

CS Board Summary
January 31, 2020

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
GTCAPH 4.8371 02/27/20	GTCAP 20 R17	GTCFXBND2020	4.8371	27	0.07	2/27/2020					99.8189000					
SMPHPM 5.1 03/01/20	SMPH 03-20	SMPHFXBD2020	5.1000	30	0.08	3/1/2020					100.0513000					
CPGPM 6.6878 03/02/20	CPG 20 R18	CPGIFXBD2020	6.6878	31	0.09	3/2/2020					99.9585000					
BPIPM 6.797 03/06/20	BPI 03-20	BPIFXBND2020	6.7970	35	0.10	3/6/2020					100.2330000					
SLAGRI 03/20/20	SLAC 03.20.20	SLACP01K2020		49	0.13	3/20/2020					99.2392000					
ACRPM 03/23/20	ACR 03.23.20	ACRCP01F2020		52	0.14	3/23/2020					99.1565000					
MBTPM 4 04/24/20	MBT 04-20	MBTLTNC2020	4.0000	84	0.23	4/24/2020										
EDCPM 4.1583 05/03/20	EDC 20 R18	EDCFXBD2020	4.1583	93	0.26	5/3/2020					99.9289000					
SMCPM 5 1/4 05/25/20	ES SMC 05-20	SMCSDNES2020	5.2500	115	0.32	5/25/2020	30.000000				100.2907000	100.3834000				
PNBPM 4 1/8 06/12/20	PNB 06-20	PNBLTNC2020	4.1250	133	0.36	6/12/2020										
RCBPM 4 1/8 06/19/20	RCB 06-20	RCBLTNC2020	4.1250	140	0.38	6/19/2020										
ACRPM 0 07/10/20	ACR 07.10.20	ACRCP01I2020		161	0.44	7/10/2020					97.2263000					
GLOPM 4.8875 07/17/20	GLO 20 R18	GLOFXBND2020	4.8875	168	0.46	7/17/2020	3.260000	100.6159590	3:23:03 PM	100.6159590	98.9491000		100.6159590	100.6159590	100.6159590	100.6159590
PNXPM 0 07/30/20	PNX 07.30.20	PNXCP01A2020		181	0.50	7/30/2020					96.4818000					
RCBPM 6.7315 08/01/20	RCB 08-20	RCBFXBND2020	6.7315	183	0.50	8/1/2020	5.000000	101.2252520	3:32:00 PM	101.2252520	101.2322000		101.2252520	101.2252520	101.2252520	101.2252520
BDOPM 6.42 08/11/20	BDO 08-20	BDOFXBND2020	6.4200	193	0.53	8/11/2020					101.1401000	101.2439000				
SLTC 4.9925 08/22/20	SLTC 20 R18	SLTCFXBD2020	4.9925	204	0.56	8/22/2020					99.5219000					
SLAGRI 09/18/20	SLAC 09.18.20	SLACP01L2020		231	0.63	9/18/2020					96.1924000					
BDOPM 3 3/4 10/06/20	BDO 10-20	BDO2TNC2020	3.7500	249	0.68	10/6/2020										
ALIPM 4 5/8 10/10/20	ALI 20 R19	ALIFXBD2020	4.6250	253	0.69	10/10/2020					100.1446000	100.4135000				
ENNOHL 6.208 10/16/20	HOUSE 10-20	HOUSEFXBD2020	6.2080	259	0.71	10/16/2020					101.2432000	101.5214000				
AEVPM 4.4722 11/06/20	AEV 11-20	AEV2FXBD2020	4.4722	280	0.77	11/6/2020	0.500000	100.1631700	3:53:32 PM	100.1631700	100.0534000	100.3508000	100.1631700	100.1631700	100.1631700	100.1631700
FLIPM 4.8562 11/08/20	FLI 20 R19	FLIFXBD2020	4.8562	282	0.77	11/8/2020					99.1333000					
