

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
ENNOHL 4.05 10/14/22	ES HOUSE 10-22	HOUSESND2022	4.0500	654	1.79	10/14/2022										
CHIBPM 2 3/4 10/22/22	CHIB 10-22	CHIBFXBD2022	2.7500	662	1.81	10/22/2022										
PNBPM 3 3/4 10/27/22	PNB 10-22	PNB2LTNC2022	3.7500	667	1.83	10/27/2022										
AUBPM 4 5/8 11/07/22	AUB 11-22	AUBFXBND2022	4.6250	678	1.86	11/7/2022	2.800000	103.0816936	11:16:51 AM	103.0816936	103.0817000		103.0816936	103.0816936	103.0816936	103.0816936
RCBPM 4.426 11/13/22	RCB 11-22	RCBFXBND2022	4.4260	684	1.87	11/13/2022										
LANDSK 2.5872 11/17/22	LBP 11-22	LBPFXBND2022	2.5872	688	1.88	11/17/2022										
CHIBPM 3.65 12/02/22	CHIB 12-22	CHIB2LTNC2022	3.6500	703	1.93	12/2/2022										
DEVPHI 2 1/2 12/11/22	DBP 12-22	DBPFXBND2022	2.5000	712	1.95	12/11/2022										
ROBBNK 4 1/8 12/16/22	RBANK 12-22	RBANKLTNC2022	4.1250	717	1.96	12/16/2022										
SMCGL 5 3/8 12/22/22	SMCGP 22 R20	SMCGPFB2022	5.3750	723	1.98	12/22/2022	1.700000	103.3067130	11:12:06 AM	103.3067130	97.9375000		103.3067130	103.3067130	103.3067130	103.3067130
FLIPM 5.0496 01/07/23	CPI 01-23 R20	CPIFXBND2023	5.0496	739	2.02	1/7/2023										
PSBPM 4 1/2 02/04/23	PSB 02-23	PSBFXBND2023	4.5000	767	2.10	2/4/2023										
RCBPM 3 3/4 02/11/23	RCB 02-23	RCBLTNC2023	3.7500	774	2.12	2/11/2023										
BDOPM 3 5/8 02/18/23	BDO 02-23	BDOLTNC2023	3.6250	781	2.14	2/18/2023										
EWPM 4 1/2 02/21/23	EW 02-23	EWBFXBND2023	4.5000	784	2.15	2/21/2023										
GTCAPI 5.0937 02/27/23	GTCAPI 23 R20	GTCFXBD2023	5.0937	790	2.16	2/27/2023										
SMPHPM 5.663 03/01/23	SMPH 23 R21	SMPHFXBD2023	5.6630	792	2.17	3/1/2023										
SMCPM 6 1/4 03/19/23	SMC 23 R21	SMCFXBD2023	6.2500	810	2.22	3/19/2023										
MBTPM 4 1/2 04/24/23	MBT 04-23	MBTFXBD2023	4.5000	846	2.32	4/24/2023										
PNBPM 3 7/8 04/26/23	PNB 04-23	PNBLTNC2023	3.8750	848	2.32	4/26/2023										
EDCPM 4.7312 05/03/23	EDC 23 R19	EDCFXBD2023	4.7312	855	2.34	5/3/2023										
SECBPM 3 7/8 05/08/23	SECB 05-23	SECBLTNC2023	3.8750	860	2.36	5/8/2023										
BPMPM 3 3/4 05/24/23	BPI 05-23	BPILTNC2023	3.7500	876	2.40	5/24/2023										
ACPM 3.92 07/07/23	AC 23 R22	ACFXBND2023	3.9200	920	2.52	7/7/2023										
SMCGL 4.7575 07/11/23	SMCGP 23 R21	SMCGPFB2023	4.7575	924	2.53	7/11/2023										
GLOPM 5.2792 07/17/23	GLO 23 R20	GLOFXBND2023	5.2792	930	2.55	7/17/2023										
RLCPM 3.683 07/17/23	RLC 07-23	RLCFXBD2023	3.6830	930	2.55	7/17/2023										
SMCGL 6 3/4 08/17/23	SMCGP 08-23 R21	SMCGP2BD2023	6.7500	961	2.63	8/17/2023	1.000000	104.7705110	10:36:23 AM	104.7705110	102.5352000		104.7705110	104.7705110	104.7705110	104.7705110
