

CS Board Summary
June 30, 2021

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
MBTPM 5 1/2 07/03/21	MBT 07-21	MBTFXBD2021	5.5000	3	0.01	7/3/2021					3.4500					
SMCGL 4.3458 07/11/21	SMCGP 21 R19	SMCCFPBD2021	4.3458	11	0.03	7/11/2021					1.8000					
PNXPM 0 07/24/21	PNX 07.24.21	PNXC01D2021		24	0.07	7/24/2021										
PSBPM 5.6 07/24/21	PSB 07-21	PSBFXBD2021	5.6000	24	0.07	7/24/2021					1.8000					
GTCAPH 5.1965 08/07/21	GTCAP 21 R19	GTGCFXBD2021	5.1965	38	0.10	8/7/2021					5.5000					
ROBBNK 5 1/8 08/13/21	RBANK 08-21	RBKNKFXBD2021	5.1250	44	0.12	8/13/2021	2.600000	1.8000	9:04:56 AM	1.8000	1.8000	1.8000	1.8000	1.8000	1.8000	1.8000
SMPHPM 5.2006 09/01/21	SMPH 21 R19	SMPHFXBD2021	5.2006	63	0.17	9/1/2021					5.0000					
CPGPM 6.9758 09/02/21	CPG 21 R20	CPGIFXBD2021	6.9758	64	0.18	9/2/2021					6.0000					
APPM 5.205 09/10/21	AP 21 R19	APCFXBD2021	5.2050	72	0.20	9/10/2021					1.8000					
ACRPM 0 09/13/21	ACR 09.13.21	ACRCP01N2021		75	0.21	9/13/2021					4.5000					
MBTPM 3 09/24/21	MBT 09-21	MBT2FXBD2021	3.0000	86	0.24	9/24/2021					1.8000					
BPIPM 4.05 09/27/21	BPI 09-21	BPIFXBD2021	4.0500	89	0.24	9/27/2021	26.000000	1.9500	3:34:40 PM	1.8058	1.8000	1.8000	1.8000	1.8000	1.8000	1.9500
PCORPM 4.0032 10/27/21	PCOR 21 R19	PCORFXBD2021	4.0032	119	0.33	10/27/2021					1.8000					
TECHPM 0 10/27/21	TECH 10.27.21	TECCP01D2021		119	0.33	10/27/2021					4.7500					
ALIPM 4.2463 11/06/21	ALI 11-21	ALIFXBD2021	4.2463	129	0.35	11/6/2021	1.500000	1.9500	3:34:41 PM	1.9500	1.8000	1.9500	1.9500	1.9500	1.9500	1.9500
DEVPHI 4 1/4 11/11/21	DBP 11-21	DBPFXBD2021	4.2500	134	0.37	11/11/2021					1.8000					
ROBBNK 4.3 11/14/21	RBANK 11-21	RBKN2FBD2021	4.3000	137	0.38	11/14/2021					1.8000					
OMLFC 4.55 11/15/21	OMLF 11-21	OMLFFXBD2021	4.5500	138	0.38	11/15/2021	3.000000	6.7500	3:14:59 PM	6.7500	6.7500	6.7500	6.7500	6.7500	6.7500	6.7500
AEONPH 7.299 11/16/21	AEON 11-21	AEONFXRN2021	7.2990	139	0.38	11/16/2021					9.2500					
MBTPM 4 1/4 11/21/21	MBT 11-21	MBTLTNC2021	4.2500	144	0.39	11/21/2021										
FLIPM 5.4 12/04/21	FLI 21 R20	FLIFXBD2021	5.4000	157	0.43	12/4/2021					5.0000					
SLAGRI 0 12/17/21	SLAC 12.17.21	SLACP01N2021		170	0.47	12/17/2021					5.0000					
