



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	SMPHFXBD2022	6.2223	900	2.46	5/17/2022					103.2585000					
CHIBPM 3 1/4 05/18/22	CHIB 05-22	CHIBLTNC2022	3.2500	901	2.47	5/18/2022										
SLTC 5.5796 05/22/22	SLTC 22 R20	SLTCFXBD2022	5.5796	905	2.48	5/22/2022					101.8064000	102.9852000				
UBPPM 6 06/03/22	UPB 06-22	UBPFXBND2022	6.0000	917	2.51	6/3/2022					103.7683000					
PNBPM 3 1/4 06/06/22	PNB 06-22	PNBLTNC2022	3.2500	920	2.52	6/6/2022										
ENNOHL 6.131 07/16/22	HOUSE 22 R20	HOUSEFBD2022	6.1310	960	2.63	7/16/2022					97.3461000					
SMPM 6.9442 07/16/22	SM 22 R19	SMICFXBD2022	6.9442	960	2.63	7/16/2022					105.2169000	106.7403000				
AEVPM 5.0056 08/06/22	AEV 22 R20	AEVFXBND2022	5.0056	981	2.69	8/6/2022					100.5122000	101.7744000				
FLIPM 5.3567 08/20/22	FLI 22 R20	FLIFXBND2022	5.3567	995	2.62	8/20/2022	0.500000	102.1783650	10:21:16 AM	102.1783650	97.7827000		102.1783650	102.1783650	102.1783650	102.1783650
EWPM 4 09/21/22	EW 09-22	EWBLTNC2022	4.0000	1027	2.81	9/21/2022										
PNBPM 3 3/4 10/27/22	PNB 10-22	PNB2LTNC2022	3.7500	1063	2.91	10/27/2022										
AUBPM 4 5/8 11/07/22	AUB 11-22	AUBFXBND2022	4.6250	1074	2.94	11/7/2022					100.4770000					
RCBPM 4.426 11/13/22	RCB 11-22	RCBFXBND2022	4.4260	1080	2.96	11/13/2022					99.9990000					
CHIBPM 3.65 12/02/22	CHIB 12-22	CHIBLTNC2022	3.6500	1099	3.01	12/2/2022										
ROBANK 4 1/8 12/16/22	RBANK 12-22	RBANKLTN2022	4.1250	1113	3.05	12/16/2022										
SMGCL 5 3/8 12/22/22	SMGCP 22 R20	SMGCPFBD2022	5.3750	1119	3.06	12/22/2022	1.000000	101.7093720	2:29:57 PM	101.7093720	96.3643000		101.7093720	101.7093720	101.7093720	101.7093720
FLIPM 5.0496 01/07/23	CPI 01-23 R20	CPIFXBND2023	5.0496	1135	3.11	1/7/2023					98.4428000					
RCBPM 3 3/4 02/11/23	RCB 02-23	RCBLTNC2023	3.7500	1170	3.20	2/11/2023										
BDOPM 3 5/8 02/18/23	BDO 02-23	BDOLTNC2023	3.6250	1177	3.22	2/18/2023										
GTCAHP 5.0937 02/27/23	GTCA 23 R20	GTCFXBND2023	5.0937	1186	3.25	2/27/2023					91.1147000					
SMPHPM 5.663 03/01/23	SMPH 23 R21	SMPHFXBD2023	5.6630	1188	3.25	3/1/2023					99.0085000					
SMCPM 6 1/4 03/19/23	SMC 23 R21	SMCFXBND2023	6.2500	1206	3.30	3/19/2023					104.0858000	105.8056000				
MBTPM 4 1/2 04/24/23	MBT 04-23	MBTFXBND2023	4.5000	1242	3.40	4/24/2023					99.9985000					
PNBPM 3 7/8 04/26/23	PNB 04-23	PNBLTNC2023	3.8750	1244	3.41	4/26/2023										
