

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 3 5/8 02/18/23	BDO 02-23	BDOLTNCD2023	3.6250	628	1.72	2/18/2023										
EWPM 4 1/2 02/21/23	EW 02-23	EWBFXBND2023	4.5000	631	1.73	2/21/2023					101.6638000					
GTCAHP 5.0937 02/27/23	GTCAHP 23 R20	GTCFXBN2023	5.0937	637	1.74	2/27/2023					98.7170000					
SMPHPM 5.663 03/01/23	SMPH 23 R21	SMPHFXBD2023	5.6630	639	1.75	3/1/2023	0.230000	101.7598460	11:24:41 AM	101.7598460	100.2589000		101.7598460	101.7598460	101.7598460	101.7598460
SMCPM 6 1/4 03/19/23	SMC 23 R21	SMCFXBN2023	6.2500	657	1.80	3/19/2023	1.000000	105.9530730	11:41:09 AM	105.9530730	104.9547000		105.9530730	105.9530730	105.9530730	105.9530730
MBTPM 4 1/2 04/24/23	MBT 04-23	MBTFXBN2023	4.5000	693	1.90	4/24/2023					101.8267000					
PNBPM 3 7/8 04/26/23	PNB 04-23	PNBLTNC2023	3.8750	695	1.90	4/26/2023										
EDCPM 4.7312 05/03/23	EDC 23 R19	EDCFXBN2023	4.7312	702	1.92	5/3/2023					102.2670000					
SECBPM 3 7/8 05/08/23	SECB 05-23	SECBLTNC2023	3.8750	707	1.94	5/8/2023										
BPMP 3 3/4 05/24/23	BPI 05-23	BPILTNC2023	3.7500	723	1.98	5/24/2023										
ACPM 3.92 07/07/23	AC 23 R22	ACFXBOND2023	3.9200	767	2.10	7/7/2023	2.460000	101.8623690	11:39:21 AM	101.7658190	97.7604000		101.2026110	101.8623690	101.2026110	101.8623690
SMCGL 4.7575 07/11/23	SMCGP 23 R21	SMCGPFB2023	4.7575	771	2.11	7/11/2023					98.0380000					
GLOPM 5.2792 07/17/23	GLO 23 R20	GLOFXBN2023	5.2792	777	2.13	7/17/2023	1.000000	101.3639430	3:48:26 PM	101.3639430	103.6315000		101.3639430	101.3639430	101.3639430	101.3639430
RLCPM 3.683 07/17/23	RLC 07-23	RLCFXBN2023	3.6830	777	2.13	7/17/2023	102.000000	101.5999190	2:32:38 PM	101.5998799	100.8805000		101.5979250	101.5999190	101.5979250	101.5999190
SMPHPM 2.4565 08/05/23	SMPH 08-23	SMPH2FBD2023	2.4565	796	2.18	8/5/2023					97.4184000					
SMCGL 6 3/4 08/17/23	SMCGP 08-23 R21	SMCGP2BD2023	6.7500	808	2.21	8/17/2023					101.0234000					
UBPPM 4 3/8 08/21/23	UBP 08-23	UBPLTNC2023	4.3750	812	2.22	8/21/2023										
MBTPM 3 1/2 09/19/23	MBT 09-23	MBTLTNC2023	3.5000	841	2.30	9/19/2023	2.500000	102.4131560	10:21:29 AM	102.4131560			102.4131560	102.4131560	102.4131560	102.4131560
RCBPM 3.2 09/30/23	RCB 09-23	RCBFXBN2023	3.2000	852	2.33	9/30/2023					100.2233000					
ALIPM 7.0239 10/05/23	ALI 23 R21	ALI2FXBD2023	7.0239	857	2.35	10/5/2023					103.3277000	105.0144000				
ALIPM 3.8915 10/07/23	ALI 23 R22	ALIFXBN2023	3.8915	859	2.35	10/7/2023					98.4342000					
PCORPM 4.5219 10/27/23	PCOR 23 R21	PCORFXBD2023	4.5219	879	2.41	10/27/2023	1.500000	101.7624860	3:49:11 PM	101.7624860	97.2574000		101.7624860	101.7624860	101.7624860	101.7624860