SMPM 2 7/8 01/22/22	ES SM 01-22	SMICSNE2022	2.8750	206	0.56	1/22/2022					2.0000					
BPIPM 4.2423 01/24/22	BPI 01-22	BPIFXBD2022	4.2423	208	0.57	1/24/2022					2.0000					
RLCPM 4.8 02/23/22	RLC 02-22	RLCFXBD2022	4.8000	238	0.65	2/23/2022					2.0000					
SMCPM 4.8243 03/01/22	SMC 22 R20	SMCFXBD2022	4.8243	244	0.67	3/1/2022	0.100000	2.3500	2:24:33 PM	2.3500	4.0000	2.3500	2.3500	2.3500	2.3500	2.3500
SMBPM 6.6 04/02/22	SMB 22 R19	SMBFXBD2022	6.6000	276	0.76	4/2/2022	1.980000	2.2000	2:49:28 PM	2.2000	2.0000	2.2000	2.2000	2.2000	2.2000	2.2000
BDOPM 3 1/8 04/03/22	BDO 04-22	BDO2FXBD2022	3.1250	277	0.76	4/3/2022					2.1000					
RCBPM 4.848 04/07/22	RCB 04-22	RCB2FXBD2022	4.8480	281	0.77	4/7/2022					2.1000					
SMCPM 5.1923 04/07/22	SMC 04-22 R20	SMC2FXBD2022	5.1923	281	0.77	4/7/2022	0.100000	2.8250	2:16:23 PM	2.8250	5.7500	2.8250	2.8250	2.8250	2.8250	2.8250
MBTPM 6.3 04/11/22	MBT 04-22	MBTFXBD2022	6.3000	285	0.78	4/11/2022	4.000000	2.1000	3:18:46 PM	2.1000	2.1000	2.1000	2.1000	2.1000	2.1000	2.1000
CPGPM 7.8203 04/15/22	CPG 04-22	CPGIFXBD2022	7.8203	289	0.79	4/15/2022					6.2500					
SMCGL 6.835 04/24/22	SMCGP 04-22	SMCGP2BD2022	6.8350	298	0.82	4/24/2022					3.4000					
ALIPM 6 04/27/22	ALI 22 R19	ALIFXBD2022	6.0000	301	0.82	4/27/2022					2.1000					
TECHPM 0 04/27/22	TECH 04.27.22	TECCP01E2022		301	0.82	4/27/2022					5.2500					
ALIPM 4 1/2 04/29/22	ALI 22 4.5	ALI2FXBD2022	4.5000	303	0.83	4/29/2022	1.000000	2.1000	3:57:43 PM	2.1000	2.1000	2.1000	2.1000	2.1000	2.1000	2.1000
PSBPM 3 1/2 04/30/22	PSB 04-22	PSBLTNC2022	3.5000	304	0.83	4/30/2022										
BPIPM 3.05 05/07/22	BPI 05-22	BPI2FXBD2022	3.0500	311	0.85	5/7/2022					2.1000					
SMPHPM 6 2223 05/17/22	SMPH 05-22	SMPHFXBD2022	6.2223	321	0.88	5/17/2022					5.5000					
CHIBPM 3 1/4 05/18/22	CHIB 05-22	CHIBLTNC2022	3.2500	322	0.88	5/18/2022										
SLTC 5.5796 05/22/22	SLTC 22 R20	SLTCFXBD2022	5.5796	326	0.89	5/22/2022					5.8750					
UBPPM 6 06/03/22	UBP 06-22	UBPFXBD2022	6.0000	338	0.93	6/3/2022					2.1000					
PNBPM 3 1/4 06/06/22	PNB 06-22	PNBLTNC2022	3.2500	341	0.93	6/6/2022										
BPIFAM 4.3 06/16/22	BFSB 06-22	BFSBFXBD2022	4.3000	351	0.96	6/16/2022					2.1000					
ALIPM 3 06/26/22	ALI 06-22	ALIFXBD2022	3.0000	361	0.99	6/26/2022	12.600000	1.9500	3:34:38 PM	1.9500	2.6000	1.9500	1.9500	1.9500	1.9500	1.9500
