

CS Board Summary
October 30, 2020

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 4.4722 11/06/20	AEV 11-20	AEV2FXBD2020	4.4722	7	0.02	11/6/2020					2.7000					
FLIPM 4.8562 11/08/20	FLI 20 R19	FLIFXBD2020	4.8562	9	0.03	11/8/2020					4.5000					
MBTPM 7.15 11/09/20	MBT 11-20	MBTFXBD2020	7.1500	10	0.03	11/9/2020					2.7000					
AEVPM 4.4125 11/21/20	AEV 20 R19	AEVFXBD2020	4.4125	22	0.06	11/21/2020	0.250000	2.5500	11:19:07 AM	2.5500	4.3750		2.5500	2.5500	2.5500	2.5500
PNXPM 0 12/05/20	PNX 12.05.20	PNXCP01C2020		36	0.10	12/5/2020					6.5000					
UBPPM 7.061 12/07/20	UBP 12-20	UBPFXBD2020	7.0610	38	0.10	12/7/2020					2.5000					
MERPM 4 3/8 12/12/20	MER 20 P19	MERFXBD2020	4.3750	43	0.12	12/12/2020					4.5000					
ACRPM 0 12/14/20	ACR 12.14.20	ACRCP01L2020		45	0.12	12/14/2020					5.2500					
CHIBPM 5.7 01/10/21	CHIB 01-21	CHIBFXBD2021	5.7000	72	0.20	1/10/2021					2.6500					
TELPM 5.225 02/06/21	TEL 21 R19	TELFXBD2021	5.2250	99	0.27	2/6/2021	6.000000	2.3500	9:25:45 AM	2.3500	4.5000		2.3500	2.3500	2.3500	2.3500
ROCKPM 5.0932 02/15/21	ROCK 21 R19	ROCKFXBD2021	5.0932	108	0.30	2/15/2021	1.250000	3.0500	11:12:01 AM	3.0000	5.0000		2.8000	3.0500	2.8000	3.0500
TECHPM 0 02/18/21	TECH 02.18.21	TECCP01C2021		111	0.30	2/18/2021					5.5000					
SMPHPM 4.5095 02/25/21	SMPH 02-21	SMPH2FBD2021	4.5095	118	0.32	2/25/2021	2.000000	2.4500	1:37:10 PM	2.4500	3.0000		2.4500	2.4500	2.4500	2.4500
JGSPM 5.2442 02/27/21	JGS 21 R19	JGSFXBD2021	5.2442	120	0.33	2/27/2021	3.770000	2.5000	10:18:09 AM	2.5000	3.0000		2.5000	2.5000	2.5000	2.5000
ACRPM 0 03/15/21	ACR 03.15.21	ACRCP01M2021		136	0.37	3/15/2021					5.5000					
SLIPM 6.715 03/22/21	SLI 21 R18	SLIFXBD2021	6.7150	143	0.39	3/22/2021					5.8750					
TOLPM 5.07 03/31/21	MNTC 21 R19	MNTCFXBD2021	5.0700	152	0.42	3/31/2021					5.0000					
SMBPM 5 1/2 04/02/21	SMB 21 R19	SMBFXBD2021	5.5000	154	0.42	4/2/2021	11.880000	2.3750	1:36:41 PM	2.5521	3.0000		2.6250	2.6250	2.3750	2.3750
LANDBK 3 3/4 04/09/21	LBP 04-21	LBPLTNC2021	3.7500	161	0.44	4/9/2021										
PNBPM 6.3 05/08/21	PNB 05-21	PNBFXBD2021	6.3000	190	0.52	5/8/2021					2.9000					
VLLPM 5.9437 05/09/21	VLL 21 R19	VLLFXBD2021	5.9437	191	0.52	5/9/2021					7.0000					
ACPM 6.8 05/12/21	AC 05-21	ACFXBOND2021	6.8000	194	0.53	5/12/2021					3.0000					
SMPM 5.2958 05/19/21	SM 21 R19	SMICFXBD2021	5.2958	201	0.55	5/19/2021					5.0000					
RCBPM 6.15 06/04/21	RCB 06-21	RCBFXBD2021	6.1500	217	0.59	6/4/2021					2.9000					