MBTPM 7.15 11/09/20	MBT 11-20	MBTFXBD2020	7.1500	283	0.78	11/9/2020	1.500000	101.7895000	2:38:36 PM	101.7895000	102.2136000	102.2899000	101.7895000	101.7895000	101.7895000	101.7895000
AEVPM 4.4125 11/21/20	AEV 20 R19	AEVFXBND2020	4.4125	295	0.81	11/21/2020	3.000000	100.1262180	3:24:10 PM	100.1915817	99.2307000		100.3223090	100.3223090	100.1262180	100.1262180
PNXPM 0 12/05/20	PNX 12.05.20	PNXCP01C2020		309	0.85	12/5/2020	1.500000	94.0070510	10:48:33 AM	94.0070510	94.0071000		94.0070510	94.0070510	94.0070510	94.0070510
UBPPM 7.061 12/07/20	UBP 12-20	UBPFXBND2020	7.0610	311	0.85	12/7/2020	1.000000	102.3516830	2:24:31 PM	102.3516830	102.3593000	102.5272000	102.3516830	102.3516830	102.3516830	102.3516830
MERPM 6.3 12/12/20	MER 20 P19	MERFXBND2020	4.3750	316	0.87	12/12/2020					99.2685000					
CHBPM 5.7 01/10/21	CHIB 01-21	CHIBFXBD2021	5.7000	345	0.95	1/10/2021					101.3744000	101.5593000				
TELPM 5.225 02/06/21	TEL 21 R19	TELFXBD2021	5.2250	372	1.02	2/6/2021					100.7106000	100.9078000				
ROCKPM 5.0932 02/15/21	ROCK 21 R19	ROCKFXBD2021	5.0932	381	1.04	2/15/2021					100.5948000	100.7967000				
SMPHPM 4.5095 02/25/21	SMPH 02-21	SMPH2FXBD2021	4.5095	391	1.07	2/25/2021	4.000000	100.3184771	11:32:38 AM	100.3184771	100.0086000	100.3185000	100.3184771	100.3184771	100.3184771	100.3184771
JGSPM 5.2442 02/27/21	JGS 21 R19	JGSFXBND2021	5.2442	393	1.08	2/27/2021	2.320000	100.7632940	2:50:39 PM	100.7632940	100.7633000	100.9710000	100.7632940	100.7632940	100.7632940	100.7632940
SLIPM 6.715 03/22/21	SLI 21 R18	SLIFXBD2021	6.7150	416	1.14	3/22/2021					100.0128000					
TOLPM 5.07 03/31/21	MNTC 21 R19	MNTCFXBD2021	5.0700	425	1.16	3/31/2021					99.5186000					
SMBPM 5 1/2 04/02/21	SMB 21 R19	SMBFXBND2021	5.5000	427	1.17	4/2/2021	1.000000	101.1149392	10:40:31 AM	101.1149392	101.1149000	101.4554000	101.1149392	101.1149392	101.1149392	101.1149392
LANDBK 3 3/4 04/09/21	LBP 04-21	LBPLTNC2021	3.7500	434	1.19	4/9/2021										
PNBPM 6.3 05/08/21	PNB 05-21	PNBFXBND2021	6.3000	463	1.27	5/8/2021					102.5092000	102.7582000				
VLLPM 5.9437 05/09/21	VLL 21 R19	VLLFXBND2021	5.9437	464	1.27	5/9/2021					97.6924000					
ACPM 6.8 05/12/21	AC 05-21	ACFXBND2021	6.8000	467	1.28	5/12/2021					102.8336000	103.2106000				
SMPM 5.2958 05/19/21	SM 21 R19	SMICFXBD2021	5.2958	474	1.30	5/19/2021					99.7395000					
RCBPM 6.15 06/04/21	RCB 06-21	RCBFXBND2021	6.1500	490	1.34	6/4/2021					102.4534000	102.7162000				
CHIPM 5.32 06/06/21	CHI 21 R19	CHIFXBD2021	5.3200	492	1.35	6/6/2021					98.7489000					
