

CS Board Summary  
January 29, 2021

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
TEPLM 5.225 02/06/21	TEL 21 R19	TELFXBN2021	5.2250	8	0.02	2/6/2021					100.0093000					
ROCKPM 5.0932 02/15/21	ROCK 21 R19	ROCKFXBD2021	5.0932	17	0.05	2/15/2021					100.0015000	100.1194000				
TECHPM 0 02/18/21	TECH 02.18.21	TECCP01C2021		20	0.06	2/18/2021					99.7644000					
SMPHPM 4.5095 02/25/21	SMPH 02-21	SMPH2FBD2021	4.5095	27	0.07	2/25/2021					100.1458000					
JGSPM 5.2442 02/27/21	JGS 21 R19	JGSFXBN2021	5.2442	29	0.08	2/27/2021					100.0279000					
ACRPM 0 03/15/21	ACR 03.15.21	ACRCP01M2021		45	0.12	3/15/2021					99.4200000					
SLIPM 6.715 03/22/21	SLI 21 R18	SLIFXBN2021	6.7150	52	0.14	3/22/2021					100.1191000					
TOLPM 5.07 03/31/21	MNTC 21 R19	MNTCFXBD2021	5.0700	61	0.17	3/31/2021					100.0078000					
SMBPM 5 1/2 04/02/21	SMB 21 R19	SMBFXBN2021	5.5000	63	0.17	4/2/2021					100.5331000					
LANDBK 3 3/4 04/09/21	LBP 04-21	LBPLTNC2021	3.7500	70	0.19	4/9/2021										
PNBPM 6.3 05/08/21	PNB 05-21	PBNFXBN2021	6.3000	99	0.27	5/8/2021					101.0711000					
VLLPM 5.9437 05/09/21	VLL 21 R19	VLLFXBN2021	5.9437	100	0.27	5/9/2021					99.7166000					
ACPM 6.8 05/12/21	AC 05-21	ACFXBN2021	6.8000	103	0.28	5/12/2021					101.2543000					
SMPM 5.2958 05/19/21	SM 21 R19	SMICFXBD2021	5.2958	110	0.30	5/19/2021					100.0718000					
RCBPM 6.15 06/04/21	RCB 06-21	RCBFXBN2021	6.1500	126	0.35	6/4/2021					101.3055000					
CHIPM 5.32 06/06/21	CHI 21 R19	CHIFXBN2021	5.3200	128	0.35	6/6/2021					99.6667000					
SLAGRI 0 06/18/21	SLAC 06.18.21	SLACP01M2021		140	0.38	6/18/2021					98.0412000					
SECBPM 5 7/8 06/28/21	SECB 06-21	SECBFXBD2021	5.8750	150	0.41	6/28/2021					101.4478000					
MBTPM 5 1/2 07/03/21	MBT 07-21	MBTFXBN2021	5.5000	155	0.42	7/3/2021	0.700000	100.9806626	11:28:19 AM	100.9806626	100.9807000		100.9806626	100.9806626	100.9806626	100.9806626
SMCGL 4.3458 07/11/21	SMCGP 21 R19	SMCGPFB2021	4.3458	163	0.45	7/11/2021					99.7130000	101.0349000				
PNXPM 0 07/24/21	PNX 07.24.21	PNXCPO1D2021		176	0.48	7/24/2021										
PSBPM 5.6 07/24/21	PSB 07-21	PSBFXBN2021	5.6000	176	0.48	7/24/2021					101.5723000					
GTCAFH 5.1965 08/07/21	GTCA 21 R19	GTCFBN2021	5.1965	190	0.52	8/7/2021	1.000000	101.5443040	10:44:45 AM	101.5443040	99.8459000		101.5443040	101.5443040	101.5443040	101.5443040
ROBBNK 5 1/8 08/13/21	RBANK 08-21	RBANKFXBD2021	5.1250	196	0.54	8/13/2021					101.4928000					
SMPHPM 5.2006 09/01/21	SMPH 21 R19	SMPHFXBD2021	5.2006	215	0.59	9/1/2021					100.1128000					
CPGPM 6.9758 09/02/21	CPG 21 R20	CPGIFXBD2021	6.9758	216	0.59	9/2/2021					100.5550000					
APPM 5.205 09/10/21	AP 21 R19	APCFXBN2021	5.2050	224	0.61	9/10/2021					101.7490000					