EDCPM 4.7312 05/03/23	EDC 23 R19	EDCFXBND2023	4.7312	1251	3.43	5/3/2023	20.000000	100.6889420	2:54:28 PM	100.6889420	99.4706000		100.6889420	100.6889420	100.6889420	100.6889420
SECBPM 3 7/8 05/08/23	SECB 05-23	SECBLTNC2023	3.8750	1256	3.44	5/8/2023										
BPMPM 3 3/4 05/24/23	BPI 05-23	BPILTNC2023	3.7500	1272	3.48	5/24/2023										
ACPM 3.92 07/07/23	AC 23 R22	ACFXBOND2023	3.9200	1316	3.60	7/7/2023	6.000000	96.7086920	2:26:40 PM	96.5883680	94.0898000		96.4680440	96.7086920	96.4680440	96.7086920
SMGCL 4.7575 07/11/23	SMGCP 23 R21	SMGCPFBD2023	4.7575	1320	3.61	7/11/2023					93.8169000					
GLOPM 5.2792 07/17/23	GLO 23 R20	GLOFXBND2023	5.2792	1326	3.63	7/17/2023					101.2504000					
SMGCL 6 3/4 08/17/23	SMGCP 08-23 R21	SMGCP2BD2023	6.7500	1357	3.72	8/17/2023	4.000000	104.2653760	3:56:04 PM	104.2405060	97.3522000		104.1658960	104.2653760	104.1658960	104.2653760
UBPPM 4 3/8 08/21/23	UPB 08-23	UBPLTNC2023	4.3750	1361	3.73	8/21/2023										
MBTPM 3 1/2 09/19/23	MBT 09-23	MBTLTNC2023	3.5000	1390	3.81	9/19/2023										
ALIPM 7.0239 10/05/23	ALI 23 R21	ALI2FXBD2023	7.0239	1406	3.85	10/5/2023					103.4868000					
ALIPM 3.8915 10/07/23	ALI 23 R22	ALIFXBND2023	3.8915	1408	3.86	10/7/2023					93.0889000					
PCORPM 4.5219 10/27/23	PCOR 23 R21	PCORFXBD2023	4.5219	1428	3.91	10/27/2023	4.640000	99.3655730	9:45:53 AM	99.3655730	90.0016000		99.3655730	99.3655730	99.3655730	99.3655730
SECBPM 4 1/2 11/02/23	SECB 11-23	SECBLTNC2023	4.5000	1434	3.93	11/2/2023										
BDOPM 4 3/8 11/07/23	BDO 11-23	BDO2LTNC2023	4.3750	1439	3.94	11/7/2023	1.000000	100.4274550	11:39:03 AM	100.4274550			100.4274550	100.4274550	100.4274550	100.4274550
FLIPM 5.4333 11/08/23	FLI 23 R20	FLIFXBND2023	5.4333	1440	3.94	11/8/2023					99.7637000					
AEONPH 7.695 11/16/23	AEV AEON 11-23	AEONFXRN2023	7.6950	1448	3.96	11/16/2023					94.1545000					
AEVPM 4.6188 11/21/23	AEV 23 R20	AEVFXBND2023	4.6188	1453	3.98	11/21/2023					94.3039000					
EWPM 4 5/8 12/07/23	EW 12-23	EWBLTNC2023	4.6250	1469	4.02	12/7/2023										
SMPM 5.159 12/09/23	SM 23 R21	SMICFXBD2023	5.1590	1471	4.03	12/9/2023	5.000000	100.5719270	9:46:56 AM	100.5719270	101.1151000	102.9530000	100.5719270	100.5719270	100.5719270	100.5719270
VLLPM 8 12/21/23	VLL 23 R21	VLLFXBND2023	8.0000	1483	4.06	12/21/2023					103.4993000					
CHIBPM 4.55 01/12/24	CHIB 01-24	CHIBLTNC2024	4.5500	1505	4.12	1/12/2024										
ROBANK 4 7/8 01/16/24	RBANK 01-24	RBANKLTN2024	4.8750	1509	4.13	1/16/2024										
FDCPM 6.1458 01/24/24	FDC 24 R21	FDCFXBND2024	6.1458	1517	4.15	1/24/2024					99.6192000					