UBPPM 4 3/8 08/21/23	UBP 08-23	UBPLTNC2023	4.3750	965	2.64	8/21/2023										
MBTPM 3 1/2 09/19/23	MBT 09-23	MBTLTNC2023	3.5000	994	2.72	9/19/2023										
ALIPM 7.0239 10/05/23	ALI 23 R21	ALI2FXBD2023	7.0239	1010	2.77	10/5/2023										
ALIPM 3.8915 10/07/23	ALI 23 R22	ALIFXBD2023	3.8915	1012	2.77	10/7/2023										
PCORPM 4.5219 10/27/23	PCOR 23 R21	PCORFXBD2023	4.5219	1032	2.83	10/27/2023										
DELMPM 3.484 10/30/23	DMPI 10-23	DMPIFXBD2023	3.4840	1035	2.83	10/30/2023	0.100000	99.9992420	2:14:48 PM	99.9992420	99.9992420		99.9992420	99.9992420	99.9992420	99.9992420
SECBPM 4 1/2 11/02/23	SECB 11-23	SECB2LTNC2023	4.5000	1038	2.84	11/2/2023	31.000000	99.9986780	2:32:57 PM	99.9986771	99.9986500		99.9986780	99.9986780	99.9986500	99.9986780
BDOPM 4 3/8 11/07/23	BDO 11-23	BDOL2LTNC2023	4.3750	1043	2.86	11/7/2023	0.500000	103.0408860	10:32:46 AM	103.0408860	100.1507000		103.0408860	103.0408860	103.0408860	103.0408860
FLIPM 5.4333 11/08/23	FLI 23 R20	FLIFXBD2023	5.4333	1044	2.86	11/8/2023										
AEONPH 7.695 11/16/23	ES AEON 11-23	AEONFXRN2023	7.6950	1052	2.88	11/16/2023										
AEVPM 2.8403 11/16/23	AEV 11-23	AEV2FXBD2023	2.8403	1052	2.88	11/16/2023										
FLIPM 3.3353 11/18/23	FLI 11-23	FLI2FXBD2023	3.3353	1054	2.89	11/18/2023										
AEVPM 4.6188 11/21/23	AEV 23 R20	AEVFXBND2023	4.6188	1057	2.89	11/21/2023										
EWPM 4 5/8 12/07/23	EW 12-23	EWBLTNC2023	4.6250	1073	2.94	12/7/2023										
SMPM 5.159 12/09/23	SM 23 R21	SMICFXBD2023	5.1590	1075	2.94	12/9/2023										
UBPPM 2 3/4 12/09/23	UBP 12-23	UBPFXBND2023	2.7500	1075	2.94	12/9/2023										
VLLPM 8 12/21/23	VLL 23 R21	VLLFXBND2023	8.0000	1087	2.98	12/21/2023										
CHIBPM 4.55 01/12/24	CHIB 01-24	CHIBLTNC2024	4.5500	1109	3.04	1/12/2024	5.000000	99.3000320	10:55:47 AM	99.3000320	99.3000320		99.3000320	99.3000320	99.3000320	99.3000320
ROBBNK 4 7/8 01/16/24	RBANK 01-24	RBANKLTNC2024	4.8750	1113	3.05	1/16/2024										
FDCPM 6.1458 01/24/24	FDC 24 R21	FDCFBD2024	6.1458	1121	3.07	1/24/2024										
APPM 7.5095 01/25/24	AP 24 R22	APCFXBD2024	7.5095	1122	3.07	1/25/2024										
ALIPM 5 01/30/24	ALI 24 R20	ALIFXBD2024	5.0000	1127	3.09	1/30/2024	2.000000	102.2893940	9:52:39 AM	102.2893940	104.3307000		102.2893940	102.2893940	102.2893940	102.2893940
TELP 5.2813 02/06/24	TEL 24 R21	TELFBD2024	5.2813	1134	3.11	2/6/2024										
PSBPM 5 02/09/24	PSB 02-24	PSBLTNC2024	5.0000	1137	3.11	2/9/2024										
JGSPM 5.3 02/27/24	JGS 24 R20	JGSFXBD2024	5.3000	1155	3.16	2/27/2024										
