

Global ID	Local ID	Domestic No.	CPN	Days	YRS	Maturity	D. Vol (MM)	Last Yield	Traded Time	W. Ave Yld	Bid Yield	Offer Yield	Open Yield	High Yield	Low Yield	Close Yield
ROBBNK 4 1/8 12/16/22	RBANK 12-22	RBANKLTN2022	4.1250	625	1.71	12/16/2022										
SMCGL 5 3/8 12/22/22	SMCGP 22 R20	SMCGPFB2022	5.3750	631	1.73	12/22/2022					6.5000					
FLIPM 5.0496 01/07/23	CPI 01-23 R20	CPIFXBND2023	5.0496	647	1.77	1/7/2023					3.0000					
PSBPM 4 1/2 02/04/23	PSB 02-23	PSBFXBND2023	4.5000	675	1.85	2/4/2023					5.0000					
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					3.4000					
GTGAPH 5.0937 02/27/23	GTCAP 23 R20	GTGCFXBND2023	5.0937	698	1.91	2/27/2023					5.8750					
SMPHPM 5.663 03/01/23	SMPH 23 R21	SMPHF2BD2023	5.6630	700	1.92	3/1/2023					5.5000					
SMCPM 6 1/4 03/19/23	SMC 23 R21	SMCFXBND2023	6.2500	718	1.97	3/19/2023	2.260000	3.2000	11:54:41 AM	3.7666	3.4000		3.8500	3.8500	3.0500	3.2000
MBTPM 4 1/2 04/24/23	MBT 04-23	MBTFXBND2023	4.5000	754	2.06	4/24/2023	20.000000	4.0000	2:03:30 PM	4.0000	3.4000		4.0000	4.0000	4.0000	4.0000
PNBPM 3 7/8 04/26/23	PNB 04-23	PNBLTNC2023	3.8750	756	2.07	4/26/2023	18.000000	3.8750	9:16:47 AM	3.8750			3.8750	3.8750	3.8750	3.8750
EDCPM 4.7312 05/03/23	EDC 23 R19	EDCFXBND2023	4.7312	763	2.09	5/3/2023					3.4000					
SECBPM 3 7/8 05/08/23	SECB 05-23	SECBLTNC2023	3.8750	768	2.10	5/8/2023										
BPIPM 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					5.0500					
SMCGL 4.7575 07/11/23	SMCGP 23 R21	SMCGPFB2023	4.7575	832	2.28	7/11/2023					5.7500					
GLOPM 5.2792 07/17/23	GLO 23 R20	GLOFXBND2023	5.2792	838	2.29	7/17/2023					3.4000					
RLCPM 3.683 07/17/23	RLC 07-23	RLCFXBND2023	3.6830	838	2.29	7/17/2023					3.2500					
SMPHPM 2.4565 08/05/23	SMPH 08-23	SMPH2FB2023	2.4565	857	2.35	8/5/2023					3.7000					
SMCGL 6 3/4 08/17/23	SMCGP 08-23 R21	SMCGP2BD2023	6.7500	869	2.38	8/17/2023					6.1500					
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	3.2000	3:13:16 PM	3.2000	3.2000		3.2000	3.2000	3.2000	3.2000
ALIPM 7.0239 10/05/23	ALI 23 R21	ALIF2XB2023	7.0239	918	2.51	10/5/2023					5.2500					
ALIPM 3.8915 10/07/23	ALI 23 R22	ALIFXBND2023	3.8915	920	2.52	10/7/2023					4.5500					
PCORPM 4.5219 10/27/23	PCOR 23 R21	PCORFXBD2023	4.5219	940	2.57	10/27/2023					5.7500					
DELMPI 3.484 10/30/23	DMPI 10-23	DMPIFXB2023	3.4840	943	2.58	10/30/2023					3.7500					
SECBPM 4 1/2 11/02/23	SECB 11-23	SECB2LTN2023	4.5000	946	2.59	11/2/2023										
BDOPM 4 3/8 11/07/23	BDO 11-23	BD02LTNC2023	4.3750	951	2.60	11/7/2023	5.600000	3.8750	10:22:43 AM	3.8750			3.8750	3.8750	3.8750	3.8750
FLIPM 5.4333 11/08/23	FLI 23 R20	FLIFXBND2023	5.4333	952	2.61	11/8/2023					5.3750					
AEONPH 7.695 11/16/23	ES AEON 11-23	AEONFXRN2023	7.6950	960	2.63	11/16/2023					7.2500					
AEVPM 2.8403 11/16/23	AEV 11-23	AEV2FXBD2023	2.8403	960	2.63	11/16/2023					3.0000					