APPM 3 1/8 07/06/22	AP 07-22	APCFXBD2022	3.1250	371	1.02	7/6/2022					2.1000					
ENNOHL 6.131 07/16/22	HOUSE 22 R20	HOUSEFBD2022	6.1310	381	1.04	7/16/2022					6.0000					
SMPM 6.9442 07/16/22	SM 22 R19	SMCFXBD2022	6.9442	381	1.04	7/16/2022					2.1000					
SECBPM 3 1/8 07/24/22	SECB 07-22	SECBFXBD2022	3.1250	389	1.07	7/24/2022					2.1000					
RCBPM 3 1/4 07/27/22	RCB 07-22	RCB3FXBD2022	3.2500	392	1.07	7/27/2022					2.1000					
BDOPM 4.408 08/03/22	BDO 08-22	BDOFXBD2022	4.4080	399	1.09	8/3/2022					2.1000					
AEVPM 5.0056 08/06/22	AEV 22 R20	AEVFXBD2022	5.0056	402	1.10	8/6/2022					2.1000					
FLIPM 5.3567 08/20/22	FLI 22 R20	FLIFXBD2022	5.3567	416	1.14	8/20/2022					5.2500					
EWPM 4 09/21/22	EW 09-22	EWBLTNC2022	4.0000	448	1.23	9/21/2022										
ENNOHL 4.05 10/14/22	ES HOUSE 10-22	HOUSESDN2022	4.0500	471	1.29	10/14/2022					4.5000					
CHIBPM 2 3/4 10/22/22	CHIB 10-22	CHIBFXBD2022	2.7500	479	1.31	10/22/2022	5.200000	2.3700	10:05:21 AM	2.3700	3.7500	2.3700	2.3700	2.3700	2.3700	2.3700
PNBPM 3 3/4 10/27/22	PNB 10-22	PNB2LTNC2022	3.7500	484	1.33	10/27/2022										
AUBPM 4 5/8 11/07/22	AUB 11-22	AUBFXBD2022	4.6250	495	1.36	11/7/2022					2.2000					
RCBPM 4.426 11/13/22	RCB 11-22	RCBFXBD2022	4.4260	501	1.37	11/13/2022					2.2000					
LANDBK 2.5872 11/17/22	LBP 11-22	LBPFXBD2022	2.5872	505	1.38	11/17/2022					2.2000					
CHIBPM 3.65 12/02/22	CHIB 12-22	CHIB2LTN2022	3.6500	520	1.42	12/2/2022										
DEVPHI 2 1/2 12/11/22	DBP 12-22	DBPFXBD2022	2.5000	529	1.45	12/11/2022					2.2000					
ROBBNK 4 1/8 12/16/22	RBANK 12-22	RBANKLTN2022	4.1250	534	1.46	12/16/2022										
SMCGL 5 3/8 12/22/22	SMCGP 22 R20	SMCCFPBD2022	5.3750	540	1.48	12/22/2022					6.5000					
FLIPM 5.0496 01/07/23	CPI 01-23 R20	CPIFXBD2023	5.0496	556	1.52	1/7/2023					3.0000					
PSBPM 4 1/2 02/04/23	PSB 02-23	PSBFXBD2023	4.5000	584	1.60	2/4/2023					4.2500					
RCBPM 3 3/4 02/11/23	RCB 02-23	RCBLTNC2023	3.7500	591	1.62	2/11/2023										
BDOPM 3 5/8 02/18/23	BDO 02-23	BDOLTNC2023	3.6250	598	1.64	2/18/2023										
EWPM 4 1/2 02/21/23	EW 02-23	EWBFXBD2023	4.5000	601	1.65	2/21/2023					2.8000					
GTCAPH 5.0937 02/27/23	GTCAP 23 R20	GTGCFXBD2023	5.0937	607	1.66	2/27/2023					5.6250					

