

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
AEVPM 6.0157 06/18/24	AEV 24 R23	AEVFXBND2024	6.0157	1572	4.30	6/18/2024					6.0000					
MBTPM 3.7/8 07/20/24	MBT 07-24	MBLTNCD2024	3.8750	1604	4.39	7/20/2024										
FFPM 6.0952 07/21/24	DD 24 R22	DDFXBOND2024	6.0952	1605	4.39	7/21/2024					7.5000					
GTCAPH 5.5/8 08/07/24	GTCAP 24 R21	GTCFXBND2024	5.6250	1622	4.44	8/7/2024					7.5000					
VLLPM 5.7512 08/08/24	VLL 24 R23	VLLFXBND2024	5.7512	1623	4.44	8/8/2024					6.7500					
PNBPM 5.3/4 08/27/24	PNB 08-24	PNBLTNCD2024	5.7500	1642	4.50	8/27/2024										
SMPHPM 5.7417 09/01/24	SMPH 24 R21	SMPHFXBD2024	5.7417	1647	4.51	9/1/2024					6.0500					
ALIPM 4.758 09/30/24	ALI 24 R22	ALI2FXBD2024	4.7580	1676	4.59	9/30/2024					5.3750					
SMCPM 5.55 10/04/24	SMC 10-24 R22	SMC2FXBD2024	5.5500	1680	4.60	10/4/2024					5.5500					
BDOPM 5.3/8 10/12/24	BDO 10-24	BDOLTNCD2024	5.3750	1688	4.62	10/12/2024										
FLIPM 5.6389 12/04/24	FLI 24 R21	FLIFXBD2024	5.6389	1741	4.77	12/4/2024					5.5500					
SMCGL 6.1/4 12/22/24	SMCGP 24 R22	SMCGPFBD2024	6.2500	1759	4.82	12/22/2024					6.5000					
ALCOPM 6.3517 02/06/25	ALCO 25 R23	ALCOFXBD2025	6.3517	1805	4.94	2/6/2025	2.800000	6.3517	2:29:31 PM	6.3517	6.3520	6.3517	6.3517	6.3517	6.3517	6.3517
ACPM 4.82 02/10/25	AC 25 R23	ACFXBOND2025	4.8200	1809	4.95	2/10/2025	6.000000	4.6000	3:17:52 PM	4.6000	6.0000		4.6000	4.6000	4.6000	4.6000
RLCPM 4.9344 02/23/25	RLC 02-25	RLCFXBD2025	4.9344	1822	4.99	2/23/2025					6.0000					
SMPHPM 6.0804 03/01/25	SMPH 03-25 R23	SMPH2FBD2025	6.0804	1828	5.01	3/1/2025					6.1500					
SMCPM 6.5/8 03/19/25	SMC 25 R23	SMCFXBD2025	6.6250	1846	5.05	3/19/2025	2.700000	4.9000	2:12:10 PM	4.9000	5.2000		4.9000	4.9000	4.9000	4.9000
SECBPM 4.03/23/25	SECB 03-25	SECBLTNC2025	4.0000	1850	5.07	3/23/2025										
BDOPM 4.03/27/25	BDO 03-25	BDOLTNCD2025	4.0000	1854	5.08	3/27/2025										
PNBPM 4.3/8 04/11/25	PNB 04-25	PNBLTNCD2025	4.3750	1869	5.12	4/11/2025										
ALIPM 5.5/8 04/25/25	ALI 25 R21	ALIFXBD2025	5.6250	1883	5.16	4/25/2025					5.7500					
BPMPM 4.04/25/25	BPI 04-25	BPILTNC2025	4.0000	1883	5.16	4/25/2025										
SLTC 6.4872 05/22/25	SLTC 25 R22	SLTCFXBD2025	6.4872	1910	5.23	5/22/2025					6.0000					
SECBPM 4.06/17/25	SECB 06-25	SECB2LTN2025	4.0000	1936	5.30	6/17/2025										
VLLPM 5.6992 06/18/25	VLL 25 R22	VLL2FXBD2025	5.6992	1937	5.30	6/18/2025					6.5000					
TOLPM 6.6407 07/04/25	NLEX 25 R23	NLEXFXBD2025	6.6407	1953	5.35	7/4/2025					5.2000					
ENNOHL 6.8666 07/16/25	HOUSE 25 R22	HOUSEFBD2025	6.8666	1965	5.38	7/16/2025					6.8650					
SECBPM 4.08/05/25	SECB 08-25	SECB3LTN2025	4.0000	1985	5.44	8/5/2025										
FLIPM 5.7139 08/20/25	FLI 25 R22	FLIFXBD2025	5.7139	2000	5.48	8/20/2025					6.0000					
PCORPM 8.0551 10/19/25	PCOR 25 R23	PCORFXBD2025	8.0551	2060	5.64	10/19/2025					7.1500					
