

CS Board Summary
September 30, 2019

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
ACRPM 0 10/11/19	ACR 10.11.19	ACRCP01G2019		11	0.03	10/11/2019					99.8198000					
ALIPM 3 10/19/19	ALI HS 10-19	ALIHSDND2019	3.0000	19	0.05	10/19/2019										
ACRPM 0 10/21/19	ACR 10.21.19	ACRCP01A2019		21	0.06	10/21/2019					99.6402000					
GTCAPH 4.7106 11/07/19	GTCAP 11-19	GTCFXBND2019	4.7106	38	0.10	11/7/2019					99.8177000					
VLLPM 5.6542 11/09/19	VLL 19 R17	VLLFXBND2019	5.6542	40	0.11	11/9/2019					99.7739000					
SLAGRI 0 12/20/19	SLAC 12.20.19	SLACP01J2019		81	0.22	12/20/2019					98.6851000					
PNXPM 0 12/22/19	PNX 12.22.19	PNXCP01B2019		83	0.23	12/22/2019					98.3204000					
ACRPM 0 01/10/20	ACR 01.10.20	ACRCP01H2020		102	0.28	1/10/2020					98.1414000					
GTCAPH 4.8371 02/27/20	GTCAP 20 R17	GTCFXBND2020	4.8371	150	0.41	2/27/2020					98.7963000					
SMPHPM 5.1 03/01/20	SMPH 03-20	SMPHFXBD2020	5.1000	153	0.42	3/1/2020					99.8344000					
CPGPM 6.6878 03/02/20	CPG 20 R18	CPGIFXBD2020	6.6878	154	0.42	3/2/2020					99.8689000					
BPIPM 6.797 03/06/20	BPI 03-20	BPIFXBND2020	6.7970	158	0.43	3/6/2020					101.0578000	101.1435000				
SLAGRI 0 03/20/20	SLAC 03.20.20	SLACP01K2020		172	0.47	3/20/2020					97.1841000					
ACRPM 0 03/23/20	ACR 03.23.20	ACRCP01F2020		175	0.48	3/23/2020					96.7839000					
MBTPM 4 04/24/20	MBT 04-20	MBTLTNC2020	4.0000	207	0.57	4/24/2020										
EDCPM 4.1583 05/03/20	EDC 20 R18	EDCFXBD2020	4.1583	216	0.59	5/3/2020					99.5709000	99.9152000				
SMCPM 5 1/4 05/25/20	ES SMC 05-20	SMCSDNES2020	5.2500	238	0.65	5/25/2020					100.6041000	100.7323000				
PNBPM 4 1/8 06/12/20	PNB 06-20	PNBLTNC2020	4.1250	256	0.70	6/12/2020										
RCBPM 4 1/8 06/19/20	RCB 06-20	RCBLTNC2020	4.1250	263	0.72	6/19/2020										
ACRPM 0 07/10/20	ACR 07.10.20	ACRCP01I2020		284	0.78	7/10/2020					94.6080000					
GLOPM 4.8875 07/17/20	GLO 20 R18	GLOFXBND2020	4.8875	291	0.80	7/17/2020					100.2220000					
PNXPM 0 07/30/20	PNX 07.30.20	PNXCP01A2020		304	0.83	7/30/2020					94.0623000					
RCBPM 6.7315 08/01/20	RCB 08-20	RCBFXBND2020	6.7315	306	0.84	8/1/2020					101.9779000					
BDOPM 6.42 08/11/20	BDO 08-20	BDOFXBND2020	6.4200	316	0.87	8/11/2020					101.7807000	101.9511000				
SLTC 4.9925 08/22/20	SLTC 20 R18	SLTCFXBD2020	4.9925	327	0.90	8/22/2020					97.8538000					
SLAGRI 0 09/18/20	SLAC 09.18.20	SLACP01L2020		354	0.97	9/18/2020					94.0950000					
BDOPM 3 3/4 10/06/20	BDO 10-20	BDO2TNC2020	3.7500	372	1.02	10/6/2020										
ALIPM 4 5/8 10/10/20	ALI 20 R19	ALIFXBD2020	4.6250	376	1.03	10/10/2020					99.7270000					
ENNOHL 6.208 10/16/20	HOUSE 10-20	HOUSEFXBD2020	6.2080	382	1.05	10/16/2020					101.3191000	101.9323000				
