CS Board Summary
November 27, 2020

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
PNXPM 0 12/05/20	PNX 12.05.20	PNXCP01C2020		8	0.02	12/5/2020					99.9278000					
UBPPM 7.061 12/07/20	UBP 12-20	UBPFXBND2020	7.0610	10	0.03	12/7/2020					100.0838000					
MERPM 4 3/8 12/12/20	MER 20 P19	MERFXBND2020	4.3750	15	0.04	12/12/2020					99.9949000					
ACRPM 0 12/14/20	ACR 12.14.20	ACRCP01L2020		17	0.05	12/14/2020					99.8108000					
CHIBPM 5.7 01/10/21	CHIB 01-21	CHIBFXBD2021	5.7000	44	0.12	1/10/2021					100.4000000					
TELPM 5.225 02/06/21	TEL 21 R19	TELFXBND2021	5.2250	71	0.19	2/6/2021					100.1269000					
ROCKPM 5.0932 02/15/21	ROCK 21 R19	ROCKFXBD2021	5.0932	80	0.22	2/15/2021	3.000000	100.5600810	1:03:33 PM	100.5600810	100.0167000	100.6323000	100.5600810	100.5600810	100.5600810	100.5600810
TECHPM 0 02/18/21	TECH 02.18.21	TECCP01C2021		83	0.23	2/18/2021					98.8074000					
SMPHPM 4.5095 02/25/21	SMPH 02-21	SMPH2FBD2021	4.5095	90	0.25	2/25/2021					100.4891000					
JGSPM 5.2442 02/27/21	JGS 21 R19	JGSFXBND2021	5.2442	92	0.25	2/27/2021					100.1014000					
ACRPM 0 03/15/21	ACR 03.15.21	ACRCP01M2021		108	0.30	3/15/2021					98.4360000					
SLIPM 6.715 03/22/21	SLI 21 R18	SLIFXBND2021	6.7150	115	0.32	3/22/2021					100.2678000					
TOLPM 5.07 03/31/21	MNTC 21 R19	MNTCFXBD2021	5.0700	124	0.34	3/31/2021					100.0211000					
SMBPM 5 1/2 04/02/21	SMB 21 R19	SMBFXBND2021	5.5000	126	0.35	4/2/2021	0.100000	101.0263937	9:49:17 AM	101.0263937	101.0264000		101.0263937	101.0263937	101.0263937	101.0263937
LANDBK 3 3/4 04/09/21	LBP 04-21	LBPLTNCD2021	3.7500	133	0.36	4/9/2021										
PNBPM 6.3 05/08/21	PNB 05-21	PNBFXBND2021	6.3000	162	0.44	5/8/2021					101.6860000					
VLLPM 5.9437 05/09/21	VLL 21 R19	VLLFXBND2021	5.9437	163	0.45	5/9/2021					99.5450000					
ACPM 6.8 05/12/21	AC 05-21	ACFXBOND2021	6.8000	166	0.45	5/12/2021	3.000000	101.8937360	11:27:17 AM	101.8937360	101.0667000		101.8937360	101.8937360	101.8937360	101.8937360
SMPM 5.2958 05/19/21	SM 21 R19	SMICFXBD2021	5.2958	173	0.47	5/19/2021					100.1309000					
RCBPM 6.15 06/04/21	RCB 06-21	RCBFXBND2021	6.1500	189	0.52	6/4/2021					101.8889000					
CHIPM 5.32 06/06/21	CHI 21 R19	CHIFXBND2021	5.3200	191	0.52	6/6/2021	0.100000	100.9183460	10:28:47 AM	100.9183460	99.5357000		100.9183460	100.9183460	100.9183460	100.9183460
SECBPM 5 7/8 06/28/21	SECB 06-21	SECBFXBD2021	5.8750	213	0.58	6/28/2021	2.000000	102.1408380	9:38:36 AM	102.1408380	101.9776000		102.1408380	102.1408380	102.1408380	102.1408380
MBTPM 5 1/2 07/03/21	MBT 07-21	MBTFXBND2021	5.5000	218	0.60	7/3/2021					101.4086000					
SMCGL 4.3458 07/11/21	SMCGP 21 R19	SMCGPFBD2021	4.3458	226	0.62	7/11/2021	4.000000	101.2982660	1:03:25 PM	101.2144150	99.0867000	101.4206000	100.9628620	101.2982660	100.9628620	101.2982660