ACRPM 0 09/13/21	ACR 09.13.21	ACRCP01N2021		227	0.62	9/13/2021					96.7638000					
MBTPM 3 09/24/21	MBT 09-21	MBTFXBD2021	3.0000	238	0.65	9/24/2021					100.4479000					
BPIMP 4 05 09/27/21	BPI 09-21	BPIFXBN2021	4.0500	241	0.66	9/27/2021	4.000000	101.1770450	2:19:25 PM	101.1770450	101.1347000		101.1770450	101.1770450	101.1770450	101.1770450
PCORPM 4.0032 10/27/21	PCOR 21 R19	PCORFXBD2021	4.0032	271	0.74	10/27/2021					97.8598000					
ALIPM 4.2463 11/06/21	ALI 11-21	ALIFXBN2021	4.2463	281	0.77	11/6/2021					101.4694000					
DEVPHI 4 1/4 11/11/21	DBP 11-21	DBPFXBN2021	4.2500	286	0.78	11/11/2021					101.4986000					
ROBBNK 4.3 11/14/21	RBANK 11-21	RBANK2FBD2021	4.3000	289	0.79	11/14/2021					101.5533000					
OMLFC 4.55 11/15/21	OMLF 11-21	OMLFFXBD2021	4.5500	290	0.79	11/15/2021	6.800000	99.1619680	2:07:27 PM	99.1619680	99.8897000		99.1619680	99.1619680	99.1619680	99.1619680
AEONPH 7.299 11/16/21	ES AEON 11-21	AEONFXRN2021	7.2990	291	0.80	11/16/2021					99.4550000					
MBTPM 4 1/4 11/21/21	MBT 11-21	MBTLTNC2021	4.2500	296	0.81	11/21/2021	10.000000	100.9905200	2:22:17 PM	100.9905200	100.3257000		100.9905200	100.9905200	100.9905200	100.9905200
FLIPM 5.4 12/04/21	FLI 21 R20	FLIFXBN2021	5.4000	309	0.85	12/4/2021					100.3257000					
SLAGRI 0 12/17/21	SLAC 12.17.21	SLACP01N2021		322	0.88	12/17/2021					95.3529000					
SMPM 2 7/8 01/22/22	ES SM 01-22	SMICSDNE2022	2.8750	358	0.98	1/22/2022					100.5990000					
BPIMP 4.2423 01/24/22	BPI 01-22	BPIFXBN2022	4.2423	360	0.99	1/24/2022					101.6822000					
RLCPM 4 8 02/23/22	RLC 02-22	RLCFXBN2022	4.8000	390	1.07	2/23/2022	1.000000	102.6968840	11:41:42 AM	102.6968840	102.3921000		102.6968840	102.6968840	102.6968840	102.6968840
SMCPM 4.8243 03/01/22	SMC 22 R20	SMCFXBN2022	4.8243	396	1.08	3/1/2022					100.4714000					
SMBPM 6.6 04/02/22	SMB 22 R19	SMBFXBN2022	6.6000	428	1.17	4/2/2022					104.6918000					
BDOPM 3 1/8 04/03/22	BDO 04-22	BDO2FXBD2022	3.1250	429	1.18	4/3/2022					100.7193000					
RCBPM 4.848 04/07/22	RCB 04-22	RCB2FXBD2022	4.8480	433	1.19	4/7/2022					102.7286000					
SMCPM 5.1923 04/07/22	SMC 04-22 R20	SMC2FXBD2022	5.1923	433	1.19	4/7/2022	11.260000	103.1142900	2:02:08 PM	103.2896476	100.2180000	103.1881000	103.3067390	103.3067390	103.1142900	103.1142900
MBTPM 6.3 04/11/22	MBT 04-22	MBTFXBN2022	6.3000	437	1.20	4/11/2022					104.4572000					
CPGPM 7.8203 04/15/22	CPG 04-22	CPGIFXBD2022	7.8203	441	1.21	4/15/2022					102.8342000					
SMCGL 6.835 04/24/22	SMCGP 04-22	SMCGP2BD2022	6.8350	450	1.23	4/24/2022	4.000000	104.6776070	3:00:41 PM	104.6776070	104.1221000		104.6776070	104.6776070	104.6776070	104.6776070
