

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
SMPHPM 6.2223 05/17/22	SMPH 05-22	SMPHFBD2022	6.2223	991	2.71	5/17/2022	1.000000	101.9908660	11:41:36 AM	101.9908660	99.9203000		101.9908660	101.9908660	101.9908660	101.9908660
CHIBPM 3 1/4 05/18/22	CHIB 05-22	CHIBLTNC2022	3.2500	992	2.72	5/18/2022										
SLTC 5.5796 05/22/22	SLTC 22 R20	SLTCFBD2022	5.5796	996	2.73	5/22/2022					101.2109000	102.4923000				
UBPPM 6 06/03/22	UBP 06-22	UBPFBD2022	6.0000	1008	2.76	6/3/2022					102.8140000					
PNBPM 3 1/4 06/06/22	PNB 06-22	PNBLTNC2022	3.2500	1011	2.77	6/6/2022										
ENNOHL 6.131 07/16/22	HOUSE 22 R20	HOUSEFBD2022	6.1310	1051	2.88	7/16/2022										97.7533000
SMPM 6.9442 07/16/22	SM 22 R19	SMICFBD2022	6.9442	1051	2.88	7/16/2022										103.1113000
AEVPM 5.0056 08/06/22	AEV 22 R20	AEVFXBD2022	5.0056	1072	2.94	8/6/2022	4.400000	100.8298509	11:46:41 AM	101.3545149			101.7917350	101.7917350	100.8298509	100.8298509
FLIPM 5.3567 08/20/22	FLI 22 R20	FLIFXBD2022	5.3567	1086	2.97	8/20/2022										97.5969000
EWPM 4 09/21/22	EW 09-22	EWBLTNC2022	4.0000	1118	3.06	9/21/2022										
PNBPM 3 3/4 10/27/22	PNB 10-22	PNB2LTNC2022	3.7500	1154	3.16	10/27/2022										
CHIBPM 3.65 12/02/22	CHIB 12-22	CHIB2LTNC2022	3.6500	1190	3.26	12/2/2022										
ROBBNK 4 1/8 12/16/22	RBANK 12-22	RBANKLTNC2022	4.1250	1204	3.30	12/16/2022										
SMCGL 5 3/8 12/22/22	SMCGP 22 R20	SMCGPFBD2022	5.3750	1210	3.31	12/22/2022	0.060000	99.1565700	10:23:52 AM	99.1565700	96.3145000		99.1565700	99.1565700	99.1565700	99.1565700
FLIPM 5.0496 01/07/23	CPI 01-23 R20	CPIFXBD2023	5.0496	1226	3.36	1/7/2023										97.2833000
RCBPM 3 3/4 02/11/23	RCB 02-23	RCBLTNC2023	3.7500	1261	3.45	2/11/2023										
BDOPM 3 5/8 02/18/23	BDO 02-23	BDOLTNC2023	3.6250	1268	3.47	2/18/2023										
GTCAPH 5.0937 02/27/23	GTCAP 23 R20	GTCFXBD2023	5.0937	1277	3.50	2/27/2023										90.6631000
SMPHPM 5.663 03/01/23	SMPH 23 R21	SMPHFBD2023	5.6630	1279	3.50	3/1/2023	1.100000	100.5120060	10:45:08 AM	101.8096587	98.9507000		101.9394240	101.9394240	100.5120060	100.5120060
SMCPM 6 1/4 03/19/23	SMC 23 R21	SMCFXBD2023	6.2500	1297	3.55	3/19/2023	2.190000	103.3797360	11:58:45 AM	104.4535100	103.3797000	105.0358000	105.0357677	105.0357677	103.3797360	103.3797360
PNBPM 3 7/8 04/26/23	PNB 04-23	PNBLTNC2023	3.8750	1335	3.66	4/26/2023										
EDCPM 4.7312 05/03/23	EDC 23 R19	EDCFXBD2023	4.7312	1342	3.67	5/3/2023						98.4453000	100.0979000			
SECBPM 3 7/8 05/08/23	SECB 05-23	SECBLTNC2023	3.8750	1347	3.69	5/8/2023										
BPMPM 3 3/4 05/24/23	BPI 05-23	BPLTNC2023	3.7500	1363	3.73	5/24/2023										