PNXPM 0 07/24/21	PNX 07.24.21	PNXCP01D2021		239	0.65	7/24/2021										
PSBPM 5.6 07/24/21	PSB 07-21	PSBFXBND2021	5.6000	239	0.65	7/24/2021	1.000000	102.0480015	1:56:11 PM	102.0480015	102.0480000		102.0480015	102.0480015	102.0480015	102.0480015
GTCAPH 5.1965 08/07/21	GTCAP 21 R19	GTCFXBND2021	5.1965	253	0.69	8/7/2021					99.7961000					
ROBBNK 5 1/8 08/13/21	RBANK 08-21	RBNKFXBD2021	5.1250	259	0.71	8/13/2021					101.8853000					
SMPHPM 5.2006 09/01/21	SMPH 21 R19	SMPHFXBD2021	5.2006	278	0.76	9/1/2021					100.1468000					
CPGPM 6.9758 09/02/21	CPG 21 R20	CPGIFXBD2021	6.9758	279	0.76	9/2/2021					100.7104000					
APPM 5.205 09/10/21	AP 21 R19	APCFXBND2021	5.2050	287	0.79	9/10/2021					102.1471000					
ACRPM 0 09/13/21	ACR 09.13.21	ACRCP01N2021		290	0.79	9/13/2021					95.6315000					
MBTPM 3 09/24/21	MBT 09-21	MBT2FXBD2021	3.0000	301	0.82	9/24/2021					100.4817000					
BPIPM 4.05 09/27/21	BPI 09-21	BPIFXBND2021	4.0500	304	0.83	9/27/2021					101.3388000					
PCORPM 4.0032 10/27/21	PCOR 21 R19	PCORFXBD2021	4.0032	334	0.91	10/27/2021	2.000000	101.7021303	10:17:31 AM	101.7021303	95.6982000		101.7021303	101.7021303	101.7021303	101.7021303
ALIPM 4.2463 11/06/21	ALI 11-21	ALIFXBND2021	4.2463	344	0.94	11/6/2021	2.000000	101.9663370	9:38:38 AM	101.9663370	101.6934000		101.9663370	101.9663370	101.9663370	101.9663370
DEVPHI 4 1/4 11/11/21	DBP 11-21	DBPFXBND2021	4.2500	349	0.96	11/11/2021					101.7219000					
ROBBNK 4.3 11/14/21	RBANK 11-21	RBNK2FBD2021	4.3000	352	0.96	11/14/2021					101.7840000					
OMLFC 4.55 11/15/21	OMLF 11-21	OMLFFXBD2021	4.5500	353	0.97	11/15/2021					98.6619000					
AEONPH 7.299 11/16/21	ES AEON 11-21	AEONFXRN2021	7.2990	354	0.97	11/16/2021					98.4648000					
MBTPM 4 1/4 11/21/21	MBT 11-21	MBTLTNCD2021	4.2500	359	0.98	11/21/2021										
FLIPM 5.4 12/04/21	FLI 21 R20	FLIFXBND2021	5.4000	372	1.02	12/4/2021	2.000000	103.2838814	10:17:22 AM	103.2838814	100.3907000		103.2838814	103.2838814	103.2838814	103.2838814
SMPM 2 7/8 01/22/22	ES SM 01-22	SMICSDNE2022	2.8750	421	1.15	1/22/2022					100.1935000					
BPIPM 4.2423 01/24/22	BPI 01-22	BPIFXBND2022	4.2423	423	1.16	1/24/2022					101.7356000					
RLCPM 4.8 02/23/22	RLC 02-22	RLCFXBND2022	4.8000	453	1.24	2/23/2022					102.5154000					
SMCPM 4.8243 03/01/22	SMC 22 R20	SMCFXBND2022	4.8243	459	1.26	3/1/2022					99.6382000					
SMBPM 6.6 04/02/22	SMB 22 R19	SMBFXBND2022	6.6000	491	1.34	4/2/2022					105.0795000					
BDOPM 3 1/8 04/03/22	BDO 04-22	BDO2FXBD2022	3.1250	492	1.35	4/3/2022	4.000000	100.5564190	10:58:49 AM	100.5564190	100.5564000		100.5564190	100.5564190	100.5564190	100.5564190
RCBPM 4.848 04/07/22	RCB 04-22	RCB2FXBD2022	4.8480	496	1.36	4/7/2022					102.8372000					
SMCPM 5.1923 04/07/22	SMC 04-22 R20	SMC2FXBD2022	5.1923	496	1.36	4/7/2022	7.580000	103.0901510	1:35:17 PM	103.0555790	99.2141000		103.0027990	103.0901510	103.0027990	103.0901510