SECBPM 5 7/8 06/28/21	SECB 06-21	SECBFXBD2021	5.8750	514	1.41	6/28/2021					102.1997000	102.4748000				
MBTPM 5 1/2 07/03/21	MBT 07-21	MBTFXBD2021	5.5000	519	1.42	7/3/2021	0.600000	100.6778408	2:38:37 PM	100.6778408	100.6778000		100.6778408	100.6778408	100.6778408	100.6778408
SMCGL 4.3458 07/11/21	SMCGP 21 R19	SMCGPFXBD2021	4.3458	527	1.44	7/11/2021					97.3303000	100.2015000				
PSBPM 5.6 07/24/21	PSB 07-21	PSBFXBND2021	5.6000	540	1.48	7/24/2021					101.9196000	102.2078000				
GTCAPH 5.1965 08/07/21	GTCAP 21 R19	GTCFXBND2021	5.1965	554	1.52	8/7/2021					100.4290000					
ROBBNK 5 1/8 08/13/21	RBANK 08-21	RBANKFXBD2021	5.1250	560	1.53	8/13/2021					101.2871000	101.5842000				
SMPHPM 5.2006 09/01/21	SMPH 21 R19	SMPHFXBD2021	5.2006	579	1.59	9/1/2021					99.5486000					
CPGPM 6.9758 09/02/21	CPG 21 R20	CPGIFXBD2021	6.9758	580	1.59	9/2/2021					99.0383000					
APPM 5.205 09/10/21	AP 21 R19	APCFXBD2021	5.2050	588	1.61	9/10/2021					100.7735000	101.3927000				
PCORPM 4.0032 10/27/21	PCOR 21 R19	PCORFXBD2021	4.0032	635	1.74	10/27/2021					98.8462000	99.5065000				
ALIPM 4.2463 11/06/21	ALI 11-21	ALIFXBD2021	4.2463	645	1.77	11/6/2021					99.2384000	99.9093000				
DEVPHI 4 1/4 11/11/21	DBP 11-21	DBPFXBD2021	4.2500	650	1.78	11/11/2021					99.9955000	100.3399000				
ROBBNK 4.3 11/14/21	RBANK 11-21	RBANK2FXBD2021	4.3000	653	1.79	11/14/2021					99.9994000	100.3411000				
OMLFC 4.55 11/15/21	OMLF 11-21	OMLFFXBD2021	4.5500	654	1.79	11/15/2021					99.0252000					
AEONPH 7.299 11/16/21	ES AEON 11-21	AEONFXRN2021	7.2990	655	1.79	11/16/2021					96.8342000					
MBTPM 4 1/4 11/21/21	MBT 11-21	MBTLTNC2021	4.2500	660	1.81	11/21/2021										
FLIPM 5.4 12/04/21	FLI 21 R20	FLIFXBD2021	5.4000	673	1.84	12/4/2021					99.7378000	101.5759000				
BPIPM 4.2423 01/24/22	BPI 01-22	BPIFXBD2022	4.2423	724	1.98	1/24/2022	31.000000	99.9994480	10:01:25 AM	99.9994480	99.9850000	100.9712000	99.9994480	99.9996520	99.9994480	99.9994480
RLCPM 4.8 02/23/22	RLC 02-22	RLCFXBD2022	4.8000	754	2.06	2/23/2022					100.0940000					
SMCPM 4.8243 03/01/22	SMC 22 R20	SMCFXBD2022	4.8243	760	2.08	3/1/2022					96.7655000					
SMBPM 6.6 04/02/22	SMB 22 R19	SMBFXBND2022	6.6000	792	2.17	4/2/2022					103.7535000	104.6966000				
SMCPM 5.1923 04/07/22	SMC 04-22 R20	SMC2FXBD2022	5.1923	797	2.18	4/7/2022					95.4004000					
MBTPM 6.3 04/11/22	MBT 04-22	MBTFXBD2022	6.3000	801	2.19	4/11/2022					104.1552000	104.5819000				