AEVPM 4.4722 11/06/20	AEV 11-20	AEV2FXBD2020	4.4722	403	1.10	11/6/2020					99.5441000	100.1822000				
FLIPM 4.8562 11/08/20	FLI 20 R19	FLIFXBD2020	4.8562	405	1.11	11/8/2020					100.1117000	100.5944000				
MBTPM 7.15 11/09/20	MBT 11-20	MBTFXBD2020	7.1500	406	1.11	11/9/2020					102.7309000	102.9493000				
AEVPM 4.4125 11/21/20	AEV 20 R19	AEVFXBD2020	4.4125	418	1.14	11/21/2020					99.3518000	100.1229000				
UBPPM 7.061 12/07/20	UBP 12-20	UBPFXBD2020	7.0610	434	1.19	12/7/2020					102.8166000					
MERPM 4 3/8 12/12/20	MER 20 P19	MERFXBD2020	4.3750	439	1.20	12/12/2020					99.5073000					
CHIBPM 5.7 01/10/21	CHIB 01-21	CHIBFXBD2021	5.7000	468	1.28	1/10/2021	0.500000	101.1107397	3:26:31 PM	101.1107397	101.1107000		101.1107397	101.1107397	101.1107397	101.1107397
TELPM 5.225 02/06/21	TEL 21 R19	TELFXBD2021	5.2250	495	1.36	2/6/2021					99.6431000					
ROCKPM 5.0932 02/15/21	ROCK 21 R19	ROCKFXBD2021	5.0932	504	1.38	2/15/2021					100.1209000	101.0498000				
SMPHPM 4.5095 02/25/21	SMPH 02-21	SMPH2FXBD2021	4.5095	514	1.41	2/25/2021					99.2909000					
JGSPM 5.2442 02/27/21	JGS 21 R19	JGSFXBD2021	5.2442	516	1.41	2/27/2021	1.000000	100.5111400	3:14:52 PM	100.5111400	100.3226000	101.2703000	100.5111400	100.5111400	100.5111400	100.5111400
SLIPM 6.715 03/22/21	SLI 21 R18	SLIFXBD2021	6.7150	539	1.48	3/22/2021					100.0196000					
TOLPM 5.07 03/31/21	MNTC 21 R19	MNTCFXBD2021	5.0700	548	1.50	3/31/2021					99.3859000					
SMBPM 5 1/2 04/02/21	SMB 21 R19	SMBFXBD2021	5.5000	550	1.51	4/2/2021	0.500000	100.4275760	2:42:29 PM	100.4275760	100.7140000	101.7253000	100.4275760	100.4275760	100.4275760	100.4275760
LANDBK 3 3/4 04/09/21	LBP 04-21	LBPLTNC2021	3.7500	557	1.53	4/9/2021										
PNBPM 6.3 05/08/21	PNB 05-21	PNBFXBD2021	6.3000	586	1.60	5/8/2021					102.2985000					
VLLPM 5.9437 05/09/21	VLL 21 R19	VLLFXBND2021	5.9437	587	1.61	5/9/2021					96.9268000					
ACPM 6.8 05/12/21	AC 05-21	ACFXBOND2021	6.8000	590	1.62	5/12/2021					102.7716000	103.8756000				
SMPM 5.2958 05/19/21	SM 21 R19	SMICFXBD2021	5.2958	597	1.64	5/19/2021					99.6781000					
RCBPM 6.15 06/04/21	RCB 06-21	RCBFXBD2021	6.1500	613	1.68	6/4/2021					102.1584000	102.6460000				
CHIPM 5.32 06/06/21	CHI 21 R19	CHIFXBD2021	5.3200	615	1.68	6/6/2021					98.4506000					
SECBPM 5 7/8 06/28/21	SECB 06-21	SECBFXBD2021	5.8750	637	1.74	6/28/2021	15.000000	99.9996560	9:30:29 AM	99.9996560	101.7856000	103.5664000	99.9996560	99.9996560	99.9996560	99.9996560
MBTPM 5 1/2 07/03/21	MBT 07-21	MBTFXBD2021	5.5000	642	1.76	7/3/2021					100.3738000					
SMCGL 4.3458 07/11/21	SMCGP 21 R19	SMCGPFXBD2021	4.3458	650	1.78	7/11/2021					96.7367000	99.9072000				