CHIPM 5.32 06/06/21	CHI 21 R19	CHIFXBD2021	5.3200	219	0.60	6/6/2021	15.000000	2.7500	10:04:38 AM	2.7500	6.2500		2.7500	2.7500	2.7500	2.7500
SECBPM 5 7/8 06/28/21	SECB 06-21	SECBFXBD2021	5.8750	241	0.66	6/28/2021					2.9000					
MBTPM 5 1/2 07/03/21	MBT 07-21	MBTFXBD2021	5.5000	246	0.67	7/3/2021					3.2500					
SMCGL 4.3458 07/11/21	SMCGP 21 R19	SMCGPFBD2021	4.3458	254	0.70	7/11/2021					5.8750					
PNXPM 0 07/24/21	PNX 07.24.21	PNXCP01D2021		267	0.73	7/24/2021										
PSBPM 5.6 07/24/21	PSB 07-21	PSBFXBD2021	5.6000	267	0.73	7/24/2021					2.9000					
GTCAPH 5.1965 08/07/21	GTCAP 21 R19	GTCFXBD2021	5.1965	281	0.77	8/7/2021					5.5000					
ROBBNK 5 1/8 08/13/21	RBANK 08-21	RBANKFXBD2021	5.1250	287	0.79	8/13/2021					3.0000					
SMPHPM 5.2006 09/01/21	SMPH 21 R19	SMPHFXBD2021	5.2006	306	0.84	9/1/2021					5.0000					
CPGPM 6.9758 09/02/21	CPG 21 R20	CPGIFXBD2021	6.9758	307	0.84	9/2/2021					6.0000					
APPM 5.205 09/10/21	AP 21 R19	APCFXBD2021	5.2050	315	0.86	9/10/2021					3.0000					
ACRPM 0 09/13/21	ACR 09.13.21	ACRCP01N2021		318	0.87	9/13/2021					5.7500					
MBTPM 3 09/24/21	MBT 09-21	MBT2FXBD2021	3.0000	329	0.90	9/24/2021					2.6000					
BPMPM 4.05 09/27/21	BPI 09-21	BPIFXBD2021	4.0500	332	0.91	9/27/2021	2.000000	2.4600	1:16:04 PM	2.4600	2.6000		2.4600	2.4600	2.4600	2.4600
PCORPM 4.0032 10/27/21	PCOR 21 R19	PCORFXBD2021	4.0032	362	0.99	10/27/2021					9.0000					
ALIPM 4.2463 11/06/21	ALI 11-21	ALIFXBD2021	4.2463	372	1.02	11/6/2021					3.1000					
DEVPHI 4 1/4 11/11/21	DBP 11-21	DBPFXBD2021	4.2500	377	1.03	11/11/2021					2.6000					
ROBBNK 4.3 11/14/21	RBANK 11-21	RBANK2FBD2021	4.3000	380	1.04	11/14/2021					3.1000					
OMLFC 4.55 11/15/21	OMLF 11-21	OMLFFXBD2021	4.5500	381	1.04	11/15/2021					6.0000					
AEONPH 7.299 11/16/21	ES AEON 11-21	AEONFXRN2021	7.2990	382	1.05	11/16/2021					9.2500					
MBTPM 4 1/4 11/21/21	MBT 11-21	MBTLTNC2021	4.2500	387	1.06	11/21/2021										
FLIPM 5.4 12/04/21	FLI 21 R20	FLIFXBD2021	5.4000	400	1.10	12/4/2021					5.0000					
SMPM 2 7/8 01/22/22	ES SM 01-22	SMICSDNE2022	2.8750	449	1.23	1/22/2022					2.8750					
BPMPM 4.2423 01/24/22	BPI 01-22	BPIFXBD2022	4.2423	451	1.24	1/24/2022	1.000000	2.4950	1:16:14 PM	2.4950	3.3000		2.4950	2.4950	2.4950	2.4950
RLCPM 4.8 02/23/22	RLC 02-22	RLCFXBD2022	4.8000	481	1.32	2/23/2022					3.4000					
SMCPM 4.8243 03/01/22	SMC 22 R20	SMCFXBD2022	4.8243	487	1.33	3/1/2022	8.700000	5.1250	10:54:26 AM	5.1250	5.1250		5.1250	5.1250	5.1250	5.1250