ALIPM 4.3/4 10/25/25	ALI 25 R22	ALI2FXBD2025	4.7500	2066	5.66	10/25/2025	25.000000	4.7000	2:18:49 PM	4.7163	5.6250		4.7500	4.7500	4.7000	4.7000
SMPHPM 4.799 11/25/25	SMPH 25 R23	SMPHFXBD2025	4.7990	2097	5.74	11/25/2025					7.0000					
MERPM 4.7/8 12/12/25	MER 25 R20	MERFXBND2025	4.8750	2114	5.79	12/12/2025	25.000000	4.7200	2:47:10 PM	4.7200	5.9500		4.7200	4.7200	4.7200	4.7200
VLLPM 8.1/4 12/21/25	VLL 25 R23	VLLFXBND2025	8.2500	2123	5.81	12/21/2025					6.8750					
ALIPM 4.85 03/23/26	ALI 26 R23	ALIFXBD2026	4.8500	2215	6.06	3/23/2026					5.6250					
SMCGL 7.6 04/24/26	SMCGP 26 R24	SMCGP2BD2026	7.6000	2247	6.15	4/24/2026					7.0000					
ALIPM 6.369 05/06/26	ALI 26 R24	ALI2FXBD2026	6.3690	2259	6.19	5/6/2026					5.7500					
SMCGL 5.1792 07/11/26	SMCGP 26 R23	SMCGPFBD2026	5.1792	2325	6.37	7/11/2026					6.7500					
SMPHPM 4.2005 07/26/26	SMPH 26 R23	SMPHFXBD2026	4.2005	2340	6.41	7/26/2026	2.000000	4.9200	2:34:32 PM	4.9200	7.0000		4.9200	4.9200	4.9200	4.9200
APPM 6.1 09/10/26	AP 26 R21	APCFXBD2026	6.1000	2386	6.53	9/10/2026					7.0000					
APPM 5.2757 10/14/26	AP 26 R25	APC2FXBD2026	5.2757	2420	6.63	10/14/2026					5.4000					
FFPM 5.9721 12/15/26	DD 26 R23	DDFXBOND2026	5.9721	2482	6.80	12/15/2026					10.0000	8.0000				
ALIPM 4.9899 02/06/27	ALI 27 R24	ALI2FXBD2027	4.9899	2535	6.94	2/6/2027					5.8000	4.9500				
SMCPM 5.7613 03/01/27	SMC 27 R24	SMCFXBD2027	5.7613	2558	7.00	3/1/2027	2.000000	5.2000	11:47:39 AM	5.2000	6.8500		5.2000	5.2000	5.2000	5.2000
STIEPM 6.3756 03/23/27	STIESG 27 R24	STIGFXBD2027	6.3756	2580	7.06	3/23/2027					7.2500					
ALIPM 5.2624 05/02/27	ALI 05-27 R24	ALIFXBD2027	5.2624	2620	7.17	5/2/2027					5.7500					
ACPM 6.7/8 05/11/27	AC 27 R22	ACFXBOND2027	6.8750	2629	7.20	5/11/2027					5.3000					
APPM 5.3367 07/03/27	AP 07-27 R24	APCFXBD2027	5.3367	2682	7.34	7/3/2027					7.2500					
AEVPM 6.0169 08/06/27	AEV 27 R22	AEVFXBND2027	6.0169	2716	7.44	8/6/2027					6.3500					
VLLPM 6.2255 08/08/27	VLL 27 R24	VLLFXBND2027	6.2255	2718	7.44	8/8/2027					7.0000					
SMCGL 6.5/8 12/22/27	SMCGP 27 R24	SMCGPFBD2027	6.6250	2854	7.81	12/22/2027					6.9500					
SMCPM 7.1/8 03/19/28	SMC 28 R25	SMCFXBD2028	7.1250	2942	8.06	3/19/2028	3.000000	5.4200	2:50:14 PM	5.4200	6.5000		5.4200	5.4200	5.4200	5.4200
ALIPM 5.9203 04/27/28	ALI 28 R23	ALIFXBD2028	5.9203	2981	8.16	4/27/2028					5.5000					
TOLPM 6.9 07/04/28	NLEX 28 R25	NLEXFXBD2028	6.9000	3049	8.35	7/4/2028	28.430000	5.4000	9:26:20 AM	5.4000	6.7500		5.4000	5.4000	5.4000	5.4000
APPM 8.5091 10/25/28	AP 28 R25	APCFXBD2028	8.5091	3162	8.66	10/25/2028					7.7500					
AEVPM 6.321 06/18/29	AEV 29 R26	AEVFXBND2029	6.3210	3398	9.30	6/18/2029					6.1500					
UBPPM 5.1/4 05/24/30	UBP 30 R25	UBPTIER2030	5.2500	3738	10.23	5/24/2030										
ALIPM 6.10/10/33	ALI 33 R25	ALIFXBD2033	6.0000	4973	13.62	10/10/2033					7.0000					