PSBPM 5.6 07/24/21	PSB 07-21	PSBFXBD2021	5.6000	663	1.82	7/24/2021					101.3802000					
GTCAPH 5.1965 08/07/21	GTCAP 21 R19	GTCFXBND2021	5.1965	677	1.85	8/7/2021					95.6352000					
ROBBNK 5 1/8 08/13/21	RBANK 08-21	ROBBNKFXBD2021	5.1250	683	1.87	8/13/2021					100.3971000					
SMPHPM 5.2006 09/01/21	SMPH 21 R19	SMPHFXBD2021	5.2006	702	1.92	9/1/2021					99.0076000					
CPGPM 6.9758 09/02/21	CPG 21 R20	CPGIFXBD2021	6.9758	703	1.93	9/2/2021					99.0674000					
APPM 5.205 09/10/21	AP 21 R19	APCFXBD2021	5.2050	711	1.95	9/10/2021	1.900000	99.9159910	3:04:26 PM	99.9159910	100.1915000	101.4890000	99.9159910	99.9159910	99.9159910	99.9159910
PCORPM 4.0032 10/27/21	PCOR 21 R19	PCORFXBD2021	4.0032	758	2.08	10/27/2021	0.100000	97.8547916	3:30:48 PM	97.8547916	97.8548000	99.2171000	97.8547916	97.8547916	97.8547916	97.8547916
AEONPH 7.299 11/16/21	ES AEON 11-21	AEONFXRN2021	7.2990	778	2.13	11/16/2021					96.2972000					
MBTPM 4 1/4 11/21/21	MBT 11-21	MBTLTNC2021	4.2500	783	2.14	11/21/2021										
FLIPM 5.4 12/04/21	FLI 21 R20	FLIFXBD2021	5.4000	796	2.18	12/4/2021					100.6121000	102.0618000				
RLCPM 4.8 02/23/22	RLC 02-22	RLCFXBD2022	4.8000	877	2.40	2/23/2022					99.3268000	100.8954000				
SMCPM 4.8243 03/01/22	SMC 22 R20	SMCFXBD2022	4.8243	883	2.42	3/1/2022					94.6644000					
SMBPM 6.3 04/02/22	SMB 22 R19	SMBFXBD2022	6.6000	915	2.51	4/2/2022					103.4794000	105.1548000				
SMCPM 5.1923 04/07/22	SMC 04-22 R20	SMC2FXBD2022	5.1923	920	2.52	4/7/2022	0.500000	98.8169470	3:33:56 PM	98.8169470	93.1140000		98.8169470	98.8169470	98.8169470	98.8169470
MBTPM 6.3 04/11/22	MBT 04-22	MBTFXBD2022	6.3000	924	2.53	4/11/2022					103.3085000	104.2772000				
CPGPM 7.8203 04/15/22	CPG 04-22	CPGIFXBD2022	7.8203	928	2.54	4/15/2022					103.7744000					
SMCGL 6.835 04/24/22	SMCGP 04-22	SMCGP2BD2022	6.8350	937	2.57	4/24/2022	2.000000	103.8743890	2:04:10 PM	103.8743890	103.3271000		103.8743890	103.8743890	103.8743890	103.8743890
ALIPM 6 04/27/22	ALI 22 R19	ALIFXBD2022	6.0000	940	2.57	4/27/2022					102.1394000	103.8473000				
ALIPM 4 1/2 04/29/22	ALI 22 4.5	ALIF2FXBD2022	4.5000	942	2.58	4/29/2022					98.5640000	100.2380000				

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PSBPM 3 1/2 04/30/22	PSB 04-22	PSBLTNC2022	3.5000	943	2.58	4/30/2022										
SMPHPM 6.2223 05/17/22	SMPH 05-22	SMPHFXBD2022	6.2223	960	2.63	5/17/2022					100.5243000					
CHIBPM 3 1/4 05/18/22	CHIB 05-22	CHIBLTNC2022	3.2500	961	2.63	5/18/2022										
SLTC 5.5796 05/22/22	SLTC 22 R20	SLTCFXBD2022	5.5796	965	2.64	5/22/2022					101.1761000	102.9248000				
UBPPM 6 06/03/22	UBP 06-22	UBPFXBD2022	6.0000	977	2.68	6/3/2022					102.7375000					