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
SMPHPM 5.663 03/01/23	SMPH 23 R21	SMPHFBD2023	5.6630	609	1.67	3/1/2023										5.5000
SMCPM 6.1/4 03/19/23	SMC 23 R21	SMCFXBD2023	6.2500	627	1.72	3/19/2023					2.8000					
MBTPM 4.1/2 04/24/23	MBT 04-23	MBTFXBD2023	4.5000	663	1.82	4/24/2023					2.8000					
PNBPM 3.7/8 04/26/23	PNB 04-23	PNBLTNC2023	3.8750	665	1.82	4/26/2023										
EDCPM 4.7312 05/03/23	EDC 23 R19	EDCFXBD2023	4.7312	672	1.84	5/3/2023					2.8000					
SECBPM 3.7/8 05/08/23	SECB 05-23	SECBLTNC2023	3.8750	677	1.85	5/8/2023										
BPMPM 3.3/4 05/24/23	BPI 05-23	BPILTNC2023	3.7500	693	1.90	5/24/2023										
ACPM 3.92 07/07/23	AC 23 R22	ACFXBOND2023	3.9200	737	2.02	7/7/2023	1.400000	3.2000	3:58:38 PM	3.2000	5.2500		3.2000	3.2000	3.2000	3.2000
SMCGL 4.7575 07/11/23	SMCGP 23 R21	SMCGPFB2023	4.7575	741	2.03	7/11/2023					5.7500					
GLOPM 5.2792 07/17/23	GLO 23 R20	GLOFXBD2023	5.2792	747	2.05	7/17/2023					2.8000					
RLCPM 3.683 07/17/23	RLC 07-23	RLCFXBD2023	3.6830	747	2.05	7/17/2023					2.8000					
SMPHPM 2.4565 08/05/23	SMPH 08-23	SMPH2FB2023	2.4565	766	2.10	8/5/2023					2.6000					
SMCGL 6.3/4 08/17/23	SMCGP 08-23 R21	SMCGP2BD2023	6.7500	778	2.13	8/17/2023					6.0000					
UBPPM 4.3/8 08/21/23	UBP 08-23	UBPLTNC2023	4.3750	782	2.14	8/21/2023										
MBTPM 3.1/2 09/19/23	MBT 09-23	MBTLTNC2023	3.5000	811	2.22	9/19/2023										
RCBPM 3.2 09/30/23	RCB 09-23	RCBFXBD2023	3.2000	822	2.25	9/30/2023	0.300000	2.9000	9:47:36 AM	2.9000	2.8000		2.9000	2.9000	2.9000	2.9000
ALIPM 7.0239 10/05/23	ALI 23 R21	ALI2FXBD2023	7.0239	827	2.26	10/5/2023					5.5000					
ALIPM 3.8915 10/07/23	ALI 23 R22	ALIFXBD2023	3.8915	829	2.27	10/7/2023					4.0000					
PCORPM 4.5219 10/27/23	PCOR 23 R21	PCORFXBD2023	4.5219	849	2.32	10/27/2023	14.830000	3.7500	2:54:47 PM	3.7500	5.7500		3.7500	3.7500	3.7500	3.7500
DELMPI 3.484 10/30/23	DMPI 10-23	DMPIFXBD2023	3.4840	852	2.33	10/30/2023					3.7500					
SECBPM 4.1/2 11/02/23	SECB 11-23	SECB2LTN2023	4.5000	855	2.34	11/2/2023										
BDOPM 4.3/8 11/07/23	BDO 11-23	BDO2LTN2023	4.3750	860	2.36	11/7/2023										
FLIPM 5.4333 11/08/23	FLI 23 R20	FLIFXBD2023	5.4333	861	2.36	11/8/2023					5.0000					
AEONPH 7.695 11/16/23	ES AEON 11-23	AEONFXRN2023	7.6950	869	2.38	11/16/2023					9.7500					