SMBPM 6.6 04/02/22	SMB 22 R19	SMBFXBD2022	6.6000	519	1.42	4/2/2022					3.3000					
BDOPM 3 1/8 04/03/22	BDO 04-22	BDO2FXBD2022	3.1250	520	1.42	4/3/2022					2.9000					
RCBPM 4.848 04/07/22	RCB 04-22	RCB2FXBD2022	4.8480	524	1.44	4/7/2022					2.9000					
SMCPM 5.1923 04/07/22	SMC 04-22 R20	SMC2FXBD2022	5.1923	524	1.44	4/7/2022					5.7500					
MBTPM 6.3 04/11/22	MBT 04-22	MBTFXBD2022	6.3000	528	1.45	4/11/2022					3.3000					
CPGPM 7.8203 04/15/22	CPG 04-22	CPGIFXBD2022	7.8203	532	1.46	4/15/2022					5.3750					
SMCGL 6.835 04/24/22	SMCGP 04-22	SMCGP2BD2022	6.8350	541	1.48	4/24/2022	20.000000	3.7500	11:58:55 AM	3.7500	3.4000		3.7500	3.7500	3.7500	3.7500
ALIPM 6 04/27/22	ALI 22 R19	ALIFXBD2022	6.0000	544	1.49	4/27/2022					2.8050					
ALIPM 4 1/2 04/29/22	ALI 22 4.5	ALI2FXBD2022	4.5000	546	1.50	4/29/2022					3.4000					
PSBPM 3 1/2 04/30/22	PSB 04-22	PSBLTNC2022	3.5000	547	1.50	4/30/2022										
BPMPM 3.05 05/07/22	BPI 05-22	BPI2FXBD2022	3.0500	554	1.52	5/7/2022	2.000000	2.7730	1:23:20 PM	2.7730	3.0000		2.7730	2.7730	2.7730	2.7730
SMPHPM 6.2223 05/17/22	SMPH 05-22	SMPHFXBD2022	6.2223	564	1.54	5/17/2022	4.000000	2.6000	10:17:29 AM	2.6000	5.5000		2.6000	2.6000	2.6000	2.6000
CHIBPM 3 1/4 05/18/22	CHIB 05-22	CHIBLTNC2022	3.2500	565	1.55	5/18/2022										
SLTC 5.5796 05/22/22	SLTC 22 R20	SLTCFXBD2022	5.5796	569	1.56	5/22/2022					3.6000					
UBPPM 6 06/03/22	UBP 06-22	UBPFXBD2022	6.0000	581	1.59	6/3/2022					3.0000					
PNBPM 3 1/4 06/06/22	PNB 06-22	PNBLTNC2022	3.2500	584	1.60	6/6/2022										
BPFIAM 4.3 06/16/22	BFSB 06-22	BFSBFXBD2022	4.3000	594	1.63	6/16/2022	20.000000	2.8765	9:41:10 AM	2.8765	3.3000		2.8765	2.8765	2.8765	2.8765
ALIPM 3 06/26/22	ALI 06-22	ALI3FXBD2022	3.0000	604	1.65	6/26/2022					3.0000					
APPM 3 1/8 07/06/22	AP 07-22	APCFXBD2022	3.1250	614	1.68	7/6/2022					3.0000					
ENNOHL 6.131 07/16/22	HOUSE 22 R20	HOUSEFBD2022	6.1310	624	1.71	7/16/2022					6.0000					

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SMPM 6.9442 07/16/22	SM 22 R19	SMICFXBD2022	6.9442	624	1.71	7/16/2022					3.5000					
SECBPM 3 1/8 07/24/22	SECB 07-22	SECBFXBD2022	3.1250	632	1.73	7/24/2022					3.0000					
RCBPM 3 1/4 07/27/22	RCB 07-22	RCB3FXBD2022	3.2500	635	1.74	7/27/2022					3.0000					
BDOPM 4.408 08/03/22	BDO 08-22	BDOFXBND2022	4.4080	642	1.76	8/3/2022					3.2000					
AEVPM 5.0056 08/06/22	AEV 22 R20	AEVFXBND2022	5.0056	645	1.77	8/6/2022					3.5000					
FLIPM 5.3567 08/20/22	FLI 22 R20	FLIFXBND2022	5.3567	659	1.80	8/20/2022					4.0000					
