

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
PNBPM 5 3/4 08/27/24	PNB 08-24	PNBLTNC2024	5.7500	1489	4.08	8/27/2024	5.000000	2.4310	11:30:55 AM	2.4310			2.4310	2.4310	2.4310	2.4310
SMPHPM 5.7417 09/01/24	SMPH 24 R21	SMPHFXBD2024	5.7417	1494	4.09	9/1/2024					4.9000					
ALIPM 4.758 09/30/24	ALI 24 R22	ALI2FXBD2024	4.7580	1523	4.17	9/30/2024	2.000000	4.1750	1:46:12 PM	4.1750	4.5750		4.1750	4.1750	4.1750	4.1750
SMCPM 5.55 10/04/24	SMC 10-24 R22	SMC2FXBD2024	5.5500	1527	4.18	10/4/2024					4.0000					
BDOPM 5 3/8 10/12/24	BDO 10-24	BDOLTNC2024	5.3750	1535	4.20	10/12/2024										
FLIPM 5.6389 12/04/24	FLI 24 R21	FLIFXBD2024	5.6389	1588	4.35	12/4/2024					4.5500					
SMCGL 6 1/4 12/22/24	SMCGP 24 R22	SMCGPFBD2024	6.2500	1606	4.40	12/22/2024	0.200000	4.7500	1:55:12 PM	4.7500	6.7500		4.7500	4.7500	4.7500	4.7500
ALCOPM 6.3517 02/06/25	ALCO 25 R23	ALCOFXBD2025	6.3517	1652	4.52	2/6/2025					6.5750					
ACPM 4.82 02/10/25	AC 25 R23	ACFXBOND2025	4.8200	1656	4.53	2/10/2025					5.0000					
RLCPM 4.9344 02/23/25	RLC 02-25	RLCFXBD2025	4.9344	1669	4.57	2/23/2025					6.0000					
SMPHPM 6.0804 03/01/25	SMPH 03-25 R23	SMPH2FBD2025	6.0804	1675	4.59	3/1/2025					4.6000					
FBPM 5.05 03/10/25	SMFB 25 R23	SMFBFXBD2025	5.0500	1684	4.61	3/10/2025					5.7500					
SMCPM 6 5/8 03/19/25	SMC 25 R23	SMCFXBD2025	6.2500	1693	4.64	3/19/2025					4.3000					
SECBPM 4 03/23/25	SECB 03-25	SECBLTNC2025	4.0000	1697	4.65	3/23/2025										
SMPHPM 4.8643 03/25/25	SMPH K 03-25 R23	SMPH3FBD2025	4.8643	1699	4.65	3/25/2025	120.030000	4.3000	1:47:16 PM	4.2556	4.6000		4.2500	4.3000	4.2500	4.3000
BDOPM 4 03/27/25	BDO 03-25	BDOLTNC2025	4.0000	1701	4.66	3/27/2025										
PNBPM 4 3/8 04/11/25	PNB 04-25	PNBLTNC2025	4.3750	1716	4.70	4/11/2025										
ALIPM 5 5/8 04/25/25	ALI 25 R21	ALIFXBD2025	5.6250	1730	4.74	4/25/2025					4.6000					
BIPM 4 04/25/25	BPI 04-25	BPILTNC2025	4.0000	1730	4.74	4/25/2025										
SLTC 6.4872 05/22/25	SLTC 25 R22	SLTCFXBD2025	6.4872	1757	4.81	5/22/2025					6.0000					
SECBPM 4 06/17/25	SECB 06-25	SECBLTNC2025	4.0000	1783	4.88	6/17/2025										
VLLPM 5.6992 06/18/25	VLL 25 R22	VLL2FXBD2025	5.6992	1784	4.88	6/18/2025					5.7000	5.2500				
TOLPM 6.6407 07/04/25	NLEX 25 R23	NLEXFXBD2025	6.6407	1800	4.93	7/4/2025					5.7500					
APPM 3.935 07/06/25	AP 25 R23	APCFXBD2025	3.9350	1802	4.93	7/6/2025					3.9350					
ENNOHL 6.8666 07/16/25	HOUSE 25 R22	HOUSEFBD2025	6.8666	1812	4.96	7/16/2025					6.5000					
RLCPM 3.8 07/17/25	RLC 07-25	RLC2FXBD2025	3.8000	1813	4.96	7/17/2025					3.8000					
SECBPM 4 08/05/25	SECB 08-25	SECBLTNC2025	4.0000	1832	5.02	8/5/2025										
FLIPM 5.7139 08/20/25	FLI 25 R22	FLIFXBD2025	5.7139	1847	5.06	8/20/2025					6.0000					
BANKCM 4 1/2 09/17/25	BOC 09-25	BOCLTNC2025	4.5000	1875	5.13	9/17/2025										
PCORPM 8.0551 10/19/25	PCOR 25 R23	PCORFXBD2025	8.0551	1907	5.22	10/19/2025	1.000000	5.7000	1:51:41 PM	5.5125	6.8750		5.3250	5.7000	5.3250	5.7000
