CS Board Summary
February 26, 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
JGSPM 5.2442 02/27/21	JGS 21 R19	JGSFXBND2021	5.2442	1	0.00	2/27/2021					100.0050000					
ACRPM 0 03/15/21	ACR 03.15.21	ACRCP01M2021		17	0.05	3/15/2021					99.8156000					
SLIPM 6.715 03/22/21	SLI 21 R18	SLIFXBND2021	6.7150	24	0.07	3/22/2021					100.0400000					
TOLPM 5.07 03/31/21	MNTC 21 R19	MNTCFXBD2021	5.0700	33	0.09	3/31/2021					100.0022000					
SMBPM 5 1/2 04/02/21	SMB 21 R19	SMBFXBND2021	5.5000	35	0.10	4/2/2021					100.2793000					
LANDBK 3 3/4 04/09/21	LBP 04-21	LBPLTNCD2021	3.7500	42	0.12	4/9/2021										
PNBPM 6.3 05/08/21	PNB 05-21	PNBFXBND2021	6.3000	71	0.19	5/8/2021					100.7583000					
VLLPM 5.9437 05/09/21	VLL 21 R19	VLLFXBND2021	5.9437	72	0.20	5/9/2021					99.7750000					
ACPM 6.8 05/12/21	AC 05-21	ACFXBOND2021	6.8000	75	0.21	5/12/2021					100.9018000					
SMPM 5.2958 05/19/21	SM 21 R19	SMICFXBD2021	5.2958	82	0.23	5/19/2021					100.0473000					
RCBPM 6.15 06/04/21	RCB 06-21	RCBFXBND2021	6.1500	98	0.27	6/4/2021					101.0146000					
CHIPM 5.32 06/06/21	CHI 21 R19	CHIFXBND2021	5.3200	100	0.27	6/6/2021					99.7382000					
SLAGRI 0 06/18/21	SLAC 06.18.21	SLACP01M2021		112	0.31	6/18/2021					98.5087000					
SECBPM 5 7/8 06/28/21	SECB 06-21	SECBFXBD2021	5.8750	122	0.33	6/28/2021					101.1860000					
MBTPM 5 1/2 07/03/21	MBT 07-21	MBTFXBND2021	5.5000	127	0.35	7/3/2021					100.7033000					
SMCGL 4.3458 07/11/21	SMCGP 21 R19	SMCGPFBD2021	4.3458	135	0.37	7/11/2021					99.5883000					
PNXPM 0 07/24/21	PNX 07.24.21	PNXCP01D2021		148	0.41	7/24/2021										
PSBPM 5.6 07/24/21	PSB 07-21	PSBFXBND2021	5.6000	148	0.41	7/24/2021					101.3401000					
GTCAPH 5.1965 08/07/21	GTCAP 21 R19	GTCFXBND2021	5.1965	162	0.44	8/7/2021					99.8692000					
ROBBNK 5 1/8 08/13/21	RBANK 08-21	RBNKFXBD2021	5.1250	168	0.46	8/13/2021					101.3056000					
SMPHPM 5.2006 09/01/21	SMPH 21 R19	SMPHFXBD2021	5.2006	187	0.51	9/1/2021	5.000000	101.8943360	3:04:45 PM	101.8943360	100.0985000		101.8943360	101.8943360	101.8943360	101.8943360
CPGPM 6.9758 09/02/21	CPG 21 R20	CPGIFXBD2021	6.9758	188	0.52	9/2/2021					100.4771000					
APPM 5.205 09/10/21	AP 21 R19	APCFXBND2021	5.2050	196	0.54	9/10/2021					101.5640000					
ACRPM 0 09/13/21	ACR 09.13.21	ACRCP01N2021		199	0.55	9/13/2021					97.2855000					
MBTPM 3 09/24/21	MBT 09-21	MBT2FXBD2021	3.0000	210	0.58	9/24/2021					100.4467000					
BPIPM 4.05 09/27/21	BPI 09-21	BPIFXBND2021	4.0500	213	0.58	9/27/2021	22.000000	101.1517530	2:43:02 PM	101.1517530	101.0485000		101.1517530	101.1517530	101.1517530	101.1517530
PCORPM 4.0032 10/27/21	PCOR 21 R19	PCORFXBD2021	4.0032	243	0.67	10/27/2021					98.0940000					