EWPM 4 09/21/22	EW 09-22	EWBLTNCD2022	4.0000	691	1.89	9/21/2022										
ENNOHL 4.05 10/14/22	ES HOUSE 10-22	HOUSESDN2022	4.0500	714	1.96	10/14/2022					4.0500					
CHIBPM 2 3/4 10/22/22	CHIB 10-22	CHIBFXBD2022	2.7500	722	1.98	10/22/2022					3.1250					
PNBPM 3 3/4 10/27/22	PNB 10-22	PNB2LTNC2022	3.7500	727	1.99	10/27/2022										
AUBPM 4 5/8 11/07/22	AUB 11-22	AUBFXBND2022	4.6250	738	2.02	11/7/2022					3.5000	3.0000				
RCBPM 4.426 11/13/22	RCB 11-22	RCBFXBND2022	4.4260	744	2.04	11/13/2022					3.0500					
CHIBPM 3.65 12/02/22	CHIB 12-22	CHIB2LTN2022	3.6500	763	2.09	12/2/2022										
ROBBNK 4 1/8 12/16/22	RBANK 12-22	RBANKLTN2022	4.1250	777	2.13	12/16/2022	4.000000	2.7500	11:40:07 AM	2.7500			2.7500	2.7500	2.7500	2.7500
SMCGL 5 3/8 12/22/22	SMCGP 22 R20	SMCGPFBD2022	5.3750	783	2.14	12/22/2022					6.5000					
FLIPM 5.0496 01/07/23	CPI 01-23 R20	CPIFXBND2023	5.0496	799	2.19	1/7/2023					5.2500					
PSBPM 4 1/2 02/04/23	PSB 02-23	PSBFXBND2023	4.5000	827	2.26	2/4/2023					4.5000					
RCBPM 3 3/4 02/11/23	RCB 02-23	RCBLTNCD2023	3.7500	834	2.28	2/11/2023										
BDOPM 3 5/8 02/18/23	BDO 02-23	BDOLTNCD2023	3.6250	841	2.30	2/18/2023										
EWPM 4 1/2 02/21/23	EW 02-23	EWBFXBND2023	4.5000	844	2.31	2/21/2023					3.6000					
GTCAPI 5.0937 02/27/23	GTCAPI 23 R20	GTCAPIBND2023	5.0937	850	2.33	2/27/2023	0.426000	3.7000	10:19:20 AM	3.7000	5.8750		3.7000	3.7000	3.7000	3.7000
SMPHPM 5.663 03/01/23	SMPH 23 R21	SMPHFXBD2023	5.6630	852	2.33	3/1/2023	0.200000	4.2000	9:37:32 AM	4.2000	5.5000		4.2000	4.2000	4.2000	4.2000
SMCPM 6 1/4 03/19/23	SMC 23 R21	SMCFXBND2023	6.2500	870	2.38	3/19/2023	5.000000	5.3000	10:48:36 AM	5.3000	3.7000		5.3000	5.3000	5.3000	5.3000
MBTPM 4 1/2 04/24/23	MBT 04-23	MBTFXBND2023	4.5000	906	2.48	4/24/2023					3.7000					
PNBPM 3 7/8 04/26/23	PNB 04-23	PNBLTNCD2023	3.8750	908	2.49	4/26/2023										
EDCPM 4.7312 05/03/23	EDC 23 R19	EDCFXBND2023	4.7312	915	2.51	5/3/2023					3.8000					
SECBPM 3 7/8 05/08/23	SECB 05-23	SECBLTNC2023	3.8750	920	2.52	5/8/2023										
BPIPM 3 3/4 05/24/23	BPI 05-23	BPILTNC2023	3.7500	936	2.56	5/24/2023										
ACPM 3.92 07/07/23	AC 23 R22	ACFXBOND2023	3.9200	980	2.68	7/7/2023					4.3750					
SMCGL 4.7575 07/11/23	SMCGP 23 R21	SMCGPFBD2023	4.7575	984	2.69	7/11/2023					6.1250					
GLOPM 5.2792 07/17/23	GLO 23 R20	GLOFXBND2023	5.2792	990	2.71	7/17/2023	1.000000	3.9500	9:26:11 AM	3.9500		3.9500	3.9500	3.9500	3.9500	