MBTPM 6.3 04/11/22	MBT 04-22	MBTFXBND2022	6.3000	500	1.37	4/11/2022					104.7939000					
CPGPM 7.8203 04/15/22	CPG 04-22	CPGIFXBD2022	7.8203	504	1.38	4/15/2022					103.2778000					
SMCGL 6.835 04/24/22	SMCGP 04-22	SMCGP2BD2022	6.8350	513	1.41	4/24/2022	69.400000	104.5265290	1:48:08 PM	104.5265292	100.4407000		104.5265290	104.5265294	104.5265290	104.5265290
ALIPM 6 04/27/22	ALI 22 R19	ALIFXBND2022	6.0000	516	1.41	4/27/2022					104.5185000					
ALIPM 4 1/2 04/29/22	ALI 22 4.5	ALI2FXBD2022	4.5000	518	1.42	4/29/2022					102.4737000					
PSBPM 3 1/2 04/30/22	PSB 04-22	PSBLTNCD2022	3.5000	519	1.42	4/30/2022										
BPIPM 3.05 05/07/22	BPI 05-22	BPI2FXBD2022	3.0500	526	1.44	5/7/2022					100.2093000					
SMPHPM 6.2223 05/17/22	SMPH 05-22	SMPHFXBD2022	6.2223	536	1.47	5/17/2022	0.250000	104.9381140	1:19:29 PM	104.9381140	100.9979000		104.9381140	104.9381140	104.9381140	104.9381140
CHIBPM 3 1/4 05/18/22	CHIB 05-22	CHIBLTNC2022	3.2500	537	1.47	5/18/2022	5.000000	99.5026310	11:52:52 AM	99.5026310			99.5026310	99.5026310	99.5026310	99.5026310
SLTC 5.5796 05/22/22	SLTC 22 R20	SLTCFXBD2022	5.5796	541	1.48	5/22/2022					103.8550000					
UBPPM 6 06/03/22	UBP 06-22	UBPFXBND2022	6.0000	553	1.51	6/3/2022					104.5343000					
PNBPM 3 1/4 06/06/22	PNB 06-22	PNBLTNCD2022	3.2500	556	1.52	6/6/2022										
BPIFAM 4.3 06/16/22	BFSB 06-22	BFSBFXBD2022	4.3000	566	1.55	6/16/2022					102.1028000					
ALIPM 3 06/26/22	ALI 06-22	ALI3FXBD2022	3.0000	576	1.58	6/26/2022	3.150000	100.9596060	10:45:48 AM	100.9596060	99.9994000		100.9596060	100.9596060	100.9596060	100.9596060
APPM 3 1/8 07/06/22	AP 07-22	APCFXBND2022	3.1250	586	1.60	7/6/2022					100.3493000					
ENNOHL 6.131 07/16/22	HOUSE 22 R20	HOUSEFBD2022	6.1310	596	1.63	7/16/2022					100.1985000					
SMPM 6.9442 07/16/22	SM 22 R19	SMICFXBD2022	6.9442	596	1.63	7/16/2022					106.3697000					
SECBPM 3 1/8 07/24/22	SECB 07-22	SECBFXBD2022	3.1250	604	1.65	7/24/2022	5.000000	100.8404460	10:48:30 AM	100.8404460	100.3600000		100.8404460	100.8404460	100.8404460	100.8404460
RCBPM 3 1/4 07/27/22	RCB 07-22	RCB3FXBD2022	3.2500	607	1.66	7/27/2022					100.5631000					
BDOPM 4.408 08/03/22	BDO 08-22	BDOFXBND2022	4.4080	614	1.68	8/3/2022					102.2872000					
AEVPM 5.0056 08/06/22	AEV 22 R20	AEVFXBND2022	5.0056	617	1.69	8/6/2022					103.2741000					

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FLIPM 5.3567 08/20/22	FLI 22 R20	FLIFXBND2022	5.3567	631	1.73	8/20/2022	2.000000	104.2768610	10:08:30 AM	104.2768610	103.0846000	104.6205000	104.2768610	104.2768610	104.2768610	104.2768610
EWPM 4 09/21/22	EW 09-22	EWBLTNCD2022	4.0000	663	1.82	9/21/2022										
ENNOHL 4.05 10/14/22	ES HOUSE 10-22	HOUSESDN2022	4.0500	686	1.88	10/14/2022					99.9987000					