ALIPM 4 3/4 10/25/25	ALI 25 R22	ALI2FXBD2025	4.7500	1913	5.24	10/25/2025	4.830000	4.2000	11:25:59 AM	4.2000	4.7000		4.2000	4.2000	4.2000	4.2000
SMPHPM 4.799 11/25/25	SMPH 25 R23	SMPHFXBD2025	4.7990	1944	5.32	11/25/2025					5.7500					
MERPM 4 7/8 12/12/25	MER 25 R20	MERFXBD2025	4.8750	1961	5.37	12/12/2025					5.5000					
VLLPM 8 1/4 12/21/25	VLL 25 R23	VLLFXBD2025	8.2500	1970	5.39	12/21/2025					6.1250					
ALIPM 4.85 03/23/26	ALI 26 R23	ALIFXBD2026	4.8500	2062	5.65	3/23/2026	1.000000	4.6500	10:53:16 AM	4.6500	4.8750		4.6500	4.6500	4.6500	4.6500
SMCGL 7.6 04/24/26	SMCGP 26 R24	SMCGP2BD2026	7.6000	2094	5.73	4/24/2026					5.5000					
ALIPM 6.369 05/06/26	ALI 26 R24	ALI2FXBD2026	6.3690	2106	5.77	5/6/2026					4.7500					
SMCGL 5.1792 07/11/26	SMCGP 26 R23	SMCGPFBD2026	5.1792	2172	5.95	7/11/2026					6.7500					
SMPHPM 4.2005 07/26/26	SMPH 26 R23	SMPHFXBD2026	4.2005	2187	5.99	7/26/2026					5.5000					
APPM 6.1 09/10/26	AP 26 R21	APCFXBD2026	6.1000	2233	6.11	9/10/2026					5.4000					
APPM 5.2757 10/14/26	AP 26 R25	APCFXBD2026	5.2757	2267	6.21	10/14/2026					4.3000					
FFPM 5.9721 12/15/26	DD 26 R23	DDFXBOND2026	5.9721	2329	6.38	12/15/2026					9.8750					
ALIPM 4.9899 02/06/27	ALI 27 R24	ALI2FXBD2027	4.9899	2382	6.52	2/6/2027					5.8000					
SMCPM 5.7613 03/01/27	SMC 27 R24	SMCFXBD2027	5.7613	2405	6.59	3/1/2027	0.500000	4.7750	1:27:51 PM	4.7750	6.7500		4.7750	4.7750	4.7750	4.7750
FBPM 5 1/4 03/10/27	SMFB 27 R25	SMFBFXBD2027	5.2500	2414	6.61	3/10/2027					6.0000					
STIEPM 6.3756 03/23/27	STIESG 27 R24	STIGFXBD2027	6.3756	2427	6.65	3/23/2027					8.5000					
SMPHPM 5.0583 03/25/27	SMPH 27 R25	SMPHFXBD2027	5.0583	2429	6.65	3/25/2027					5.7500					
ALIPM 5.2624 05/02/27	ALI 05-27 R24	ALIFXBD2027	5.2624	2467	6.75	5/2/2027					4.7000					
ACPM 6 7/8 05/11/27	AC 27 R22	ACFXBOND2027	6.8750	2476	6.78	5/11/2027	5.000000	4.3000	9:47:31 AM	4.3000	5.2500		4.3000	4.3000	4.3000	4.3000
APPM 5.3367 07/03/27	AP 07-27 R24	APCFXBD2027	5.3367	2529	6.92	7/3/2027					6.0000					
AEVPM 6.0169 08/06/27	AEV 27 R22	AEVFXBD2027	6.0169	2563	7.02	8/6/2027	2.000000	4.6000	10:42:35 AM	4.6000	6.0000		4.6000	4.6000	4.6000	4.6000
VLLPM 6.2255 08/08/27	VLL 27 R24	VLLFXBD2027	6.2255	2565	7.02	8/8/2027					7.1250					
SMCGL 6 5/8 12/22/27	SMCGP 27 R24	SMCGPFBD2027	6.6250	2701	7.40	12/22/2027					6.1250					
SMCPM 7 1/8 03/19/28	SMC 28 R25	SMCFXBD2028	7.1250	2789	7.64	3/19/2028					6.8000					
ALIPM 5.9203 04/27/28	ALI 28 R23	ALIFXBD2028	5.9203	2828	7.74	4/27/2028					4.9000					
TOLPM 6.9 07/04/28	NLEX 28 R25	NLEXFXBD2028	6.9000	2896	7.93	7/4/2028					6.0000					
APPM 8.5091 10/25/28	AP 28 R25	APCFXBD2028	8.5091	3009	8.24	10/25/2028					5.7500					
AEVPM 6.321 06/18/29	AEV 29 R26	AEVFXBD2029	6.3210	3245	8.88	6/18/2029					5.2500					
UBPPM 5 1/4 05/24/30	UBP 30 R25	UBPTIER2030	5.2500	3585	9.82	5/24/2030										
ALIPM 6 10/10/33	ALI 33 R25	ALIFXBD2033	6.0000	4820	13.20	10/10/2033					5.7000					