ALIPM 4.2463 11/06/21	ALI 11-21	ALIFXBND2021	4.2463	253	0.69	11/6/2021					101.3779000					
DEVPHI 4 1/4 11/11/21	DBP 11-21	DBPFXBND2021	4.2500	258	0.71	11/11/2021					101.4084000					
ROBBNK 4.3 11/14/21	RBANK 11-21	RBNK2FBD2021	4.3000	261	0.72	11/14/2021					101.4600000					
OMLFC 4.55 11/15/21	OMLF 11-21	OMLFFXBD2021	4.5500	262	0.72	11/15/2021					98.8342000					
AEONPH 7.299 11/16/21	ES AEON 11-21	AEONFXRN2021	7.2990	263	0.72	11/16/2021					100.1879000					
MBTPM 4 1/4 11/21/21	MBT 11-21	MBTLTNCD2021	4.2500	268	0.73	11/21/2021										
FLIPM 5.4 12/04/21	FLI 21 R20	FLIFXBND2021	5.4000	281	0.77	12/4/2021					100.2956000					
SLAGRI 0 12/17/21	SLAC 12.17.21	SLACP01N2021		294	0.81	12/17/2021					95.9290000					
SMPM 2 7/8 01/22/22	ES SM 01-22	SMICSDNE2022	2.8750	330	0.90	1/22/2022					100.4151000					
BPIPM 4.2423 01/24/22	BPI 01-22	BPIFXBND2022	4.2423	332	0.91	1/24/2022					101.6297000					
RLCPM 4.8 02/23/22	RLC 02-22	RLCFXBND2022	4.8000	362	0.99	2/23/2022					102.3051000					
SMCPM 4.8243 03/01/22	SMC 22 R20	SMCFXBND2022	4.8243	368	1.01	3/1/2022					99.8297000					
SMBPM 6.6 04/02/22	SMB 22 R19	SMBFXBND2022	6.6000	400	1.10	4/2/2022					104.4735000					
BDOPM 3 1/8 04/03/22	BDO 04-22	BDO2FXBD2022	3.1250	401	1.10	4/3/2022					100.8842000					
RCBPM 4.848 04/07/22	RCB 04-22	RCB2FXBD2022	4.8480	405	1.11	4/7/2022					102.7590000					
SMCPM 5.1923 04/07/22	SMC 04-22 R20	SMC2FXBD2022	5.1923	405	1.11	4/7/2022					99.2756000					
MBTPM 6.3 04/11/22	MBT 04-22	MBTFXBND2022	6.3000	409	1.12	4/11/2022	10.000000	104.2622944	10:07:27 AM	104.2622944	103.7922000		104.2622944	104.2622944	104.2622944	104.2622944
CPGPM 7.8203 04/15/22	CPG 04-22	CPGIFXBD2022	7.8203	413	1.13	4/15/2022	6.000000	102.2256150	3:21:17 PM	102.2256150	102.2310000		102.2256150	102.2256150	102.2256150	102.2256150
SMCGL 6.835 04/24/22	SMCGP 04-22	SMCGP2BD2022	6.8350	422	1.16	4/24/2022					103.8471000					
ALIPM 6 04/27/22	ALI 22 R19	ALIFXBND2022	6.0000	425	1.16	4/27/2022					104.0749000					
ALIPM 4 1/2 04/29/22	ALI 22 4.5	ALI2FXBD2022	4.5000	427	1.17	4/29/2022					102.3876000					
PSBPM 3 1/2 04/30/22	PSB 04-22	PSBLTNCD2022	3.5000	428	1.17	4/30/2022										
BPIPM 3.05 05/07/22	BPI 05-22	BPI2FXBD2022	3.0500	435	1.19	5/7/2022					100.6389000					
SMPHPM 6.2223 05/17/22	SMPH 05-22	SMPHFXBD2022	6.2223	445	1.22	5/17/2022					100.8249000					
CHIBPM 3 1/4 05/18/22	CHIB 05-22	CHIBLTNC2022	3.2500	446	1.22	5/18/2022	10.000000	99.5856580	2:07:16 PM	99.5856580			99.5856580	99.5856580	99.5856580	99.5856580
SLTC 5.5796 05/22/22	SLTC 22 R20	SLTCFXBD2022	5.5796	450	1.23	5/22/2022					99.5061000					
UBPPM 6 06/03/22	UBP 06-22	UBPFXBND2022	6.0000	462	1.27	6/3/2022					104.3571000					