AEVPM 2.8403 11/16/23	AEV 11-23	AEV2FXBD2023	2.8403	869	2.38	11/16/2023					3.0500					
FLIPM 3.3353 11/18/23	FLI 11-23	FLI2FXBD2023	3.3353	871	2.39	11/18/2023					3.4000	3.0000				
AEVPM 4.6188 11/21/23	AEV 23 R20	AEVFXBD2023	4.6188	874	2.39	11/21/2023					5.3750					
EWPM 4.5/8 12/07/23	EW 12-23	EWBLTNC2023	4.6250	890	2.44	12/7/2023										
SMPM 5.159 12/09/23	SM 23 R21	SMICFXBD2023	5.1590	892	2.44	12/9/2023	3.000000	3.7500	10:49:54 AM	3.7500	2.8000		3.7500	3.7500	3.7500	3.7500
UBPPM 2.3/4 12/09/23	UBP 12-23	UBPFXBD2023	2.7500	892	2.44	12/9/2023					2.6000					
VLLPM 8.12/21/23	VLL 23 R21	VLLFXBD2023	8.0000	904	2.48	12/21/2023					6.9000					
CHIBPM 4.55 01/12/24	CHIB 01-24	CHIBLTNC2024	4.5500	926	2.54	1/12/2024										
ROBBNK 4.7/8 01/16/24	RBANK 01-24	RBANKLTN2024	4.8750	930	2.55	1/16/2024										
FDCPM 6.1458 01/24/24	FDC 24 R21	FDCFBD2024	6.1458	938	2.57	1/24/2024					5.3750					
APPM 7.5095 01/25/24	AP 24 R22	APCFXBD2024	7.5095	939	2.57	1/25/2024	5.000000	4.4500	3:53:08 PM	4.4500	4.6250	1.5400	4.4500	4.4500	4.4500	4.4500
ALIPM 5.01/30/24	ALI 24 R20	ALIFXBD2024	5.0000	944	2.59	1/30/2024					3.0000					
TELP 5.2813 02/06/24	TEL 24 R21	TELPFXBD2024	5.2813	951	2.60	2/6/2024					5.5000					
PSBPM 5.02/09/24	PSB 02-24	PSBLTNC2024	5.0000	954	2.61	2/9/2024										
CHIBPM 2.1/2 02/18/24	CHIB 02-24	CHIBFXBD2024	2.5000	963	2.64	2/18/2024					2.5000					
CPGPM 4.8467 03/01/24	CPG 03-24	CPGIFXBD2024	4.8467	975	2.67	3/1/2024					5.2500					
SMCPM 5.284 03/01/24	SMC 24 R22	SMCFXBD2024	5.2840	975	2.67	3/1/2024					4.7500					
STIEPM 5.8085 03/23/24	STIESG 24 R22	STIGFXBD2024	5.8085	997	2.73	3/23/2024					9.1000					
MEGPM 5.3535 03/28/24	MEG 24 R22	MEGFXBD2024	5.3535	1002	2.74	3/28/2024					5.7500					
RCBPM 5.1/2 03/28/24	RCB 03-24	RCBLTNC2024	5.5000	1002	2.74	3/28/2024										
TOLPM 5.1/2 03/31/24	MNTC 24 R21	MNTCFXBD2024	5.5000	1005	2.75	3/31/2024					6.0000					
SMBPM 6.04/02/24	SMB 24 R21	SMBFXBD2024	6.0000	1007	2.76	4/2/2024	1.000000	4.2000	10:07:04 AM	4.2000	5.3750		4.2000	4.2000	4.2000	4.2000
SMPM 3.3613 04/02/24	SM 04-24	SMIC2FB2024	3.3613	1007	2.76	4/2/2024	5.500000	2.9000	10:52:05 AM	2.9000	3.0000		2.9000	2.9000	2.9000	2.9000