DELMP 3.484 10/30/23	DMP 10-23	DMPFXBD2023	3.4840	882	2.42	10/30/2023					99.3879000					
SECBPM 4 1/2 11/02/23	SECB 11-23	SECB2LTNC2023	4.5000	885	2.42	11/2/2023										
BDOPM 4 3/8 11/07/23	BDO 11-23	BDO2LTNC2023	4.3750	890	2.44	11/7/2023										
FLIPM 5.4333 11/08/23	FLI 23 R20	FLIFXBN2023	5.4333	891	2.44	11/8/2023					100.1306000					
AEONPH 7.695 11/16/23	ES AEON 11-23	AEONFXRN2023	7.6950	899	2.46	11/16/2023					98.7816000					
AEVPM 2.8403 11/16/23	AEV 11-23	AEV2FXBD2023	2.8403	899	2.46	11/16/2023	5.000000	99.5631780	11:39:19 AM	99.5631780	99.5048000		99.5631780	99.5631780	99.5631780	99.5631780
FLIPM 3.3353 11/18/23	FLI 11-23	FLI2FXBD2023	3.3353	901	2.47	11/18/2023					99.8473000					
AEVPM 4.6188 11/21/23	AEV 23 R20	AEVFXBN2023	4.6188	904	2.48	11/21/2023					98.2595000					
EWPM 4 5/8 12/07/23	EW 12-23	EWBLTNC2023	4.6250	920	2.52	12/7/2023										
SMMP 5.159 12/09/23	SM 23 R21	SMICFXBD2023	5.1590	922	2.52	12/9/2023					102.9955000					
UBPPM 2 3/4 12/09/23	UBP 12-23	UBPFXBN2023	2.7500	922	2.52	12/9/2023					100.3649000					
VLLPM 8 12/21/23	VLL 23 R21	VLLFXBN2023	8.0000	934	2.56	12/21/2023					102.0835000					
CHIBPM 4.55 01/12/24	CHIB 01-24	CHIBLTNC2024	4.5500	956	2.82	1/12/2024	9.000000	99.9984040	2:22:01 PM	99.9984040			99.9984040	99.9984040	99.9984040	99.9984040
ROBBNK 4 7/8 01/16/24	RBANK 01-24	RBANKLTNC2024	4.8750	960	2.83	1/16/2024										
FDOPM 6.1458 01/24/24	FD 24 R21	FDCFXBN2024	6.1458	968	2.85	1/24/2024					104.3380000					
APPM 7.5095 01/25/24	AP 24 R22	APCFXBN2024	7.5095	969	2.85	1/25/2024					107.1527000					
ALIPM 5 01/30/24	ALI 24 R20	ALIFXBN2024	5.0000	974	2.67	1/30/2024					103.0079000					
TEPMP 5.2813 02/06/24	TEL 24 R21	TELFXBN2024	5.2813	981	2.69	2/6/2024					99.4566000					
PSBPM 5 02/09/24	PSB 02-24	PSBLTNC2024	5.0000	984	2.69	2/9/2024										
CHIBPM 2 1/2 02/18/24	CHIB 02-24	CHIBFXBD2024	2.5000	993	2.72	2/18/2024					99.9999000					
CPGPM 4.8467 03/01/24	CPG 03-24	CPGFXBD2024	4.8467	1005	2.75	3/1/2024					98.9735000					
SMCPM 5.284 03/01/24	SMC 24 R22	SMCFXBN2024	5.2840	1005	2.75	3/1/2024					101.3690000					
STIEPM 5.8085 03/23/24	STIEG 24 R22	STIGFXBD2024	5.8085	1027	2.81	3/23/2024					92.4297000					
MEGPM 5.3535 03/28/24	MEG 24 R22	MEGFXBN2024	5.3535	1032	2.83	3/28/2024	6.800000	104.9346150	11:39:37 AM	104.9346150	103.8467000		104.9346150	104.9346150	104.9346150	104.9346150
RCBPM 5 1/2 03/28/24	RCB 03-24	RCBLTNC2024	5.5000	1032	2.83	3/28/2024										
TOLPM 5 1/2 03/31/24	MNTC 24 R21	MNTCFXBD2024	5.5000	1035	2.83	3/31/2024					98.7050000					
SMBPM 6 04/02/24	SMB 24 R21	SMBFXBN2024	6.0000	1037	2.84	4/2/2024					101.6152000					
SMPM 3.3613 04/02/24	SM 04-24	SMIC2FBD2024	3.3613	1037	2.84	4/2/2024					98.6953000					
