

CS Board Summary  
March 31, 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
SMBPM 5 1/2 04/02/21	SMB 21 R19	SMBFXBND2021	5.5000	2	0.01	4/2/2021					100.0009000					
LANDBK 3 3/4 04/09/21	LBP 04-21	LBPLTNC2021	3.7500	9	0.03	4/9/2021										
PNBPM 6.3 05/08/21	PNB 05-21	PNBFXBND2021	6.3000	38	0.10	5/8/2021	3.000000	100.3730690	10:14:20 AM	100.3730690	100.3731000		100.3730690	100.3730690	100.3730690	100.3730690
VLLPM 5.9437 05/09/21	VLL 21 R19	VLLFXBND2021	5.9437	39	0.11	5/9/2021					99.8948000					
ACPM 6.8 05/12/21	AC 05-21	ACFXBND2021	6.8000	42	0.12	5/12/2021					100.4695000					
SMPM 5.2958 05/19/21	SM 21 R19	SMICFXBD2021	5.2958	49	0.13	5/19/2021					100.0238000					
RCBPM 6.15 06/04/21	RCB 06-21	RCBFXBND2021	6.1500	65	0.18	6/4/2021					100.6431000					
CHIPM 5.32 06/06/21	CHI 21 R19	CHIFXBD2021	5.3200	67	0.18	6/6/2021					99.8256000					
SLAGRI 0 06/18/21	SLAC 06.18.21	SLACP01M2021		79	0.22	6/18/2021					99.0835000					
SECBPM 5 7/8 06/28/21	SECB 06-21	SECBFXBD2021	5.8750	89	0.24	6/28/2021					100.8424000					
MBTPM 5 1/2 07/03/21	MBT 07-21	MBTFXBD2021	5.5000	94	0.26	7/3/2021					100.4480000					
SMCGL 4.3458 07/11/21	SMCGP 21 R19	SMCGPFB2021	4.3458	102	0.28	7/11/2021	0.670000	100.5028390	10:56:35 AM	100.5028390	99.7289000		100.5028390	100.5028390	100.5028390	100.5028390
PNXPM 0 07/24/21	PNX 07.24.21	PNXCPO1D2021		115	0.32	7/24/2021										
PSBPM 5.6 07/24/21	PSB 07-21	PSBFXBD2021	5.6000	115	0.32	7/24/2021					101.0226000					
GTCAPI 5.1965 08/07/21	GTCAPI 21 R19	GTCFXBD2021	5.1965	129	0.35	8/7/2021					99.8968000					
ROBBNK 5 1/8 08/13/21	RBANK 08-21	RBANKFXBD2021	5.1250	135	0.37	8/13/2021					101.0323000					
SMPHPM 5.2006 09/01/21	SMPH 21 R19	SMPHFXBD2021	5.2006	154	0.42	9/1/2021					100.0781000					
CPGPM 6.9758 09/02/21	CPG 21 R20	CPGIFXBD2021	6.9758	155	0.42	9/2/2021					100.3877000					
APPM 5.205 09/10/21	AP 21 R19	APCFXBD2021	5.2050	163	0.45	9/10/2021	3.000000	101.2834840	10:15:35 AM	101.2834840	101.2835000		101.2834840	101.2834840	101.2834840	101.2834840
ACRPM 0 09/13/21	ACR 09.13.21	ACRCP01N2021		166	0.45	9/13/2021					97.9199000					
MBTPM 3 09/24/21	MBT 09-21	MBT2FXBD2021	3.0000	177	0.49	9/24/2021					100.4659000					
BPMP 4.05 09/27/21	BPI 09-21	BPIFXBD2021	4.0500	180	0.49	9/27/2021	0.350000	100.8428640	11:15:09 AM	100.8428640	100.9722000		100.8428640	100.8428640	100.8428640	100.8428640
PCORPM 4.0032 10/27/21	PCOR 21 R19	PCORFXBD2021	4.0032	210	0.58	10/27/2021					97.2934000					