FLIPM 3.3353 11/18/23	FLI 11-23	FLIF2XB2023	3.3353	962	2.63	11/18/2023					3.3000					
AEVPM 4.6188 11/21/23	AEV 23 R20	AEVFXBND2023	4.6188	965	2.64	11/21/2023					5.3750					
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	3.2250	11:56:05 AM	3.2250	3.4000		3.2250	3.2250	3.2250	3.2250
UBPPM 2 3/4 12/09/23	UBP 12-23	UBPFXBND2023	2.7500	983	2.69	12/9/2023					2.6000					
VLLPM 8 12/21/23	VLL 23 R21	VLLFXBND2023	8.0000	995	2.72	12/21/2023					6.9500					
CHIBPM 4.55 01/12/24	CHIB 01-24	CHIBLTNC2024	4.5500	1017	2.78	1/12/2024										
ROBBNK 4 7/8 01/16/24	RBANK 01-24	RBANKLTN2024	4.8750	1021	2.80	1/16/2024										
FDCPM 6.1458 01/24/24	FDC 24 R21	FDCF2XB2024	6.1458	1029	2.82	1/24/2024					4.4000					
APPM 7.5095 01/25/24	AP 24 R22	APCFXBND2024	7.5095	1030	2.82	1/25/2024					5.1000					
ALIPM 5 01/30/24	ALI 24 R20	ALIFXBND2024	5.0000	1035	2.83	1/30/2024	8.050000	3.5000	10:39:06 AM	3.5000	4.7000		3.5000	3.5000	3.5000	3.5000
TELPM 5.2813 02/06/24	TEL 24 R21	TELFXBND2024	5.2813	1042	2.85	2/6/2024					5.5000					
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	2.4950	10:58:51 AM	2.4950	2.5000		2.4950	2.4950	2.4950	2.4950
CPGPM 4.8467 03/01/24	CPG 03-24	CPGIFXB2024	4.8467	1066	2.92	3/1/2024					5.1250					
SMCPM 5.284 03/01/24	SMC 24 R22	SMCFXBND2024	5.2840	1066	2.92	3/1/2024					5.5000					
STIEPM 5.8085 03/23/24	STIESG 24 R22	STIGFXBD2024	5.8085	1088	2.98	3/23/2024	0.500000	7.8500	10:58:06 AM	7.8500	8.8800		7.8500	7.8500	7.8500	7.8500
MEGPM 5.3535 03/28/24	MEG 24 R22	MEGFXBND2024	5.3535	1093	2.99	3/28/2024					3.9000					
RCBPM 5 1/2 03/28/24	RCB 03-24	RCBLTNC2024	5.5000	1093	2.99	3/28/2024										
TOLPM 5 1/2 03/31/24	MNTC 24 R21	MNTCFXB2024	5.5000	1096	3.00	3/31/2024					6.0000					
SMBPM 6 04/02/24	SMB 24 R21	SMBFXBND2024	6.0000	1098	3.01	4/2/2024					5.3750					
SMPM 3.3613 04/02/24	SM 04-24	SMIC2FB2024	3.3613	1098	3.01	4/2/2024					3.5000					
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	PBCOMLTN2024	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	5.6500	11:54:55 AM	5.5500	5.1500		5.4500	5.6500	5.4500	5.6500
SMCGL 7.1783 04/24/24	SMCGP 04-24 R22	SMCGP2BD2024	7.1783	1120	3.07	4/24/2024					6.5000					
SMPHPM 5.1683 05/18/24	SMPH 05-24 R22	SMPH2FB2024	5.1683	1144	3.13	5/18/2024					5.7500					
SMPM 5.6125 05/19/24	SM 24 R21	SMICFXBD2024	5.6125	1145	3.14	5/19/2024					5.8750					
AEVPM 6.0157 06/18/24	AEV 24 R23	AEVFXBND2024	6.0157	1175	3.22	6/18/2024					5.2500					
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	DDFXBND2024	6.0952	1208	3.31	7/21/2024	10.500000	4.6300	9:52:12 AM	4.6300	7.5000	4.6250	4.6300	4.6300	4.6300	4.6300
GTGAPH 5 5/8 08/07/24	GTCAP 24 R21	GTGCFXBND2024	5.6250	1225	3.35	8/7/2024					6.3750					
VLLPM 5.7512 08/08/24	VLL 24 R23	VLLFXBND2024	5.7512	1226	3.36	8/8/2024					7.0000					