ACPM 3.92 07/07/23	AC 23 R22	ACFXBOND2023	3.9200	1407	3.85	7/7/2023	5.200000	97.7867050	3:51:09 PM	97.6402810	94.7206000		97.4406120	97.7867050	97.4406120	97.7867050
SMCGL 4.7575 07/11/23	SMCGP 23 R21	SMCGPFBD2023	4.7575	1411	3.86	7/11/2023										93.4411000
GLOPM 5.2792 07/17/23	GLO 23 R20	GLOFXBD2023	5.2792	1417	3.88	7/17/2023						102.0390000				100.2742000
SMCGL 6 3/4 08/17/23	SMCGP 08-23 R21	SMCGP2BD2023	6.7500	1448	3.96	8/17/2023										97.7011000
UBPPM 4 3/8 08/21/23	UBP 08-23	UBPLTNC2023	4.3750	1452	3.98	8/21/2023										
MBTPM 3 1/2 09/19/23	MBT 09-23	MBTLTNC2023	3.5000	1481	4.06	9/19/2023										
ALIPM 7.0239 10/05/23	ALI 23 R21	ALI2FXBD2023	7.0239	1497	4.10	10/5/2023						103.6874000				
ALIPM 3.8915 10/07/23	ALI 23 R22	ALIFXBD2023	3.8915	1499	4.10	10/7/2023	45.550000	97.3780560	3:24:42 PM	96.9891969	93.7372000		93.8249480	97.3780560	93.8249480	97.3780560
PCORPM 4.5219 10/27/23	PCOR 23 R21	PCORFXBD2023	4.5219	1519	4.16	10/27/2023										89.4548000
SECBPM 4 1/2 11/02/23	SECB 11-23	SECB2LTNC2023	4.5000	1525	4.18	11/2/2023										
BDOPM 4 3/8 11/07/23	BDO 11-23	BDO2LTNC2023	4.3750	1530	4.19	11/7/2023										
FLIPM 5.4333 11/08/23	FLI 23 R20	FLIFXBD2023	5.4333	1531	4.19	11/8/2023										100.6827000
AEONPH 7.695 11/16/23	ES AEON 11-23	AEONFXRN2023	7.6950	1539	4.21	11/16/2023										93.0241000
AEVPM 4.6188 11/21/23	AEV 23 R20	AEVFXBD2023	4.6188	1544	4.23	11/21/2023										93.9900000
EWPM 4 5/8 12/07/23	EW 12-23	EWBLTNC2023	4.6250	1560	4.27	12/7/2023										
SMPM 5.159 12/09/23	SM 23 R21	SMICFXBD2023	5.1590	1562	4.28	12/9/2023	1.200000	102.9182150	3:34:39 PM	102.4994223	97.4132000		100.4054590	102.9182150	100.4054590	102.9182150
VLLPM 8 12/21/23	VLL 23 R21	VLLFXBD2023	8.0000	1574	4.31	12/21/2023										103.0280000
CHIBPM 4.55 01/12/24	CHIB 01-24	CHIBLTNC2024	4.5500	1596	4.37	1/12/2024										
ROBBNK 4 7/8 01/16/24	RBANK 01-24	RBANKLTNC2024	4.8750	1600	4.38	1/16/2024										
FDCPM 6.1458 01/24/24	FDC 24 R21	FDCFBD2024	6.1458	1608	4.40	1/24/2024										100.1725000
APPM 7.5095 01/25/24	AP 24 R22	APCFXBD2024	7.5095	1609	4.41	1/25/2024										105.9398000
ALIPM 5 01/30/24	ALI 24 R20	ALIFXBD2024	5.0000	1614	4.42	1/30/2024	8.420000	100.4871780	9:51:50 AM	100.4334766	99.2159000	101.1785000	99.4105920	100.4871780	99.4105920	100.4871780
TELPM 5.2813 02/06/24	TEL 24 R21	TELFXBD2024	5.2813	1621	4.44	2/6/2024										93.5024000
PSBPM 5 02/09/24	PSB 02-24	PSBLTNC2024	5.0000	1624	4.45	2/9/2024										
JGSPM 5.3 02/27/24	JGS 24 R20	JGSFXBD2024	5.3000	1642	4.50	2/27/2024										93.5493000
SMCPM 5.284 03/01/24	SMC 24 R22	SMCFXBD2024	5.2840	1645	4.50	3/1/2024	1.000000	102.5594170	2:58:48 PM	102.5594170	95.4795000		102.5594170	102.5594170	102.5594170	102.5594170