ALIPM 4.2463 11/06/21	ALI 11-21	ALIFXBD2021	4.2463	220	0.60	11/6/2021	0.500000	101.0947440	10:46:09 AM	101.0947440	101.1878000		101.0947440	101.0947440	101.0947440	101.0947440
DEVPHI 4 1/4 11/11/21	DBP 11-21	DBPFXBD2021	4.2500	225	0.62	11/11/2021					101.3380000					
ROBBNK 4.3 11/14/21	RBANK 11-21	RBANK2FXBD2021	4.3000	228	0.62	11/14/2021					101.2648000					
OMLFC 4.55 11/15/21	OMLF 11-21	OMLFFXBD2021	4.5500	229	0.63	11/15/2021					98.6913000					
AEONPH 7 299 11/16/21	ES AEON 11-21	AEONFXRN2021	7.2990	230	0.63	11/16/2021					100.1656000					
MBTPM 4 1/4 11/21/21	MBT 11-21	MBTLTNC2021	4.2500	235	0.64	11/21/2021										
FLIPM 5.4 12/04/21	FLI 12 R20	FLIFXBD2021	5.4000	248	0.68	12/4/2021	4.000000	102.0518620	10:58:39 AM	102.0518620	100.2577000		102.0518620	102.0518620	102.0518620	102.0518620
SLAGRI 0 12/17/21	SLAC 12.17.21	SLACP01N2021		261	0.72	12/17/2021					96.5665000					
SMPM 2 7/8 01/22/22	ES SM 01-22	SMICSDNE2022	2.8750	297	0.81	1/22/2022					100.4892000					
BPMP 4.2423 01/24/22	BPI 01-22	BPIFXBD2022	4.2423	299	0.82	1/24/2022					101.5400000					
RLCPM 4.8 02/23/22	RLC 02-22	RLCFXBD2022	4.8000	329	0.90	2/23/2022					102.1713000					
SMCPM 4.8243 03/01/22	SMC 22 R20	SMCFXBD2022	4.8243	335	0.92	3/1/2022					100.0638000					
SMBPM 6.6 04/02/22	SMB 22 R19	SMBFXBD2022	6.6000	367	1.01	4/2/2022					101.5287000					
BDOPM 3 1/8 04/03/22	BDO 04-22	BDO2FXBD2022	3.1250	368	1.01	4/3/2022					100.8088000					
RCBPM 4.848 04/07/22	RCB 04-22	RCB2FXBD2022	4.8480	372	1.02	4/7/2022					102.5118000					
SMCPM 5.1923 04/07/22	SMC 04-22 R20	SMC2FXBD2022	5.1923	372	1.02	4/7/2022					99.4137000					
MBTPM 6.3 04/11/22	MBT 04-22	MBTFXBD2022	6.3000	376	1.03	4/11/2022	0.500000	104.0078296	10:00:01 AM	104.0078296	104.0078000		104.0078296	104.0078296	104.0078296	104.0078296
CPGPM 7.8203 04/15/22	CPG 04-22	CPGIFXBD2022	7.8203	380	1.04	4/15/2022					101.5999000					
SMCGL 6.835 04/24/22	SMCGP 04-22	SMCGP2BD2022	6.8350	389	1.07	4/24/2022	1.000000	101.2458440	10:53:11 AM	101.2458440	103.5364000		101.2458440	101.2458440	101.2458440	101.2458440
ALIPM 6 04/27/22	ALI 22 R19	ALIFXBD2022	6.0000	392	1.07	4/27/2022					103.8549000					
ALIPM 4 1/2 04/29/22	ALI 22.4.5	ALI2FXBD2022	4.5000	394	1.08	4/29/2022					102.3036000					
PSBPM 3 1/2 04/30/22	PSB 04-22	PSBLTNC2022	3.5000	395	1.08	4/30/2022										
BPMP 3.05 05/07/22	BPI 05-22	BPI2FXBD2022	3.0500	402	1.10	5/7/2022	5.000000	100.8426140	2:36:27 PM	100.8426140	100.6960000		100.8426140	100.8426140	100.8426140	100.8426140
SMPHPM 6.2223 05/17/22	SMPH 05-22	SMPHFXBD2022	6.2223	412	1.13	5/17/2022					100.7645000					