PNBPM 3 1/4 06/06/22	PNB 06-22	PNBLTNC2022	3.2500	980	2.68	6/6/2022										
ENNOHL 6.131 07/16/22	HOUSE 22 R20	HOUSEFXBD2022	6.1310	1020	2.79	7/16/2022					97.8118000					
SMPM 6.9442 07/16/22	SM 22 R19	SMICFXBD2022	6.9442	1020	2.79	7/16/2022					103.3009000					
AEVPM 5.0056 08/06/22	AEV 22 R20	AEVFXBD2022	5.0056	1041	2.85	8/6/2022	0.250000	99.7494106	11:26:19 AM	99.7494106			99.7494106	99.7494106	99.7494106	99.7494106
FLIPM 5.3567 08/20/22	FLI 22 R20	FLIFXBD2022	5.3567	1055	2.89	8/20/2022					100.9511000					
EWPM 4 09/21/22	EW 09-22	EWBLTNC2022	4.0000	1087	2.98	9/21/2022										
PNBPM 3 3/4 10/27/22	PNB 10-22	PNB2LTNC2022	3.7500	1123	3.08	10/27/2022										
CHIBPM 3.65 12/02/22	CHIB 12-22	CHIB2LTN2022	3.6500	1159	3.17	12/2/2022										
ROBBNK 4 1/8 12/16/22	RBANK 12-22	RBANKLTN2022	4.1250	1173	3.21	12/16/2022										
SMCGL 5 3/8 12/22/22	SMCGP 22 R20	SMCGPFB2022	5.3750	1179	3.23	12/22/2022					99.6321000					
FLIPM 5.0496 01/07/23	CPI 01-23 R20	CPIFXBD2023	5.0496	1195	3.27	1/7/2023					99.5503000					
RCBPM 3 3/4 02/11/23	RCB 02-23	RCBLTNC2023	3.7500	1230	3.37	2/11/2023										
BDOPM 3 5/8 02/18/23	BDO 02-23	BDOLTNC2023	3.6250	1237	3.39	2/18/2023										
GTCAHP 5.0937 02/27/23	GTCA 23 R20	GTCAFXBD2023	5.0937	1246	3.41	2/27/2023					90.7087000					
SMPHPM 5.663 03/01/23	SMPH 23 R21	SMPHFXBD2023	5.6630	1248	3.42	3/1/2023	0.480000	101.2714550	3:26:39 PM	101.2714550			101.2714550	101.2714550	101.2714550	101.2714550
SMCPM 6 1/4 03/19/23	SMC 23 R21	SMCFXBD2023	6.2500	1266	3.47	3/19/2023					103.6319000	105.9171000				
PNBPM 3 7/8 04/26/23	PNB 04-23	PNBLTNC2023	3.8750	1304	3.57	4/26/2023										
EDCPM 4.7312 05/03/23	EDC 23 R19	EDCFXBD2023	4.7312	1311	3.59	5/3/2023					98.8000000					
SECBPM 3 7/8 05/08/23	SECB 05-23	SECBLTNC2023	3.8750	1316	3.60	5/8/2023										
BPBPM 3 3/4 05/24/23	BPI 05-23	BPILTNC2023	3.7500	1322	3.65	5/24/2023	0.600000	98.1513580	2:37:40 PM	98.1513580			98.1513580	98.1513580	98.1513580	98.1513580
ACPM 3.92 07/07/23	AC 23 R22	ACFXBOND2023	3.9200	1376	3.77	7/7/2023					94.9858000					
SMCGL 4.7575 07/11/23	SMCGP 23 R21	SMCGPFB2023	4.7575	1380	3.78	7/11/2023	7.200000	98.4227890	2:57:15 PM	97.9494282			95.9883620	98.4227890	95.9883620	98.4227890
GLOPM 5.2792 07/17/23	GLO 23 R20	GLOFXBD2023	5.2792	1386	3.80	7/17/2023					100.6135000					
SMCGL 6 3/4 08/17/23	SMCGP 08-23 R21	SMCGP2BD2023	6.7500	1417	3.88	8/17/2023					97.2463000					
UBPPM 4 3/8 08/21/23	UBP 08-23	UBPLTNC2023	4.3750	1421	3.89	8/21/2023										
MBTPM 3 1/2 09/19/23	MBT 09-23	MBTLTNC2023	3.5000	1450	3.97	9/19/2023										