CHIBPM 2 3/4 10/22/22	CHIB 10-22	CHIBFXBD2022	2.7500	694	1.90	10/22/2022					99.3131000					
PNBPM 3 3/4 10/27/22	PNB 10-22	PNB2LTNC2022	3.7500	699	1.91	10/27/2022										
AUBPM 4 5/8 11/07/22	AUB 11-22	AUBFXBND2022	4.6250	710	1.94	11/7/2022					103.0404000	103.9977000				
RCBPM 4.426 11/13/22	RCB 11-22	RCBFXBND2022	4.4260	716	1.96	11/13/2022					102.6905000					
LANDBK 2.5872 11/17/22	LBP 11-22	LBPFXBND2022	2.5872	720	1.97	11/17/2022					99.9753000					
CHIBPM 3.65 12/02/22	CHIB 12-22	CHIB2LTN2022	3.6500	735	2.01	12/2/2022	4.000000	100.0960690	11:52:51 AM	100.0960690			100.0960690	100.0960690	100.0960690	100.0960690
ROBBNK 4 1/8 12/16/22	RBANK 12-22	RBANKLTN2022	4.1250	749	2.05	12/16/2022										
SMCGL 5 3/8 12/22/22	SMCGP 22 R20	SMCGPFBD2022	5.3750	755	2.07	12/22/2022	2.000000	102.5962180	1:37:45 PM	102.3703922	97.8469000		100.3379600	102.5962180	100.3379600	102.5962180
FLIPM 5.0496 01/07/23	CPI 01-23 R20	CPIFXBND2023	5.0496	771	2.11	1/7/2023					99.6020000					
PSBPM 4 1/2 02/04/23	PSB 02-23	PSBFXBND2023	4.5000	799	2.19	2/4/2023					99.9987000					
RCBPM 3 3/4 02/11/23	RCB 02-23	RCBLTNCD2023	3.7500	806	2.21	2/11/2023										
BDOPM 3 5/8 02/18/23	BDO 02-23	BDOLTNCD2023	3.6250	813	2.23	2/18/2023										
EWPM 4 1/2 02/21/23	EW 02-23	EWBFXBND2023	4.5000	816	2.23	2/21/2023					102.3443000					
GTCAPH 5.0937 02/27/23	GTCAP 23 R20	GTCFXBND2023	5.0937	822	2.25	2/27/2023					98.3717000					
SMPHPM 5.663 03/01/23	SMPH 23 R21	SMPHFXBD2023	5.6630	824	2.26	3/1/2023	1.410000	105.7471330	11:43:02 AM	105.7471330	100.3310000		105.7471330	105.7471330	105.7471330	105.7471330
SMCPM 6 1/4 03/19/23	SMC 23 R21	SMCFXBND2023	6.2500	842	2.31	3/19/2023					106.2786000					
MBTPM 4 1/2 04/24/23	MBT 04-23	MBTFXBND2023	4.5000	878	2.40	4/24/2023					102.5209000					
PNBPM 3 7/8 04/26/23	PNB 04-23	PNBLTNCD2023	3.8750	880	2.41	4/26/2023										
EDCPM 4.7312 05/03/23	EDC 23 R19	EDCFXBND2023	4.7312	887	2.43	5/3/2023					103.0677000					
SECBPM 3 7/8 05/08/23	SECB 05-23	SECBLTNC2023	3.8750	892	2.44	5/8/2023										
BPIPM 3 3/4 05/24/23	BPI 05-23	BPILTNCD2023	3.7500	908	2.49	5/24/2023										
ACPM 3.92 07/07/23	AC 23 R22	ACFXBOND2023	3.9200	952	2.61	7/7/2023					99.0078000					
SMCGL 4.7575 07/11/23	SMCGP 23 R21	SMCGPFBD2023	4.7575	956	2.62	7/11/2023	2.000000	104.6442480	1:22:30 PM	104.6442480	100.6294000		104.6442480	104.6442480	104.6442480	104.6442480
GLOPM 5.2792 07/17/23	GLO 23 R20	GLOFXBND2023	5.2792	962	2.63	7/17/2023					104.7035000					
RLCPM 3.683 07/17/23	RLC 07-23	RLCFXBND2023	3.6830	962	2.63	7/17/2023					100.7027000					
SMCGL 6 3/4 08/17/23	SMCGP 08-23 R21	SMCGP2BD2023	6.7500	993	2.72	8/17/2023					102.6188000					
UBPPM 4 3/8 08/21/23	UBP 08-23	UBPLTNCD2023	4.3750	997	2.73	8/21/2023										
MBTPM 3 1/2 09/19/23	MBT 09-23	MBTLTNCD2023	3.5000	1026	2.81	9/19/2023										