RLCPM 3.683 07/17/23	RLC 07-23	RLCFXBND2023	3.6830	990	2.71	7/17/2023					3.4500					
SMCGL 6 3/4 08/17/23	SMCGP 08-23 R21	SMCGP2BD2023	6.7500	1021	2.80	8/17/2023	10.000000	4.9250	10:56:16 AM	4.9250	5.7500		4.9250	4.9250	4.9250	4.9250
UBPPM 4 3/8 08/21/23	UBP 08-23	UBPLTNCD2023	4.3750	1025	2.81	8/21/2023										
MBTPM 3 1/2 09/19/23	MBT 09-23	MBTLTNCD2023	3.5000	1054	2.89	9/19/2023										
ALIPM 7.0239 10/05/23	ALI 23 R21	ALI2FXBD2023	7.0239	1070	2.93	10/5/2023					5.2500					
ALIPM 3.8915 10/07/23	ALI 23 R22	ALIFXBND2023	3.8915	1072	2.94	10/7/2023					4.3750					
PCORPM 4.5219 10/27/23	PCOR 23 R21	PCORFXBD2023	4.5219	1092	2.99	10/27/2023	7.100000	4.0000	10:48:51 AM	4.0000	5.7500		4.0000	4.0000	4.0000	4.0000
DELMPI 3.484 10/30/23	DMPI 10-23	DMPIFXBBD2023	3.4840	1095	3.00	10/30/2023	108.900000	3.4840	10:03:35 AM	3.4840		3.4840	3.4840	3.4840	3.4840	3.4840
SECBPM 4 1/2 11/02/23	SECB 11-23	SECB2LTN2023	4.5000	1098	3.01	11/2/2023										
BDOPM 4 3/8 11/07/23	BDO 11-23	BDO2LTNC2023	4.3750	1103	3.02	11/7/2023										
FLIPM 5.4333 11/08/23	FLI 23 R20	FLIFXBND2023	5.4333	1104	3.02	11/8/2023					5.3750					
AEONPH 7.695 11/16/23	ES AEON 11-23	AEONFXRN2023	7.6950	1112	3.04	11/16/2023					9.5000					
AEVPM 4.6188 11/21/23	AEV 23 R20	AEVFXBND2023	4.6188	1117	3.06	11/21/2023					5.3750					
EWPM 4 5/8 12/07/23	EW 12-23	EWBLTNCD2023	4.6250	1133	3.10	12/7/2023										
SMPM 5.159 12/09/23	SM 23 R21	SMICFXBD2023	5.1590	1135	3.11	12/9/2023					3.8000					
VLLPM 8 12/21/23	VLL 23 R21	VLLFXBND2023	8.0000	1147	3.14	12/21/2023					6.3750					
CHIBPM 4.55 01/12/24	CHIB 01-24	CHIBLTNC2024	4.5500	1169	3.20	1/12/2024										
ROBBNK 4 7/8 01/16/24	RBANK 01-24	RBANKLTN2024	4.8750	1173	3.21	1/16/2024										
FDCPM 6.1458 01/24/24	FDC 24 R21	FDCFXBND2024	6.1458	1181	3.23	1/24/2024					4.9000					
APPM 7.5095 01/25/24	AP 24 R22	APCFXBND2024	7.5095	1182	3.24	1/25/2024					4.6250					
ALIPM 5 01/30/24	ALI 24 R20	ALIFXBND2024	5.0000	1187	3.25	1/30/2024					3.9000					
TELP 5.2813 02/06/24	TEL 24 R21	TELPFXBND2024	5.2813	1194	3.27	2/6/2024					5.5000					
PSBPM 5 02/09/24	PSB 02-24	PSBLTNCD2024	5.0000	1197	3.28	2/9/2024										
JGSPM 5.3 02/27/24	JGS 24 R20	JGSFXBND2024	5.3000	1215	3.33	2/27/2024					5.5000					
SMCPM 5.284 03/01/24	SMC 24 R22	SMCFXBND2024	5.2840	1218	3.34	3/1/2024	3.300000	6.6500	10:55:25 AM	6.6500		6.6500	6.6500	6.6500	6.6500	
STIEPM 5.8085 03/23/24	STIEG 24 R22	STIEFXBD2024	5.8085	1240	3.40	3/23/2024					8.7750					