CPGPM 7.8203 04/15/22	CPG 04-22	CPGIFXBD2022	7.8203	805	2.20	4/15/2022					103.3060000					
SMCGL 6.835 04/24/22	SMCGP 04-22	SMCGP2BD2022	6.8350	814	2.23	4/24/2022	5.000000	103.6266370	2:00:45 PM	103.6266370	101.1014000		103.6266370	103.6266370	103.6266370	103.6266370
ALIPM 6 04/27/22	ALI 22 R19	ALIFXBD2022	6.0000	817	2.24	4/27/2022					102.6106000	103.5755000				
ALIPM 4 1/2 04/29/22	ALI 22 4.5	ALIF2XBD2022	4.5000	819	2.24	4/29/2022					99.4683000	100.4166000				
PSBPM 3 1/2 04/30/22	PSB 04-22	PSBLTNC2022	3.5000	820	2.25	4/30/2022	5.000000	98.6343560	3:46:18 PM	98.6343560			98.6343560	98.6343560	98.6343560	98.6343560
SMPHPM 6.2223 05/17/22	SMPH 05-22	SMPHFXBD2022	6.2223	837	2.29	5/17/2022					103.1489000	104.1400000				

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CHIBPM 3 1/4 05/18/22	CHIB 06-22	CHIBLTNC2022	3.2500	838	2.29	5/18/2022										
SLTC 5.5796 05/22/22	SLTC 22 R20	SLTCFXBD2022	5.5796	842	2.31	5/22/2022					101.7981000	102.7900000				
UBPPM 6 06/03/22	UBP 06-22	UBPFXBD2022	6.0000	854	2.34	6/3/2022					103.7532000	104.2057000				
PNBPM 3 1/4 06/06/22	PNB 06-22	PNBLTNC2022	3.2500	857	2.35	6/6/2022										
BPIFAM 4.3 06/16/22	BFSB 06-22	BFSBFXBD2022	4.3000	867	2.37	6/16/2022					99.9986000	100.4480000				
ENNOHL 6.131 07/16/22	HOUSE 22 R20	HOUSEFBD2022	6.1310	897	2.46	7/16/2022					97.2299000					
SMPM 6.9442 07/16/22	SM 22 R19	SMICFXBD2022	6.9442	897	2.46	7/16/2022					105.0207000	106.0903000				
AEVPM 5.0056 08/06/22	AEV 22 R20	AEVFXBD2022	5.0056	918	2.51	8/6/2022					100.6008000	101.6691000				
FLIPM 5.3567 08/20/22	FLI 22 R20	FLIFXBD2022	5.3567	932	2.55	8/20/2022					97.6216000	102.0498000				
EWPM 4 09/21/22	EW 09-22	EWBLTNC2022	4.0000	964	2.64	9/21/2022										
PNBPM 3 3/4 10/27/22	PNB 10-22	PNB2LTNC2022	3.7500	1000	2.74	10/27/2022										
AUBPM 4 5/8 11/07/22	AUB 11-22	AUBFXBD2022	4.6250	1011	2.77	11/7/2022					100.5817000	101.2329000				
RCBPM 4.426 11/13/22	RCB 11-22	RCBFXBD2022	4.4260	1017	2.78	11/13/2022	0.100000	100.0670160	3:39:26 PM	100.0670160	100.0670000	100.7200000	100.0670160	100.0670160	100.0670160	100.0670160
CHIBPM 3.65 12/02/22	CHIB 12-22	CHIB2LTNC2022	3.6500	1036	2.84	12/2/2022										
ROBBNK 4 1/8 12/16/22	RBANK 12-22	RBANKLTN2022	4.1250	1050	2.88	12/16/2022										
SMCGL 5 3/8 12/22/22	SMCGP 22 R20	SMCGPFB2022	5.3750	1056	2.89	12/22/2022					96.2277000					
FLIPM 5.0496 01/07/23	CPI 01-23 R20	CPIFXBD2023	5.0496	1072	2.94	1/7/2023	60.000000	99.4581640	3:36:33 PM	99.4581640	98.3885000		99.4581640	99.4581640	99.4581640	99.4581640