ALIPM 7.0239 10/05/23	ALI 23 R21	ALI2FXBD2023	7.0239	1042	2.85	10/5/2023					104.6561000					
ALIPM 3.8915 10/07/23	ALI 23 R22	ALIFXBND2023	3.8915	1044	2.86	10/7/2023					98.8449000					
PCORPM 4.5219 10/27/23	PCOR 23 R21	PCORFXBD2023	4.5219	1064	2.91	10/27/2023					96.7334000					
DELMPI 3.484 10/30/23	DMPI 10-23	DMPIFXBD2023	3.4840	1067	2.92	10/30/2023					99.9964000	99.9991000				
SECBPM 4 1/2 11/02/23	SECB 11-23	SECB2LTN2023	4.5000	1070	2.93	11/2/2023										
BDOPM 4 3/8 11/07/23	BDO 11-23	BDO2LTNC2023	4.3750	1075	2.94	11/7/2023										
FLIPM 5.4333 11/08/23	FLI 23 R20	FLIFXBND2023	5.4333	1076	2.95	11/8/2023					100.1557000					
AEONPH 7.695 11/16/23	ES AEON 11-23	AEONFXRN2023	7.6950	1084	2.97	11/16/2023					96.0477000					
AEVPM 2.8403 11/16/23	AEV 11-23	AEV2FXBD2023	2.8403	1084	2.97	11/16/2023					99.8310000					
FLIPM 3.3353 11/18/23	FLI 11-23	FLI2FXBD2023	3.3353	1086	2.97	11/18/2023	5.500000	100.2396800	9:37:26 AM	100.2396800	100.0004000		100.2396800	100.2396800	100.2396800	100.2396800
AEVPM 4.6188 11/21/23	AEV 23 R20	AEVFXBND2023	4.6188	1089	2.98	11/21/2023					97.9348000					
EWPM 4 5/8 12/07/23	EW 12-23	EWBLTNCD2023	4.6250	1105	3.03	12/7/2023										
SMPM 5.159 12/09/23	SM 23 R21	SMICFXBD2023	5.1590	1107	3.03	12/9/2023	1.000000	105.0108188	11:47:52 AM	105.0108188	99.4033000		105.0108188	105.0108188	105.0108188	105.0108188
VLLPM 8 12/21/23	VLL 23 R21	VLLFXBND2023	8.0000	1119	3.06	12/21/2023					104.6181000					
CHIBPM 4.55 01/12/24	CHIB 01-24	CHIBLTNC2024	4.5500	1141	3.12	1/12/2024	12.000000	99.2792210	1:30:36 PM	99.2792210			99.2792210	99.2792210	99.2792210	99.2792210
ROBBNK 4 7/8 01/16/24	RBANK 01-24	RBANKLTN2024	4.8750	1145	3.14	1/16/2024										
FDCPM 6.1458 01/24/24	FDC 24 R21	FDCFXBND2024	6.1458	1153	3.16	1/24/2024					103.6108000					
APPM 7.5095 01/25/24	AP 24 R22	APCFXBND2024	7.5095	1154	3.16	1/25/2024					108.3313000					
ALIPM 5 01/30/24	ALI 24 R20	ALIFXBND2024	5.0000	1159	3.17	1/30/2024	8.500000	104.4656040	9:26:57 AM	104.4656040	104.4510000		104.4656040	104.4656040	104.4656040	104.4656040
TELPM 5.2813 02/06/24	TEL 24 R21	TELFXBND2024	5.2813	1166	3.19	2/6/2024					99.3640000					
PSBPM 5 02/09/24	PSB 02-24	PSBLTNCD2024	5.0000	1169	3.20	2/9/2024										
JGSPM 5.3 02/27/24	JGS 24 R20	JGSFXBND2024	5.3000	1187	3.25	2/27/2024					99.4050000					
SMCPM 5.284 03/01/24	SMC 24 R22	SMCFXBND2024	5.2840	1190	3.26	3/1/2024					96.0369000					
STIEPM 5.8085 03/23/24	STIESG 24 R22	STIGFXBD2024	5.8085	1212	3.32	3/23/2024					92.3002000					
MEGPM 5.3535 03/28/24	MEG 24 R22	MEGFXBND2024	5.3535	1217	3.33	3/28/2024	5.000000	105.7328420	1:40:48 PM	105.7328420	104.1690000		105.7328420	105.7328420	105.7328420	105.7328420
RCBPM 5 1/2 03/28/24	RCB 03-24	RCBLTNCD2024	5.5000	1217	3.33	3/28/2024										