MBTPM 5.3/8 04/04/24	MBT 04-24	MBT2LTN2024	5.3750	1009	2.76	4/4/2024										
PBC 5.5/8 04/08/24	PBCOM 04-24	PBCOMLTN2024	5.6250	1013	2.77	4/8/2024										
PCORPM 7.8183 04/19/24	PCOR 24 R22	PCORFXBD2024	7.8183	1024	2.80	4/19/2024					8.0000					
SMCGL 7.1783 04/24/24	SMCGP 04-24 R22	SMCGP2BD2024	7.1783	1029	2.82	4/24/2024					6.5000					
SMPHPM 5.1683 05/18/24	SMPH 05-24 R22	SMPH2FB2024	5.1683	1053	2.88	5/18/2024	10.000000	3.7500	2:49:03 PM	3.7500	4.0000		3.7500	3.7500	3.7500	3.7500
ACPM 3.026 05/28/24	AC 05-24	ACFXBOND2024	3.0260	1063	2.91	5/28/2024					3.0260					
AEVPM 6.0157 06/18/24	AEV 24 R23	AEVFXBD2024	6.0157	1084	2.97	6/18/2024					5.2500					
EDCPM 2.8565 06/25/24	EDC 06-24 R23	EDCFXBD2024	2.8565	1091	2.99	6/25/2024	1.100000	2.6500	11:29:19 AM	2.6500	2.8000		2.6500	2.6500	2.6500	2.6500
MBTPM 3.7/8 07/20/24	MBT 07-24	MBTLTNC2024	3.8750	1116	3.06	7/20/2024										
DDPM 6.0952 07/21/24	DD 24 R22	DDFXBOND2024	6.0952	1117	3.06	7/21/2024	5.000000	5.2500	11:42:36 AM	5.2500	7.5000	5.2500	5.2500	5.2500	5.2500	5.2500
GTCAHP 5.5/8 08/07/24	GTCA 24 R21	GTCAFXBD2024	5.6250	1134	3.11	8/7/2024	5.000000	4.8250	10:15:53 AM	4.8250	6.0000		4.8250	4.8250	4.8250	4.8250
VLLPM 5.7512 08/08/24	VLL 24 R23	VLLFXBD2024	5.7512	1135	3.11	8/8/2024					7.0000					
PNBPM 5.3/4 08/27/24	PNB 08-24	PNBLTNC2024	5.7500	1154	3.16	8/27/2024										
SMPHPM 5.7417 09/01/24	SMPH 24 R21	SMPHFBD2024	5.7417	1159	3.17	9/1/2024					5.8500					
ALIPM 4.758 09/30/24	ALI 24 R22	ALI2FXBD2024	4.7580	1188	3.25	9/30/2024					4.2500					
SMCPM 5.55 10/04/24	SMC 10-24 R22	SMC2FXBD2024	5.5500	1192	3.26	10/4/2024					5.9000	4.5500				
BDOPM 5.3/8 10/12/24	BDO 10-24	BDOLTNC2024	5.3750	1200	3.29	10/12/2024	20.000000	3.6750	10:53:18 AM	3.6750			3.6750	3.6750	3.6750	3.6750
FLIPM 5.6389 12/04/24	FLI 24 R21	FLIFXBD2024	5.6389	1253	3.43	12/4/2024					4.5000					
SMCGL 6.1/4 12/22/24	SMCGP 24 R22	SMCGPFB2024	6.2500	1271	3.48	12/22/2024	7.000000	3.8000	11:39:09 AM	3.8000	6.0000					
ALCOPM 6.3517 02/06/25	ALCO 25 R23	ALCOFXBD2025	6.3517	1317	3.61	2/6/2025					6.5750	6.2500				
ACPM 4.82 02/10/25	AC 25 R23	ACFXBOND2025	4.8200	1321	3.62	2/10/2025					5.5000					
RLCPM 4.9344 02/23/25	RLC 02-25	RLCFXBD2025	4.9344	1334	3.65	2/23/2025					5.0000					
