

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
BPFIAM 4.3 06/16/22	BFSB 06-22	BFSBFXBD2022	4.3000	716	1.96	6/16/2022					101.6975000					
ALIPM 3 06/26/22	ALI 06-22	ALI3FXBD2022	3.0000	726	1.99	6/26/2022					99.9999000					
ENNOHL 6.131 07/16/22	HOUSE 22 R20	HOUSEFBD2022	6.1310	746	2.04	7/16/2022					99.2981000					
SMPM 6.9442 07/16/22	SM 22 R19	SMICFXBD2022	6.9442	746	2.04	7/16/2022					106.9316000					
BDOPM 4.408 08/03/22	BDO 08-22	BDOFXBD2022	4.4080	764	2.09	8/3/2022					102.0232000					
AEVPM 5.0056 08/06/22	AEV 22 R20	AEVFXBD2022	5.0056	767	2.10	8/6/2022					102.0118000					
FLIPM 5.3567 08/20/22	FLI 22 R20	FLIFXBD2022	5.3567	781	2.14	8/20/2022					102.7628000					
EWPM 4 09/21/22	EW 09-22	EWBLTNC2022	4.0000	813	2.23	9/21/2022										
PNBPM 3 3/4 10/27/22	PNB 10-22	PNB2LTNC2022	3.7500	849	2.32	10/27/2022										
AUBPM 4 5/8 11/07/22	AUB 11-22	AUBFXBD2022	4.6250	860	2.36	11/7/2022					101.3938000					
RCBPM 4.426 11/13/22	RCB 11-22	RCBFXBD2022	4.4260	866	2.37	11/13/2022					101.6366000					
CHIBPM 3.65 12/02/22	CHIB 12-22	CHIB2LTN2022	3.6500	885	2.42	12/2/2022										
ROBBNK 4 1/8 12/16/22	RBANK 12-22	RBANKLTN2022	4.1250	899	2.46	12/16/2022										
SMCGL 5 3/8 12/22/22	SMCGP 22 R20	SMCGPFBD2022	5.3750	905	2.48	12/22/2022	1.000000	100.2868050	11:25:47 AM	100.2868050	97.4461000		100.2868050	100.2868050	100.2868050	100.2868050
FLIPM 5.0496 01/07/23	CPI 01-23 R20	CPIFXBD2023	5.0496	921	2.52	1/7/2023					102.5006000					
PSBPM 4 1/2 02/04/23	PSB 02-23	PSBFXBD2023	4.5000	949	2.60	2/4/2023					99.9985000					
RCBPM 3 3/4 02/11/23	RCB 02-23	RCBLTNC2023	3.7500	956	2.62	2/11/2023										
BDOPM 3 5/8 02/18/23	BDO 02-23	BDOLTNC2023	3.6250	963	2.64	2/18/2023										
EWPM 4 1/2 02/21/23	EW 02-23	EWBFXBD2023	4.5000	966	2.65	2/21/2023					101.2449000					
GTCAHP 5.0937 02/27/23	GTCA 23 R20	GTCAFXBD2023	5.0937	972	2.66	2/27/2023					94.8310000					
SMPHPM 5.663 03/01/23	SMPH 23 R21	SMPHFXBD2023	5.6630	974	2.67	3/1/2023					100.3907000					
SMCPM 6 1/4 03/19/23	SMC 23 R21	SMCFXBD2023	6.2500	992	2.72	3/19/2023	1.500000	105.4997710	9:58:06 AM	105.4997710	105.4998000		105.4997710	105.4997710	105.4997710	105.4997710
MBTPM 4 1/2 04/24/23	MBT 04-23	MBTFXBD2023	4.5000	1028	2.82	4/24/2023					101.0569000					
PNBPM 3 7/8 04/26/23	PNB 04-23	PNBLTNC2023	3.8750	1030	2.82	4/26/2023										
EDCPM 4.7312 05/03/23	EDC 23 R19	EDCFXBD2023	4.7312	1037	2.84	5/3/2023					101.4024000					