MBTPM 5 3/8 04/04/24	MBT 04-24	MBT2LTNC2024	5.3750	1039	2.85	4/4/2024										
PBC 5 5/8 04/08/24	PBCOM 04-24	PBCOMLTNC2024	5.6250	1043	2.86	4/8/2024										
PCORPM 7.8183 04/19/24	PCOR 24 R22	PCORFXBD2024	7.8183	1054	2.89	4/19/2024	86.700000	105.4463100	2:27:28 PM	105.4463100	107.1042000		105.4463100	105.4463100	105.4463100	105.4463100
SMCGL 7.1783 04/24/24	SMCGP 04-24 R22	SMCGP2BD2024	7.1783	1059	2.90	4/24/2024	2.000000	105.0021690	3:50:53 PM	105.0021690	101.7746000		105.0021690	105.0021690	105.0021690	105.0021690
SMPHPM 5.1683 05/18/24	SMPH 05-24 R22	SMPH2FBD2024	5.1683	1083	2.97	5/18/2024					98.4329000					
ACPM 3.026 05/28/24	AC 05-24	ACFXBOND2024	3.0260	1093	2.99	5/28/2024					99.9999000					
AEVPM 6.0157 06/18/24	AEV 24 R23	AEVFXBN2024	6.0157	1114	3.05	6/18/2024					102.1417000					
MBTPM 3 7/8 07/20/24	MBT 07-24	MBTLTNC2024	3.8750	1146	3.14	7/20/2024										
DDPM 6.0952 07/21/24	DD 24 R22	DDFXBN2024	6.0952	1147	3.14	7/21/2024	8.000000	101.3417030	3:16:30 PM	101.3417030	96.0999000	101.3417000	101.3417030	101.3417030	101.3417030	101.3417030
GTCAHP 5 5/8 08/07/24	GTCAHP 24 R21	GTCFXBN2024	5.6250	1164	3.19	8/7/2024					98.9186000					
VLLPM 5.7512 08/08/24	VLL 24 R23	VLLFXBN2024	5.7512	1165	3.19	8/8/2024	0.600000	96.4588440	11:08:45 AM	96.4588440	96.4588000		96.4588440	96.4588440	96.4588440	96.4588440
PNBPM 5 3/4 08/27/24	PNB 08-24	PNBLTNC2024	5.7500	1184	3.24	8/27/2024										
SMPHPM 5.7417 09/01/24	SMPH 24 R21	SMPHFXBD2024	5.7417	1189	3.26	9/1/2024					99.6816000					
ALIPM 4.758 09/30/24	ALI 24 R22	ALI2FXBD2024	4.7580	1218	3.34	9/30/2024	1.328000	106.1949440	3:01:45 PM	106.1949440	100.1763000		106.1949440	106.1949440	106.1949440	106.1949440
SMCPM 5.55 10/04/24	SMC 10-24 R22	SMC2FXBD2024	5.5500	1222	3.35	10/4/2024	7.000000	102.9230150	3:25:56 PM	102.9230150	99.0930000		102.9230150	102.9230150	102.9230150	102.9230150
BDOPM 5 3/8 10/12/24	BDO 10-24	BDOLTNC2024	5.3750	1230	3.37	10/12/2024										

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SMPHPM 4.8643 03/25/25	SMPH K 03-25 R23	SMPH3FBD2025	4.8643	1394	3.82	3/25/2025	3.900000	103.0215710	2:10:23 PM	103.0215710	103.7430000	104.2848000	103.0215710	103.0215710	103.0215710	103.0215710
BDDPM 4 03/27/25	BDO 03-25	BDOLTNC2025	4.0000	1396	3.82	3/27/2025										
PNBPM 4 3/8 04/11/25	PNB 04-25	PNBLTNC2025	4.3750	1411	3.86	4/11/2025										
BP1PM 4 04/25/25	BPI 04-25	BPILTNC2025	4.0000	1425	3.90	4/25/2025										
ALIPM 3.6262 05/04/25	ALI 05-25 R23	ALI4FXBD2025	3.6262	1434	3.93	5/4/2025					95.1303000					