STIEPM 5.8085 03/23/24	STIESG 24 R22	STIGFXBD2024	5.8085	1667	4.56	3/23/2024										97.4818000
MEGPM 5.3535 03/28/24	MEG 24 R22	MEGFXBD2024	5.3535	1672	4.58	3/28/2024	1.000000	99.8098770	10:49:16 AM	99.8098770	93.6457000		99.8098770	99.8098770	99.8098770	99.8098770
RCBPM 5 1/2 03/28/24	RCB 03-24	RCBLTNC2024	5.5000	1672	4.58	3/28/2024										
TOLPM 5 1/2 03/31/24	MNTC 24 R21	MNTCFXBD2024	5.5000	1675	4.59	3/31/2024										93.6972000
SMBPM 6 04/02/24	SMB 24 R21	SMBFXBD2024	6.0000	1677	4.59	4/2/2024										90.6623000
MBTPM 5 3/8 04/04/24	MBT 04-24	MBT2LTNC2024	5.3750	1679	4.60	4/4/2024										
PBC 5 5/8 04/08/24	PBCOM 04-24	PBCOMLTNC2024	5.6250	1683	4.61	4/8/2024										
PCORPM 7.8183 04/19/24	PCOR 24 R22	PCORFXBD2024	7.8183	1694	4.64	4/19/2024										106.0531000
SMCGL 7.1783 04/24/24	SMCGP 04-24 R22	SMCGP2BD2024	7.1783	1699	4.65	4/24/2024										102.6970000
SMPHPM 5.1683 05/18/24	SMPH 05-24 R22	SMPH2FBD2024	5.1683	1723	4.72	5/18/2024	0.200000	99.6551310	10:33:13 AM	99.6551310	96.9593000		99.6551310	99.6551310	99.6551310	99.6551310
SMPM 5.6125 05/19/24	SM 24 R21	SMICFBD2024	5.6125	1724	4.72	5/19/2024										99.5719000
AEVPM 6.0157 06/18/24	AEV 24 R23	AEVFXBD2024	6.0157	1754	4.80	6/18/2024	12.000000	103.0111720	3:06:05 PM	105.1828420	101.5250000		105.6171760	105.6171760	103.0111720	103.0111720
MBTPM 3 7/8 07/20/24	MBT 07-24	MBTLTNC2024	3.8750	1786	4.89	7/20/2024										
FFPM 6.0952 07/21/24	DD 24 R22	DDFXBOND2024	6.0952	1787	4.89	7/21/2024										95.2808000
GTCAPH 5 5/8 08/07/24	GTCAP 24 R21	GTCFXBD2024	5.6250	1804	4.94	8/7/2024										87.5902000
VLLPM 5.7512 08/08/24	VLL 24 R23	VLLFXBD2024	5.7512	1805	4.94	8/8/2024										96.6534000
PNBPM 5 3/4 08/27/24	PNB 08-24	PNBLTNC2024	5.7500	1824	4.99	8/27/2024										100.2168000
SMPHPM 5.7417 09/01/24	SMPH 24 R21	SMPHFBD2024	5.7417	1829	5.01	9/1/2										

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
ALIPM 5 5/8 04/25/25	ALI 25 R21	ALIFXBND2025	5.6250	2065	5.65	4/25/2025	5.000000	104.0286230	3:23:39 PM	104.0286230	97.7505000		104.0286230	104.0286230	104.0286230	104.0286230
SLTC 6.4872 05/22/25	SLTC 25 R22	SLTCFXBD2025	6.4872	2092	5.73	5/22/2025	20.000000	99.9381360	10:19:29 AM	99.9381360	94.6505000		99.9381360	99.9381360	99.9381360	99.9381360
TOLPM 6.6407 07/04/25	NLEX 25 R23	NLEXFXBD2025	6.6407	2135	5.85	7/4/2025	0.100000	105.6567670	10:32:22 AM	105.6567670	106.6925000	109.8572000	105.6567670	105.6567670	105.6567670	105.6567670
ENNOHL 6.8666 07/16/25	HOUSE 25 R22	HOUSEFBD2025	6.8666	2147	5.88	7/16/2025					98.1758000					
FLIPM 5.7139 08/20/25	FLI 25 R22	FLIFXBND2025	5.7139	2182	5.97	8/20/2025					98.3259000					