CHIBPM 3 1/4 05/18/22	CHIB 05-22	CHIBLTNC2022	3.2500	413	1.13	5/18/2022	5.000000	99.5296030	3:28:39 PM	99.5296030			99.5296030	99.5296030	99.5296030	99.5296030
SLTC 5.5796 05/22/22	SLTC 22 R20	SLTCFXBD2022	5.5796	417	1.14	5/22/2022					99.6495000					
UBPPM 6 06/03/22	UBP 06-22	UBPFXBD2022	6.0000	429	1.18	6/3/2022					104.1091000					
PNBPM 3 1/4 06/06/22	PNB 06-22	PNBLTNC2022	3.2500	432	1.18	6/6/2022										
BPMP 4.3 06/16/22	BFSB 06-22	BFSBFXBD2022	4.3000	442	1.21	6/16/2022					102.2352000					
ALIPM 3 06/26/22	ALI 06-22	ALI3FXBD2022	3.0000	452	1.24	6/26/2022	0.500000	100.4783370	11:14:51 AM	100.4783370	99.9997000		100.4783370	100.4783370	100.4783370	100.4783370
APPM 3 1/8 07/06/22	AP 07-22	APCFXBD2022	3.1250	462	1.27	7/6/2022	5.000000	101.0136969	10:21:16 AM	101.0136969	100.0000000		101.0136969	101.0136969	101.0136969	101.0136969
ENNOHL 6.131 07/16/22	HOUSE 22 R20	HOUSEFB2022	6.1310	472	1.29	7/16/2022					100.1591000					
SMPM 6.9442 07/16/22	SM 22 R19	SMICFXBD2022	6.9442	472	1.29	7/16/2022					105.6919000					
SECBPM 3 1/8 07/24/22	SECB 07-22	SECBFXBD2022	3.1250	480	1.31	7/24/2022					101.0555000					
RCBPM 3 1/4 07/27/22	RCB 07-22	RCB3FXBD2022	3.2500	483	1.32	7/27/2022					101.2231000					
BDOPM 4.408 08/03/22	BDO 08-22	BDOFXBD2022	4.4080	490	1.34	8/3/2022					102.7482000					
AEVPM 5.0056 08/06/22	AEV 22 R20	AEVFXBD2022	5.0056	493	1.35	8/6/2022					103.4152000					
FLIPM 5.3567 08/20/22	FLI 22 R20	FLIFXBD2022	5.3567	507	1.39	8/20/2022					103.6418000					
EWPM 4 09/21/22	EW 09-22	EWBLTNC2022	4.0000	539	1.48	9/21/2022	0.550000	99.9993470	11:00:09 AM	99.9993470			99.9993470	99.9993470	99.9993470	99.9993470
ENNOHL 4.05 10/14/22	ES HOUSE 10-22	HOUSESDN2022	4.0500	562	1.54	10/14/2022					99.9995000					
CHIBPM 2 3/4 10/22/22	CHIB 10-22	CHIBFXBD2022	2.7500	570	1.56	10/22/2022					98.5031000					
PNBPM 3 3/4 10/27/22	PNB 10-22	PNB2LTNC2022	3.7500	575	1.57	10/27/2022										
AUBPM 4 5/8 11/07/22	AUB 11-22	AUBFXBD2022	4.6250	586	1.60	11/7/2022					103.4578000					
RCBPM 4.426 11/13/22	RCB 11-22	RCBFXBD2022	4.4260	592	1.62	11/13/2022					103.1808000					

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SMCGL 5 3/8 12/22/22	SMCGP 22 R20	SMCGPFB2022	5.3750	631	1.73	12/22/2022					98.1879000					
FLIPM 5.0496 01/07/23	CPI 01-23 R20	CPIFXBND2023	5.0496	647	1.77	1/7/2023					103.4816000					
PSBPM 4 1/2 02/04/23	PSB 02-23	PSBFXBND2023	4.5000	675	1.85	2/4/2023					99.1290000					
RCBPM 3 3/4 02/11/23	RCB 02-23	RCBLTNC2023	3.7500	682	1.87	2/11/2023										