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					5.8500					
ALIPM 4.758 09/30/24	ALI 24 R22	ALIF2XB2024	4.7580	1279	3.50	9/30/2024					4.7000					
SMCPM 5.55 10/04/24	SMC 10-24 R22	SMC2FXBD2024	5.5500	1283	3.51	10/4/2024					4.5000					
BDOPM 5 3/8 10/12/24	BDO 10-24	BDOLTNC2024	5.3750	1291	3.54	10/12/2024										
FLIPM 5.6389 12/04/24	FLI 24 R21	FLIFXBND2024	5.6389	1344	3.68	12/4/2024					4.5000					

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ALCOPM 6.3517 02/06/25	ALCO 25 R23	ALCOFXBD2025	6.3517	1408	3.86	2/6/2025					6.5750					
ACPM 4.82 02/10/25	AC 25 R23	ACFXBOND2025	4.8200	1412	3.87	2/10/2025					5.5000					
RLCPM 4.9344 02/23/25	RLC 02-25	RLCFXBD2025	4.9344	1425	3.90	2/23/2025					3.9000					
SMPPM 6.0804 03/01/25	SMPH 03-25 R23	SMPH2FBD2025	6.0804	1431	3.92	3/1/2025					3.9000					
FBPM 5.05 03/10/25	SMFB 25 R23	SMFBFXBD2025	5.0500	1440	3.94	3/10/2025	0.500000	4.0000	11:15:18 AM	4.0000	6.2000		4.0000	4.0000	4.0000	4.0000
SMCPM 6.5/8 03/19/25	SMC 25 R23	SMCFXBD2025	6.6250	1449	3.97	3/19/2025					3.5000					
SECBPM 4.03/23/25	SECB 03-25	SECBLTNC2025	4.0000	1453	3.98	3/23/2025										
SMPPM 4.8643 03/25/25	SMPH K 03-25 R23	SMPH3FBD2025	4.8643	1455	3.98	3/25/2025	0.300000	4.0000	11:16:27 AM	4.0000	3.8000		4.0000	4.0000	4.0000	4.0000
BDOPM 4.03/27/25	BDO 03-25	BDOLTNC2025	4.0000	1457	3.99	3/27/2025										
PNBPM 4.3/8 04/11/25	PNB 04-25	PNBLTNC2025	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					5.7500					
BPIPM 4.04/25/25	BPI 04-25	BPILTNC2025	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					6.5000					
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					7.0000	5.2500				
TOLPM 6.6407 07/04/25	NLEX 25 R23	NLEXFXBD2025	6.6407	1556	4.26	7/4/2025					5.8500					
APPM 3.935 07/06/25	AP 25 R23	APCFXBD2025	3.9350	1558	4.27	7/6/2025					3.8000					
ENNOHL 6.8666 07/16/25	HOUSE 25 R22	HOUSEFBD2025	6.8666	1568	4.29	7/16/2025					6.5000					
RLCPM 3.8 07/17/25	RLC 07-25	RLC2FXBD2025	3.8000	1569	4.30	7/17/2025					4.0000					
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					6.0000					
BANKCM 4.1/2 09/17/25	BOC 09-25	BOCLTNC2025	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					3.7500					
PCORPM 8.0551 10/19/25	PCOR 25 R23	PCORFXBD2025	8.0551	1663	4.55	10/19/2025					6.4000					
ALIPM 4.3/4 10/25/25	ALI 25 R22	ALI2FXBD2025	4.7500	1669	4.57	10/25/2025					4.0000					
DELMPI 3.7563 10/30/25	DMPI 25 R24	DMPIFXBD2025	3.7563	1674	4.58	10/30/2025					4.0000					
AEVPM 3.3059 11/16/25	AEV 25 R23	AEVFXBD2025	3.3059	1691	4.63	11/16/2025					3.5000					
SMPPM 4.799 11/29/25	SMPH 25 R23	SMPHFXBD2025	4.7990	1700	4.65	11/25/2025					3.8000					
MERPM 4.7/8 12/12/25	MER 25 R20	MERFXBD2025	4.8750	1717	4.70	12/12/2025					5.5000					
VLLPM 8.1/4 12/21/25	VLL 25 R23	VLLFXBD2025	8.2500	1726	4.73	12/21/2025					7.0500					