PNBPM 3 1/4 06/06/22	PNB 06-22	PNBLTNCD2022	3.2500	465	1.27	6/6/2022										
BPIFAM 4.3 06/16/22	BFSB 06-22	BFSBFXBD2022	4.3000	475	1.30	6/16/2022					102.2804000					
ALIPM 3 06/26/22	ALI 06-22	ALI3FXBD2022	3.0000	485	1.33	6/26/2022					99.8385000					
APPM 3 1/8 07/06/22	AP 07-22	APCFXBND2022	3.1250	495	1.36	7/6/2022	2.380000	101.3520430	9:58:52 AM	101.3520430	100.9577000		101.3520430	101.3520430	101.3520430	101.3520430
ENNOHL 6.131 07/16/22	HOUSE 22 R20	HOUSEFBD2022	6.1310	505	1.38	7/16/2022					100.0049000					
SMPM 6.9442 07/16/22	SM 22 R19	SMICFXBD2022	6.9442	505	1.38	7/16/2022					105.9663000					
SECBPM 3 1/8 07/24/22	SECB 07-22	SECBFXBD2022	3.1250	513	1.41	7/24/2022					100.9927000					
RCBPM 3 1/4 07/27/22	RCB 07-22	RCB3FXBD2022	3.2500	516	1.41	7/27/2022					101.1708000					
BDOPM 4.408 08/03/22	BDO 08-22	BDOFXBND2022	4.4080	523	1.43	8/3/2022	5.000000	102.7986790	11:46:10 AM	102.7986790	99.0211000		102.7986790	102.7986790	102.7986790	102.7986790
AEVPM 5.0056 08/06/22	AEV 22 R20	AEVFXBND2022	5.0056	526	1.44	8/6/2022					99.6637000					
FLIPM 5.3567 08/20/22	FLI 22 R20	FLIFXBND2022	5.3567	540	1.48	8/20/2022	15.000000	104.1676870	2:02:57 PM	104.1676870	103.7410000		104.1676870	104.1676870	104.1676870	104.1676870
EWPM 4 09/21/22	EW 09-22	EWBLTNCD2022	4.0000	572	1.57	9/21/2022										
ENNOHL 4.05 10/14/22	ES HOUSE 10-22	HOUSESDN2022	4.0500	595	1.63	10/14/2022					99.9987000					
CHIBPM 2 3/4 10/22/22	CHIB 10-22	CHIBFXBD2022	2.7500	603	1.65	10/22/2022					98.8078000					
PNBPM 3 3/4 10/27/22	PNB 10-22	PNB2LTNC2022	3.7500	608	1.67	10/27/2022	0.500000	99.9989720	11:14:22 AM	99.9989720			99.9989720	99.9989720	99.9989720	99.9989720
AUBPM 4 5/8 11/07/22	AUB 11-22	AUBFXBND2022	4.6250	619	1.70	11/7/2022					103.3239000					
RCBPM 4.426 11/13/22	RCB 11-22	RCBFXBND2022	4.4260	625	1.71	11/13/2022					103.1953000					

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LANDBK 2.5872 11/17/22	LBP 11-22	LBPFXBND2022	2.5872	629	1.72	11/17/2022					99.9784000					
CHIBPM 3.65 12/02/22	CHIB 12-22	CHIB2LTN2022	3.6500	644	1.76	12/2/2022	2.000000	99.8650790	2:24:02 PM	99.8650790			99.8650790	99.8650790	99.8650790	99.8650790
DEVPHI 2 1/2 12/11/22	DBP 12-22	DBPFXBND2022	2.5000	653	1.79	12/11/2022					99.9998000					
ROBBNK 4 1/8 12/16/22	RBANK 12-22	RBANKLTN2022	4.1250	658	1.80	12/16/2022										
SMCGL 5 3/8 12/22/22	SMCGP 22 R20	SMCGPFBD2022	5.3750	664	1.82	12/22/2022	0.300000	103.0930110	2:56:51 PM	103.0930110	97.8842000		103.0930110	103.0930110	103.0930110	103.0930110
FLIPM 5.0496 01/07/23	CPI 01-23 R20	CPIFXBND2023	5.0496	680	1.86	1/7/2023					103.6739000					
PSBPM 4 1/2 02/04/23	PSB 02-23	PSBFXBND2023	4.5000	708	1.94	2/4/2023					99.0863000					