BDOPM 3 5/8 02/18/23	BDO 02-23	BDOLTNC2023	3.6250	689	1.89	2/18/2023										
EWPM 4 1/2 02/21/23	EW 02-23	EWBFXBND2023	4.5000	692	1.90	2/21/2023					101.9916000					
GTGAPH 5.0937 02/27/23	GTGAP 23 R20	GTGCFXBD2023	5.0937	698	1.91	2/27/2023					98.6066000					
SMPHPM 5.663 03/01/23	SMPH 23 R21	SMPHF2BD2023	5.6630	700	1.92	3/1/2023					100.2852000					
SMCPM 6 1/4 03/19/23	SMC 23 R21	SMCFXBD2023	6.2500	718	1.97	3/19/2023	2.260000	105.7584530	11:54:41 AM	104.6498506	105.3691000	104.4866790	106.0515800	104.4866790	105.7584530	105.7584530
MBTPM 4 1/2 04/24/23	MBT 04-23	MBTFXBD2023	4.5000	754	2.06	4/24/2023	20.000000	100.9772770	2:03:30 PM	100.9772770	102.1714000	100.9772770	100.9772770	100.9772770	100.9772770	100.9772770
PNBPM 3 7/8 04/26/23	PNB 04-23	PNBLTNC2023	3.8750	756	2.07	4/26/2023	18.000000	99.9991640	9:16:47 AM	99.9991640		99.9991640	99.9991640	99.9991640	99.9991640	99.9991640
EDCPM 4.7312 05/03/23	EDC 23 R19	EDCFXBD2023	4.7312	763	2.09	5/3/2023					102.6462000					
SECBPM 3 7/8 05/08/23	SECB 05-23	SECBLTNC2023	3.8750	768	2.10	5/8/2023										
BPMPM 3 3/4 05/24/23	BPI 05-23	BPILTNC2023	3.7500	784	2.15	5/24/2023										
ACPM 3.92 07/07/23	AC 23 R22	ACFXBOND2023	3.9200	828	2.27	7/7/2023					97.6108000					
SMCGL 4.7575 07/11/23	SMCGP 23 R21	SMCGPFB2023	4.7575	832	2.28	7/11/2023					97.9043000					
GLOPM 5.2792 07/17/23	GLO 23 R20	GLOFXBND2023	5.2792	838	2.29	7/17/2023					104.1111000					
RLCPM 3.683 07/17/23	RLC 07-23	RLCFXBD2023	3.6830	838	2.29	7/17/2023					100.9419000					
SMPHPM 2.4565 08/05/23	SMPH 08-23	SMPH2FBD2023	2.4565	857	2.35	8/5/2023					97.2421000					
SMCGL 6 3/4 08/17/23	SMCGP 08-23 R21	SMCGP2BD2023	6.7500	869	2.38	8/17/2023					101.3089000					
UBPPM 4 3/8 08/21/23	UBP 08-23	UBPLTNC2023	4.3750	873	2.39	8/21/2023										
MBTPM 3 1/2 09/19/23	MBT 09-23	MBTLTNC2023	3.5000	902	2.47	9/19/2023										
RCBPM 3.2 09/30/23	RCB 09-23	RCBFXBND2023	3.2000	913	2.50	9/30/2023	1.550000	99.9997720	3:13:16 PM	99.9997720		99.9997720	99.9997720	99.9997720	99.9997720	99.9997720
ALIPM 7.0239 10/05/23	ALI 23 R21	ALI2FXBD2023	7.0239	918	2.51	10/5/2023					104.1307000					
ALIPM 3.8915 10/07/23	ALI 23 R22	ALIFXBD2023	3.8915	920	2.52	10/7/2023					98.4604000					
PCORPM 4.5219 10/27/23	PCOR 23 R21	PCORFXBD2023	4.5219	940	2.57	10/27/2023					97.0932000					
DELPMI 3.484 10/30/23	DMPI 10-23	DMPIFXBD2023	3.4840	943	2.58	10/30/2023					99.3505000					
SECBPM 4 1/2 11/02/23	SECB 11-23	SECB2LTNC2023	4.5000	946	2.59	11/2/2023										