SMCPM 5.284 03/01/24	SMC 24 R22	SMCFXBD2024	5.2840	1158	3.17	3/1/2024										
STIEPM 5.8085 03/23/24	STIESG 24 R22	STIGFXBD2024	5.8085	1180	3.23	3/23/2024										
MEGPM 5.3535 03/28/24	MEG 24 R22	MEGFXBND2024	5.3535	1185	3.24	3/28/2024										
RCBPM 5 1/2 03/28/24	RCB 03-24	RCBLTNC2024	5.5000	1185	3.24	3/28/2024										
TOLPM 5 1/2 03/31/24	MNTC 24 R21	MNTCFXBD2024	5.5000	1188	3.25	3/31/2024										
SMBPM 6 04/02/24	SMB 24 R21	SMBFXBND2024	6.0000	1190	3.26	4/2/2024										
SMPM 3.3613 04/02/24	SM 04-24	SMIC2FBD2024	3.3613	1190	3.26	4/2/2024										
MBTPM 5 3/8 04/04/24	MBT 04-24	MBT2LTNC2024	5.3750	1192	3.26	4/4/2024										
PBC 5 5/8 04/08/24	PBCOM 04-24	PBCOMLTNC2024	5.6250	1196	3.27	4/8/2024										
PCORPM 7.8183 04/19/24	PCOR 24 R22	PCORFXBD2024	7.8183	1207	3.31	4/19/2024										
SMCGL 7.1783 04/24/24	SMCGP 04-24 R22	SMCGP2BD2024	7.1783	1212	3.32	4/24/2024										
SMPHPM 5.1683 05/18/24	SMPH 05-24 R22	SMPH2FBD2024	5.1683	1236	3.38	5/18/2024										
SMPM 5.6125 05/19/24	SM 24 R21	SMICFXBD2024	5.6125	1237	3.39	5/19/2024										
AEVPM 6.0157 06/18/24	AEV 24 R23	AEVFXBND2024	6.0157	1267	3.47	6/18/2024										
MBTPM 3 7/8 07/20/24	MBT 07-24	MBTLTNC2024	3.8750	1299	3.56	7/20/2024										
DDPM 6.0952 07/21/24	DD 24 R22	DDFXBND2024	6.0952	1300	3.56	7/21/2024	17.000000	103.9513140	11:38:58 AM	103.9513140	94.1653000		103.9513000	103.9513140	103.9513140	103.9513140
GTCAPI 5 5/8 08/07/24	GTCAPI 24 R21	GTCFXBD2024	5.6250	1317	3.61	8/7/2024										
VLLPM 5.7512 08/08/24	VLL 24 R23	VLLFXBND2024	5.7512	1318	3.61	8/8/2024										
PNBPM 5 3/4 08/27/24	PNB 08-24	PNBLTNC2024	5.7500	1337	3.66	8/27/2024										
SMPHPM 5.7417 09/01/24	SMPH 24 R21	SMPHFXBD2024	5.7417	1342	3.67	9/1/										

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	1383	3.79	10/12/2024										
FLIPM 5.6389 12/04/24	FLI 24 R21	FLIFXBND2024	5.6389	1436	3.93	12/4/2024					104.8009000					
SMOGL 6 1/4 12/22/24	SMCGP 24 R22	SMCGPFBD2024	6.2500	1454	3.98	12/22/2024										
ALCOPM 6.3517 02/06/25	ALCO 25 R23	ALCOFXBD2025	6.3517	1500	4.11	2/6/2025										
ACPM 4.82 02/10/25	AC 25 R23	ACFXBOND2025	4.8200	1504	4.12	2/10/2025	0.500000	103.4796960	10:19:52 AM	103.4796960	103.8542000		103.4796960	103.4796960	103.4796960	103.4796960
RLCPM 4.9344 02/23/25	RLC 02-25	RLCFXBND2025	4.9344	1517	4.15	2/23/2025										
SMPHPM 6.0804 03/01/25	SMPH 03-25 R23	SMPH2FBD2025	6.0804	1523	4.17	3/1/2025										
FBPM 5.05 03/10/25	SMFB 25 R23	SMFBFXBD2025	5.0500	1532	4.19	3/10/2025										
SMCPM 6 5/8 03/19/25	SMC 25 R23	SMCFXBND2025	6.6250	1541	4.22	3/19/2025										