RCBPM 3 3/4 02/11/23	RCB 02-23	RCBLTNC2023	3.7500	1107	3.03	2/11/2023										
BDOPM 3 5/8 02/18/23	BDO 02-23	BDOLTNC2023	3.6250	1114	3.05	2/18/2023										
GTCAHP 5.0937 02/27/23	GTCA 23 R20	GTCAFXBD2023	5.0937	1123	3.08	2/27/2023					92.8088000					
SMPHPM 5.663 03/01/23	SMPH 23 R21	SMPHFXBD2023	5.6630	1125	3.08	3/1/2023					99.0601000					
SMCPM 6 1/4 03/19/23	SMC 23 R21	SMCFXBD2023	6.2500	1143	3.13	3/19/2023					103.8904000	105.3762000				
MBTPM 4 1/2 04/24/23	MBT 04-23	MBTFXBD2023	4.5000	1179	3.23	4/24/2023					99.9994000	100.7492000				
PNBPM 3 7/8 04/26/23	PNB 04-23	PNBLTNC2023	3.8750	1181	3.23	4/26/2023										
EDCPM 4.7312 05/03/23	EDC 23 R19	EDCFXBD2023	4.7312	1188	3.25	5/3/2023					99.4913000					
SECBPM 3 7/8 05/08/23	SECB 05-23	SECBLTNC2023	3.8750	1193	3.27	5/8/2023										
BPIPM 3 3/4 05/24/23	BPI 05-23	BPILTNC2023	3.7500	1209	3.31	5/24/2023										
ACPM 3.92 07/07/23	AC 23 R22	ACFXBOND2023	3.9200	1253	3.43	7/7/2023					94.3419000					
SMCGL 4.7575 07/11/23	SMCGP 23 R21	SMCGPFB2023	4.7575	1257	3.44	7/11/2023					94.0758000					
GLOPM 5.2792 07/17/23	GLO 23 R20	GLOFXBD2023	5.2792	1263	3.46	7/17/2023					101.1975000					
SMCGL 6 3/4 08/17/23	SMCGP 08-23 R21	SMCGP2BD2023	6.7500	1294	3.54	8/17/2023	4.250000	97.6856700	3:28:38 PM	100.7947021	97.4578000		97.4578231	104.3028440	97.4578231	97.6856700
UBPPM 4 3/8 08/21/23	UBP 08-23	UBPLTNC2023	4.3750	1298	3.55	8/21/2023										
MBTPM 3 1/2 09/19/23	MBT 09-23	MBTLTNC2023	3.5000	1327	3.63	9/19/2023										
ALIPM 7.0239 10/05/23	ALI 23 R21	ALI2FXBD2023	7.0239	1343	3.68	10/5/2023					103.3494000					
ALIPM 3.8915 10/07/23	ALI 23 R22	ALIFXBD2023	3.8915	1345	3.68	10/7/2023					94.3063000					
PCORPM 4.5219 10/27/23	PCOR 23 R21	PCORFXBD2023	4.5219	1365	3.74	10/27/2023					89.9995000					
SECBPM 4 1/2 11/02/23	SECB 11-23	SECB2LTNC2023	4.5000	1371	3.75	11/2/2023										
BDOPM 4 3/8 11/07/23	BDO 11-23	BDO2LTNC2023	4.3750	1376	3.77	11/7/2023										
FLIPM 5.4333 11/08/23	FLI 23 R20	FLIFXBD2023	5.4333	1377	3.77	11/8/2023					99.6056000					
AEONPH 7.695 11/16/23	ES AEON 11-23	AEONFXRN2023	7.6950	1385	3.79	11/16/2023					94.3485000					
AEVPM 4.6188 11/21/23	AEV 23 R20	AEVFXBD2023	4.6188	1390	3.81	11/21/2023					94.5189000					
EWPM 4 5/8 12/07/23	EW 12-23	EWBLTNC2023	4.6250	1406	3.85	12/7/2023										