BDOPM 4 3/8 11/07/23	BDO 11-23	BDOLTNC2023	4.3750	951	2.60	11/7/2023	5.600000	101.2309730	10:22:43 AM	101.2309730		101.2309730	101.2309730	101.2309730	101.2309730	101.2309730
FLIPM 5.4333 11/08/23	FLI 23 R20	FLIFXBD2023	5.4333	952	2.61	11/8/2023					100.1381000					
AEONPH 7.695 11/16/23	ES AEON 11-23	AEONFXRN2023	7.6950	960	2.63	11/16/2023					101.0305000					
AEVPM 2.8403 11/16/23	AEV 11-23	AEV2FXBD2023	2.8403	960	2.63	11/16/2023					99.5993000					
FLIPM 3.3353 11/18/23	FLI 11-23	FLI2FXBD2023	3.3353	962	2.63	11/18/2023					100.0874000					
AEVPM 4.6188 11/21/23	AEV 23 R20	AEVFXBD2023	4.6188	965	2.64	11/21/2023					98.1564000					
EWPM 4 5/8 12/07/23	EW 12-23	EWBLTNC2023	4.6250	981	2.69	12/7/2023										
SMPM 5.159 12/09/23	SM 23 R21	SMICFXBD2023	5.1590	983	2.69	12/9/2023	0.050000	104.9091530	11:56:05 AM	104.9091530	104.4610000	104.9091530	104.9091530	104.9091530	104.9091530	104.9091530
UBPPM 2 3/4 12/09/23	UBP 12-23	UBPFXBD2023	2.7500	983	2.69	12/9/2023					100.3863000					
VLLPM 8 12/21/23	VLL 23 R21	VLLFXBD2023	8.0000	995	2.72	12/21/2023					102.5720000					
CHIBPM 4.55 01/12/24	CHIB 01-24	CHIBLTNC2024	4.5500	1017	2.78	1/12/2024										
ROBANK 4 7/8 01/16/24	RBANK 01-24	RBANKLTNC2024	4.8750	1021	2.80	1/16/2024										
FDCPM 6.1458 01/24/24	FDC 24 R21	FDCFXBD2024	6.1458	1029	2.82	1/24/2024					104.5784000					
APPM 7.5095 01/25/24	AP 24 R22	APCFXBD2024	7.5095	1030	2.82	1/25/2024					106.2595000					
ALIPM 5 01/30/24	ALI 24 R20	ALIFXBD2024	5.0000	1035	2.83	1/30/2024	8.050000	103.9814850	10:39:06 AM	103.9889941	100.7769000	103.9890410	103.9890412	103.9814850	103.9814850	103.9814850
TELPM 5.2813 02/06/24	TEL 24 R21	TELFXBD2024	5.2813	1042	2.85	2/6/2024					99.4273000					
PSBPM 5 02/09/24	PSB 02-24	PSBLTNC2024	5.0000	1045	2.86	2/9/2024										
CHIBPM 2 1/2 02/18/24	CHIB 02-24	CHIBFXBD2024	2.5000	1054	2.89	2/18/2024	0.500000	100.0137790	10:58:51 AM	100.0137790	99.9999000	100.0137790	100.0137790	100.0137790	100.0137790	100.0137790
CPGPM 4.8467 03/01/24	CPG 03-24	CPGIFXBD2024	4.8467	1066	2.92	3/1/2024					99.2513000					
SMCPM 5.284 03/01/24	SMC 24 R22	SMCFXBD2024	5.2840	1066	2.92	3/1/2024					99.4215000					
STIEPM 5.8085 03/23/24	STIEG 24 R22	STIGFXBD2024	5.8085	1088	2.98	3/23/2024	0.500000	94.6419740	10:58:06 AM	94.6419740	92.0642000	94.6419740	94.6419740	94.6419740	94.6419740	94.6419740
MEGPM 5.3535 03/28/24	MEG 24 R22	MEGFXBD2024	5.3535	1093	2.99	3/28/2024					104.0518000					
RCBPM 5 1/2 03/28/24	RCB 03-24	RCBLTNC2024	5.0000	1093	2.99	3/28/2024										
TOLPM 5 1/2 03/31/24	MNTC 24 R21	MNTCFXBD2024	5.5000	1096	3.00	3/31/2024					98.6418000					