ALIPM 7.0239 10/05/23	ALI 23 R21	ALIFXBD2023	7.0239	1466	4.01	10/5/2023					103.6256000					
ALIPM 3.8915 10/07/23	ALI 23 R22	ALIFXBD2023	3.8915	1468	4.02	10/7/2023					94.6169000					
PCORPM 4.5219 10/27/23	PCOR 23 R21	PCORFXBD2023	4.5219	1488	4.07	10/27/2023					89.6302000					
SECBPM 4 1/2 11/02/23	SECB 11-23	SECB2LTN2023	4.5000	1494	4.09	11/2/2023										
BDOPM 4 3/8 11/07/23	BDO 11-23	BDO2LTNC2023	4.3750	1499	4.10	11/7/2023										
FLIPM 5.4333 11/08/23	FLI 23 R20	FLIFXBD2023	5.4333	1500	4.11	11/8/2023					99.8637000					
AEONPH 7.695 11/16/23	AEV AEON 11-23	AEONFXRN2023	7.6950	1508	4.13	11/16/2023					93.1378000					
AEVPM 4.6188 11/21/23	AEV 23 R20	AEVFXBD2023	4.6188	1513	4.14	11/21/2023					94.0893000					
EWPM 4 5/8 12/07/23	EW 12-23	EWBLTNC2023	4.6250	1529	4.19	12/7/2023										
SMPM 5.159 12/09/23	SM 23 R21	SMICFXBD2023	5.1590	1531	4.19	12/9/2023					99.8397000					
VLLPM 8 12/21/23	VLL 23 R21	VLLFXBD2023	8.0000	1543	4.23	12/21/2023					103.6265000					
CHIBPM 4.55 01/12/24	CHIB 01-24	CHIBLTNC2024	4.5500	1565	4.29	1/12/2024										
ROBBNK 4 7/8 01/16/24	RBANK 01-24	RBANKLTN2024	4.8750	1569	4.30	1/16/2024										
FDCPM 6.1458 01/24/24	FDC 24 R21	FDCFXBD2024	6.1458	1577	4.32	1/24/2024					100.9280000					
APPM 7.5095 01/25/24	AP 24 R22	APCFXBD2024	7.5095	1578	4.32	1/25/2024					106.4841000					
ALIPM 5 01/30/24	ALI 24 R20	ALIFXBD2024	5.0000	1583	4.33	1/30/2024	15.000000	98.3205710	3:03:44 PM	99.1153363		102.3364000	99.5127190	99.5127190	98.3205710	98.3205710
TELP 5.2813 02/06/24	TEL 24 R21	TELPFXBD2024	5.2813	1590	4.35	2/6/2024					93.6032000					
PSBPM 5 02/09/24	PSB 02-24	PSBLTNC2024	5.0000	1593	4.36	2/9/2024										
JGSPM 5.3 02/27/24	JGS 24 R20	JGSFXBD2024	5.3000	1611	4.41	2/27/2024					93.6427000					
SMCPM 5.284 03/01/24	SMC 24 R22	SMCFXBD2024	5.2840	1614	4.42	3/1/2024					96.2945000					
STIEPM 5.8085 03/23/24	STIESG 24 R22	STIEFXBD2024	5.8085	1636	4.48	3/23/2024					98.2863000					
MEGPM 5.3535 03/28/24	MEG 24 R22	MEGFXBD2024	5.3535	1641	4.49	3/28/2024					94.2042000					
RCBPM 5 1/2 03/28/24	RCB 03-24	RCBLTNC2024	5.5000	1641	4.49	3/28/2024										
TOLPM 5 1/2 03/31/24	MNTC 24 R21	MNTCFXBD2024	5.5000	1644	4.50	3/31/2024					94.1628000					
SMBPM 6 04/02/24	SMB 24 R21	SMBFXBD2024	6.0000	1646	4.51	4/2/2024					90.8108000					
MBTPM 5 3/8 04/04/24	MBT 04-24	MBT2LTN2024	5.3750	1648	4.51	4/4/2024										
PBC 5 5/8 04/08/24	PBCOM 04-24	PBCOMLTN2024	5.6250	1652	4.52	4/8/2024										
PCORPM 7.8183 04/19/24	PCOR 24 R22	PCORFXBD2024	7.8183	1663	4.55	4/19/2024					109.6960000					
SMCGL 7.1783 04/24/24	SMCGP 04-24 R22	SMCGP2BD2024	7.1783	1668	4.57	4/24/2024					105.9015000					
