

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
SECBPM 3 1/8 07/24/22	SECB 07-22	SECBFXBD2022	3.1250	695	1.90	7/24/2022					100.2290000					
RCBPM 3 1/4 07/27/22	RCB 07-22	RCB3FXBD2022	3.2500	698	1.91	7/27/2022					100.4606000					
BDOPM 4.408 08/03/22	BDO 08-22	BDOFXBD2022	4.4080	705	1.93	8/3/2022					102.5251000					
AEVPM 5.0056 08/06/22	AEV 22 R20	AEVFXBD2022	5.0056	708	1.94	8/6/2022					102.7977000					
FLIPM 5.3567 08/20/22	FLI 22 R20	FLIFXBD2022	5.3567	722	1.98	8/20/2022					102.5564000					
EWPM 4 09/21/22	EW 09-22	EWBLTNC2022	4.0000	754	2.06	9/21/2022										
PNBPM 3 3/4 10/27/22	PNB 10-22	PNBLTNC2022	3.7500	790	2.16	10/27/2022										
AUBPM 4 5/8 11/07/22	AUB 11-22	AUBFXBD2022	4.6250	801	2.19	11/7/2022	35.000000	103.4209733	1:22:38 PM	103.4209733	102.3539000	103.2065000	103.4209733	103.4209733	103.4209733	103.4209733
RCBPM 4.426 11/13/22	RCB 11-22	RCBFXBD2022	4.4260	807	2.21	11/13/2022					102.8088000					
CHIBPM 3.65 12/02/22	CHIB 12-22	CHIB2LTN2022	3.6500	826	2.26	12/2/2022										
ROBBNK 4 1/8 12/16/22	RBANK 12-22	RBANKLTN2022	4.1250	840	2.30	12/16/2022										
SMCGL 5 3/8 12/22/22	SMCGP 22 R20	SMCGPFB2022	5.3750	846	2.32	12/22/2022	1.110000	104.9911310	11:38:29 AM	104.9911310	97.6046000		104.9911310	104.9911310	104.9911310	104.9911310
FLIPM 5.0496 01/07/23	CPI 01-23 R20	CPIFXBD2023	5.0496	862	2.36	1/7/2023					103.4799000					
PSBPM 4 1/2 02/04/23	PSB 02-23	PSBFXBD2023	4.5000	890	2.44	2/4/2023					99.9987000					
RCBPM 3 3/4 02/11/23	RCB 02-23	RCBLTNC2023	3.7500	897	2.46	2/11/2023										
BDOPM 3 5/8 02/18/23	BDO 02-23	BDOLTNC2023	3.6250	904	2.48	2/18/2023										
EWPM 4 1/2 02/21/23	EW 02-23	EWFBXBD2023	4.5000	907	2.48	2/21/2023	1.000000	103.5608891	11:54:55 AM	103.5608891	102.1193000		103.5608891	103.5608891	103.5608891	103.5608891
GTCAHP 5.0937 02/27/23	GTCA 23 R20	GTCFXBD2023	5.0937	913	2.50	2/27/2023					99.0606000					
SMPHPM 5.663 03/01/23	SMPH 23 R21	SMPHFXBD2023	5.6630	915	2.51	3/1/2023					100.3759000					
SMCPM 6 1/4 03/19/23	SMC 23 R21	SMCFXBD2023	6.2500	933	2.55	3/19/2023					106.1768000					
MBTPM 4 1/2 04/24/23	MBT 04-23	MBTFXBD2023	4.5000	969	2.65	4/24/2023					102.0073000					
PNBPM 3 7/8 04/26/23	PNB 04-23	PNBLTNC2023	3.8750	971	2.66	4/26/2023										
EDCPM 4.7312 05/03/23	EDC 23 R19	EDCFXBD2023	4.7312	978	2.68	5/3/2023					102.8528000					
SECBPM 3 7/8 05/08/23	SECB 05-23	SECBLTNC2023	3.8750	983	2.69	5/8/2023										
BPMPM 3 3/4 05/24/23	BPI 05-23	BPILTNC2023	3.7500	999	2.74	5/24/2023										
