10/19/2025					8.8750					
ALIPM 4 3/4 10/25/25	ALI 25 R22	ALI2FXBD2025	4.7500	2493	6.83	10/25/2025					8.3500					

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SMPHPM 4.799 11/25/25	SMPH 25 R23	SMPHFXBD2025	4.7990	2524	6.91	11/25/2025					8.2500					
MERPM 4 7/8 12/12/25	MER 25 R20	MERFXBND2025	4.8750	2541	6.96	12/12/2025					8.5000					
VLLPM 8 1/4 12/21/25	VLL 25 R23	VLLFXBND2025	8.2500	2550	6.98	12/21/2025					8.5000					
ALIPM 4.85 03/23/26	ALI 26 R23	ALIFXBND2026	4.8500	2642	7.23	3/23/2026					8.2500					
SMCGL 5.1792 07/11/26	SMCGP 26 R23	SMCGPFBD2026	5.1792	2752	7.54	7/11/2026					8.2500					
SMPHPM 4.2005 07/26/26	SMPH 26 R23	SMPHFXBD2026	4.2005	2767	7.58	7/26/2026					8.2000					
APPM 6.1 09/10/26	AP 26 R21	APCFXBND2026	6.1000	2813	7.70	9/10/2026					8.0500					
FFPM 5.9721 12/15/26	DD 26 R23	DDFXBOND2026	5.9721	2909	7.96	12/15/2026					10.2500					
SMCPM 5.7613 03/01/27	SMC 27 R24	SMCFXBND2027	5.7613	2985	8.17	3/1/2027					8.3000	7.2500				
STIEPM 6.3756 03/23/27	STIESG 27 R24	STIGFXBD2027	6.3756	3007	8.23	3/23/2027					9.5000					
ALIPM 5.2624 05/02/27	ALI 05-27 R24	ALIFXBND2027	5.2624	3047	8.34	5/2/2027					8.2500					
ACPM 6 7/8 05/11/27	AC 27 R22	ACFXBOND2027	6.8750	3056	8.37	5/11/2027					8.5000	7.8000				
APPM 5.3367 07/03/27	AP 07-27 R24	APCFXBND2027	5.3367	3109	8.51	7/3/2027					8.3500					
AEVPM 6.0169 08/06/27	AEV 27 R22	AEVFXBND2027	6.0169	3143	8.61	8/6/2027					8.2500					
VLLPM 6.2255 08/08/27	VLL 27 R24	VLLFXBND2027	6.2255	3145	8.61	8/8/2027					9.0000					
SMCGL 6 5/8 12/22/27	SMCGP 27 R24	SMCGPFBD2027	6.6250	3281	8.98	12/22/2027					8.4000					
SMCPM 7 1/8 03/19/28	SMC 28 R25	SMCFXBND2028	7.1250	3369	9.22	3/19/2028					8.5000	7.3750				
ALIPM 5.9203 04/27/28	ALI 28 R23	ALIFXBND2028	5.9203	3408	9.33	4/27/2028					8.8750					
TOLPM 6.9 07/04/28	NLEX 28 R25	NLEXFXBD2028	6.9000	3476	9.52	7/4/2028					9.2500					
APPM 8.5091 10/25/28	AP 28 R25	APCFXBND2028	8.5091	3589	9.83	10/25/2028					8.3000					