RCBPM 3 3/4 02/11/23	RCB 02-23	RCBLTNCD2023	3.7500	715	1.96	2/11/2023										
BDOPM 3 5/8 02/18/23	BDO 02-23	BDOLTNCD2023	3.6250	722	1.98	2/18/2023										
EWPM 4 1/2 02/21/23	EW 02-23	EWBFXBND2023	4.5000	725	1.99	2/21/2023					102.0893000					
GTCAPH 5.0937 02/27/23	GTCAP 23 R20	GTCFXBND2023	5.0937	731	2.00	2/27/2023					98.5431000					
SMPHPM 5.663 03/01/23	SMPH 23 R21	SMPHFXBD2023	5.6630	733	2.01	3/1/2023					100.3048000					
SMCPM 6 1/4 03/19/23	SMC 23 R21	SMCFXBND2023	6.2500	751	2.06	3/19/2023					105.6194000					
MBTPM 4 1/2 04/24/23	MBT 04-23	MBTFXBND2023	4.5000	787	2.16	4/24/2023					102.2674000					
PNBPM 3 7/8 04/26/23	PNB 04-23	PNBLTNCD2023	3.8750	789	2.16	4/26/2023										
EDCPM 4.7312 05/03/23	EDC 23 R19	EDCFXBND2023	4.7312	796	2.18	5/3/2023					102.7604000					
SECBPM 3 7/8 05/08/23	SECB 05-23	SECBLTNC2023	3.8750	801	2.19	5/8/2023										
BPIPM 3 3/4 05/24/23	BPI 05-23	BPILTNCD2023	3.7500	817	2.24	5/24/2023										
ACPM 3.92 07/07/23	AC 23 R22	ACFXBOND2023	3.9200	861	2.36	7/7/2023					98.0540000					
SMCGL 4.7575 07/11/23	SMCGP 23 R21	SMCGPFBD2023	4.7575	865	2.37	7/11/2023					97.8212000					
GLOPM 5.2792 07/17/23	GLO 23 R20	GLOFXBND2023	5.2792	871	2.39	7/17/2023					104.2737000					
RLCPM 3.683 07/17/23	RLC 07-23	RLCFXBND2023	3.6830	871	2.39	7/17/2023					101.5537000					
SMPHPM 2.4565 08/05/23	SMPH 08-23	SMPH2FBD2023	2.4565	890	2.44	8/5/2023					99.9991000					
SMCGL 6 3/4 08/17/23	SMCGP 08-23 R21	SMCGP2BD2023	6.7500	902	2.47	8/17/2023					102.1627000					
UBPPM 4 3/8 08/21/23	UBP 08-23	UBPLTNCD2023	4.3750	906	2.48	8/21/2023										
MBTPM 3 1/2 09/19/23	MBT 09-23	MBTLTNCD2023	3.5000	935	2.56	9/19/2023										
ALIPM 7.0239 10/05/23	ALI 23 R21	ALI2FXBD2023	7.0239	951	2.60	10/5/2023					104.2738000					
ALIPM 3.8915 10/07/23	ALI 23 R22	ALIFXBND2023	3.8915	953	2.61	10/7/2023					99.0019000					
PCORPM 4.5219 10/27/23	PCOR 23 R21	PCORFXBD2023	4.5219	973	2.66	10/27/2023					96.6935000					
DELMPI 3.484 10/30/23	DMPI 10-23	DMPIFXBD2023	3.4840	976	2.67	10/30/2023					99.8321000					
SECBPM 4 1/2 11/02/23	SECB 11-23	SECB2LTN2023	4.5000	979	2.68	11/2/2023	0.100000	99.9986270	9:09:11 AM	99.9986270			99.9986270	99.9986270	99.9986270	99.9986270
BDOPM 4 3/8 11/07/23	BDO 11-23	BDO2LTNC2023	4.3750	984	2.69	11/7/2023	4.300000	101.5874020	11:54:23 AM	104.1982522			105.0957320	105.0957320	101.5874020	101.5874020
FLIPM 5.4333 11/08/23	FLI 23 R20	FLIFXBND2023	5.4333	985	2.70	11/8/2023					100.1432000					
AEONPH 7.695 11/16/23	ES AEON 11-23	AEONFXRN2023	7.6950	993	2.72	11/16/2023					101.0600000					
AEVPM 2.8403 11/16/23	AEV 11-23	AEV2FXBD2023	2.8403	993	2.72	11/16/2023					99.8447000					
FLIPM 3.3353 11/18/23	FLI 11-23	FLI2FXBD2023	3.3353	995	2.72	11/18/2023					100.8704000					