SLTC 6.4872 05/22/25	SLTC 25 R22	SLTCFXBD2025	6.4872	1452	3.98	5/22/2025	2.000000	103.1387560	10:33:49 AM	103.1387560	101.7106000		103.1387560	103.1387560	103.1387560	103.1387560
SECBPM 4 06/17/25	SECB 06-25	SECB2TN2025	4.0000	1478	4.05	6/17/2025										
VLLPM 5.6992 06/18/25	VLL 25 R22	VLL2FXBD2025	5.6992	1479	4.05	6/18/2025					93.7618000	102.5462000				
TOLPM 6.6407 07/04/25	NLEX 25 R23	NLEXFXBD2025	6.6407	1495	4.09	7/4/2025					102.8559000					
APPM 3.935 07/06/25	AP 25 R23	APCFXBD2025	3.9350	1497	4.10	7/6/2025					99.7543000					
ENNOHL 6.8666 07/16/25	HOUSE 25 R22	HOUSEFBD2025	6.8666	1507	4.13	7/16/2025					101.3137000					
RLCPM 3.8 07/17/25	RLC 07-25	RLC2FXBD2025	3.8000	1508	4.13	7/17/2025					99.9966000					
SECBPM 4 08/05/25	SECB 08-25	SECB3LTN2025	4.0000	1527	4.18	8/5/2025										
FLIPM 5.7139 08/20/25	FLI 25 R22	FLIFXBD2025	5.7139	1542	4.22	8/20/2025					98.9393000					
BANKCM 4 1/2 09/17/25	BOC 09-25	BOCLTNC2025	4.5000	1570	4.30	9/17/2025										
ALIPM 3.862 09/29/25	ALI 25 R23	ALI3FXBD2025	3.8620	1582	4.33	9/29/2025					100.4445000					
PCORPM 8.0551 10/19/25	PCOR 25 R23	PCORFXBD2025	8.0551	1602	4.39	10/19/2025	9.000000	112.9914470	3:49:26 PM	112.9914470			112.9914470	112.9914470	112.9914470	112.9914470
ALIPM 4 3/4 10/25/25	ALI 25 R22	ALI2FXBD2025	4.7500	1608	4.40	10/25/2025					102.9948000					
DELMPI 3.7563 10/30/25	DMPI 25 R24	DMPIFXBD2025	3.7563	1613	4.42	10/30/2025					99.0174000					
AEVPM 3.3059 11/16/25	AEV 25 R23	AEVFXBD2025	3.3059	1630	4.46	11/16/2025					97.1780000					
SMPHPM 4.799 11/25/25	SMPH 25 R23	SMPHFXBD2025	4.7990	1639	4.49	11/25/2025					104.0999000					
MERPM 4 7/8 12/12/25	MER 25 R20	MERFXBD2025	4.8750	1656	4.53	12/12/2025					97.5078000					
VLLPM 8 1/4 12/21/25	VLL 25 R23	VLLFXBD2025	8.2500	1665	4.56	12/21/2025					103.8471000					
SMPHPM 3.8547 02/05/26	SMPH 26 R24	SMPH2FBD2026	3.8547	1711	4.68	2/5/2026					98.1265000					
UBPPM 3 3/8 03/09/26	UBP 03-26	UBPFXBD2026	3.3750	1743	4.77	3/9/2026										
APPM 3.8224 03/16/26	AP 26 R24	APC3FXBD2026	3.8224	1750	4.79	3/16/2026					97.0932000					
ALIPM 4.85 03/23/26	ALI 26 R23	ALIFXBD2026	4.8500	1757	4.81	3/23/2026	1.000000	103.4560480	3:47:15 PM	103.4560480	103.9029000		103.4560480	103.4560480	103.4560480	103.4560480
SMCGL 7.6 04/24/26	SMCGP 26 R24	SMCGP2BD2026	7.6000	1789	4.90	4/24/2026					111.6896000					
ALIPM 6.369 05/06/26	ALI 26 R24	ALI2FXBD2026	6.3690	1801	4.93	5/6/2026					111.0244000					
FLIPM 4.1838 05/18/26	FLI 26 R23	FLIFXBD2026	4.1838	1813	4.96	5/18/2026					94.3155000					
ACPM 3.7874 05/28/26	AC 05-26 R24	ACFXBOND2026	3.7874	1823	4.99	5/28/2026					100.0017000					
RCBPM 4.18 06/30/26	RCB 06-26	RCBFXBLT2026	4.1800	1856	5.08	6/30/2026										