ALIPM 6 04/27/22	ALI 22 R19	ALIFXBN2022	6.0000	453	1.24	4/27/2022	0.150000	104.3641100	2:18:51 PM	104.3641100	104.2389000		104.3641100	104.3641100	104.3641100	104.3641100
ALIPM 4 1/2 04/29/22	ALI 22 4.5	ALI2FXBD2022	4.5000	455	1.25	4/29/2022	1.000000	102.4428270	11:23:30 AM	102.4428270	102.4321000		102.4428270	102.4428270	102.4428270	102.4428270
PSBPM 3 1/2 04/30/22	PSB 04-22	PSBLTNC2022	3.5000	456	1.25	4/30/2022										
BPIMP 3 05 05/07/22	BPI 05-22	BPI2FXBD2022	3.0500	463	1.27	5/7/2022										
SMPHPM 6.2223 05/17/22	SMPH 05-22	SMPHFXBD2022	6.2223	473	1.30	5/17/2022					100.5588000					
CHIBPM 3 1/4 05/18/22	CHIB 05-22	CHIBLTNC2022	3.2500	474	1.30	5/18/2022					100.8805000					
SLTC 5.5796 05/22/22	SLTC 22 R20	SLTCFXBD2022	5.5796	478	1.31	5/22/2022					99.6288000					
UBPPM 6 06/03/22	UBP 06-22	UBPFXBN2022	6.0000	490	1.34	6/3/2022					104.5934000					
PNBPM 3 1/4 06/06/22	PNB 06-22	PNBLTNC2022	3.2500	493	1.35	6/8/2022										
BPIFAM 4.3 06/16/22	BFSB 06-22	BFSBFXBD2022	4.3000	503	1.38	6/16/2022					102.2880000					
ALIPM 3 06/26/22	ALI 06-22	ALI3FXBD2022	3.0000	513	1.41	6/26/2022	13.000000	101.1016120	10:45:51 AM	101.1016120			101.1016120	101.1016120	101.1016120	101.1016120
APPM 3 1/8 07/06/22	AP 07-22	APCFXBN2022	3.1250	523	1.43	7/6/2022	52.000000	101.2232540	3:04:00 PM	101.2617934	100.7344000		101.2633350	101.2633350	101.2232540	101.2232540
ENNOHL 6.131 07/16/22	HOUSE 22 R20	HOUSEFB2022	6.1310	533	1.46	7/16/2022					100.1800000					
SMPM 6.9442 07/16/22	SM 22 R19	SMICFXBD2022	6.9442	533	1.46	7/16/2022					106.1757000					
SECBPM 3 1/8 07/24/22	SECB 07-22	SECBFXBD2022	3.1250	541	1.48	7/24/2022					100.7599000					
RCBPM 3 1/4 07/27/22	RCB 07-22	RCB3FXBD2022	3.2500	544	1.49	7/27/2022					100.9462000					
BDOPM 4.408 08/03/22	BDO 08-22	BDOFXBN2022	4.4080	551	1.51	8/3/2022					102.6514000					
AEVPM 5.0056 08/06/22	AEV 22 R20	AEVFXBN2022	5.0056	554	1.52	8/6/2022					103.5595000					
FLIPM 5.3567 08/20/22	FLI 22 R20	FLIFXBN2022	5.3567	568	1.56	8/20/2022					103.9484000					
EWPM 4 09/21/22	EW 09-22	EWBLTNC2022	4.0000	600	1.64	9/21/2022	1.100000	99.9987660	10:22:34 AM	101.4524224			101.5977880	101.5977880	99.9987660	99.9987660
ENNOHL 4.05 10/14/22	ES HOUSE 10-22	HOUSESDN2022	4.0500	623	1.71	10/14/2022					99.9992000					

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CHIBPM 2 3/4 10/22/22	CHIB 10-22	CHIBFXBD2022	2.7500	631	1.73	10/22/2022					99.3307000					
PNBPM 3 3/4 10/27/22	PNB 10-22	PNB2L TNC2022	3.7500	636	1.74	10/27/2022										
AUBPM 4 5/8 11/07/22	AUB 11-22	AUBFXBND2022	4.6250	647	1.77	11/7/2022					103.3099000					
RCBPM 4 4/28 11/13/22	RCB 11-22	RCBFXBND2022	4.4260	653	1.79	11/13/2022					102.9948000					