SECBPM 4 03/23/25	SECB 03-25	SECBLTNC2025	4.0000	1545	4.23	3/23/2025	32.000000	99.9994260	2:31:16 PM	99.9994260			99.9994260		99.9994260	99.9994260
SMPHPM 4.8643 03/25/25	SMPH K 03-25 R23	SMPH3FBD2025	4.8643	1547	4.24	3/25/2025	1.000000	104.3110770	10:50:00 AM	104.3110770	103.7171000		104.3110770	104.3110770	104.3110770	104.3110770
BDOPM 4 03/27/25	BDO 03-25	BDOLTNCD2025	4.0000	1549	4.24	3/27/2025										
PNBPM 4 3/8 04/11/25	PNB 04-25	PNBLTNC2025	4.3750	1564	4.28	4/11/2025										
ALIPM 5 5/8 04/25/25	ALI 25 R21	ALIFXBND2025	5.6250	1578	4.32	4/25/2025	0.900000	102.7856250	9:54:04 AM	102.7856250	99.5195000		102.7856250	102.7856250	102.7856250	102.7856250
BPIPM 4 04/25/25	BPI 04-25	BPILTNC2025	4.0000	1578	4.32	4/25/2025										
SLTC 6.4872 05/22/25	SLTC 25 R22	SLTCFXBD2025	6.4872	1605	4.39	5/22/2025										
SECBPM 4 06/17/25	SECB 06-25	SECB2LTNC2025	4.0000	1631	4.47	6/17/2025										
VLLPM 5.6992 06/18/25	VLL 25 R22	VLL2FXBD2025	5.6992	1632	4.47	6/18/2025	0.300000	102.1791730	9:57:19 AM	102.1791730	93.2307000		102.1791730	102.1791730	102.1791730	102.1791730
TOLPM 6.6407 07/04/25	NLEX 25 R23	NLEXFXBD2025	6.6407	1648	4.51	7/4/2025						115.2720000				
APPM 3.935 07/06/25	AP 25 R23	APCFXBND2025	3.9350	1650	4.52	7/6/2025										
ENNOHL 6.8666 07/16/25	HOUSE 25 R22	HOUSEFBD2025	6.8666	1660	4.55	7/16/2025										
RLCPM 3.8 07/17/25	RLC 07-25	RLC2FXBD2025	3.8000	1661	4.55	7/17/2025										
SECBPM 4 08/05/25	SECB 08-25	SECB3LTNC2025	4.0000	1680	4.60	8/5/2025										
FLIPM 5.7139 08/20/25	FLI 25 R22	FLIFXBND2025	5.7139	1695	4.64	8/20/2025										
BANKCM 4 1/2 09/17/25	BOC 09-25	BOCLTNC2025	4.5000	1723	4.72	9/17/2025										
ALIPM 3.862 09/29/25	ALI 25 R23	ALI3FXBD2025	3.8620	1735	4.75	9/29/2025										
PCORPM 8.0551 10/19/25	PCOR 25 R23	PCORFXBD2025	8.0551	1755	4.81	10/19/2025										
ALIPM 4 3/4 10/25/25	ALI 25 R25	ALI2FXBD2025	4.7500	1761	4.82	10/25/2025										
DELPMI 3.7563 10/30/25	DMPI 25 R24	DMPIFXBD2025	3.7563	1766	4.84	10/30/2025										
AEVPM 3.3059 11/16/25	AEV 25 R23	AEVFXBD2025	3.3059	1783	4.88	11/16/2025										
SMPHPM 4.799 11/25/25	SMPH 25 R23	SMPHFXBD2025	4.7990	1792	4.91	11/25/2025										
MERPM 4 7/8 12/12/25	MER 25 R20	MERFXBD2025	4.8750	1809	4.95	12/12/2025										
VLLPM 8 1/4 12/21/25	VLL 25 R23	VLLFXBD2025	8.2500	1818	4.98	12/21/2025										
UBPPM 3 3/8 03/09/26	UBP 03-26	UBPFXBD2026	3.3750	1896	5.19	3/9/2026										
ALIPM 4.85 03/23/26	ALI 26 R23	ALIFXBND2026	4.8500	1910	5.23	3/23/2026	1.000000	103.9719760	9:56:03 AM	103.9719760	104.2018000		103.9719760	103.9719760	103.9719760	103.9719760