ACPM 3.92 07/07/23	AC 23 R22	ACFXBD2023	3.9200	1043	2.86	7/7/2023	2.200000	102.0900950	1:19:03 PM	102.3154114	98.7858000		102.5031750	102.5031750	102.0900950	102.0900950
SMCGL 4.7575 07/11/23	SMCGP 23 R21	SMCGPFB2023	4.7575	1047	2.87	7/11/2023					100.6860000					
GLOPM 5.2792 07/17/23	GLO 23 R20	GLOFXBD2023	5.2792	1053	2.88	7/17/2023					104.0127000					
RLCPM 3.683 07/17/23	RLC 07-23	RLCFXBD2023	3.6830	1053	2.88	7/17/2023					100.2220000					
SMCGL 6 3/4 08/17/23	SMCGP 08-23 R21	SMCGP2BD2023	6.7500	1084	2.97	8/17/2023	1.300000	103.6699880	10:55:29 AM	103.6699880	103.6700000		103.6699880	103.6699880	103.6699880	103.6699880
UBPPM 4 3/8 08/21/23	UBP 08-23	UBPLTNC2023	4.3750	1088	2.98	8/21/2023										
MBTPM 3 1/2 09/19/23	MBT 09-23	MBTLTNC2023	3.5000	1117	3.06	9/19/2023										
ALIPM 7.0239 10/05/23	ALI 23 R21	ALIFXBD2023	7.0239	1133	3.10	10/5/2023					105.0335000					
ALIPM 3.8915 10/07/23	ALI 23 R22	ALIFXBD2023	3.8915	1135	3.11	10/7/2023					98.6091000					
PCORPM 4.5219 10/27/23	PCOR 23 R21	PCORFXBD2023	4.5219	1155	3.16	10/27/2023	2.000000	101.5386520	1:10:58 PM	101.5386520	96.4770000		101.5386520	101.5386520	101.5386520	101.5386520
SECBPM 4 1/2 11/02/23	SECB 11-23	SECB2LTN2023	4.5000	1161	3.18	11/2/2023										
BDOPM 4 3/8 11/07/23	BDO 11-23	BDO2LTNC2023	4.3750	1166	3.19	11/7/2023										
FLIPM 5.4333 11/08/23	FLI 23 R20	FLIFXBD2023	5.4333	1167	3.20	11/8/2023					100.1679000					
AEONPH 7.695 11/16/23	ES AEON 11-23	AEONFXRN2023	7.6950	1175	3.22	11/16/2023					95.7455000					
AEVPM 4.6188 11/21/23	AEV 23 R20	AEVFXBD2023	4.6188	1180	3.23	11/21/2023					97.7756000					
EWPM 4 5/8 12/07/23	EW 12-23	EWBLTNC2023	4.6250	1196	3.27	12/7/2023										
SMPM 5.159 12/09/23	SM 23 R21	SMICFXBD2023	5.1590	1198	3.28	12/9/2023					104.4519000					
VLLPM 8 12/21/23	VLL 23 R21	VLLFXBD2023	8.0000	1210	3.31	12/21/2023					107.1162000					
CHIBPM 4.55 01/12/24	CHIB 01-24	CHIBLTNC2024	4.5500	1232	3.37	1/12/2024										
ROBBNK 4 7/8 01/16/24	RBANK 01-24	RBANKLTN2024	4.8750	1236	3.38	1/16/2024										
FDCPM 6.1458 01/24/24	FDC 24 R21	FDCFBD2024	6.1458	1244	3.41	1/24/2024					103.8747000					
APPM 7.5095 01/25/24	AP 24 R22	APCFXBD2024	7.5095	1245	3.41	1/25/2024					110.4326000					
ALIPM 5 01/30/24	ALI 24 R20	ALIFXBD2024	5.0000	1250	3.42	1/30/2024					103.4809000					
TEPMP 5.2813 02/06/24	TEL 24 R21	TELFXBD2024	5.2813	1257	3.44	2/6/2024					99.3187000					
PSBPM 5 02/09/24	PSB 02-24	PSBLTNC2024	5.0000	1260	3.45	2/9/2024										
JGSPM 5.3 02/27/24	JGS 24 R20	JGSFXBD2024	5.3000	1278	3.50	2/27/2024					99.3721000					
SMCPM 5.284 03/01/24	SMC 24 R22	SMCFXBD2024	5.2840	1281	3.51	3/1/2024					96.2207000					