LANDBK 2 5/8 11/17/22	LBP 11-22	LBPFXBND2022	2.5872	657	1.80	11/17/2022					99.8027000					
CHIBPM 3.65 12/02/22	CHIB 12-22	CHIB2L TNC2022	3.6500	672	1.84	12/2/2022										
DEVPHI 2 1/2 12/11/22	DBP 12-22	DBPFXBND2022	2.5000	681	1.86	12/11/2022					99.9995000					
ROBANK 4 1/8 12/16/22	RBANK 12-22	RBANKLTNC2022	4.1250	686	1.88	12/16/2022	1.000000	99.9986800	2:52:37 PM	99.9986800			99.9986800	99.9986800	99.9986800	99.9986800
SMCGL 5 3/8 12/22/22	SMCGP 22 R20	SMCGPFB2022	5.3750	692	1.90	12/22/2022					98.0100000	104.1160000				
FLIPM 5.0496 01/07/23	CPI 01-23 R20	CPIFXBND2023	5.0496	708	1.94	1/7/2023	72.700000	103.9306630	11:18:13 AM	103.9306630	99.6322000		103.9306630	103.9306630	103.9306630	103.9306630
PSBPM 4 1/2 02/04/23	PSB 02-23	PSBFXBND2023	4.5000	736	2.02	2/4/2023					100.2389000					
RCBPM 3 3/4 02/11/23	RCB 02-23	RCBLTNC2023	3.7500	743	2.03	2/11/2023										
BDOPM 3 5/8 02/18/23	BDO 02-23	BDOLTNC2023	3.6250	750	2.05	2/18/2023										
EWPM 4 1/2 02/21/23	EW 02-23	EWBFXBND2023	4.5000	753	2.06	2/21/2023					102.1742000					
GTCAHP 5.0937 02/27/23	GTCAP 23 R20	GTCAF2023	5.0937	759	2.08	2/27/2023					98.9658000					
SMPHPM 5.663 03/01/23	SMPH 23 R21	SMPHF2023	5.6630	761	2.08	3/1/2023					100.3114000					
SMCPM 6 1/4 03/19/23	SMC 23 R21	SMCF2023	6.2500	779	2.13	3/19/2023					105.8392000					
MBTPM 4 1/2 04/24/23	MBT 04-23	MBTF2023	4.5000	815	2.23	4/24/2023					102.3529000					
PNBPM 3 7/8 04/28/23	PNB 04-23	PNBLTNC2023	3.8750	817	2.24	4/28/2023										
EDCPM 4.7312 05/03/23	EDC 23 R19	EDCF2023	4.7312	824	2.26	5/3/2023					102.8620000					
SEOBPM 3 7/8 05/08/23	SECB 05-23	SECBLTNC2023	3.8750	829	2.27	5/8/2023										
BPMPM 3 3/4 05/24/23	BPI 05-23	BPILTNC2023	3.7500	845	2.31	5/24/2023										
ACPM 3.92 07/07/23	AC 23 R22	ACFX2023	3.9200	889	2.43	7/7/2023	1.000000	102.7676900	2:02:27 PM	102.7676900	98.8970000		102.7676900	102.7676900	102.7676900	102.7676900
SMCGL 4.7575 07/11/23	SMCGP 23 R21	SMCGPF2023	4.7575	893	2.45	7/11/2023	11.540000	102.4543340	3:52:13 PM	102.4339454	101.0551000		102.3366920	102.4543340	102.3366920	102.4543340
GLOPM 5.2792 07/17/23	GLO 23 R20	GLOFXBND2023	5.2792	899	2.46	7/17/2023					104.4180000					
RLCPM 3.6883 07/17/23	RLC 07-23	RLCF2023	3.6880	899	2.46	7/17/2023					101.6078000					
SMCGL 6 3/4 08/17/23	SMCGP 08-23 R21	SMCGP2B2023	6.7500	930	2.55	8/17/2023	10.000000	103.4218460	3:19:28 PM	103.4218460	102.4689000		103.4218460	103.4218460	103.4218460	103.4218460
UBPPM 4 3/8 08/21/23	UBP 08-23	UBPLTNC2023	4.3750	934	2.56	8/21/2023										
MBTPM 3 1/2 09/19/23	MBT 09-23	MBTLTNC2023	3.5000	963	2.64	9/19/2023										
ALIPM 7.0239 10/05/23	ALI 23 R21	ALIF2023	7.0239	979	2.68	10/5/2023					104.4021000					