MEGPM 5.3535 03/28/24	MEG 24 R22	MEGFXBND2024	5.3535	1245	3.41	3/28/2024					3.9500					
RCBPM 5 1/2 03/28/24	RCB 03-24	RCBLTNCD2024	5.5000	1245	3.41	3/28/2024										
TOLPM 5 1/2 03/31/24	MNTC 24 R21	MNTCFXBD2024	5.5000	1248	3.42	3/31/2024					6.0000					
SMBPM 6 04/02/24	SMB 24 R21	SMBFXBND2024	6.0000	1250	3.42	4/2/2024					5.7500					
SMPM 3.3613 04/02/24	SM 04-24	SMIC2FBD2024	3.3613	1250	3.42	4/2/2024					3.3610					
MBTPM 5 3/8 04/04/24	MBT 04-24	MBT2LTNC2024	5.3750	1252	3.43	4/4/2024										
PBC 5 5/8 04/08/24	PBCOM 04-24	PBCOMLTN2024	5.6250	1256	3.44	4/8/2024										
PCORPM 7.8183 04/19/24	PCOR 24 R22	PCORFXBD2024	7.8183	1267	3.47	4/19/2024	5.600000	4.9000	9:26:39 AM	4.9000	5.0000		4.9000	4.9000	4.9000	4.9000
SMCGL 7.1783 04/24/24	SMCGP 04-24 R22	SMCGP2BD2024	7.1783	1272	3.48	4/24/2024	7.000000	5.5000	11:39:16 AM	4.9643	6.6250		4.7500	5.5000	4.7500	5.5000
SMPHPM 5.1683 05/18/24	SMPH 05-24 R22	SMPH2FBD2024	5.1683	1296	3.55	5/18/2024					3.7000					
SMPM 5.6125 05/19/24	SM 24 R21	SMICFXBD2024	5.6125	1297	3.55	5/19/2024					5.8750					
AEVPM 6.0157 06/18/24	AEV 24 R23	AEVFXBND2024	6.0157	1327	3.63	6/18/2024					5.2500					
MBTPM 3 7/8 07/20/24	MBT 07-24	MBTLTNCD2024	3.8750	1359	3.72	7/20/2024	0.800000	3.9500	10:32:38 AM	3.9500		3.9500	3.9500	3.9500	3.9500	3.9500
FFPM 6.0952 07/21/24	DD 24 R22	DDFXBOND2024	6.0952	1360	3.72	7/21/2024	1.500000	8.0000	11:12:49 AM	8.0000	8.0000	6.0000	8.0000	8.0000	8.0000	8.0000
GTCAPI 5 5/8 08/07/24	GTCAPI 24 R21	GTCAPIBND2024	5.6250	1377	3.77	8/7/2024					6.0000					
VLLPM 5.7512 08/08/24	VLL 24 R23	VLLFXBND2024	5.7512	1378	3.77	8/8/2024					6.5000					

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	1397	3.83	8/27/2024										
SMPHPM 5.7417 09/01/24	SMPH 24 R21	SMPHFXBD2024	5.7417	1402	3.84	9/1/2024					4.2000					
ALIPM 4.758 09/30/24	ALI 24 R22	ALI2FXBD2024	4.7580	1431	3.92	9/30/2024					4.5750					
SMCPM 5.55 10/04/24	SMC 10-24 R22	SMC2FXBD2024	5.5500	1435	3.93	10/4/2024					5.5000	4.3500				
BDOPM 5 3/8 10/12/24	BDO 10-24	BDOLTNC2024	5.3750	1443	3.95	10/12/2024										
FLIPM 5.6389 12/04/24	FLI 24 R21	FLIFXBND2024	5.6389	1496	4.10	12/4/2024					4.3500					
SMCGL 6 1/4 12/22/24	SMCGP 24 R22	SMCGPFBD2024	6.2500	1514	4.15	12/22/2024					6.3750					
ALCOPM 6.3517 02/06/25	ALCO 25 R23	ALCOFXBD2025	6.3517	1560	4.27	2/6/2025					6.5750					
ACPM 4.82 02/10/25	AC 25 R23	ACFXBOND2025	4.8200	1564	4.28	2/10/2025	1.000000	3.6000	10:28:14 AM	3.6000	3.6000		3.6000	3.6000	3.6000	3.6000