SMBPM 6 04/02/24	SMB 24 R21	SMBFXBD2024	6.0000	1098	3.01	4/2/2024					101.7055000					
SMPM 3.3613 04/02/24	SM 04-24	SMIC2FBD2024	3.3613	1098	3.01	4/2/2024					99.6090000					
MBTPM 5 3/8 04/04/24	MBT 04-24	MBT2LTNC2024	5.3750	1100	3.01	4/4/2024										
PBC 5 5/8 04/08/24	PBCOM 04-24	PBCOMLTNC2024	5.6250	1104	3.02	4/8/2024										
PCORPM 7.8183 04/19/24	PCOR 24 R22	PCORFXBD2024	7.8183	1115	3.05	4/19/2024	0.100000	106.0139230	11:54:55 AM	106.3017950	107.4601000	106.5896670	106.5896670	106.0139230	106.0139230	106.0139230
SMCGL 7.1783 04/24/24	SMCGP 04-24 R22	SMCGP2BD2024	7.1783	1120	3.07	4/24/2024					101.8621000					
SMPHPM 5.1683 05/18/24	SMPH 05-24 R22	SMPH2FBD2024	5.1683	1144	3.13	5/18/2024					98.3536000					
SMPM 5.6125 05/19/24	SM 24 R21	SMICFXBD2024	5.6125	1145	3.14	5/19/2024					99.2535000					
AEVPM 6.0157 06/18/24	AEV 24 R23	AEVFXBD2024	6.0157	1175	3.22	6/18/2024					102.2423000					
MBTPM 3 7/8 07/20/24	MBT 07-24	MBTLTNC2024	3.8750	1207	3.31	7/20/2024										
DDPM 6.0952 07/21/24	DD 24 R22	DDFXBOND2024	6.0952	1208	3.31	7/21/2024	10.500000	104.4518110	9:52:12 AM	104.4518110	95.9308000	104.4674000	104.4518110	104.4518110	104.4518110	104.4518110
GTGAPH 5 5/8 08/07/24	GTGAP 24 R21	GTGCFXBD2024	5.6250	1225	3.35	8/7/2024					97.7578000					
VLLPM 5.7512 08/08/24	VLL 24 R23	VLLFXBD2024	5.7512	1226	3.36	8/8/2024					96.3048000					
PNBPM 5 3/4 08/27/24	PNB 08-24	PNBLTNC2024	5.7500	1245	3.41	8/27/2024										
SMPHPM 5.7417 09/01/24	SMPH 24 R21	SMPHF2BD2024	5.7417	1250	3.42	9/1/2024					99.6653000					
ALIPM 4.758 09/30/24	ALI 24 R22	ALI2FXBD2024	4.7580	1279	3.50	9/30/2024					10					

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
SMPHPM 6.0804 03/01/25	SMPH 03-25 R23	SMPH2FBD2025	6.0804	1431	3.92	3/1/2025					107.8239000					
FBPM 5.05 03/10/25	SMFB 25 R23	SMFBFXBD2025	5.0500	1440	3.94	3/10/2025	0.500000	103.7951980	11:15:18 AM	103.7951980	96.0137000		103.7951980	103.7951980	103.7951980	103.7951980
SMCPM 6 5/8 03/19/25	SMC 25 R23	SMCFXBD2025	6.6250	1449	3.97	3/19/2025					111.4957000					
SECBPM 4 03/23/25	SECB 03-25	SECBLTNC2025	4.0000	1453	3.98	3/23/2025										
SMPHPM 4.8643 03/25/25	SMPH K 03-25 R23	SMPH3FBD2025	4.8643	1455	3.98	3/25/2025	0.300000	103.1398500	11:16:27 AM	103.1398500	103.8887000		103.1398500	103.1398500	103.1398500	103.1398500
BDOPM 4 03/27/25	BDO 03-25	BDOLTNCD2025	4.0000	1457	3.99	3/27/2025										
PNBPM 4 3/8 04/11/25	PNB 04-25	PNBLTNCD2025	4.3750	1472	4.03	4/11/2025										