SMOGL 7.6 04/24/26	SMCGP 26 R24	SMCGP2BD2026	7.6000	1942	5.32	4/24/2026										
ALIPM 6.369 05/06/26	ALI 26 R24	ALI2FXBD2026	6.3690	1954	5.35	5/6/2026										
FLIPM 4.1838 05/18/26	FLI 26 R23	FLIFXBND2026	4.1838	1966	5.38	5/18/2026										
SMOGL 5.1792 07/11/26	SMCGP 26 R23	SMCGPFBD2026	5.1792	2020	5.53	7/11/2026										
SMPHPM 4.2005 07/26/26	SMPH 26 R23	SMPHFXBD2026	4.2005	2035	5.57	7/26/2026										
APPM 6.1 09/10/26	AP 26 R21	APCFXBND2026	6.1000	2081	5.70	9/10/2026										
APPM 5.2757 10/14/26	AP 26 R25	APC2FXBD2026	5.2757	2115	5.79	10/14/2026	1.000000	106.5512557	2:17:43 PM	106.5512557	105.7560000	106.5513000	106.5512557	106.5512557	106.5512557	106.5512557
DDPM 5.9721 12/15/26	DD 26 R23	DDFXBD2026	5.9721	2177	5.96	12/15/2026										
ALIPM 4.9899 02/06/27	ALI 27 R24	ALI2FXBD2027	4.9899	2230	6.11	2/6/2027										
SMCPM 5.7613 03/01/27	SMC 27 R23	SMCFXBND2027	5.7613	2253	6.17	3/1/2027										
FBPM 5 1/4 03/10/27	SMFB 27 R25	SMFBFXBD2027	5.2500	2262	6.19	3/10/2027										
STIEPM 6.3756 03/23/27	STIESG 27 R24	STIGFXBD2027	6.3756	2275	6.23	3/23/2027										
SMPHPM 5.0583 03/25/27	SMPH 27 R25	SMPHFXBD2027	5.0583	2277	6.23	3/25/2027										
ALIPM 5.2624 05/02/27	ALI 05-27 R24	ALIFXBND2027	5.2624	2315	6.34	5/2/2027										
ACPM 6 7/8 05/11/27	AC 27 R22	ACFXBOND2027	6.8750	2324	6.36	5/11/2027	1.000000	116.0558704	10:15:43 AM	116.0558704	113.0572000		116.0558704	116.0558704	116.0558704	116.0558704
APPM 5.3367 07/03/27	AP 07-27 R24	APCFXBND2027	5.3367	2377	6.51	7/3/2027										
AEVPM 6.0169 08/06/27	AEV 27 R22	AEVFXBD2027	6.0169	2411	6.60	8/6/2027										
VLLPM 6.2255 08/08/27	VLL 27 R24	VLLFXBD2027	6.2255	2413	6.61	8/8/2027										
SMOGL 6 5/8 12/22/27	SMCGP 27 R24	SMCGPFBD2027	6.6250	2549	6.98	12/22/2027										
SMCPM 7 1/8 03/19/28	SMC 28 R25	SMCFXBND2028	7.1250	2637	7.22	3/19/2028										
ALIPM 5.9203 04/27/28	ALI 28 R23	ALIFXBND2028	5.9203	2676	7.33	4/27/2028	5.000000	105.5842200	10:21:37 AM	105.5842200	105.5842000		105.5842200	105.5842200	105.5842200	105.5842200
TOLPM 6.9 07/04/28	NLEX 28 R25	NLEXFXBD2028	6.9000	2744	7.51	7/4/2028										
APPM 8.5091 10/25/28	AP 28 R25	APCFXBND2028	8.5091	2857	7.82	10/25/2028										
AEVPM 6.321 06/18/29	AEV 29 R26	AEVFXBD2029	6.3210	3093	8.47	6/18/2029										
UBPPM 5 1/4 05/24/30	UBP 30 R25	UBPTIER2030	5.2500	3433	9.40	5/24/2030										
ALIPM 6 10/10/33	ALI 33 R25	ALIFXBND2033	6.0000	4668	12.78	10/10/2033	5.000000	111.3433390	11:00:35 AM	110.7409666	106.9043000		109.8374080	111.3433390	109.8374080	111.3433390