ALIPM 3.8915 10/07/23	ALI 23 R22	ALIF2023	3.8915	981	2.69	10/7/2023					99.2201000					
PCORPM 4.5219 10/27/23	PCOR 23 R21	PCORFX2023	4.5219	1001	2.74	10/27/2023					96.9080000					
DELMPM 3.484 10/30/23	DMPM 10-23	DMPFX2023	3.4840	1004	2.75	10/30/2023	33.845000	99.9947406	3:44:54 PM	99.9986374	99.9582000	99.9947000	99.9947406	100.0234430	99.9947406	99.9947406
SECBPM 4 1/2 11/02/23	SECB 11-23	SECB2L TNC2023	4.5000	1007	2.76	11/2/2023										
BDOPM 4 3/8 11/07/23	BDO 11-23	BDO2L TNC2023	4.3750	1012	2.77	11/7/2023										
FLIPM 5.4333 11/08/23	FLI 23 R20	FLIF2023	5.4333	1013	2.77	11/8/2023					100.1484000					
AEONPH 7.695 11/16/23	ES AEON 11-23	AEONFXRN2023	7.6950	1021	2.80	11/16/2023					98.6220000					
AEVPM 2.8403 11/16/23	AEV 11-23	AEV2FX2023	2.8403	1021	2.80	11/16/2023					99.8401000					
FLIPM 3.3353 11/18/23	FLI 11-23	FLIF2023	3.3353	1023	2.80	11/18/2023					100.8959000					
AEVPM 4.6188 11/21/23	AEV 23 R20	AEVFXBND2023	4.6188	1026	2.81	11/21/2023					98.0415000					
EWPM 4 5/8 12/07/23	EW 12-23	EWBLTNC2023	4.6250	1042	2.85	12/7/2023										
SMPM 5.159 12/09/23	SM 23 R21	SMCF2023	5.1590	1044	2.86	12/9/2023					104.7440000	105.8625000				
UBPPM 2 3/4 12/09/23	UBP 12-23	UBPF2023	2.7500	1044	2.86	12/9/2023					100.2736000					
VLLPM 8 12/21/23	VLL 23 R21	VLLFXBND2023	8.0000	1056	2.89	12/21/2023					104.5216000					
CHIBPM 4.55 01/12/24	CHIB 01-24	CHIBLTNC2024	4.5500	1078	2.95	1/12/2024										
ROBNBK 4 7/8 01/16/24	RBANK 01-24	RBANKLTNC2024	4.8750	1082	2.96	1/16/2024										
FDCPM 6.1458 01/24/24	FDC 24 R21	FDCF2024	6.1458	1090	2.98	1/24/2024					103.1539000					
APPM 7.5095 01/25/24	AP 24 R22	APCF2024	7.5095	1091	2.99	1/25/2024					107.9220000					
ALIPM 5 01/30/24	ALI 24 R20	ALIF2024	5.0000	1096	3.00	1/30/2024					104.2329000					
TELPM 5.2813 02/06/24	TEL 24 R21	TELF2024	5.2813	1103	3.02	2/6/2024					99.3959000					
PSBPM 5 02/09/24	PSB 02-24	PSBLTNC2024	5.0000	1106	3.03	2/9/2024										
JGSPM 5.3 02/27/24	JGS 24 R20	JGSFXBND2024	5.3000	1124	3.08	2/27/2024					101.4707000					
SMCPM 5.284 03/01/24	SMC 24 R22	SMCF2024	5.2840	1127	3.09	3/1/2024					102.2437000					
STIEPM 5.8085 03/23/24	STIESG 24 R22	STIGFX2024	5.8085	1149	3.15	3/23/2024	5.000000	94.9641940	2:38:07 PM	94.9641940	91.7268000		94.9641940	94.9641940	94.9641940	94.9641940
MEGPM 5.3535 03/28/24	MEG 24 R22	MEGF2024	5.3535	1154	3.16	3/28/2024					104.1235000					
RCBPM 5 1/2 03/28/24	RCB 03-24	RCBLTNC2024	5.5000	1154	3.16	3/28/2024										
TOLPM 5 1/2 03/31/24	MNTO 24 R21	MNTOFX2024	5.5000	1157	3.17	3/31/2024	0.100000	102.9319170	2:54:32 PM	102.9319170	102.9319000		102.9319170	102.9319170	102.9319170	102.9319170