RLCPM 4.9344 02/23/25	RLC 02-25	RLCFXBND2025	4.9344	1577	4.32	2/23/2025					6.5000					
SMPHPM 6.0804 03/01/25	SMPH 03-25 R23	SMPH2FBD2025	6.0804	1583	4.33	3/1/2025					3.9500					
FBPM 5.05 03/10/25	SMFB 25 R23	SMFBFXBD2025	5.0500	1592	4.36	3/10/2025					5.7500					
SMCPM 6 5/8 03/19/25	SMC 25 R23	SMCFXBND2025	6.6250	1601	4.38	3/19/2025					4.1000					
SECBPM 4 03/23/25	SECB 03-25	SECBLTNC2025	4.0000	1605	4.39	3/23/2025										
SMPHPM 4.8643 03/25/25	SMPH K 03-25 R23	SMPH3FBD2025	4.8643	1607	4.40	3/25/2025					4.0000					
BDOPM 4 03/27/25	BDO 03-25	BDOLTNC2025	4.0000	1609	4.41	3/27/2025										
PNBPM 4 3/8 04/11/25	PNB 04-25	PNBLTNC2025	4.3750	1624	4.45	4/11/2025										
ALIPM 5 5/8 04/25/25	ALI 25 R21	ALIFXBND2025	5.6250	1638	4.49	4/25/2025					5.7500					
BIPM 4 04/25/25	BPI 04-25	BPILTNC2025	4.0000	1638	4.49	4/25/2025										
SLTC 6.4872 05/22/25	SLTC 25 R22	SLTCFXBD2025	6.4872	1665	4.56	5/22/2025					6.0000					
SECBPM 4 06/17/25	SECB 06-25	SECB2LTN2025	4.0000	1691	4.63	6/17/2025										
VLLPM 5.6992 06/18/25	VLL 25 R22	VLL2FXBD2025	5.6992	1692	4.63	6/18/2025	0.050000	5.2500	10:27:19 AM	5.2500	6.0000		5.2500	5.2500	5.2500	5.2500
TOLPM 6.6407 07/04/25	NLEX 25 R23	NLEXFXBD2025	6.6407	1708	4.68	7/4/2025					5.7500					
APPM 3.935 07/06/25	AP 25 R23	APCFXBND2025	3.9350	1710	4.68	7/6/2025					3.8000					
ENNOHL 6.8666 07/16/25	HOUSE 25 R22	HOUSEFBD2025	6.8666	1720	4.71	7/16/2025					6.5000					
RLCPM 3.8 07/17/25	RLC 07-25	RLC2FXBD2025	3.8000	1721	4.71	7/17/2025					3.8000					
SECBPM 4 08/05/25	SECB 08-25	SECB3LTN2025	4.0000	1740	4.76	8/5/2025										
FLIPM 5.7139 08/20/25	FLI 25 R22	FLIFXBND2025	5.7139	1755	4.81	8/20/2025					6.0000					
BANKCM 4 1/2 09/17/25	BOC 09-25	BOCLTNC2025	4.5000	1783	4.88	9/17/2025										
ALIPM 3.862 09/29/25	ALI 25 R23	ALI3FXBD2025	3.8620	1795	4.91	9/29/2025	2.000000	3.8620	11:49:13 AM	3.8620	3.9000		3.8620	3.8620	3.8620	3.8620
PCORPM 8.0551 10/19/25	PCOR 25 R23	PCORFXBD2025	8.0551	1815	4.97	10/19/2025					5.8750					
ALIPM 4 3/4 10/25/25	ALI 25 R22	ALI2FXBD2025	4.7500	1821	4.99	10/25/2025					3.9000					
DELMPI 3.7563 10/30/25	DMPI 25 R24	DMPIFXBD2025	3.7563	1826	5.00	10/30/2025	16.450000	3.7563	10:04:04 AM	3.7563			3.7563	3.7563	3.7563	3.7563
SMPHPM 4.799 11/25/25	SMPH 25 R23	SMPHFXBD2025	4.7990	1852	5.07	11/25/2025					5.5000					
MERPM 4 7/8 12/12/25	MER 25 R20	MERFXBND2025	4.8750	1869	5.12	12/12/2025					5.2500					