TOLPM 5 1/2 03/31/24	MNTC 24 R21	MNTCFXBD2024	5.5000	1220	3.34	3/31/2024					98.4985000					
SMBPM 6 04/02/24	SMB 24 R21	SMBFXBND2024	6.0000	1222	3.35	4/2/2024					100.7398000					
SMPM 3.3613 04/02/24	SM 04-24	SMIC2FBD2024	3.3613	1222	3.35	4/2/2024					99.8758000					
MBTPM 5 3/8 04/04/24	MBT 04-24	MBT2LTNC2024	5.3750	1224	3.35	4/4/2024										
PBC 5 5/8 04/08/24	PBCOM 04-24	PBCOMLTN2024	5.6250	1228	3.36	4/8/2024										
PCORPM 7.8183 04/19/24	PCOR 24 R22	PCORFXBD2024	7.8183	1239	3.39	4/19/2024	0.500000	110.0275840	1:28:43 PM	110.0275840	108.7194000		110.0275840	110.0275840	110.0275840	110.0275840
SMCGL 7.1783 04/24/24	SMCGP 04-24 R22	SMCGP2BD2024	7.1783	1244	3.41	4/24/2024	2.060000	108.1455170	1:04:11 PM	108.1455170	101.6673000		108.1455170	108.1455170	108.1455170	108.1455170
SMPHPM 5.1683 05/18/24	SMPH 05-24 R22	SMPH2FBD2024	5.1683	1268	3.47	5/18/2024					107.9370000					
SMPM 5.6125 05/19/24	SM 24 R21	SMICFXBD2024	5.6125	1269	3.47	5/19/2024					99.1849000					
AEVPM 6.0157 06/18/24	AEV 24 R23	AEVFXBND2024	6.0157	1299	3.56	6/18/2024					102.4620000					
MBTPM 3 7/8 07/20/24	MBT 07-24	MBTLTNCD2024	3.8750	1331	3.64	7/20/2024										
FFPM 6.0952 07/21/24	DD 24 R22	DDFXBOND2024	6.0952	1332	3.65	7/21/2024	23.000000	101.9482380	11:33:53 AM	101.9482380	94.0338000	101.9482000	101.9482380	101.9482380	101.9482380	101.9482380
GTCAPH 5 5/8 08/07/24	GTCAP 24 R21	GTCFXBND2024	5.6250	1349	3.69	8/7/2024					98.7669000					
VLLPM 5.7512 08/08/24	VLL 24 R23	VLLFXBND2024	5.7512	1350	3.70	8/8/2024					97.7215000					
PNBPM 5 3/4 08/27/24	PNB 08-24	PNBLTNCD2024	5.7500	1369	3.75	8/27/2024										
SMPHPM 5.7417 09/01/24	SMPH 24 R21	SMPHFXBD2024	5.7417	1374	3.76	9/1/2024					99.6377000					
ALIPM 4.758 09/30/24	ALI 24 R22	ALI2FXBD2024	4.7580	1403	3.84	9/30/2024					100.8138000					
SMCPM 5.55 10/04/24	SMC 10-24 R22	SMC2FXBD2024	5.5500	1407	3.85	10/4/2024					103.6836000	109.2190000				

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
BDOPM 5 3/8 10/12/24	BDO 10-24	BDOLTNCD2024	5.3750	1415	3.87	10/12/2024										
FLIPM 5.6389 12/04/24	FLI 24 R21	FLIFXBND2024	5.6389	1468	4.02	12/4/2024					104.9054000					
SMCGL 6 1/4 12/22/24	SMCGP 24 R22	SMCGPFBD2024	6.2500	1486	4.07	12/22/2024					99.5539000					
ALCOPM 6.3517 02/06/25	ALCO 25 R23	ALCOFXBD2025	6.3517	1532	4.19	2/6/2025					99.1870000					
ACPM 4.82 02/10/25	AC 25 R23	ACFXBOND2025	4.8200	1536	4.21	2/10/2025	13.000000	105.5178700	10:29:27 AM	105.5178700	104.5274000		105.5178700	105.5178700	105.5178700	105.5178700
RLCPM 4.9344 02/23/25	RLC 02-25	RLCFXBND2025	4.9344	1549	4.24	2/23/2025					94.2829000					
SMPHPM 6.0804 03/01/25	SMPH 03-25 R23	SMPH2FBD2025	6.0804	1555	4.26	3/1/2025					108.4565000					
FBPM 5.05 03/10/25	SMFB 25 R23	SMFBFXBD2025	5.0500	1564	4.28	3/10/2025					97.5485000					