PCORPM 8.0551 10/19/25	PCOR 25 R23	PCORFXBD2025	8.0551	2242	6.14	10/19/2025					108.0707000					
ALIPM 4 3/4 10/25/25	ALI 25 R22	ALI2FXBD2025	4.7500	2248	6.16	10/25/2025					93.1577000					
SMPHPM 4.799 11/25/25	SMPH 25 R23	SMPHFXBD2025	4.7990	2279	6.24	11/25/2025					87.7988000					
MERPM 4 7/8 12/12/25	MER 25 R20	MERFXBND2025	4.8750	2296	6.29	12/12/2025	0.500000	99.8648660	11:42:49 AM	99.8648660	92.9043000		99.8648660	99.8648660	99.8648660	99.8648660
VLLPM 8 1/4 12/21/25	VLL 25 R23	VLLFXBND2025	8.2500	2305	6.31	12/21/2025					103.4818000					
ALIPM 4.85 03/23/26	ALI 26 R23	ALIFXBND2026	4.8500	2397	6.56	3/23/2026					93.1940000					
SMCGL 7.6 04/24/26	SMCGP 26 R24	SMCGP2BD2026	7.6000	2429	6.65	4/24/2026										
ALIPM 6.369 05/06/26	ALI 26 R24	ALI2FXBD2026	6.3690	2441	6.68	5/6/2026					101.4640000					
SMCGL 5.1792 07/11/26	SMCGP 26 R23	SMCGPFBD2026	5.1792	2507	6.86	7/11/2026					81.7270000					
SMPHPM 4.2005 07/26/26	SMPH 26 R23	SMPHFXBD2026	4.2005	2522	6.91	7/26/2026					89.8920000					
APPM 6.1 09/10/26	AP 26 R21	APCFXBND2026	6.1000	2568	7.03	9/10/2026	53.000000	105.4197690	10:39:58 AM	105.4197690	100.5687000		105.4197690	105.4197690	105.4197690	105.4197690
FFPM 5.9721 12/15/26	DD 26 R23	DDFXBND2026	5.9721	2664	7.29	12/15/2026					79.3314000	88.8828000				
SMCPM 5.7613 03/01/27	SMC 27 R24	SMCFXBND2027	5.7613	2740	7.50	3/1/2027					95.3569000					
STIEPM 6.3756 03/23/27	STIESG 27 R24	STIGFXBD2027	6.3756	2762	7.56	3/23/2027					93.2802000					
ALIPM 5.2624 05/02/27	ALI 05-27 R24	ALIFXBND2027	5.2624	2802	7.67	5/2/2027					94.6589000					
ACPM 6 7/8 05/11/27	AC 27 R22	ACFXBND2027	6.8750	2811	7.70	5/11/2027					109.2318000	113.9694000				
APPM 5.3367 07/03/27	AP 07-27 R24	APCFXBND2027	5.3367	2864	7.84	7/3/2027					92.9280000					
AEVPM 6.0169 08/06/27	AEV 27 R22	AEVFXBND2027	6.0169	2898	7.93	8/6/2027					100.4181000					
VLLPM 6.2255 08/08/27	VLL 27 R24	VLLFXBND2027	6.2255	2900	7.94	8/8/2027	48.430000	100.7818180	2:09:18 PM	100.7818180	95.7552000		100.7818180	100.7818180	100.7818180	100.7818180
SMCGL 6 5/8 12/22/27	SMCGP 27 R24	SMCGPFBD2027	6.6250	3036	8.31	12/22/2027					94.6246000					
SMCPM 7 1/8 03/19/28	SMC 28 R25	SMCFXBND2028	7.1250	3124	8.55	3/19/2028					103.7384000					
ALIPM 5.9203 04/27/28	ALI 28 R23	ALIFXBND2028	5.9203	3163	8.66	4/27/2028					98.7669000					
TOLPM 6.9 07/04/28	NLEX 28 R25	NLEXFXBD2028	6.9000	3231	8.85	7/4/2028					94.5935000					
APPM 8.5091 10/25/28	AP 28 R25	APCFXBND2028	8.5091	3344	9.16	10/25/2028					99.9952000					
AEVPM 6.321 06/18/29	AEV 29 R26	AEVFXBND2029	6.3210	3580	9.80	6/18/2029					102.3627000					
ALIPM 6 10/10/33	ALI 33 R25	ALIFXBND2033	6.0000	5155	14.11	10/10/2033					97.6713000					