APPM 7.5095 01/25/24	AP 24 R22	APCFXBND2024	7.5095	1518	4.16	1/25/2024					106.6383000					
ALIPM 5 01/30/24	ALI 24 R20	ALIFXBND2024	5.0000	1523	4.17	1/30/2024					99.9932000	102.4440000				
TEPMP 5.2813 02/06/24	TEL 24 R21	TELFXBND2024	5.2813	1530	4.19	2/6/2024					94.6898000					
PSBPM 5 02/09/24	PSB 02-24	PSBLTNC2024	5.0000	1533	4.20	2/9/2024										
JGSPM 5.3 02/27/24	JGS 24 R20	JGSFXBND2024	5.3000	1551	4.25	2/27/2024					94.7231000					
SMCPM 5.284 03/01/24	SMC 24 R22	SMCFXBND2024	5.2840	1554	4.26	3/1/2024					93.7421000					
STIEPM 5.8085 03/23/24	STIESG 24 R22	STIGFXBD2024	5.8085	1576	4.32	3/23/2024					98.7141000					
MEGPM 5.3535 03/28/24	MEG 24 R22	MEGFXBND2024	5.3535	1581	4.33	3/28/2024	4.300000	97.0026670	9:49:40 AM	97.0026670	96.6403000		97.0026670	97.0026670	97.0026670	97.0026670
RCBPM 5 1/2 03/28/24	RCB 03-24	RCBLTNC2024	5.5000	1581	4.33	3/28/2024										
TOLPM 5 1/2 03/31/24	MNTC 24 R21	MNTCFXBND2024	5.5000	1584	4.34	3/31/2024					94.4384000					
SMBPM 6 04/02/24	SMB 24 R21	SMBFXBND2024	6.0000	1586	4.34	4/2/2024					91.9264000					
MBTPM 5 3/8 04/04/24	MBT 04-24	MBT2LTNC2024	5.3750	1588	4.35	4/4/2024										
PBC 5 5/8 04/08/24	PBCOM 04-24	PBCOMLTN2024	5.6250	1592	4.36	4/8/2024										
PCORPM 7.8183 04/19/24	PCOR 24 R22	PCORFXBD2024	7.8183	1603	4.39	4/19/2024	22.300000	108.3588370	2:43:54 PM	108.4037702	109.7839000		108.7944940	108.7944940	108.3588370	108.3588370
SMGCL 7.1783 04/24/24	SMGCP 04-24 R22	SMGCP2BD2024	7.1783	1608	4.40	4/24/2024					107.9284000					
SMPHPM 5.1683 05/18/24	SMPH 05-24 R22	SMPH2FBD2024	5.1683	1632	4.47	5/18/2024					99.8729000					
SMPM 5.6125 05/19/24	SM 24 R21	SMICFXBD2024	5.6125	1633	4.47	5/19/2024					100.0462000					
AEVPM 6.0157 06/18/24	AEV 24 R23	AEVFXBND2024	6.0157	1663	4.55	6/18/2024					101.6562000					
MBTPM 3 7/8 07/20/24	MBT 07-24	MBTLTNC2024	3.8750	1695	4.64	7/20/2024										
FFPM 6.0952 07/21/24	DD 24 R22	DDFXBOND2024	6.0952	1696	4.64	7/21/2024					93.0468000	99.9979000				
GTCAHP 5 5/8 08/07/24	GTCA 24 R21	GTCFXBND2024	5.6250	1713	4.69	8/7/2024					88.1001000					
VLLPM 5.7512 08/08/24	VLL 24 R23	VLLFXBND2024	5.7512	1714	4.69	8/8/2024					94.5676000					
PNBPM 5 3/4 08/27/24	PNB 08-24	PNBLTNC2024	5.7500	1733	4.75	8/27/2024										
SMPHPM 5.7417 09/01/24	SMPH 24 R21	SMPHFXBD2024	5.7417	1738	4.76	9/1/2024					98.9397000					
ALIPM 4.758 09/30/24	ALI 24 R22	ALI2FXBD2024	4.7580	1767	4.84	9/30/2024					96.8709000					