SMCPM 6 5/8 03/19/25	SMC 25 R23	SMCFXBND2025	6.6250	1573	4.31	3/19/2025					112.4237000					
SECBPM 4 03/23/25	SECB 03-25	SECBLTNC2025	4.0000	1577	4.32	3/23/2025										
SMPHPM 4.8643 03/25/25	SMPH K 03-25 R23	SMPH3FBD2025	4.8643	1579	4.32	3/25/2025					103.7917000					
BDOPM 4 03/27/25	BDO 03-25	BDOLTNCD2025	4.0000	1581	4.33	3/27/2025										
PNBPM 4 3/8 04/11/25	PNB 04-25	PNBLTNCD2025	4.3750	1596	4.37	4/11/2025										
ALIPM 5 5/8 04/25/25	ALI 25 R21	ALIFXBND2025	5.6250	1610	4.41	4/25/2025					99.5137000					
BPIPM 4 04/25/25	BPI 04-25	BPILTNCD2025	4.0000	1610	4.41	4/25/2025										
SLTC 6.4872 05/22/25	SLTC 25 R22	SLTCFXBD2025	6.4872	1637	4.48	5/22/2025					101.8986000					
SECBPM 4 06/17/25	SECB 06-25	SECB2LTN2025	4.0000	1663	4.55	6/17/2025	0.150000	99.9992720	9:28:52 AM	99.9992720			99.9992720	99.9992720	99.9992720	99.9992720
VLLPM 5.6992 06/18/25	VLL 25 R22	VLL2FXBD2025	5.6992	1664	4.56	6/18/2025	7.410000	102.2124500	11:21:52 AM	100.8791321	98.8090000		100.7965800	102.2124500	99.2026490	102.2124500
TOLPM 6.6407 07/04/25	NLEX 25 R23	NLEXFXBD2025	6.6407	1680	4.60	7/4/2025					103.5693000	115.5608000				
APPM 3.935 07/06/25	AP 25 R23	APCFXBND2025	3.9350	1682	4.61	7/6/2025					100.5659000					
ENNOHL 6.8666 07/16/25	HOUSE 25 R22	HOUSEFBD2025	6.8666	1692	4.63	7/16/2025					101.4508000					
RLCPM 3.8 07/17/25	RLC 07-25	RLC2FXBD2025	3.8000	1693	4.64	7/17/2025					99.9966000					
SECBPM 4 08/05/25	SECB 08-25	SECB3LTN2025	4.0000	1712	4.69	8/5/2025										
FLIPM 5.7139 08/20/25	FLI 25 R22	FLIFXBND2025	5.7139	1727	4.73	8/20/2025					98.8305000					
BANKCM 4 1/2 09/17/25	BOC 09-25	BOCLTNCD2025	4.5000	1755	4.81	9/17/2025										
ALIPM 3.862 09/29/25	ALI 25 R23	ALI3FXBD2025	3.8620	1767	4.84	9/29/2025					99.8325000					
PCORPM 8.0551 10/19/25	PCOR 25 R23	PCORFXBD2025	8.0551	1787	4.89	10/19/2025					109.4156000					
ALIPM 4 3/4 10/25/25	ALI 25 R22	ALI2FXBD2025	4.7500	1793	4.91	10/25/2025					103.7544000					
DELMPI 3.7563 10/30/25	DMPI 25 R24	DMPIFXBD2025	3.7563	1798	4.92	10/30/2025					99.9155000					
AEVPM 3.3059 11/16/25	AEV 25 R23	AEVFXBND2025	3.3059	1815	4.97	11/16/2025					99.7988000					
SMPHPM 4.799 11/25/25	SMPH 25 R23	SMPHFXBD2025	4.7990	1824	4.99	11/25/2025					95.9042000					
MERPM 4 7/8 12/12/25	MER 25 R20	MERFXBND2025	4.8750	1841	5.04	12/12/2025					97.2687000					
VLLPM 8 1/4 12/21/25	VLL 25 R23	VLLFXBND2025	8.2500	1850	5.07	12/21/2025					109.4041000					
ALIPM 4.85 03/23/26	ALI 26 R23	ALIFXBND2026	4.8500	1942	5.32	3/23/2026	7.240000	104.0254370	1:33:11 PM	104.0254370	104.2685000		104.0254370	104.0254370	104.0254370	104.0254370
SMCGL 7.6 04/24/26	SMCGP 26 R24	SMCGP2BD2026	7.6000	1974	5.41	4/24/2026	0.300000	112.7339430	11:08:30 AM	112.7339430	114.7786000		112.7339430	112.7339430	112.7339430	112.7339430