SMBPM 6 04/02/24	SMB 24 R21	SMBFXBND2024	6.0000	1159	3.17	4/2/2024					101.4272000					
SMPM 3.3613 04/02/24	SM 04-24	SMIC2FBD2024	3.3613	1159	3.17	4/2/2024					99.8815000					
MBTPM 5 3/8 04/04/24	MBT 04-24	MBT2L TNC2024	5.3750	1161	3.18	4/4/2024										
PBC 5 5/8 04/08/24	PBCOM 04-24	PBCOMLTNC2024	5.6250	1165	3.19	4/8/2024										
PCORPM 7.8183 04/19/24	PCOR 24 R22	PCORFX2024	7.8183	1176	3.22	4/19/2024					107.7081000					
SMCGL 7.1783 04/24/24	SMCGP 04-24 R22	SMCGP2B2024	7.1783	1181	3.23	4/24/2024					102.3276000					
SMPHPM 5.1683 05/18/24	SMPH 05-24 R22	SMPH2FBD2024	5.1683	1205	3.30	5/18/2024	7.000000	104.7052450	10:58:24 AM	104.7052450	104.3548000		104.7052450	104.7052450	104.7052450	104.7052450
SMPM 5.6125 05/19/24	SM 24 R21	SMCF2024	5.6125	1206	3.30	5/19/2024					99.2131000					
AEVPM 6.0157 06/18/24	AEV 24 R23	AEVFXBND2024	6.0157	1236	3.38	6/18/2024					102.3552000					
MBTPM 3 7/8 07/20/24	MBT 07-24	MBTLTNC2024	3.8750	1268	3.47	7/20/2024										
DDPM 6.0952 07/21/24	DD 24 R22	DDFXBND2024	6.0952	1269	3.47	7/21/2024	2.608000	105.1005440	2:57:23 PM	105.1005440	95.7391000	105.1005000	105.1005440	105.1005440	105.1005440	105.1005440
GTCAHP 5 5/8 08/07/24	GTCAP 24 R21	GTCAF2024	5.6250	1286	3.52	8/7/2024					98.8184000					
V																

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	
FLIPM 5.6389 12/04/24	FLI 24 R21	FLIFXBD2024	5.6389	1405	3.85	12/4/2024						102.2185000	105.9909000				
SMCGL 6 1/4 12/22/24	SMCGP 24 R22	SMCGPBD2024	6.2500	1423	3.90	12/22/2024						99.9970000					
ALCOPM 6.3517 02/06/25	ALCO 25 R23	ALCOFXBD2025	6.3517	1469	4.02	2/6/2025						99.2171000					
ACPM 4.82 02/10/25	AC 25 R23	ACFXBOND2025	4.8200	1473	4.03	2/10/2025						103.7898000					
RLCPM 4.9344 02/23/25	RLC 02-25	RLCFXBD2025	4.9344	1486	4.07	2/23/2025						101.5931000					
SMPHPM 6.0804 03/01/25	SMPH 03-25 R23	SMPH2FBD2025	6.0804	1492	4.09	3/1/2025						108.3496000					
FBPM 5.05 03/10/25	SMFB 25 R23	SMFBFXBD2025	5.0500	1501	4.11	3/10/2025	1.270000	104.7324160	3:28:23 PM	104.7324160	102.4291000		104.7324160	104.7324160	104.7324160	104.7324160	104.7324160
SMCPM 6 5/8 03/19/25	SMC 25 R23	SMCFXBD2025	6.6250	1510	4.13	3/19/2025						111.9754000					
SECBPM 4 03/23/25	SECB 03-25	SECBLTNC2025	4.0000	1514	4.15	3/23/2025	1.500000	99.9988060	9:26:16 AM	99.9988060			99.9988060	99.9988060	99.9988060	99.9988060	99.9988060
SMPHPM 4.8643 03/25/25	SMPH K 03-25 R23	SMPH3FBD2025	4.8643	1516	4.15	3/25/2025						104.0460000					
BDOPM 4 03/27/25	BDO 03-25	BDOLTNC2025	4.0000	1518	4.16	3/27/2025	0.500000	100.3807770	10:29:06 AM	100.3807770			100.3807770	100.3807770	100.3807770	100.3807770	100.3807770