SMPM 5.159 12/09/23	SM 23 R21	SMICFXBD2023	5.1590	1408	3.86	12/9/2023	0.050000	100.8922304	2:54:37 PM	100.8922304	100.8922000	102.6554000	100.8922304	100.8922304	100.8922304	100.8922304
VLLPM 8 12/21/23	VLL 23 R21	VLLFXBD2023	8.0000	1420	3.89	12/21/2023					103.6288000					
CHIBPM 4.55 01/12/24	CHIB 01-24	CHIBLTNC2024	4.5500	1442	3.95	1/12/2024										
ROBBNK 4 7/8 01/16/24	RBANK 01-24	RBANKLTN2024	4.8750	1446	3.96	1/16/2024										
FDCPM 6.1458 01/24/24	FDC 24 R21	FDCFXBD2024	6.1458	1454	3.98	1/24/2024					99.6347000					
APPM 7.5095 01/25/24	AP 24 R22	APCFXBD2024	7.5095	1455	3.98	1/25/2024					105.6683000					
ALIPM 5 01/30/24	ALI 24 R20	ALIFXBD2024	5.0000	1460	4.00	1/30/2024					100.3581000	102.1742000				
TEPMP 5.2813 02/06/24	TEL 24 R21	TELPXBD2024	5.2813	1467	4.02	2/6/2024					95.7295000					
PSBPM 5 02/09/24	PSB 02-24	PSBLTNC2024	5.0000	1470	4.03	2/9/2024										
JGSPM 5.3 02/27/24	JGS 24 R20	JGSFXBD2024	5.3000	1488	4.07	2/27/2024					94.9124000					
SMCPM 5.284 03/01/24	SMC 24 R22	SMCFXBD2024	5.2840	1491	4.08	3/1/2024					94.8097000					
STIEPM 5.8085 03/23/24	STIEG 24 R22	STIGFXBD2024	5.8085	1513	4.14	3/23/2024					96.4462000					
MEGPM 5.3535 03/28/24	MEG 24 R22	MEGFXBD2024	5.3535	1518	4.16	3/28/2024					95.8762000					
RCBPM 5 1/2 03/28/24	RCB 03-24	RCBLTNC2024	5.5000	1518	4.16	3/28/2024										
TOLPM 5 1/2 03/31/24	MNTC 24 R21	MNTCFXBD2024	5.5000	1521	4.16	3/31/2024					94.2796000					
SMBPM 6 04/02/24	SMB 24 R21	SMBFXBD2024	6.0000	1523	4.17	4/2/2024					92.6051000					
MBTPM 5 3/8 04/04/24	MBT 04-24	MBT2LTNC2024	5.3750	1525	4.18	4/4/2024										
PBC 5 5/8 04/08/24	PBCOM 04-24	PBCOMLTN2024	5.6250	1529	4.19	4/8/2024										
PCORPM 7.8183 04/19/24	PCOR 24 R22	PCORFXBD2024	7.8183	1540	4.22	4/19/2024	0.250000	107.1049000	2:54:01 PM	107.1049000	97.6053000		107.1049000	107.1049000	107.1049000	107.1049000
SMCGL 7.1783 04/24/24	SMCGP 04-24 R22	SMCGP2BD2024	7.1783	1545	4.23	4/24/2024					104.9394000					
SMPHPM 5.1683 05/18/24	SMPH 05-24 R22	SMPH2FXBD2024	5.1683	1569	4.30	5/18/2024					100.6351000					
SMPM 5.6125 05/19/24	SM 24 R21	SMICFXBD2024	5.6125	1570	4.30	5/19/2024					99.8493000					
AEVPM 6.0157 06/18/24	AEV 24 R23	AEVFXBD2024	6.0157	1600	4.38	6/18/2024					101.4061000					
MBTPM 3 7/8 07/20/24	MBT 07-24	MBTLTNC2024	3.8750	1632	4.47	7/20/2024	6.000000	97.9857910	3:49:09 PM	97.9857910			97.9857910	97.9857910	97.9857910	97.9857910
FFPM 6.0952 07/21/24	DD 24 R22	DDFXBOND2024	6.0952	1633	4.47	7/21/2024	0.150000	92.9031300	3:09:12 PM	92.9031300	92.9031000	92.9031300	92.9031300	92.9031300	92.9031300	92.9031300