ALIPM 6.369 05/06/26	ALI 26 R24	ALI2FXBD2026	6.3690	1986	5.44	5/6/2026	0.250000	110.9947010	1:11:46 PM	110.9947010	111.7695000		110.9947010	110.9947010	110.9947010	110.9947010
FLIPM 4.1838 05/18/26	FLI 26 R23	FLIFXBND2026	4.1838	1998	5.47	5/18/2026					99.9984000					
SMCGL 5.1792 07/11/26	SMCGP 26 R23	SMCGPFBD2026	5.1792	2052	5.62	7/11/2026					102.8482000					
SMPHPM 4.2005 07/26/26	SMPH 26 R23	SMPHFXBD2026	4.2005	2067	5.66	7/26/2026	1.400000	100.7557230	1:08:18 PM	100.7557230	101.0086000		100.7557230	100.7557230	100.7557230	100.7557230
APPM 6.1 09/10/26	AP 26 R21	APCFXBND2026	6.1000	2113	5.79	9/10/2026					101.2167000					
APPM 5.2757 10/14/26	AP 26 R25	APC2FXBD2026	5.2757	2147	5.88	10/14/2026					106.6426000					
FFPM 5.9721 12/15/26	DD 26 R23	DDFXBOND2026	5.9721	2209	6.05	12/15/2026					82.4030000					
ALIPM 4.9899 02/06/27	ALI 27 R24	ALI2FXBD2027	4.9899	2262	6.19	2/6/2027					95.8156000					
SMCPM 5.7613 03/01/27	SMC 27 R24	SMCFXBND2027	5.7613	2285	6.26	3/1/2027					94.9925000					
FBPM 5 1/4 03/10/27	SMFB 27 R25	SMFBFXBD2027	5.2500	2294	6.28	3/10/2027					96.3557000					
STIEPM 6.3756 03/23/27	STIESG 27 R24	STIGFXBD2027	6.3756	2307	6.32	3/23/2027					83.1844000					
SMPHPM 5.0583 03/25/27	SMPH 27 R25	SMPHFXBD2027	5.0583	2309	6.32	3/25/2027					91.4060000					
ALIPM 5.2624 05/02/27	ALI 05-27 R24	ALIFXBND2027	5.2624	2347	6.43	5/2/2027					106.4991000					
ACPM 6 7/8 05/11/27	AC 27 R22	ACFXBOND2027	6.8750	2356	6.45	5/11/2027					108.8341000					
APPM 5.3367 07/03/27	AP 07-27 R24	APCFXBND2027	5.3367	2409	6.60	7/3/2027					105.6245000					
AEVPM 6.0169 08/06/27	AEV 27 R22	AEVFXBND2027	6.0169	2443	6.69	8/6/2027					100.0902000					
VLLPM 6.2255 08/08/27	VLL 27 R24	VLLFXBND2027	6.2255	2445	6.69	8/8/2027	0.500000	106.0490810	11:28:03 AM	106.0490810	95.5030000		106.0490810	106.0490810	106.0490810	106.0490810
SMCGL 6 5/8 12/22/27	SMCGP 27 R24	SMCGPFBD2027	6.6250	2581	7.07	12/22/2027					102.8457000					
SMCPM 7 1/8 03/19/28	SMC 28 R25	SMCFXBND2028	7.1250	2669	7.31	3/19/2028					101.8555000					
ALIPM 5.9203 04/27/28	ALI 28 R23	ALIFXBND2028	5.9203	2708	7.41	4/27/2028	1.000000	105.6775910	9:51:36 AM	105.6775910	101.9576000		105.6775910	105.6775910	105.6775910	105.6775910
TOLPM 6.9 07/04/28	NLEX 28 R25	NLEXFXBD2028	6.9000	2776	7.60	7/4/2028					113.9764000					
APPM 8.5091 10/25/28	AP 28 R25	APCFXBND2028	8.5091	2889	7.91	10/25/2028	0.230000	127.6609700	1:28:37 PM	127.6609700	125.7673000		127.6609700	127.6609700	127.6609700	127.6609700
AEVPM 6.321 06/18/29	AEV 29 R26	AEVFXBND2029	6.3210	3125	8.56	6/18/2029					111.7288000					
UBPPM 5 1/4 05/24/30	UBP 30 R25	UBPTIER22030	5.2500	3465	9.49	5/24/2030										
ALIPM 6 10/10/33	ALI 33 R25	ALIFXBND2033	6.0000	4700	12.87	10/10/2033					107.4260000					