AEVPM 4.6188 11/21/23	AEV 23 R20	AEVFXBND2023	4.6188	998	2.73	11/21/2023					98.0961000					
EWPM 4 5/8 12/07/23	EW 12-23	EWBLTNCD2023	4.6250	1014	2.78	12/7/2023										
SMPM 5.159 12/09/23	SM 23 R21	SMICFXBD2023	5.1590	1016	2.78	12/9/2023					104.6109000					
UBPPM 2 3/4 12/09/23	UBP 12-23	UBPFXBND2023	2.7500	1016	2.78	12/9/2023					100.4666000					
VLLPM 8 12/21/23	VLL 23 R21	VLLFXBND2023	8.0000	1028	2.82	12/21/2023	4.500000	103.5560870	3:21:19 PM	103.5560870	103.8159000		103.5560870	103.5560870	103.5560870	103.5560870
CHIBPM 4.55 01/12/24	CHIB 01-24	CHIBLTNC2024	4.5500	1050	2.88	1/12/2024	5.000000	99.4259340	11:45:45 AM	99.4259340			99.4259340	99.4259340	99.4259340	99.4259340
ROBBNK 4 7/8 01/16/24	RBANK 01-24	RBANKLTN2024	4.8750	1054	2.89	1/16/2024										
FDCPM 6.1458 01/24/24	FDC 24 R21	FDCFXBND2024	6.1458	1062	2.91	1/24/2024					103.0703000					
APPM 7.5095 01/25/24	AP 24 R22	APCFXBND2024	7.5095	1063	2.91	1/25/2024					107.4321000					
ALIPM 5 01/30/24	ALI 24 R20	ALIFXBND2024	5.0000	1068	2.92	1/30/2024	4.000000	102.5091100	2:01:50 PM	102.5091100	104.1181000		102.5091100	102.5091100	102.5091100	102.5091100
TELPM 5.2813 02/06/24	TEL 24 R21	TELFXBND2024	5.2813	1075	2.94	2/6/2024					99.4100000					
PSBPM 5 02/09/24	PSB 02-24	PSBLTNCD2024	5.0000	1078	2.95	2/9/2024										
CHIBPM 2 1/2 02/18/24	CHIB 02-24	CHIBFXBD2024	2.5000	1087	2.98	2/18/2024					99.9999000					
JGSPM 5.3 02/27/24	JGS 24 R20	JGSFXBND2024	5.3000	1096	3.00	2/27/2024					101.4988000					
SMCPM 5.284 03/01/24	SMC 24 R22	SMCFXBND2024	5.2840	1099	3.01	3/1/2024	1.000000	104.3979340	2:02:08 PM	104.3979340	99.4064000		104.3979340	104.3979340	104.3979340	104.3979340
STIEPM 5.8085 03/23/24	STIESG 24 R22	STIGFXBD2024	5.8085	1121	3.07	3/23/2024					91.8555000					
MEGPM 5.3535 03/28/24	MEG 24 R22	MEGFXBND2024	5.3535	1126	3.08	3/28/2024	1.000000	105.0582790	3:29:42 PM	105.0582790	104.0233000		105.0582790	105.0582790	105.0582790	105.0582790
RCBPM 5 1/2 03/28/24	RCB 03-24	RCBLTNCD2024	5.5000	1126	3.08	3/28/2024										
TOLPM 5 1/2 03/31/24	MNTC 24 R21	MNTCFXBD2024	5.5000	1129	3.09	3/31/2024					98.6010000					
SMBPM 6 04/02/24	SMB 24 R21	SMBFXBND2024	6.0000	1131	3.10	4/2/2024					102.1058000					
SMPM 3.3613 04/02/24	SM 04-24	SMIC2FBD2024	3.3613	1131	3.10	4/2/2024					99.8855000					
MBTPM 5 3/8 04/04/24	MBT 04-24	MBT2LTNC2024	5.3750	1133	3.10	4/4/2024	0.500000	105.0950530	2:40:15 PM	105.0950530			105.0950530	105.0950530	105.0950530	105.0950530
PBC 5 5/8 04/08/24	PBCOM 04-24	PBCOMLTN2024	5.6250	1137	3.11	4/8/2024										
PCORPM 7.8183 04/19/24	PCOR 24 R22	PCORFXBD2024	7.8183	1148	3.14	4/19/2024	1.000000	107.0623670	3:41:12 PM	107.0623670	107.6724000		107.0623670	107.0623670	107.0623670	107.0623670
