

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
SMPHPM 6.2223 05/17/22	SMPH 05-22	SMPHFBD2022	6.2223	1082	2.96	5/17/2022					6.5500					
CHIBPM 3.1/4 05/18/22	CHIB 05-22	CHIBLTNC2022	3.2500	1083	2.97	5/18/2022										
SLTC 5.5796 05/22/22	SLTC 22 R20	SLTCFXBD2022	5.5796	1087	2.98	5/22/2022	10.000000	6.5000	11:02:09 AM	6.5000	6.7000	6.1000	6.5000	6.5000	6.5000	6.5000
PNBPM 3.1/4 06/06/22	PNB 06-22	PNBLTNC2022	3.2500	1102	3.02	6/6/2022										
ENNOHL 6.131 07/16/22	HOUSE 22 R20	HOUSEFBD2022	6.1310	1142	3.13	7/16/2022					7.5000					
SMPM 6.9442 07/16/22	SM 22 R19	SMICFXBD2022	6.9442	1142	3.13	7/16/2022					6.7000	6.1000				
AEVPM 5.0056 08/06/22	AEV 22 R20	AEVFXBD2022	5.0056	1163	3.18	8/6/2022					8.3750					
FLIPM 5.3567 08/20/22	FLI 22 R20	FLIFXBD2022	5.3567	1177	3.22	8/20/2022					7.3750	6.0000				
EWPM 4.09/21/22	EW 09-22	EWBLTNC2022	4.0000	1209	3.31	9/21/2022										
PNBPM 3.3/4 10/27/22	PNB 10-22	PNB2LTNC2022	3.7500	1245	3.41	10/27/2022										
CHIBPM 3.65 12/02/22	CHIB 12-22	CHIB2LTNC2022	3.6500	1281	3.51	12/2/2022										
ROBBNK 4.1/8 12/16/22	RBANK 12-22	RBANKLTNC2022	4.1250	1295	3.55	12/16/2022										
SMCGL 5.3/8 12/22/22	SMCGP 22 R20	SMCGPFBD2022	5.3750	1301	3.56	12/22/2022					7.1250	6.0000				
FLIPM 5.0496 01/07/23	CPI 01-23 R20	CPIFXBD2023	5.0496	1317	3.61	1/7/2023					7.2250					
RCBPM 3.3/4 02/11/23	RCB 02-23	RCBLTNC2023	3.7500	1352	3.70	2/11/2023										
BDOPM 3.5/8 02/18/23	BDO 02-23	BDOLTNC2023	3.6250	1359	3.72	2/18/2023										
GTCAPI 5.0937 02/27/23	GTAP 23 R20	GTGCFXBD2023	5.0937	1368	3.75	2/27/2023					8.3750					
SMPHPM 5.663 03/01/23	SMPH 23 R21	SMPHFBD2023	5.6630	1370	3.75	3/1/2023	0.170000	6.8000	11:54:09 AM	6.8000	9.0000	6.2000	6.8000	6.8000	6.8000	6.8000
SMCPM 6.1/4 03/19/23	SMC 23 R21	SMCFXBD2023	6.2500	1388	3.80	3/19/2023					6.8000	6.2000				
PNBPM 3.7/8 04/26/23	PNB 04-23	PNBLTNC2023	3.8750	1426	3.90	4/26/2023										
EDCPM 4.7312 05/03/23	EDC 23 R19	EDCFXBD2023	4.7312	1433	3.92	5/3/2023					7.2500					
SECBPM 3.7/8 05/08/23	SECB 05-23	SECBLTNC2023	3.8750	1438	3.94	5/8/2023										
BPMP 3.3/4 05/24/23	BPI 05-23	BPILTNC2023	3.7500	1454	3.98	5/24/2023										
ACPM 3.92 07/07/23	AC 23 R22	ACFXBOND2023	3.9200	1498	4.10	7/7/2023	8.700000	5.8000	3:15:41 PM	6.1944	7.0500		6.4020	6.4020	5.8000	5.8000
SMCGL 4.7575 07/11/23	SMCGP 23 R21	SMCGPFBD2023	4.7575	1502	4.11	7/11/2023					8.7500					