SMCGL 5.1792 07/11/26	SMCGP 26 R23	SMCGPFB2026	5.1792	1867	5.11	7/11/2026	3.000000	102.3909560	3:50:43 PM	102.3909560	100.8019000		102.3909560	102.3909560	102.3909560	102.3909560
SMPHPM 4.2005 07/28/26	SMPH 26 R23	SMPHFXBD2026	4.2005	1882	5.15	7/28/2026					94.2019000					
APPM 6.1 09/10/26	AP 26 R21	APCFXBD2026	6.1000	1928	5.28	9/10/2026					101.1267000					
APPM 5.2757 10/14/26	AP 26 R25	APC2FXBD2026	5.2757	1962	5.37	10/14/2026	4.500000	104.4056060	3:48:07 PM	104.4056060	106.1351000		104.4056060	104.4056060	104.4056060	104.4056060
DDPM 5.9721 12/15/26	DD 26 R23	DDFXBOND2026	5.9721	2024	5.54	12/15/2026					83.4991000					
ALIPM 4.9899 02/06/27	ALI 27 R24	ALI2FXBD2027	4.9899	2077	5.69	2/6/2027					95.1662000					
SMCPM 5.7613 03/01/27	SMC 27 R24	SMCFXBD2027	5.7613	2100	5.75	3/1/2027	1.100000	103.2747940	3:50:35 PM	103.2747940	102.5235000		103.2747940	103.2747940	103.2747940	103.2747940
FBPM 5 1/4 03/10/27	SMFB 27 R25	SMFBFXBD2027	5.2500	2109	5.77	3/10/2027					94.0203000					
STIEPM 6.3756 03/23/27	STIESG 27 R24	STIGFXBD2027	6.3756	2122	5.81	3/23/2027					84.1681000					
SMPHPM 5.0583 03/25/27	SMPH 27 R25	SMPHFXBD2027	5.0583	2124	5.82	3/25/2027					91.9621000					
ALIPM 5.2624 05/02/27	ALI 05-27 R24	ALIFXBD2027	5.2624	2162	5.92	5/2/2027					104.9790000					
ACPM 6 7/8 05/11/27	AC 27 R22	ACFXBOND2027	6.8750	2171	5.94	5/11/2027					112.3254000					
APPM 5.3367 07/03/27	AP 07-27 R24	APCFXBD2027	5.3367	2224	6.09	7/3/2027					104.4329000					
AEVPM 6.0169 08/06/27	AEV 27 R22	AEVFXBD2027	6.0169	2258	6.18	8/6/2027	20.000000	105.3761460	11:37:32 AM	105.3761460	100.0845000		105.3761460	105.3761460	105.3761460	105.3761460
VLLPM 6.2255 08/08/27	VLL 27 R24	VLLFXBD2027	6.2255	2260	6.19	8/8/2027					93.7352000					
SMCGL 6 5/8 12/22/27	SMCGP 27 R24	SMCGPFB2027	6.6250	2396	6.56	12/22/2027	10.000000	107.5829040	3:25:49 PM	107.5829040	110.2143000	111.7071000	107.5829040	107.5829040	107.5829040	107.5829040
SMCPM 7 1/8 03/19/28	SMC 28 R25	SMCFXBD2028	7.1250	2484	6.80	3/19/2028					112.1842000					
ALIPM 5.9203 04/27/28	ALI 28 R23	ALIFXBD2028	5.9203	2523	6.91	4/27/2028					100.5727000					
TOLPM 6.9 07/04/28	NLEX 28 R25	NLEXFXBD2028	6.9000	2591	7.09	7/4/2028	19.720000	112.8696840	3:51:07 PM	114.3014808	111.2832000		114.4905240	114.4905240	112.8696840	112.8696840
APPM 8.5091 10/25/28	AP 28 R25	APCFXBD2028	8.5091	2704	7.40	10/25/2028					122.2850000					
AEVPM 6.321 06/18/29	AEV 29 R26	AEVFXBD2029	6.3210	2940	8.05	6/18/2029					102.8419000					
UBPPM 5 1/4 05/24/30	UBP 30 R25	UBPTIER22030	5.2500	3280	8.98	5/24/2030										
ALIPM 6 10/10/33	ALI 33 R25	ALIFXBD2033	6.0000	4515	12.36	10/10/2033					106.2802000					