SMPHPM 5.1683 05/18/24	SMPH 05-24 R22	SMPH2FXBD2024	5.1683	1692	4.63	5/18/2024	0.500000	99.2567981	3:34:18 PM	99.2567981			99.2567981	99.2567981	99.2567981	99.2567981
SMPM 5.6125 05/19/24	SM 24 R21	SMICFXBD2024	5.6125	1693	4.64	5/19/2024					99.8615000					
AEVPM 6.0157 06/18/24	AEV 24 R23	AEVFXBD2024	6.0157	1723	4.72	6/18/2024					101.0890000					
MBTPM 3 7/8 07/20/24	MBT 07-24	MBTLTNC2024	3.8750	1755	4.81	7/20/2024										
FFPM 6.0952 07/21/24	DD 24 R22	DDFXBOND2024	6.0952	1756	4.81	7/21/2024					95.3469000					
GTCAHP 5 5/8 08/07/24	GTCA 24 R21	GTCAFXBD2024	5.6250	1773	4.85	8/7/2024					87.7527000					
VLLPM 5.7512 08/08/24	VLL 24 R23	VLLFXBD2024	5.7512	1774	4.86	8/8/2024					94.4022000					
PNBPM 5 3/4 08/27/24	PNB 08-24	PNBLTNC2024	5.7500	1793	4.91	8/27/2024										
SMPHPM 5.7417 09/01/24	SMPH 24 R21	SMPHFXBD2024	5.7417	1798	4.92	9/1/2024					98.4854000					
ALIPM 4.758 09/30/24	ALI 24 R22	ALIFXBD2024	4.7580	1827	5.00	9/30/2024	10.300000	100.0000000	9:39:44 AM	100.0000000			100.0000000	100.0000000	100.0000000	100.0000000
BDOPM 5 3/8 10/12/24	BDO 10-24	BDOLTNC2024	5.3750	1839	5.04	10/12/2024	0.100000	103.7997010	2:18:10 PM	103.7997010			103.7997010	103.7997010	103.7997010	103.7997010
FLIPM 5.6389 12/04/24	FLI 24 R21	FLIFXBD2024	5.6389	1892	5.18	12/4/2024					96.0259000					
SMCGL 6 1/4 12/22/24	SMCGP 24 R22	SMCGPFB2024	6.2500	1910	5.23	12/22/2024					95.6815000					
ACPM 4.82 02/10/25	AC 25 R23	ACFXBOND2025	4.8200	1960	5.37	2/10/2025					97.0875000					
RLCPM 4.9344 02/23/25	RLC 02-25	RLCFXBD2025	4.9344	1973	5.40	2/23/2025					88.7795000					

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 6.0804 03/01/25	SMPH 03-25 R23	SMPH2FBD2025	6.0804	1979	5.42	3/1/2025	4.250000	100.9351510	2:17:05 PM	100.9351510	99.1069000		100.9351510	100.9351510	100.9351510	100.9351510
SMCPM 6 5/8 03/19/25	SMC 25 R23	SMCFXBD2025	6.6250	1997	5.47	3/19/2025	0.100000	105.8856860	11:24:09 AM	105.8856860	106.7416000	110.2463000	105.8856860	105.8856860	105.8856860	105.8856860
SECBPM 4 03/23/25	SECB 03-25	SECBLTNC2025	4.0000	2001	5.48	3/23/2025										
BDOPM 4 03/27/25	BDO 03-25	BDOLTNCD2025	4.0000	2005	5.49	3/27/2025										
ALIPM 5 5/8 04/25/25	ALI 25 R21	ALIFXBD2025	5.6250	2034	5.57	4/25/2025					98.4741000					
SLTC 6.4872 05/22/25	SLTC 25 R22	SLTCFXBD2025	6.4872	2061	5.64	5/22/2025					94.2693000					
TOLPM 6.6407 07/04/25	NLEX 25 R23	NLEXFXBD2025	6.6407	2104	5.76	7/4/2025					107.1292000	110.8058000				
ENNOHL 6.8666 07/16/25	HOUSE 25 R22	HOUSEFBD2025	6.8666	2116	5.79	7/16/2025					98.1977000					
FLIPM 5.7139 08/20/25	FLI 25 R22	FLIFXBD2025	5.7139	2151	5.89	8/20/2025					99.0776000					