PNBPM 4 3/8 04/11/25	PNB 04-25	PNBLTNC2025	4.3750	1533	4.20	4/11/2025											
ALIPM 5 5/8 04/25/25	ALI 25 R21	ALIFXBD2025	5.6250	1547	4.24	4/25/2025						99.5263000					
BPMPM 4 04/25/25	BPI 04-25	BPILTNC2025	4.0000	1547	4.24	4/25/2025											
SLTC 6.4872 05/22/25	SLTC 25 R22	SLTCFXBD2025	6.4872	1574	4.31	5/22/2025	0.050000	102.2174470	2:54:30 PM	102.2174470	101.8355000		102.2174470	102.2174470	102.2174470	102.2174470	102.2174470
SECBPM 4 06/17/25	SECB 06-25	SECB2LTN2025	4.0000	1600	4.38	6/17/2025											
VLLPM 5.6992 06/18/25	VLL 25 R22	VLL2FXBD2025	5.6992	1601	4.38	6/18/2025	26.500000	102.3169850	2:22:26 PM	102.1540657	98.8462000	102.3368000	100.5742200	102.3367610	100.5742200	102.3169850	102.3169850
TOLPM 6.6407 07/04/25	NLEX 25 R23	NLEXFXBD2025	6.6407	1617	4.43	7/4/2025						103.4556000	115.0326000				
APPM 3.935 07/06/25	AP 25 R23	APCFXBD2025	3.9350	1619	4.43	7/6/2025						100.5472000	100.7510000				
ENNOHL 6.8666 07/16/25	HOUSE 25 R22	HOUSEFBD2025	6.8666	1629	4.46	7/16/2025						101.4072000					
RLCPM 3.8 07/17/25	RLC 07-25	RLC2FXBD2025	3.8000	1630	4.46	7/17/2025						99.9987000					
SECBPM 4 08/05/25	SECB 08-25	SECB3LTN2025	4.0000	1649	4.52	8/5/2025											
FLIPM 5.7139 08/20/25	FLI 25 R22	FLIFXBD2025	5.7139	1664	4.56	8/20/2025						98.8658000					
BANKCM 4 1/2 09/17/25	BOC 09-25	BOCLTNC2025	4.5000	1692	4.63	9/17/2025											
ALIPM 3.862 09/29/25	ALI 25 R23	ALIFXBD2025	3.8620	1704	4.67	9/29/2025	1.000000	102.2000720	2:56:01 PM	102.2000720	100.2627000		102.2000720	102.2000720	102.2000720	102.2000720	102.2000720
PCORPM 8.0551 10/19/25	PCOR 25 R23	PCORFXBD2025	8.0551	1724	4.72	10/19/2025						110.5502000					
ALIPM 4 3/4 10/25/25	ALI 25 R22	ALI2FXBD2025	4.7500	1730	4.74	10/25/2025						100.7306000					
DELPMI 3.7563 10/30/25	DMP1 25 R24	DMP1FXBD2025	3.7563	1735	4.75	10/30/2025						99.9190000	100.0272000				
AEVPM 3.3059 11/16/25	AEV 25 R23	AEVFXBD2025	3.3059	1752	4.80	11/16/2025						99.1467000					
SMPHPM 4.799 11/25/25	SMPH 25 R23	SMPHFXBD2025	4.7990	1761	4.82	11/25/2025						96.0220000					
MERPM 4 7/8 12/12/25	MER 25 R20	MERFXBD2025	4.8750	1778	4.87	12/12/2025						97.3465000					
VLLPM 8 1/4 12/21/25	VLL 25 R23	VLLFXBD2025	8.2500	1787	4.89	12/21/2025						110.8101000					
UBPPM 3 3/8 03/09/26	UBP 03-26	UBPFXBD2026	3.3750	1865	5.11	3/9/2026											
ALIPM 4.85 03/23/26	ALI 26 R23	ALIFXBD2026	4.8500	1879	5.14	3/23/2026						104.3849000					
SMCGL 7.6 04/24/26	SMCGP 26 R24	SMCGP2BD2026	7.6000	1911	5.23	4/24/2026	5.000000	113.3652110	3:25:00 PM	113.3652110	112.8830000		113.3652110	113.3652110	113.3652110	113.3652110	113.3652110
ALIPM 6.369 05/06/26	ALI 26 R24	ALI2FXBD2026	6.3690	1923	5.27	5/6/2026						111.6976000					