SECBPM 3 7/8 05/08/23	SECB 05-23	SECBLTN2023	3.8750	1042	2.85	5/8/2023										
BPMPM 3 3/4 05/24/23	BPI 05-23	BPILTNC2023	3.7500	1058	2.90	5/24/2023										
ACPM 3.92 07/07/23	AC 23 R22	ACFXBD2023	3.9200	1102	3.02	7/7/2023	7.862000	101.4846590	1:31:15 PM	100.9401858	99.2102000		100.6219730	101.4846590	100.6219730	101.4846590
SMCGL 4.7575 07/11/23	SMCGP 23 R21	SMCGPFBD2023	4.7575	1106	3.03	7/11/2023					100.7244000					
GLOPM 5.2792 07/17/23	GLO 23 R20	GLOFXBD2023	5.2792	1112	3.04	7/17/2023					103.0681000					
SMCGL 6 3/4 08/17/23	SMCGP 08-23 R21	SMCGP2BD2023	6.7500	1143	3.13	8/17/2023	11.000000	103.9283700	11:25:23 AM	103.9286621	103.9316000		103.9315827	103.9315827	103.9283700	103.9283700
UBPMP 4 3/8 08/21/23	UBP 08-23	UBPLTNC2023	4.3750	1147	3.14	8/21/2023										
MBTPM 3 1/2 09/19/23	MBT 09-23	MBTLTNC2023	3.5000	1176	3.22	9/19/2023										
ALIPM 7.0239 10/05/23	ALI 23 R21	ALI2FXBD2023	7.0239	1192	3.26	10/5/2023					105.2845000					
ALIPM 3.8915 10/07/23	ALI 23 R22	ALIFXBD2023	3.8915	1194	3.27	10/7/2023					98.5378000					
PCORPM 4.5219 10/27/23	PCOR 23 R21	PCORFXBD2023	4.5219	1214	3.32	10/27/2023					94.8500000					
SECBPM 4 1/2 11/02/23	SECB 11-23	SECB2LTN2023	4.5000	1220	3.34	11/2/2023										
BDOPM 4 3/8 11/07/23	BDO 11-23	BDO2LTN2023	4.3750	1225	3.35	11/7/2023										
FLIPM 5.4333 11/08/23	FLI 23 R20	FLIFXBD2023	5.4333	1226	3.36	11/8/2023					104.1551000					
AEONPH 7.695 11/16/23	ES AEON 11-23	AEONFXRN2023	7.6950	1234	3.38	11/16/2023					95.5623000					
AEVPM 4.6188 11/21/23	AEV 23 R20	AEVFXBD2023	4.6188	1239	3.39	11/21/2023					97.6695000					
EWPM 4 5/8 12/07/23	EW 12-23	EWBLTNC2023	4.6250	1255	3.44	12/7/2023										
SMPM 5.159 12/09/23	SM 23 R21	SMICFXBD2023	5.1590	1257	3.44	12/9/2023					103.0383000					
VLLPM 8 12/21/23	VLL 23 R21	VLLFXBD2023	8.0000	1269	3.47	12/21/2023					107.4425000					
CHIBPM 4.55 01/12/24	CHIB 01-24	CHIBLTNC2024	4.5500	1291	3.54	1/12/2024										
ROBBNK 4 7/8 01/16/24	RBANK 01-24	RBANKLTN2024	4.8750	1295	3.55	1/16/2024										
FDCPM 6.1458 01/24/24	FDC 24 R21	FDCFBD2024	6.1458	1303	3.57	1/24/2024	20.200000	105.7278869	1:08:29 PM	104.5550474	105.5587000		104.5433190	105.7278869	104.5433190	105.7278869
APPM 7.5095 01/25/24	AP 24 R22	APCFXBD2024	7.5095	1304	3.57	1/25/2024					101.5927000					
ALIPM 5 01/30/24	ALI 24 R20	ALIFXBD2024	5.0000	1309	3.58	1/30/2024					102.2966000					
TELP 5.2813 02/06/24	TEL 24 R21	TELFXBD2024	5.2813	1316	3.60	2/6/2024					99.2885000					