GLOPM 5.2792 07/17/23	GLO 23 R20	GLOFXBND2023	5.2792	1508	4.13	7/17/2023	10.000000	6.5000	10:57:08 AM	6.5000	8.0000		6.5000	6.5000	6.5000	6.5000
SMCGL 6.3/4 08/17/23	SMCGP 08-23 R21	SMCGP2BD2023	6.7500	1539	4.21	8/17/2023					8.8750					
UBPPM 4.3/8 08/21/23	UBP 08-23	UBPLTNC2023	4.3750	1543	4.23	8/21/2023										
MBTPM 3.1/2 09/19/23	MBT 09-23	MBTLTNC2023	3.5000	1572	4.30	9/19/2023										
ALIPM 7.0239 10/05/23	ALI 23 R21	ALI2FXBD2023	7.0239	1588	4.35	10/5/2023					7.8750					
ALIPM 3.8915 10/07/23	ALI 23 R22	ALIFXBD2023	3.8915	1590	4.35	10/7/2023					7.0000					
PCORPM 4.5219 10/27/23	PCOR 23 R21	PCORFXBD2023	4.5219	1610	4.41	10/27/2023					8.0000					
SECBPM 4.1/2 11/02/23	SECB 11-23	SECB2LTNC2023	4.5000	1616	4.42	11/2/2023										
BDOPM 4.3/8 11/07/23	BDO 11-23	BDO2LTNC2023	4.3750	1621	4.44	11/7/2023										
FLIPM 5.4333 11/08/23	FLI 23 R20	FLIFXBD2023	5.4333	1622	4.44	11/8/2023					7.0000	7.0000				
AEONPH 7.695 11/16/23	ES AEON 11-23	AEONFXRN2023	7.6950	1630	4.46	11/16/2023					9.7500					
AEVPM 4.6188 11/21/23	AEV 23 R20	AEVFXBD2023	4.6188	1635	4.48	11/21/2023					8.2500					
EWPM 4.5/8 12/07/23	EW 12-23	EWBLTNC2023	4.6250	1651	4.52	12/7/2023										
SMPM 5.159 12/09/23	SM 23 R21	SMICFXBD2023	5.1590	1653	4.53	12/9/2023	8.000000	5.8000	3:17:53 PM	6.2375	6.9000		6.5000	6.5000	5.8000	5.8000
VLLPM 8.12/21/23	VLL 23 R21	VLLFXBND2023	8.0000	1665	4.56	12/21/2023	26.900000	7.3750	10:29:11 AM	7.5975	8.0000		7.6000	7.6000	7.3750	7.3750
CHIBPM 4.55 01/12/24	CHIB 01-24	CHIBLTNC2024	4.5500	1687	4.62	1/12/2024										
ROBBNK 4.7/8 01/16/24	RBANK 01-24	RBANKLTNC2024	4.8750	1691	4.63	1/16/2024										
FDCPM 6.1458 01/24/24	FDC 24 R21	FDCFVBD2024	6.1458	1699	4.65	1/24/2024					7.1250	6.0000				
APPM 7.5095 01/25/24	AP 24 R22	APCFXBD2024	7.5095	1700	4.65	1/25/2024					6.9500					
ALIPM 5.01/30/24	ALI 24 R20	ALIFXBD2024	5.0000	1705	4.67	1/30/2024					6.8000					
TELP 5.2813 02/06/24	TEL 24 R21	TELFVBD2024	5.2813	1712	4.69	2/6/2024					8.2500					
PSBPM 5.02/09/24	PSB 02-24	PSBLTNC2024	5.0000	1715	4.70	2/9/2024										
JGSPM 5.3 02/27/24	JGS 24 R20	JGSFXBD2024	5.3000	1733	4.75	2/27/2024					8.2500					
SMCPM 5.284 03/01/24	SMC 24 R22	SMCFXBD2024	5.2840	1736	4.75	3/1/2024					7.4000					
STIEPM 5.8085 03/23/24	STIESG 24 R22	STIGFXBD2024	5.8085	1758	4.81	3/23/2024					7.3500					
MEGPM 5.3535 03/28/24	MEG 24 R22	MEGFXBD2024	5.3535	1763	4.83	3/28/2024					7.5000	6.0000				
RCBPM 5.1/2 03/28/24	RCB 03-24	RCBLTNC2024	5.5000	1763	4.83	3/28/2024										