SMPPM 3.8547 02/05/26	SMPH 26 R24	SMPH2FBD2026	3.8547	1772	4.85	2/5/2026					4.3000					
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					4.2500					
ALIPM 4.85 03/23/26	ALI 26 R23	ALIFXBD2026	4.8500	1818	4.98	3/23/2026	5.850000	4.3000	3:13:23 PM	4.3017	3.9000		4.3250	4.3500	3.9000	4.3000
SMCGL 7.6 04/24/26	SMCGP 26 R24	SMCGP2BD2026	7.6000	1850	5.07	4/24/2026					4.8000					
ALIPM 6.369 05/06/26	ALI 26 R24	ALI2FXBD2026	6.3690	1862	5.10	5/6/2026					3.9000					
FLIPM 4.1838 05/18/26	FLI 26 R23	FLIFXBD2026	4.1838	1874	5.13	5/18/2026					4.2000					
RCBPM 4.18 06/30/26	RCB 06-26	RCBFXBLT2026	4.1800	1917	5.25	6/30/2026										
SMCGL 5.1792 07/11/26	SMCGP 26 R23	SMCGPFB2026	5.1792	1928	5.28	7/11/2026					6.0000					
SMPPM 4.2005 07/26/26	SMPH 26 R23	SMPHFXBD2026	4.2005	1943	5.32	7/26/2026	1.000000	3.9250	2:28:57 PM	3.9250	4.0000		3.9250	3.9250	3.9250	3.9250
APPM 6.1 09/10/26	AP 26 R21	APCFXBD2026	6.1000	1989	5.45	9/10/2026					5.8500					
APPM 5.2757 10/14/26	AP 26 R25	APC2FXBD2026	5.2757	2023	5.54	10/14/2026	0.200000	4.3500	11:16:17 AM	4.3500	4.0000		4.3500	4.3500	4.3500	4.3500
DDPM 5.9721 12/15/26	DD 26 R23	DDFXBOND2026	5.9721	2085	5.71	12/15/2026					9.8750					
ALIPM 4.9899 02/06/27	ALI 27 R24	ALI2FXBD2027	4.9899	2138	5.85	2/6/2027					5.8000					
SMCPM 5.7613 03/01/27	SMC 27 R24	SMCFXBD2027	5.7613	2161	5.92	3/1/2027					6.0000					
FBPM 5.1/4 03/10/27	SMFB 27 R25	SMFBFXBD2027	5.2500	2170	5.94	3/10/2027					6.5000					
STIEPM 6.3756 03/23/27	STIESG 27 R24	STIGFXBD2027	6.3756	2183	5.98	3/23/2027					10.0000					
SMPPM 5.0583 03/25/27	SMPH 27 R25	SMPHFXBD2027	5.0583	2185	5.98	3/25/2027					6.7500					
ALIPM 5.2624 05/02/27	ALI 05-27 R24	ALIFXBD2027	5.2624	2223	6.09	5/2/2027					4.1500					
ACPM 6.7/8 05/11/27	AC 27 R22	ACFXBOND2027	6.8750	2232	6.11	5/11/2027	1.000000	4.0000	9:14:25 AM	4.0000	5.3500		4.0000	4.0000	4.0000	4.0000
APPM 5.3367 07/03/27	AP 07-27 R24	APCFXBD2027	5.3367	2285	6.26	7/3/2027					4.5000					
AEVPM 6.0169 08/06/27	AEV 27 R22	AEVFXBD2027	6.0169	2319	6.35	8/6/2027					6.0000					
VLLPM 6.2255 08/08/27	VLL 27 R24	VLLFXBD2027	6.2255	2321	6.36	8/8/2027					7.3500					
SMCGL 6.5/8 12/22/27	SMCGP 27 R24	SMCGPFB2027	6.6250	2457	6.73	12/22/2027	1.000000	6.2000	10:27:24 AM	6.2000	4.8000		6.2000	6.2000	6.2000	6.2000
SMCPM 7.1/8 03/19/28	SMC 28 R25	SMCFXBD2028	7.1250	2545	6.97	3/19/2028					5.0000					
ALIPM 5.9203 04/27/28	ALI 28 R23	ALIFXBD2028	5.9203	2584	7.08	4/27/2028					5.6000					
TOLPM 6.9 07/04/28	NLEX 28 R25	NLEXFXBD2028	6.9000	2652	7.26	7/4/2028					5.0000					
APPM 8.5091 10/25/28	AP 28 R25	APCFXBD2028	8.5091	2765	7.57	10/25/2028					4.9000					
AEVPM 6.321 06/18/29	AEV 29 R26	AEVFXBD2029	6.3210	3001	8.22	6/18/2029					6.0000					
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					5.2000					