SMCGL 7.1783 04/24/24	SMCGP 04-24 R22	SMCGP2BD2024	7.1783	1153	3.16	4/24/2024	1.000000	107.2085450	2:09:27 PM	107.2085450	101.9131000		107.2085450	107.2085450	107.2085450	107.2085450
SMPHPM 5.1683 05/18/24	SMPH 05-24 R22	SMPH2FBD2024	5.1683	1177	3.22	5/18/2024					104.2510000					
SMPM 5.6125 05/19/24	SM 24 R21	SMICFXBD2024	5.6125	1178	3.23	5/19/2024					99.2307000					
AEVPM 6.0157 06/18/24	AEV 24 R23	AEVFXBND2024	6.0157	1208	3.31	6/18/2024					101.9226000					
MBTPM 3 7/8 07/20/24	MBT 07-24	MBTLTNCD2024	3.8750	1240	3.40	7/20/2024										
DDPM 6.0952 07/21/24	DD 24 R22	DDFXBOND2024	6.0952	1241	3.40	7/21/2024					95.8269000					
GTCAPH 5 5/8 08/07/24	GTCAP 24 R21	GTCFXBND2024	5.6250	1258	3.44	8/7/2024					98.4603000					
VLLPM 5.7512 08/08/24	VLL 24 R23	VLLFXBND2024	5.7512	1259	3.45	8/8/2024					97.2570000					
PNBPM 5 3/4 08/27/24	PNB 08-24	PNBLTNCD2024	5.7500	1278	3.50	8/27/2024										
SMPHPM 5.7417 09/01/24	SMPH 24 R21	SMPHFXBD2024	5.7417	1283	3.51	9/1/2024					99.6595000					
ALIPM 4.758 09/30/24	ALI 24 R22	ALI2FXBD2024	4.7580	1312	3.59	9/30/2024					101.0128000					
SMCPM 5.55 10/04/24	SMC 10-24 R22	SMC2FXBD2024	5.5500	1316	3.60	10/4/2024					103.4625000					
BDOPM 5 3/8 10/12/24	BDO 10-24	BDOLTNCD2024	5.3750	1324	3.63	10/12/2024										
FLIPM 5.6389 12/04/24	FLI 24 R21	FLIFXBND2024	5.6389	1377	3.77	12/4/2024					103.9175000					
SMCGL 6 1/4 12/22/24	SMCGP 24 R22	SMCGPFBD2024	6.2500	1395	3.82	12/22/2024					99.9978000					

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
ALCOPM 6.3517 02/06/25	ALCO 25 R23	ALCOFXBD2025	6.3517	1441	3.95	2/6/2025					98.8025000					
ACPM 4.82 02/10/25	AC 25 R23	ACFXBOND2025	4.8200	1445	3.96	2/10/2025	2.000000	105.5881150	9:58:59 AM	105.5881150	103.5307000		105.5881150	105.5881150	105.5881150	105.5881150
RLCPM 4.9344 02/23/25	RLC 02-25	RLCFXBND2025	4.9344	1458	3.99	2/23/2025					97.5675000					
SMPHPM 6.0804 03/01/25	SMPH 03-25 R23	SMPH2FBD2025	6.0804	1464	4.01	3/1/2025					108.3886000					
FBPM 5.05 03/10/25	SMFB 25 R23	SMFBFXBD2025	5.0500	1473	4.03	3/10/2025	15.000000	104.4540370	11:40:50 AM	104.4521777	103.5078000		104.4512480	104.4540370	104.4512480	104.4540370
SMCPM 6 5/8 03/19/25	SMC 25 R23	SMCFXBND2025	6.6250	1482	4.06	3/19/2025					111.7512000					
SECBPM 4 03/23/25	SECB 03-25	SECBLTNC2025	4.0000	1486	4.07	3/23/2025										
SMPHPM 4.8643 03/25/25	SMPH K 03-25 R23	SMPH3FBD2025	4.8643	1488	4.07	3/25/2025	203.000000	104.7554300	11:35:28 AM	104.4588615	103.9728000		103.9704270	104.7554300	103.9704270	104.7554300
BDOPM 4 03/27/25	BDO 03-25	BDOLTNCD2025	4.0000	1490	4.08	3/27/2025										