GTCAHP 5 5/8 08/07/24	GTCA 24 R21	GTCAFXBD2024	5.6250	1650	4.52	8/7/2024					88.0253000					
VLLPM 5.7512 08/08/24	VLL 24 R23	VLLFXBD2024	5.7512	1651	4.52	8/8/2024					94.7361000					
PNBPM 5 3/4 08/27/24	PNB 08-24	PNBLTNC2024	5.7500	1670	4.57	8/27/2024										
SMPHPM 5.7417 09/01/24	SMPH 24 R21															

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
SMCGL 6 1/4 12/22/24	SMCGP 24 R22	SMCGPFB2024	6.2500	1787	4.89	12/22/2024					94.4311000					
ACPM 4.82 02/10/25	AC 25 R23	ACFXBND2025	4.8200	1837	5.03	2/10/2025					94.9177000					
RLCPM 4.9344 02/23/25	RLC 02-25	RLCFXBD2025	4.9344	1850	5.07	2/23/2025					92.3273000					
SMPHPM 6.0804 03/01/25	SMPH 03-25 R23	SMPHF2BD2025	6.0804	1856	5.08	3/1/2025					99.6943000					
SMCPM 6 5/8 03/19/25	SMC 25 R23	SMCFXBD2025	6.6250	1874	5.13	3/19/2025					106.3752000	108.7239000				
SECBPM 4 03/23/25	SECB 03-25	SECBLTNC2025	4.0000	1878	5.14	3/23/2025										
BDOPM 4 03/27/25	BDO 03-25	BDOLTNC2025	4.0000	1882	5.15	3/27/2025										
PNBPM 4 3/8 04/11/25	PNB 04-25	PNBLTNC2025	4.3750	1897	5.19	4/11/2025										
ALIPM 5 5/8 04/25/25	ALI 25 R21	ALIFXBD2025	5.6250	1911	5.23	4/25/2025					95.1012000					
BPMPM 4 04/25/25	BPI 04-25	BPILTNC2025	4.0000	1911	5.23	4/25/2025										
SLTC 6.4872 05/22/25	SLTC 25 R22	SLTCFXBD2025	6.4872	1938	5.31	5/22/2025					99.3858000					
SECBPM 4 06/17/25	SECB 06-25	SECB2LTN2025	4.0000	1964	5.38	6/17/2025										
VLLPM 5.6992 06/18/25	VLL 25 R22	VLL2FXBD2025	5.6992	1965	5.38	6/18/2025					99.7640000					
TOLPM 6.6407 07/04/25	NLEX 25 R23	NLEFXBD2025	6.6407	1981	5.42	7/4/2025					106.7638000	109.2352000				
ENNOHL 6.8666 07/16/25	HOUSE 25 R22	HOUSEFB2025	6.8666	1993	5.46	7/16/2025					96.6398000					
FLIPM 5.7139 08/20/25	FLI 25 R22	FLIFXBD2025	5.7139	2028	5.55	8/20/2025					99.3576000					
PCORPM 8.0551 10/19/25	PCOR 25 R23	PCORFXBD2025	8.0551	2088	5.72	10/19/2025					104.2111000					
ALIPM 4 3/4 10/25/25	ALI 25 R22	ALI2FXBD2025	4.7500	2094	5.73	10/25/2025					95.1698000					
SMPHPM 4.799 11/25/25	SMPH 25 R23	SMPHF2BD2025	4.7990	2125	5.82	11/25/2025					89.5634000					
MERPM 4 7/8 12/12/25	MER 25 R20	MERFXBD2025	4.8750	2142	5.86	12/12/2025	20.000000	98.8648470	11:44:42 AM	98.7526572	94.7133000		98.6149810	98.8648470	98.6149810	98.8648470
VLLPM 8 1/4 12/21/25	VLL 25 R23	VLLFXBD2025	8.2500	2151	5.89	12/21/2025					104.9952000					