TOLPM 5.1/2 03/31/24	MNTC 24 R21	MNTCFXBD2024	5.5000	1766	4.84	3/31/2024					8.2500					
SMBPM 6.04/02/24	SMB 24 R21	SMBFXBD2024	6.0000	1768	4.84	4/2/2024					8.7500					
MBTPM 5.3/8 04/04/24	MBT 04-24	MBT2LTNC2024	5.3750	1770	4.85	4/4/2024										
PBC 5.5/8 04/08/24	PBCOM 04-24	PBCOMLTNC2024	6.6250	1774	4.86	4/8/2024										
PCORPM 7.8183 04/19/24	PCOR 24 R22	PCORFXBD2024	7.8183	1785	4.89	4/19/2024	380.000000	7.2500	9:23:38 AM	7.2500	7.1750		7.2500	7.2500	7.2500	7.2500
SMCGL 7.1783 04/24/24	SMCGP 04-24 R22	SMCGP2BD2024	7.1783	1790	4.90	4/24/2024					7.2200	7.1250				
SMPHPM 5.1683 05/18/24	SMPH 05-24 R22	SMPH2FBD2024	5.1683	1814	4.97	5/18/2024					8.2500					
SMPM 5.6125 05/19/24	SM 24 R21	SMICFXBD2024	5.6125	1815	4.97	5/19/2024					8.7500					
MBTPM 3.7/8 07/20/24	MBT 07-24	MBTLTNC2024	3.8750	1877	5.14	7/20/2024										
FFPM 6.0952 07/21/24	DD 24 R22	DDFXBOND2024	6.0952	1878	5.14	7/21/2024					7.2500	6.7000				
GTCAPI 5.5/8 08/07/24	GTAP 24 R21	GTGCFXBD2024	5.6250	1895	5.19	8/7/2024					8.2500					
VLLPM 5.7512 08/08/24	VLL 24 R23	VLLFXBND2024	5.7512	1896	5.19	8/8/2024					7.8750					
PNBPM 5.3/4 08/27/24	PNB 08-24	PNBLTNC2024	5.7500	1915	5.24	8/27/2024										
SMPHPM 5.7417 09/01/24	SMPH 24 R21	SMPHFBD2024	5.7417	1920	5.26	9/1/2024					8.5000					
BDOPM 5.3/8 10/12/24	BDO 10-24	BDOLTNC2024	5.3750	1961	5.37	10/12/2024										
FLIPM 5.6389 12/04/24	FLI 24 R21	FLIFXBD2024	5.6389	2014	5.51	12/4/2024					7.7500					
SMCGL 6.1/4 12/22/24	SMCGP 24 R22	SMCGPFBD2024	6.2500	2032	5.56	12/22/2024					7.7500	6.5000				
ACPM 4.82 02/10/25	AC 25 R23	ACFXBOND2025	4.8200	2082	5.70	2/10/2025					6.9250					
RLCPM 4.9344 02/23/25	RLC 02-25	RLCFXBD2025	4.9344	2095	5.74	2/23/2025					8.2500					
SMPHPM 6.0804 03/01/25	SMPH 03-25 R23	SMPH2FBD2025	6.0804	2101	5.75	3/1/2025	2.000000	5.8000	11:12:56 AM	5.8000	7.0250		5.8000	5.8000	5.8000	5.8000
SMCPM 6.5/8 03/19/25	SMC 25 R23	SMCFXBD2025	6.6250	2119	5.80											

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
ALIPM 5 5/8 04/25/25	ALI 25 R21	ALIFXBND2025	5.6250	2156	5.90	4/25/2025					6.9750					
SLTC 6.4872 05/22/25	SLTC 25 R22	SLTCFXBD2025	6.4872	2183	5.98	5/22/2025					8.0000	6.7000				
TOLPM 6.6407 07/04/25	NLEX 25 R23	NLEXFXBD2025	6.6407	2226	6.09	7/4/2025					7.5000					
ENNOHL 6.8666 07/16/25	HOUSE 25 R22	HOUSEFBD2025	6.8666	2238	6.13	7/16/2025					7.7500					
FLIPM 5.7139 08/20/25	FLI 25 R22	FLIFXBND2025	5.7139	2273	6.22	8/20/2025					6.9750					