VLLPM 8 1/4 12/21/25	VLL 25 R23	VLLFXBND2025	8.2500	1878	5.14	12/21/2025					6.1250					
ALIPM 4.85 03/23/26	ALI 26 R23	ALIFXBND2026	4.8500	1970	5.39	3/23/2026	1.050000	3.9500	9:57:02 AM	3.9500	3.9500		3.9500	3.9500	3.9500	3.9500
SMCGL 7.6 04/24/26	SMCGP 26 R24	SMCGP2BD2026	7.6000	2002	5.48	4/24/2026					4.4000					
ALIPM 6.369 05/06/26	ALI 26 R24	ALI2FXBD2026	6.3690	2014	5.51	5/6/2026					3.9500					
SMCGL 5.1792 07/11/26	SMCGP 26 R23	SMCGPFBD2026	5.1792	2080	5.70	7/11/2026	3.380000				4.6000					
SMPHPM 4.2005 07/26/26	SMPH 26 R23	SMPHFXBD2026	4.2005	2095	5.74	7/26/2026					4.0500					
APPM 6.1 09/10/26	AP 26 R21	APCFXBND2026	6.1000	2141	5.86	9/10/2026					5.8500					
APPM 5.2757 10/14/26	AP 26 R25	APC2FXBD2026	5.2757	2175	5.96	10/14/2026					4.1000					
FFPM 5.9721 12/15/26	DD 26 R23	DDFXBOND2026	5.9721	2237	6.13	12/15/2026					9.8750					
ALIPM 4.9899 02/06/27	ALI 27 R24	ALI2FXBD2027	4.9899	2290	6.27	2/6/2027					5.8000					
SMCPM 5.7613 03/01/27	SMC 27 R24	SMCFXBND2027	5.7613	2313	6.33	3/1/2027					6.7500					
FBPM 5 1/4 03/10/27	SMFB 27 R25	SMFBFXBD2027	5.2500	2322	6.36	3/10/2027					6.0000					
STIEPM 6.3756 03/23/27	STIESG 27 R24	STIGFXBD2027	6.3756	2335	6.39	3/23/2027					10.0000					
SMPHPM 5.0583 03/25/27	SMPH 27 R25	SMPHFXBD2027	5.0583	2337	6.40	3/25/2027					6.7500					
ALIPM 5.2624 05/02/27	ALI 05-27 R24	ALIFXBND2027	5.2624	2375	6.50	5/2/2027					4.1000					
ACPM 6 7/8 05/11/27	AC 27 R22	ACFXBOND2027	6.8750	2384	6.53	5/11/2027					4.1000					
APPM 5.3367 07/03/27	AP 07-27 R24	APCFXBND2027	5.3367	2437	6.67	7/3/2027					4.3500					
AEVPM 6.0169 08/06/27	AEV 27 R22	AEVFXBND2027	6.0169	2471	6.77	8/6/2027					6.0000					
VLLPM 6.2255 08/08/27	VLL 27 R24	VLLFXBND2027	6.2255	2473	6.77	8/8/2027					7.1250					
SMCGL 6 5/8 12/22/27	SMCGP 27 R24	SMCGPFBD2027	6.6250	2609	7.14	12/22/2027					4.7000					
SMCPM 7 1/8 03/19/28	SMC 28 R25	SMCFXBND2028	7.1250	2697	7.38	3/19/2028					4.7000					
ALIPM 5.9203 04/27/28	ALI 28 R23	ALIFXBND2028	5.9203	2736	7.49	4/27/2028					4.8000					
TOLPM 6.9 07/04/28	NLEX 28 R25	NLEXFXBD2028	6.9000	2804	7.68	7/4/2028					4.7000					
APPM 8.5091 10/25/28	AP 28 R25	APCFXBND2028	8.5091	2917	7.99	10/25/2028					4.6000					
AEVPM 6.321 06/18/29	AEV 29 R26	AEVFXBND2029	6.3210	3153	8.63	6/18/2029					4.6000					
UBPPM 5 1/4 05/24/30	UBP 30 R25	UBPTIER2030	5.2500	3493	9.56	5/24/2030										
ALIPM 6 10/10/33	ALI 33 R25	ALIFXBND2033	6.0000	4728	12.95	10/10/2033					5.2000					