ALIPM 4.85 03/23/26	ALI 26 R23	ALIFXBD2026	4.8500	2243	6.14	3/23/2026					94.7737000					
SMCGL 7.6 04/24/26	SMCGP 26 R24	SMCGP2BD2026	7.6000	2275	6.23	4/24/2026					103.0052000					
ALIPM 6.369 05/06/26	ALI 26 R24	ALI2FXBD2026	6.3690	2287	6.26	5/6/2026					102.5710000					
SMCGL 5.1792 07/11/26	SMCGP 26 R23	SMCGPFB2026	5.1792	2353	6.44	7/11/2026					91.8499000					
SMPHPM 4.2005 07/26/26	SMPH 26 R23	SMPHF2BD2026	4.2005	2368	6.48	7/26/2026	19.760000	93.4794900	3:42:00 PM	92.8786604	85.5143000		92.6883780	94.5304970	92.6883780	93.4794900
APPM 6.1 09/10/26	AP 26 R21	APCFXBD2026	6.1000	2414	6.61	9/10/2026					95.2708000					
APPM 5.2757 10/14/26	AP 26 R25	APCF2FXBD2026	5.2757	2448	6.70	10/14/2026					99.8623000	102.7095000				
FFPM 5.9721 12/15/26	DD 26 R23	DDFXBND2026	5.9721	2510	6.87	12/15/2026										
ALIPM 4.9899 02/06/27	ALI 27 R24	ALI2FXBD2027	4.9899	2563	7.02	2/6/2027					92.7578000	100.2348000				
SMCPM 5.7613 03/01/27	SMC 27 R24	SMCFXBD2027	5.7613	2586	7.08	3/1/2027	0.500000	98.9141840	2:58:39 PM	98.9141840	93.9314000		98.9141840	98.9141840	98.9141840	98.9141840
STIEPM 6.3756 03/23/27	STIESG 27 R24	STIGFXBD2027	6.3756	2608	7.14	3/23/2027					93.8247000					
ALIPM 5.2624 05/02/27	ALI 05-27 R24	ALIFXBD2027	5.2624	2648	7.25	5/2/2027					96.1319000					
ACPM 6 7/8 05/11/27	AC 27 R22	ACFXBND2027	6.8750	2657	7.27	5/11/2027					109.4525000	112.6734000				
APPM 5.3367 07/03/27	AP 07-27 R24	APCFXBD2027	5.3367	2710	7.42	7/3/2027					89.0956000					
AEVPM 6.0169 08/06/27	AEV 27 R22	AEVFXBD2027	6.0169	2744	7.51	8/6/2027					98.0226000					
VLLPM 6.2255 08/08/27	VLL 27 R24	VLLFXBD2027	6.2255	2746	7.52	8/8/2027					93.9655000					
SMCGL 6 5/8 12/22/27	SMCGP 27 R24	SMCGPFB2027	6.6250	2882	7.89	12/22/2027	3.000000	105.1886710	3:03:46 PM	105.1886710	92.7046000		105.1886710	105.1886710	105.1886710	105.1886710
SMCPM 7 1/8 03/19/28	SMC 28 R25	SMCFXBD2028	7.1250	2970	8.13	3/19/2028					103.9184000					
ALIPM 5.9203 04/27/28	ALI 28 R23	ALIFXBD2028	5.9203	3009	8.24	4/27/2028					99.9125000					
TOLPM 6.9 07/04/28	NLEX 28 R25	NLEFXBD2028	6.9000	3077	8.42	7/4/2028					94.0364000					
APPM 8.5091 10/25/28	AP 28 R25	APCFXBD2028	8.5091	3190	8.73	10/25/2028					98.9900000					
AEVPM 6.321 06/18/29	AEV 29 R26	AEVFXBD2029	6.3210	3426	9.38	6/18/2029					99.4432000					
ALIPM 6 10/10/33	ALI 33 R25	ALIFXBD2033	6.0000	5001	13.69	10/10/2033	2.000000	99.0706040	3:32:03 PM	99.0706040	91.2734000		99.0706040	99.0706040	99.0706040	99.0706040