SMCPM 5.55 10/04/24	SMC 10-24 R22	SMC2FXBD2024	5.5500	1771	4.85	10/4/2024	3.000000	99.9978400	3:56:59 PM	99.9978400	99.1581000		99.9978400	99.9978400	99.9978400	99.9978400
BDOPM 3 3/8 10/12/24	BDO 10-24	BDOLTNC2024	3.3750	1779	4.87	10/12/2024										
FLIPM 5.6389 12/04/24	FLI 24 R21	FLIFXBND2024	5.6389	1832	5.02	12/4/2024					99.5202000					

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SMCGL 6 1/4 12/22/24	SMCGP 24 R22	SMCGPFBD2024	6.2500	1850	5.07	12/22/2024	0.500000	102.1771660	3:55:48 PM	102.1771660	94.7781000		102.1771660	102.1771660	102.1771660	102.1771660
ACPM 4.82 02/10/25	AC 25 R23	ACFXBOND2025	4.8200	1900	5.20	2/10/2025	6.500000	98.2778520	9:47:59 AM	98.2778520	98.2801000		98.2778520	98.2778520	98.2778520	98.2778520
RLCPM 4.9344 02/23/25	RLC 02-25	RLCFXBD2025	4.9344	1913	5.24	2/23/2025					91.0788000					
SMPHPM 6.0804 03/01/25	SMPH 03-25 R23	SMPH2FBD2025	6.0804	1919	5.25	3/1/2025					99.9017000					
SMCPM 6 5/8 03/19/25	SMC 25 R23	SMCFXBD2025	6.6250	1937	5.30	3/19/2025					106.5595000	108.9790000				
SECBPM 4 03/23/25	SECB 03-25	SECBLTNC2025	4.0000	1941	5.31	3/23/2025										
BDOPM 4 03/27/25	BDO 03-25	BDOLTNC2025	4.0000	1945	5.33	3/27/2025	1.000000	97.7800500	3:02:28 PM	97.7800500			97.7800500	97.7800500	97.7800500	97.7800500
PNBPM 4 3/8 04/11/25	PNB 04-25	PNBLTNC2025	4.3750	1960	5.37	4/11/2025										
ALIPM 5 5/8 04/25/25	ALI 25 R21	ALIFXBD2025	5.6250	1974	5.41	4/25/2025					99.1923000					
BPMPM 4 04/25/25	BPI 04-25	BPILTNC2025	4.0000	1974	5.41	4/25/2025										
SLTC 6.4872 05/22/25	SLTC 25 R22	SLTCFXBD2025	6.4872	2001	5.48	5/22/2025					99.9402000					
TOLPM 6.6407 07/04/25	NLEX 25 R23	NLEXFXBD2025	6.6407	2044	5.60	7/4/2025					106.9462000	109.4879000				
ENNOHL 6.8666 07/16/25	HOUSE 25 R22	HOUSEFXBD2025	6.8666	2056	5.63	7/16/2025					97.1121000					
FLIPM 5.7139 08/20/25	FLI 25 R22	FLIFXBD2025	5.7139	2091	5.73	8/20/2025					99.5824000					
PCORPM 8.0551 10/19/25	PCOR 25 R23	PCORFXBD2025	8.0551	2151	5.89	10/19/2025	1.000000	111.6843260	3:58:45 PM	111.6843260	109.5964000	114.9292000	111.6843260	111.6843260	111.6843260	111.6843260
ALIPM 4 3/4 10/25/25	ALI 25 R22	ALI2FXBD2025	4.7500	2157	5.91	10/25/2025					97.2404000					
SMPHPM 4.799 11/25/25	SMPH 25 R23	SMPHFXBD2025	4.7990	2188	5.99	11/25/2025					88.1905000					
MERPM 4 7/8 12/12/25	MER 25 R20	MERFXBD2025	4.8750	2205	6.04	12/12/2025					95.0764000					
VLLPM 8 1/4 12/21/25	VLL 25 R23	VLLFXBD2025	8.2500	2214	6.06	12/21/2025					105.1119000					