PCORPM 8.0551 10/19/25	PCOR 25 R23	PCORFXBD2025	8.0551	2211	6.05	10/19/2025					108.7700000					
ALIPM 4 3/4 10/25/25	ALI 25 R22	ALI2FXBD2025	4.7500	2217	6.07	10/25/2025					96.6716000					
SMPHPM 4.799 11/25/25	SMPH 25 R23	SMPHFXBD2025	4.7990	2248	6.16	11/25/2025					87.9224000					
MERPM 4 7/8 12/12/25	MER 25 R20	MERFXBD2025	4.8750	2265	6.20	12/12/2025					94.0826000					
VLLPM 8 1/4 12/21/25	VLL 25 R23	VLLFXBND2025	8.2500	2274	6.23	12/21/2025					105.2270000					
ALIPM 4.85 03/23/26	ALI 26 R23	ALIFXBD2026	4.8500	2366	6.48	3/23/2026	1.000000	96.7605690	2:23:31 PM	96.7605690			96.7605690	96.7605690	96.7605690	96.7605690
SMCGL 7.6 04/24/26	SMCGP 26 R24	SMCGP2BD2026	7.6000	2398	6.57	4/24/2026										
ALIPM 6.369 05/06/26	ALI 26 R24	ALI2FXBD2026	6.3690	2410	6.60	5/6/2026					101.6672000					
SMCGL 5.1792 07/11/26	SMCGP 26 R23	SMCGPFB2026	5.1792	2476	6.78	7/11/2026					86.5434000					
SMPHPM 4.2005 07/26/26	SMPH 26 R23	SMPHFXBD2026	4.2005	2491	6.82	7/26/2026					92.1109000					
APPM 6.1 09/10/26	AP 26 R21	APCFXBD2026	6.1000	2537	6.95	9/10/2026					100.5057000					
FFPM 5.9721 12/15/26	DD 26 R23	DDFXBOND2026	5.9721	2633	7.21	12/15/2026					78.3892000	88.9736000				
SMCPM 5.7613 03/01/27	SMC 27 R24	SMCFXBD2027	5.7613	2709	7.42	3/1/2027	10.000000	98.3414100	2:49:39 PM	98.3414100	95.6777000		98.3414100	98.3414100	98.3414100	98.3414100
STIEPM 6.3756 03/23/27	STIESG 27 R24	STIGFXBD2027	6.3756	2731	7.48	3/23/2027					92.5227000					
ALIPM 5.2624 05/02/27	ALI 05-27 R24	ALIFXBD2027	5.2624	2771	7.59	5/2/2027					96.7327000					
ACPM 6 7/8 05/11/27	AC 27 R22	ACFXBOND2027	6.8750	2780	7.61	5/11/2027	1.800000	104.6861680	3:06:47 PM	104.6861680	109.8090000	114.5369000	104.6861680	104.6861680	104.6861680	104.6861680
APPM 5.3367 07/03/27	AP 07-27 R24	APCFXBD2027	5.3367	2833	7.76	7/3/2027					93.2517000					
AEVPM 6.0169 08/06/27	AEV 27 R22	AEVFXBD2027	6.0169	2867	7.85	8/6/2027					99.3278000					
VLLPM 6.2255 08/08/27	VLL 27 R24	VLLFXBND2027	6.2255	2869	7.86	8/8/2027					93.7602000					
SMCGL 6 5/8 12/22/27	SMCGP 27 R24	SMCGPFB2027	6.6250	3005	8.23	12/22/2027					94.9591000					
SMCPM 7 1/8 03/19/28	SMC 28 R25	SMCFXBD2028	7.1250	3093	8.47	3/19/2028					103.9043000					
ALIPM 5.9203 04/27/28	ALI 28 R23	ALIFXBD2028	5.9203	3132	8.58	4/27/2028					98.3195000					
TOLPM 6.9 07/04/28	NLEX 28 R25	NLEXFXBD2028	6.9000	3200	8.76	7/4/2028					94.6312000					
APPM 8.5091 10/25/28	AP 28 R25	APCFXBD2028	8.5091	3313	9.07	10/25/2028					100.6832000					
AEVPM 6.321 06/18/29	AEV 29 R26	AEVFXBD2029	6.3210	3549	9.72	6/18/2029					98.7167000					
ALIPM 6 10/10/33	ALI 33 R25	ALIFXBD2033	6.0000	5124	14.03	10/10/2033					94.5635000					