ALIPM 5 5/8 04/25/25	ALI 25 R21	ALIFXBD2025	5.6250	1486	4.07	4/25/2025					101.9787000					
BPIPM 4 04/25/25	BPI 04-25	BPILTNCD2025	4.0000	1486	4.07	4/25/2025										
SLTC 6.4872 05/22/25	SLTC 25 R22	SLTCFXBD2025	6.4872	1513	4.14	5/22/2025					99.9507000					
SECBPM 4 06/17/25	SECB 06-25	SECB2LTN2025	4.0000	1539	4.21	6/17/2025										
VLLPM 5.6992 06/18/25	VLL 25 R22	VLL2FXBD2025	5.6992	1540	4.22	6/18/2025					95.2972000	101.6828000				
TOLPM 6.6407 07/04/25	NLEX 25 R23	NLEXFXBD2025	6.6407	1556	4.26	7/4/2025					102.9545000					
APPM 3.935 07/06/25	AP 25 R23	APCFXBD2025	3.9350	1558	4.27	7/6/2025					100.5275000					
ENNOHL 6.8666 07/16/25	HOUSE 25 R22	HOUSEFBD2025	6.8666	1568	4.29	7/16/2025					101.3588000					
RLCPM 3.8 07/17/25	RLC 07-25	RLC2FXBD2025	3.8000	1569	4.30	7/17/2025					99.2152000					
SECBPM 4 08/05/25	SECB 08-25	SECB3LTN2025	4.0000	1588	4.35	8/5/2025										
FLIPM 5.7139 08/20/25	FLI 25 R22	FLIFXBD2025	5.7139	1603	4.39	8/20/2025					98.9036000					
BANKCM 4 1/2 09/17/25	BOC 09-25	BOCLTNCD2025	4.5000	1631	4.47	9/17/2025										
ALIPM 3.862 09/29/25	ALI 25 R23	ALI3FXBD2025	3.8620	1643	4.50	9/29/2025					100.4599000					
PCORPM 8.0551 10/19/25	PCOR 25 R23	PCORFXBD2025	8.0551	1663	4.55	10/19/2025					106.4730000					
ALIPM 4 3/4 10/25/25	ALI 25 R22	ALI2FXBD2025	4.7500	1669	4.57	10/25/2025					103.0930000					
DELMPM 3.7563 10/30/25	DMP1 25 R24	DMP1FXBD2025	3.7563	1674	4.58	10/30/2025					98.9859000					
AEVPM 3.3059 11/16/25	AEV 25 R23	AEVFXBD2025	3.3059	1691	4.63	11/16/2025					99.1754000					
SMPHPM 4.799 11/25/25	SMPH 25 R23	SMPHFXBD2025	4.7990	1700	4.65	11/25/2025					104.2290000					
MERPM 4 7/8 12/12/25	MER 25 R20	MERFXBD2025	4.8750	1717	4.70	12/12/2025					97.4320000					
VLLPM 8 1/4 12/21/25	VLL 25 R23	VLLFXBD2025	8.2500	1726	4.73	12/21/2025					104.7726000					
SMPHPM 3.8547 02/05/26	SMPH 26 R24	SMPH2FBD2026	3.8547	1772	4.85	2/5/2026					98.0707000					
UBPPM 3 3/8 03/09/26	UBP 03-26	UBPFXBD2026	3.3750	1804	4.94	3/9/2026										
APPM 3.8224 03/16/26	AP 26 R24	APC3FXBD2026	3.8224	1811	4.96	3/16/2026					98.1004000					
ALIPM 4.85 03/23/26	ALI 26 R23	ALIFXBD2026	4.8500	1818	4.98	3/23/2026	5.850000	102.4346630	3:13:23 PM	102.4269555	104.2506000		102.3211180	104.2505877	102.2102990	102.4346630
SMOGL 7.6 04/24/26	SMOGL 26 R24	SMOGL2BD2026	7.6000	1850	5.07	4/24/2026					112.4948000					
ALIPM 6.369 05/06/26	ALI 26 R24	ALI2FXBD2026	6.3690	1862	5.10	5/6/2026					111.3389000					
FLIPM 4.1838 05/18/26	FLI 26 R23	FLIFXBD2026	4.1838	1874	5.13	5/18/2026					99.9244000					