FLIPM 4.1838 05/18/26	FLI 26 R23	FLIFXBD2026	4.1838	1935	5.30	5/18/2026						99.9226000					
SMCGL 5.1792 07/11/26	SMCGP 26 R23	SMCGPFB2026	5.1792	1989	5.45	7/11/2026	0.500000	104.4939620	3:15:08 PM	104.4939620	102.0471000		104.4939620	104.4939620	104.4939620	104.4939620	104.4939620
SMPHPM 4.2005 07/26/26	SMPH 26 R23	SMPHFXBD2026	4.2005	2004	5.49	7/26/2026						93.8815000					
APPM 6.1 09/10/26	AP 26 R21	APCFXBD2026	6.1000	2050	5.61	9/10/2026						101.1853000					
APPM 5.2757 10/14/26	AP 26 R25	APC2FXBD2026	5.2757	2084	5.71	10/14/2026						106.4751000					
DDPM 5.9721 12/15/26	DD 26 R23	DDFXBOND2026	5.9721	2146	5.88	12/15/2026						82.7603000					
ALIPM 4.9899 02/06/27	ALI 27 R24	ALI2FXBD2027	4.9899	2199	6.02	2/6/2027						95.9113000					
SMCPM 5.7613 03/01/27	SMC 27 R24	SMCFXBD2027	5.7613	2222	6.08	3/1/2027	1.000000	107.2291690	2:49:08 PM	107.2291690	105.3139000		107.2291690	107.2291690	107.2291690	107.2291690	107.2291690
FBPM 5 1/4 03/10/27	SMFB 27 R25	SMFBFXBD2027	5.2500	2231	6.11	3/10/2027						96.1857000					
STIEPM 6.3756 03/23/27	STIESG 27 R24	STIGFXBD2027	6.3756	2244	6.14	3/23/2027						83.5058000					
SMPHPM 5.0583 03/25/27	SMPH 27 R25	SMPHFXBD2027	5.0583	2246	6.15	3/25/2027						91.5902000					
ALIPM 5.2624 05/02/27	ALI 05-27 R24	ALIFXBD2027	5.2624	2284	6.25	5/2/2027						106.0646000					
ACPM 6 7/8 05/11/27	AC 27 R22	ACFXBOND2027	6.8750	2293	6.28	5/11/2027						115.8902000					
APPM 5.3367 07/03/27	AP 07-27 R24	APCFXBD2027	5.3367	2346	6.42	7/3/2027	37.000000	106.0780840	11:17:25 AM	106.0780840	96.4843000		106.0780840	106.0780840	106.0780840	106.0780840	106.0780840
AEVPM 6.0169 08/06/27	AEV 27 R22	AEVFXBD2027	6.0169	2380	6.52	8/6/2027						100.0900000					
VLLPM 6.2255 08/08/27	VLL 27 R24	VLLFXBD2027	6.2255	2382	6.52	8/8/2027						95.4667000					
SMCGL 6 5/8 12/22/27	SMCGP 27 R24	SMCGPFB2027	6.6250	2518	6.89	12/22/2027	20.000000	111.7427170	3:04:40 PM	111.7427170	107.9055000		111.7427170	111.7427170	111.7427170	111.7427170	111.7427170
SMCPM 7 1/8 03/19/28	SMC 28 R25	SMCFXBD2028	7.1250	2606	7.14	3/19/2028						101.8212000					
ALIPM 5.9203 04/27/28	ALI 28 R23	ALIFXBD2028	5.9203	2645	7.24	4/27/2028						101.9375000					
TOLPM 6.9 07/04/28	NLEX 28 R25	NLEXFXBD2028	6.9000	2713	7.43	7/4/2028						113.7199000					
APPM 8.5091 10/25/28	AP 28 R25	APCFXBD2028	8.5091	2826	7.74	10/25/2028						119.5480000	125.3163000				
AEVPM 6.321 06/18/29	AEV 29 R26	AEVFXBD2029	6.3210	3062	8.38	6/18/2029						103.7733000	104.1121000				
UBPPM 5 1/4 05/24/30	UBP 30 R25	UBPTIER22030	5.2500	3402	9.31	5/24/2030											
ALIPM 6 10/10/33	ALI 33 R25	ALIFXBD2033	6.0000	4637	12.70	10/10/2033						107.3563000					