PCORPM 8.0551 10/19/25	PCOR 25 R23	PCORFXBD2025	8.0551	2333	6.39	10/19/2025					7.2750					
ALIPM 4 3/4 10/25/25	ALI 25 R22	ALI2FXBD2025	4.7500	2339	6.40	10/25/2025					6.9750					
SMPHPM 4.799 11/25/25	SMPH 25 R23	SMPHFXBD2025	4.7990	2370	6.49	11/25/2025	4.950000	6.1500	2:43:05 PM	6.1500	6.9750		6.1500	6.1500	6.1500	6.1500
MERPM 4 7/8 12/12/25	MER 25 R20	MERFXBND2025	4.8750	2387	6.54	12/12/2025					8.7500					
VLLPM 8 1/4 12/21/25	VLL 25 R23	VLLFXBND2025	8.2500	2396	6.56	12/21/2025					8.3750					
ALIPM 4.85 03/23/26	ALI 26 R23	ALIFXBND2026	4.8500	2488	6.81	3/23/2026					6.9750					
SMCGL 7.6 04/24/26	SMCGP 26 R24	SMCGP2BD2026	7.6000	2520	6.90	4/24/2026										
ALIPM 6.369 05/06/26	ALI 26 R24	ALI2FXBD2026	6.3690	2532	6.93	5/6/2026	24.000000	6.2800	3:25:04 PM	6.2800	7.0000		6.2800	6.2800	6.2800	6.2800
SMCGL 5.1792 07/11/26	SMCGP 26 R23	SMCGPFBD2026	5.1792	2598	7.11	7/11/2026					8.7500					
SMPHPM 4.2005 07/26/26	SMPH 26 R23	SMPHFXBD2026	4.2005	2613	7.15	7/26/2026	5.000000	6.9000	11:55:02 AM	6.8204			6.5020	6.9000	6.5020	6.9000
APPM 6.1 09/10/26	AP 26 R21	APCFXBND2026	6.1000	2659	7.28	9/10/2026					6.9500					
FFPM 5.9721 12/15/26	DD 26 R23	DDFXBOND2026	5.9721	2755	7.54	12/15/2026					10.0000	8.0000				
SMCPM 5.7613 03/01/27	SMC 27 R24	SMCFXBND2027	5.7613	2831	7.75	3/1/2027					7.4750					
STIEPM 6.3756 03/23/27	STIESG 27 R24	STIGFXBD2027	6.3756	2853	7.81	3/23/2027					8.7500					
ALIPM 5.2624 05/02/27	ALI 05-27 R24	ALIFXBND2027	5.2624	2893	7.92	5/2/2027					6.9750					
ACPM 6 7/8 05/11/27	AC 27 R22	ACFXBOND2027	6.8750	2902	7.95	5/11/2027					6.8000	6.2000				
APPM 5.3367 07/03/27	AP 07-27 R24	APCFXBND2027	5.3367	2955	8.09	7/3/2027					6.9500					
AEVPM 6.0169 08/06/27	AEV 27 R22	AEVFXBND2027	6.0169	2989	8.18	8/6/2027					6.9750					
VLLPM 6.2255 08/08/27	VLL 27 R24	VLLFXBND2027	6.2255	2991	8.19	8/8/2027					8.5000					
SMCGL 6 5/8 12/22/27	SMCGP 27 R24	SMCGPFBD2027	6.6250	3127	8.56	12/22/2027					8.0000	6.7000				
SMCPM 7 1/8 03/19/28	SMC 28 R25	SMCFXBND2028	7.1250	3215	8.80	3/19/2028	2.000000	7.6500	2:18:35 PM	7.6500	7.5750		7.6500	7.6500	7.6500	7.6500
ALIPM 5.9203 04/27/28	ALI 28 R23	ALIFXBND2028	5.9203	3254	8.91	4/27/2028					6.9750	6.5000				
TOLPM 6.9 07/04/28	NLEX 28 R25	NLEXFXBD2028	6.9000	3322	9.10	7/4/2028					8.2500					
APPM 8.5091 10/25/28	AP 28 R25	APCFXBND2028	8.5091	3435	9.41	10/25/2028					6.9500					
ALIPM 6 10/10/33	ALI 33 R25	ALIFXBND2033	6.0000	5246	14.36	10/10/2033					7.0750					