RCBPM 4.18 06/30/26	RCB 06-26	RCBFXBLT2026	4.1800	1917	5.25	6/30/2026										
SMOGL 5.1792 07/11/26	SMOGL 26 R23	SMOGLFBD2026	5.1792	1928	5.28	7/11/2026					96.3164000					
SMPHPM 4.2005 07/26/26	SMPH 26 R23	SMPHFXBD2026	4.2005	1943	5.32	7/26/2026	1.000000	101.3134370	2:28:57 PM	101.3134370	100.9537000		101.3134370	101.3134370	101.3134370	101.3134370
APPM 6.1 09/10/26	AP 26 R21	APCFXBD2026	6.1000	1989	5.45	9/10/2026					101.1537000					
APPM 5.2757 10/14/26	AP 26 R25	APC2FXBD2026	5.2757	2023	5.54	10/14/2026	0.200000	104.5200400	11:16:17 AM	104.5200400	106.2951000		104.5200400	104.5200400	104.5200400	104.5200400
DDPM 5.9721 12/15/26	DD 26 R23	DDFXBOND2026	5.9721	2085	5.71	12/15/2026					83.1516000					
ALIPM 4.9899 02/06/27	ALI 27 R24	ALI2FXBD2027	4.9899	2138	5.85	2/6/2027					96.0114000					
SMCPM 5.7613 03/01/27	SMC 27 R24	SMCFXBD2027	5.7613	2161	5.92	3/1/2027					98.8179000					
FBPM 5 1/4 03/10/27	SMFB 27 R25	SMFBFXBD2027	5.2500	2170	5.94	3/10/2027					93.8869000					
STIEPM 6.3756 03/23/27	STIEG 27 R24	STIGFXBD2027	6.3756	2183	5.98	3/23/2027					83.8582000					
SMPHPM 5.0583 03/25/27	SMPH 27 R25	SMPHFXBD2027	5.0583	2185	5.98	3/25/2027					91.7947000					
ALIPM 5.2624 05/02/27	ALI 05-27 R24	ALIFXBD2027	5.2624	2223	6.09	5/2/2027					105.9160000					
ACPM 6 7/8 05/11/27	AC 27 R22	ACFXBOND2027	6.8750	2232	6.11	5/11/2027	1.000000	115.4914845	9:14:25 AM	115.4914845	107.8898000		115.4914845	115.4914845	115.4914845	115.4914845
APPM 5.3367 07/03/27	AP 07-27 R24	APCFXBD2027	5.3367	2285	6.26	7/3/2027					104.5326000					
AEVPM 6.0169 08/06/27	AEV 27 R22	AEVFXBD2027	6.0169	2319	6.35	8/6/2027					100.0860000					
VLLPM 6.2255 08/09/27	VLL 27 R24	VLLFXBD2027	6.2255	2321	6.36	8/8/2027					94.3374000					
SMOGL 6 5/8 12/22/27	SMOGL 27 R24	SMOGLFBD2027	6.6250	2457	6.73	12/22/2027	1.000000	102.3171140	10:27:24 AM	102.3171140	110.4204000		102.3171140	102.3171140	102.3171140	102.3171140
SMCPM 7 1/8 03/19/28	SMC 28 R25	SMCFXBD2028	7.1250	2545	6.97	3/19/2028					112.4177000					
ALIPM 5.9203 04/27/28	ALI 28 R23	ALIFXBD2028	5.9203	2584	7.08	4/27/2028					100.6175000					
TOLPM 6.9 07/04/28	NLEX 28 R25	NLEXFXBD2028	6.9000	2652	7.26	7/4/2028					111.4912000					
APPM 8.5091 10/25/28	AP 28 R25	APCFXBD2028	8.5091	2765	7.57	10/25/2028					122.6735000					
AEVPM 6.321 06/18/29	AEV 29 R26	AEVFXBD2029	6.3210	3001	8.22	6/18/2029					102.0658000					
UBPPM 5 1/4 05/24/30	UBP 30 R25	UBPTIER22030	5.2500	3341	9.15	5/24/2030										
ALIPM 6 10/10/33	ALI 33 R25	ALIFXBD2033	6.0000	4576	12.53	10/10/2033					107.2909000					