STIEPM 5.8085 03/23/24	STIESG 24 R22	STIEFXBD2024	5.8085	1303	3.57	3/23/2024	3.200000	91.4946870	10:24:11 AM	91.5524159	92.9697000		91.6245900	91.6245900	91.4946870	91.4946870
MEGPM 5.3535 03/28/24	MEG 24 R22	MEGFXBD2024	5.3535	1308	3.58	3/28/2024	1.000000	105.6581020	1:12:19 PM	105.6581020	103.1189000		105.6581020	105.6581020	105.6581020	105.6581020
RCBPM 5 1/2 03/28/24	RCB 03-24	RCBLTNC2024	5.5000	1308	3.58	3/28/2024										
TOLPM 5 1/2 03/31/24	MNTC 24 R21	MNTCFXBD2024	5.5000	1311	3.59	3/31/2024					98.3975000					
SMBPM 6 04/02/24	SMB 24 R21	SMBFXBD2024	6.0000	1313	3.60	4/2/2024					102.4172000					
MBTPM 5 3/8 04/04/24	MBT 04-24	MBT2LTNC2024	5.3750	1315	3.60	4/4/2024	20.000000	104.0664430	11:20:17 AM	104.0664430			104.0664430	104.0664430	104.0664430	104.0664430
PBC 5 5/8 04/08/24	PBCOM 04-24	PBCOMLTN2024	5.6250	1319	3.61	4/8/2024										
PCORPM 7.8183 04/19/24	PCOR 24 R22	PCORFXBD2024	7.8183	1330	3.64	4/19/2024	0.420000	108.4421220	1:40:16 PM	108.4421220	108.7874000		108.8739000	108.4421220	108.4421220	108.4421220
SMCGL 7.1783 04/24/24	SMCGP 04-24 R22	SMCGP2BD2024	7.1783	1335	3.66	4/24/2024					108.6092000					
SMPHPM 5.1683 05/18/24	SMPH 05-24 R22	SMPH2FB2024	5.1683	1359	3.72	5/18/2024					103.6393000					
SMPM 5.6125 05/19/24	SM 24 R21	SMICFXBD2024	5.6125	1360	3.72	5/19/2024					99.1249000					
AEVPM 6.0157 06/18/24	AEV 24 R23	AEVFXBD2024	6.0157	1390	3.81	6/18/2024					102.6190000					
MBTPM 3 7/8 07/20/24	MBT 07-24	MBTLTNC2024	3.8750	1422	3.89	7/20/2024										
FFPM 6.0952 07/21/24	DD 24 R22	DDFXBD2024	6.0952	1423	3.90	7/21/2024					90.5529000		100.3252000			
GTCAHP 5 5/8 08/07/24	GTCA 24 R21	GTCFXBD2024	5.6250	1440	3.94	8/7/2024					98.6927000					
VLLPM 5.7512 08/08/24	VLL 24 R23	VLLFXBD2024	5.7512	1441	3.95	8/8/2024					99.1315000					
PNBPM 5 3/4 08/27/24	PNB 08-24	PNBLTNC2024	5.7500	1460	4.00	8/27/2024	0.500000	104.9138970	9:49:58 AM	104.9138970			104.9138970	104.9138970	104.9138970	104.9138970
SMPHPM 5.7417 09/01/24	SMPH 24 R21	SMPHFXBD2024	5.7417	1465	4.01	9/1/2024					105.4606000					
ALIPM 4.758 09/30/24	ALI 24 R22	ALIFXBD2024	4.7580	1494	4.09	9/30/2024					100.6762000					
SMCPM 5.55 10/04/24	SMC 10-24 R22	SMC2FXBD2024	5.5500	1498	4.10	10/4/2024					104.8571000					
BDOPM 5 3/8 10/12/24	BDO 10-24	BDOLTNC2024	5.3750	1506	4.12	10/12/2024										
FLIPM 5.6389 12/04/24	FLI 24 R21	FLIFXBD2024	5.6389	1559	4.27	12/4/2024					104.7867000					
SMCGL 6 1/4 12/22/24	SMCGP 24 R22	SMCGPFB2024	6.2500	1577	4.32	12/22/2024	1.000000	102.3745760	10:40:07 AM	102.3745760	99.9978000		102.3745760	102.3745760	102.3745760	102.3745760