PNBPM 4 3/8 04/11/25	PNB 04-25	PNBLTNCD2025	4.3750	1505	4.12	4/11/2025										
ALIPM 5 5/8 04/25/25	ALI 25 R21	ALIFXBND2025	5.6250	1519	4.16	4/25/2025					99.5359000					
BPIPM 4 04/25/25	BPI 04-25	BPILTNCD2025	4.0000	1519	4.16	4/25/2025	1.000000	99.9987870	2:03:21 PM	99.9987870			99.9987870	99.9987870	99.9987870	99.9987870
SLTC 6.4872 05/22/25	SLTC 25 R22	SLTCFXBD2025	6.4872	1546	4.23	5/22/2025					101.3382000					
SECBPM 4 06/17/25	SECB 06-25	SECB2LTN2025	4.0000	1572	4.30	6/17/2025										
VLLPM 5.6992 06/18/25	VLL 25 R22	VLL2FXBD2025	5.6992	1573	4.31	6/18/2025	19.220000	103.4715630	2:57:52 PM	101.2507294	97.0168000		100.7562690	103.4715630	100.7562690	103.4715630
TOLPM 6.6407 07/04/25	NLEX 25 R23	NLEXFXBD2025	6.6407	1589	4.35	7/4/2025					103.0096000					
APPM 3.935 07/06/25	AP 25 R23	APCFXBND2025	3.9350	1591	4.36	7/6/2025					100.5375000					
ENNOHL 6.8666 07/16/25	HOUSE 25 R22	HOUSEFBD2025	6.8666	1601	4.38	7/16/2025					100.9076000					
RLCPM 3.8 07/17/25	RLC 07-25	RLC2FXBD2025	3.8000	1602	4.39	7/17/2025					99.7970000					
SECBPM 4 08/05/25	SECB 08-25	SECB3LTN2025	4.0000	1621	4.44	8/5/2025										
FLIPM 5.7139 08/20/25	FLI 25 R22	FLIFXBND2025	5.7139	1636	4.48	8/20/2025					98.8845000					
BANKCM 4 1/2 09/17/25	BOC 09-25	BOCLTNCD2025	4.5000	1664	4.56	9/17/2025										
ALIPM 3.862 09/29/25	ALI 25 R23	ALI3FXBD2025	3.8620	1676	4.59	9/29/2025					100.4681000					
PCORPM 8.0551 10/19/25	PCOR 25 R23	PCORFXBD2025	8.0551	1696	4.64	10/19/2025	4.300000	114.1016480	11:51:02 AM	114.1016480	113.4477000		114.1016480	114.1016480	114.1016480	114.1016480
ALIPM 4 3/4 10/25/25	ALI 25 R22	ALI2FXBD2025	4.7500	1702	4.66	10/25/2025					103.1488000					
DELMPI 3.7563 10/30/25	DMPI 25 R24	DMPIFXBD2025	3.7563	1707	4.67	10/30/2025					99.7068000					
AEVPM 3.3059 11/16/25	AEV 25 R23	AEVFXBND2025	3.3059	1724	4.72	11/16/2025					99.8082000					
SMPHPM 4.799 11/25/25	SMPH 25 R23	SMPHFXBD2025	4.7990	1733	4.75	11/25/2025					104.3087000					
MERPM 4 7/8 12/12/25	MER 25 R20	MERFXBND2025	4.8750	1750	4.79	12/12/2025	1.000000	106.7030050	9:59:32 AM	106.7030050	97.3874000		106.7030050	106.7030050	106.7030050	106.7030050
VLLPM 8 1/4 12/21/25	VLL 25 R23	VLLFXBND2025	8.2500	1759	4.82	12/21/2025					106.1095000					
SMPHPM 3.8547 02/05/26	SMPH 26 R24	SMPH2FBD2026	3.8547	1805	4.94	2/5/2026					99.9977000					
UBPPM 3 3/8 03/09/26	UBP 03-26	UBPFXBND2026	3.3750	1837	5.03	3/9/2026										
ALIPM 4.85 03/23/26	ALI 26 R23	ALIFXBND2026	4.8500	1851	5.07	3/23/2026	13.000000	105.8529010	3:10:45 PM	105.8529010	104.3227000		105.8529010	105.8529010	105.8529010	105.8529010
SMCGL 7.6 04/24/26	SMCGP 26 R24	SMCGP2BD2026	7.6000	1883	5.16	4/24/2026					112.7000000					
ALIPM 6.369 05/06/26	ALI 26 R24	ALI2FXBD2026	6.3690	1895	5.19	5/6/2026					111.5293000					