PSBPM 5 02/09/24	PSB 02-24	PSBLTNC2024	5.0000	1319	3.61	2/9/2024										
JGSPM 5.3 02/27/24	JGS 24 R20	JGSFXBD2024	5.3000	1337	3.66	2/27/2024					99.3381000					
SMCPM 5.284 03/01/24	SMC 24 R22	SMCFXBD2024	5.2840	1340	3.67	3/1/2024					95.5851000					
STIEPM 5.8085 03/23/24	STIESG 24 R22	STIGFXBD2024	5.8085	1362	3.73	3/23/2024	19.000000				95.1695000					
MEGPM 5.3535 03/28/24	MEG 24 R22	MEGFXBD2024	5.3535	1367	3.74	3/28/2024	10.000000	102.7284780	1:50:09 PM	102.7284780	102.5555000		102.7284780	102.7284780	102.7284780	102.7284780
RCBPM 5 1/2 03/28/24	RCB 03-24	RCBLTNC2024	5.5000	1367	3.74	3/28/2024										
TOLPM 5 1/2 03/31/24	MNTC 24 R21	MNTCFXBD2024	5.5000	1370	3.75	3/31/2024					98.3331000					
SMBPM 6 04/02/24	SMB 24 R21	SMBFXBD2024	6.0000	1372	3.76	4/2/2024					97.5373000					
MBTPM 5 3/8 04/04/24	MBT 04-24	MBT2LTN2024	5.3750	1374	3.76	4/4/2024										
PBC 5 5/8 04/08/24	PBCOM 04-24	PBCOMLTN2024	5.6250	1378	3.77	4/8/2024										
PCORPM 7.8183 04/19/24	PCOR 24 R22	PCORFXBD2024	7.8183	1389	3.80	4/19/2024					109.1538000					
SMCGL 7.1783 04/24/24	SMCGP 04-24 R22	SMCGP2BD2024	7.1783	1394	3.82	4/24/2024					106.0902000					
SMPHPM 5.1683 05/18/24	SMPH 05-24 R22	SMPH2FBD2024	5.1683	1418	3.88	5/18/2024	1.000000	103.0681310	9:43:59 AM	103.0681310	100.2318000		103.0681310	103.0681310	103.0681310	103.0681310
SMPM 5.6125 05/19/24	SM 24 R21	SMICFXBD2024	5.6125	1419	3.89	5/19/2024					99.0930000					
AEVPM 6.0157 06/18/24	AEV 24 R23	AEVFXBD2024	6.0157	1449	3.97	6/18/2024	11.000000	102.7228930	1:47:00 PM	102.7228930	100.9345000		102.7228930	102.7228930	102.7228930	102.7228930
MBTPM 3 7/8 07/20/24	MBT 07-24	MBTLTNC2024	3.8750	1481	4.06	7/20/2024										
FFPM 6.0952 07/21/24	DD 24 R22	DDFXBD2024	6.0952	1482	4.06	7/21/2024					95.9713000					
GTCAHP 5 5/8 08/07/24	GTCA 24 R21	GTCAFXBD2024	5.6250	1499	4.10	8/7/2024					96.8701000					
VLLPM 5.7512 08/08/24	VLL 24 R23	VLLFXBD2024	5.7512	1500	4.11	8/8/2024					99.0985000					
PNBPM 5 3/4 08/27/24	PNB 08-24	PNBLTNC2024	5.7500	1519	4.16	8/27/2024										
SMPHPM 5.7417 09/01/24	SMPH 24 R21	SMPHFXBD2024	5.7417	1524	4.17	9/1/2024					102.7722000					
ALIPM 4.758 09/30/24	ALI 24 R22	ALI2FXBD2024	4.7580	1553	4.25	9/30/2024					100.7027000					
SMCPM 5.55 10/04/24	SMC 10-24 R22	SMC2FXBD2024	5.5500	1557	4.26	10/4/2024					104.0481000					
BDOPM 5 3/8 10/12/24	BDO 10-24	BDOLTNC2024	5.3750	1565	4.29	10/12/2024										
FLIPM 5.6389 12/04/24	FLI 24 R21	FLIFXBD2024	5.6389	1618	4.43	12/4/2024					99.9547000					