ALIPM 4.85 03/23/26	ALI 26 R23	ALIFXBD2026	4.8500	2306	6.31	3/23/2026					94.5271000					
SMCGL 7.6 04/24/26	SMCGP 26 R24	SMCGP2BD2026	7.6000	2338	6.40	4/24/2026					103.0677000					
ALIPM 6.369 05/06/26	ALI 26 R24	ALI2FXBD2026	6.3690	2350	6.43	5/6/2026					102.4914000					
SMCGL 5.1792 07/11/26	SMCGP 26 R23	SMCGPFBD2026	5.1792	2416	6.62	7/11/2026	4.000000	95.5499830	10:24:45 AM	95.5499830	90.4297000		95.5499830	95.5499830	95.5499830	95.5499830
SMPHPM 4.2005 07/26/26	SMPH 26 R23	SMPHFXBD2026	4.2005	2431	6.66	7/26/2026	50.000000	94.1393230	10:30:00 AM	94.1393230	93.3341000		94.1393230	94.1393230	94.1393230	94.1393230
APPM 6.1 09/10/26	AP 26 R21	APCFXBD2026	6.1000	2477	6.78	9/10/2026					91.3682000					
APPM 5.2757 10/14/26	AP 26 R25	APCFXBD2026	5.2757	2511	6.88	10/14/2026					99.8587000	99.9961000				
FFPM 5.9721 12/15/26	DD 26 R23	DDFXBD2026	5.9721	2573	7.04	12/15/2026					79.8217000					
ALIPM 4.9899 02/06/27	ALI 27 R24	ALI2FXBD2027	4.9899	2626	7.19	2/6/2027					99.9378000	101.1458000				
SMCPM 5.7613 03/01/27	SMC 27 R24	SMCFXBD2027	5.7613	2649	7.25	3/1/2027					93.0059000					
STIEPM 6.3756 03/23/27	STIESG 27 R24	STIGFXBD2027	6.3756	2671	7.31	3/23/2027					93.7153000					
ALIPM 5.2624 05/02/27	ALI 05-27 R24	ALIFXBD2027	5.2624	2711	7.42	5/2/2027					98.8630000					
ACPM 6 7/8 05/11/27	AC 27 R22	ACFXBOND2027	6.8750	2720	7.45	5/11/2027					110.2796000	112.9184000				
APPM 5.3367 07/03/27	AP 07-27 R24	APCFXBD2027	5.3367	2773	7.59	7/3/2027					87.5685000					
AEVPM 6.0169 08/06/27	AEV 27 R22	AEVFXBD2027	6.0169	2807	7.69	8/6/2027					98.2847000					
VLLPM 6.2255 08/08/27	VLL 27 R24	VLLFXBD2027	6.2255	2809	7.69	8/8/2027					93.8616000					
SMCGL 6 5/8 12/22/27	SMCGP 27 R24	SMCGPFBD2027	6.6250	2945	8.06	12/22/2027	0.250000	101.7213960	10:25:36 AM	101.7213960	97.7034000		101.7213960	101.7213960	101.7213960	101.7213960
SMCPM 7 1/8 03/19/28	SMC 28 R25	SMCFXBD2028	7.1250	3033	8.30	3/19/2028					104.3087000					
ALIPM 5.9203 04/27/28	ALI 28 R23	ALIFXBD2028	5.9203	3072	8.41	4/27/2028					99.9065000					
TOLPM 6.9 07/04/28	NLEX 28 R25	NLEXFXBD2028	6.9000	3140	8.60	7/4/2028					94.7013000					
APPM 8.5091 10/25/28	AP 28 R25	APCFXBD2028	8.5091	3253	8.91	10/25/2028					103.2135000					
AEVPM 6.321 06/18/29	AEV 29 R26	AEVFXBD2029	6.3210	3489	9.55	6/18/2029					99.4372000					
ALIPM 6 10/10/33	ALI 33 R25	ALIFXBD2033	6.0000	5064	13.86	10/10/2033					95.4685000					