FLIPM 4.1838 05/18/26	FLI 26 R23	FLIFXBND2026	4.1838	1907	5.22	5/18/2026					99.9238000					
SMCGL 5.1792 07/11/26	SMCGP 26 R23	SMCGPFBD2026	5.1792	1961	5.37	7/11/2026					97.3803000					
SMPHPM 4.2005 07/26/26	SMPH 26 R23	SMPHFXBD2026	4.2005	1976	5.41	7/26/2026					101.7011000					
APPM 6.1 09/10/26	AP 26 R21	APCFXBND2026	6.1000	2022	5.54	9/10/2026					101.1720000					
APPM 5.2757 10/14/26	AP 26 R25	APC2FXBD2026	5.2757	2056	5.63	10/14/2026					106.3901000					
DDPM 5.9721 12/15/26	DD 26 R23	DDFXBOND2026	5.9721	2118	5.80	12/15/2026					82.9444000					
ALIPM 4.9899 02/06/27	ALI 27 R24	ALI2FXBD2027	4.9899	2171	5.94	2/6/2027					95.3507000					
SMCPM 5.7613 03/01/27	SMC 27 R24	SMCFXBND2027	5.7613	2194	6.01	3/1/2027					105.2528000					
FBPM 5 1/4 03/10/27	SMFB 27 R25	SMFBFXBD2027	5.2500	2203	6.03	3/10/2027					95.0106000					
STIEPM 6.3756 03/23/27	STIESG 27 R24	STIGFXBD2027	6.3756	2216	6.07	3/23/2027	2.000000	83.6701850	2:29:34 PM	83.6701850	83.6702000		83.6701850	83.6701850	83.6701850	83.6701850
SMPHPM 5.0583 03/25/27	SMPH 27 R25	SMPHFXBD2027	5.0583	2218	6.07	3/25/2027					91.6866000					
ALIPM 5.2624 05/02/27	ALI 05-27 R24	ALIFXBND2027	5.2624	2256	6.18	5/2/2027	10.000000	106.2689980	2:02:32 PM	106.2689980	105.9942000		106.2689980	106.2689980	106.2689980	106.2689980
ACPM 6 7/8 05/11/27	AC 27 R22	ACFXBOND2027	6.8750	2265	6.20	5/11/2027					106.4978000					
APPM 5.3367 07/03/27	AP 07-27 R24	APCFXBND2027	5.3367	2318	6.35	7/3/2027					104.5904000					
AEVPM 6.0169 08/06/27	AEV 27 R22	AEVFXBND2027	6.0169	2352	6.44	8/6/2027					100.0874000					
VLLPM 6.2255 08/08/27	VLL 27 R24	VLLFXBND2027	6.2255	2354	6.45	8/8/2027					95.5109000					
SMCGL 6 5/8 12/22/27	SMCGP 27 R24	SMCGPFBD2027	6.6250	2490	6.82	12/22/2027	9.000000	112.0883730	3:49:36 PM	111.3332640	110.5440000		109.9265080	112.0883730	109.9265080	112.0883730
SMCPM 7 1/8 03/19/28	SMC 28 R25	SMCFXBND2028	7.1250	2578	7.06	3/19/2028	2.000000	114.4790940	2:16:05 PM	114.4790940	101.8059000		114.4790940	114.4790940	114.4790940	114.4790940
ALIPM 5.9203 04/27/28	ALI 28 R23	ALIFXBND2028	5.9203	2617	7.17	4/27/2028	4.330000	106.7484010	3:58:53 PM	106.7484010	101.1515000		106.7484010	106.7484010	106.7484010	106.7484010
TOLPM 6.9 07/04/28	NLEX 28 R25	NLEXFXBD2028	6.9000	2685	7.35	7/4/2028					113.5906000					
APPM 8.5091 10/25/28	AP 28 R25	APCFXBND2028	8.5091	2798	7.66	10/25/2028					122.9066000					
AEVPM 6.321 06/18/29	AEV 29 R26	AEVFXBND2029	6.3210	3034	8.31	6/18/2029					102.9106000					
UBPPM 5 1/4 05/24/30	UBP 30 R25	UBPTIER22030	5.2500	3374	9.24	5/24/2030										
ALIPM 6 10/10/33	ALI 33 R25	ALIFXBND2033	6.0000	4609	12.62	10/10/2033					107.3245000					