SMPHPM 6.0804 03/01/25	SMPH 03-25 R23	SMPH2FB2025	6.0804	1340	3.67	3/1/2025					3.9500					
FBPM 5.05 03/10/25	SMBF 25 R23	SMBFBXBD2025	5.0500	1349	3.69	3/10/2025	0.100000	3.5000	2:24:28 PM	3.5000	6.2500		3.5000	3.5000	3.5000	3.5000
SMCPM 6.5/8 03/19/25	SMC 25 R23	SMCFXBD2025	6.6250	1358	3.72	3/19/2025					3.2000					
SECBPM 4.03/23/25	SECB 03-25	SECBLTNC2025	4.0000	1362	3.73	3/23/2025	2.000000	4.0000	2:27:45 PM	4.0000			4.0000	4.0000	4.0000	4.0000

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
SMPHPM 4.8643 03/25/25	SMPH K 03-25 R23	SMPH3FBD2025	4.8643	1364	3.73	3/25/2025					3.8000					
BDOPM 4.03/27/25	BDO 03-25	BDOLTNC2025	4.0000	1366	3.74	3/27/2025										
PNBPM 4.3/8 04/11/25	PNB 04-25	PNBLTNC2025	4.3750	1381	3.78	4/11/2025										
BPMPM 4.04/25/25	BPI 04-25	BPILTNC2025	4.0000	1395	3.82	4/25/2025										
ALIPM 3.6262 05/04/25	ALI 05-25 R23	ALIFXBD2025	3.6262	1404	3.84	5/4/2025					5.5000					
SLTC 6.4872 05/22/25	SLTC 25 R22	SLTCFXBD2025	6.4872	1422	3.89	5/22/2025					6.0000					
SECBPM 4.06/17/25	SECB 06-25	SECB2LTN2025	4.0000	1448	3.96	6/17/2025										
VLLPM 5.6992 06/18/25	VLL 25 R22	VLL2FXBD2025	5.6992	1449	3.97	6/18/2025	0.500000	6.2000	10:04:06 AM	6.2000	5.5000	5.0000	6.2000	6.2000	6.2000	6.2000
TOLPM 6.6407 07/04/25	NLEX 25 R23	NLEXFXBD2025	6.6407	1465	4.01	7/4/2025	1.600000	4.0000	3:52:02 PM	4.0000	3.4500		4.0000	4.0000	4.0000	4.0000
APPM 3.935 07/06/25	AP 25 R23	APCFXBD2025	3.9350	1467	4.02	7/6/2025					4.0000	3.7000				
ENNOHL 6.8666 07/16/25	HOUSE 25 R22	HOUSEFBD2025	6.8666	1477	4.04	7/16/2025					6.5000					
RLCPM 3.8 07/17/25	RLC 07-25	RLC2FXBD2025	3.8000	1478	4.05	7/17/2025					3.8000	3.6000				
SECBPM 4.08/05/25	SECB 08-25	SECB3LTN2025	4.0000	1497	4.10	8/5/2025										
FLIPM 5.7139 08/20/25	FLI 25 R22	FLIFXBD2025	5.7139	1512	4.14	8/20/2025					6.0000					
BANKCM 4.1/2 09/17/25	BOC 09-25	BOCLTNC2025	4.5000	1540	4.22	9/17/2025										
ALIPM 3.862 09/29/25	ALI 25 R23	ALI3FXBD2025	3.8620	1552	4.25	9/29/2025					4.0500					
PCORPM 8.0551 10/19/25	PCOR 25 R23	PCORFXBD2025	8.0551	1572	4.30	10/19/2025					6.4000					
ALIPM 4.3/4 10/25/25	ALI 25 R22	ALI2FXBD2025	4.7500	1578	4.32	10/25/2025					4.6000					
DELMPI 3.7563 10/30/25	DMPI 25 R24	DMPIFXBD2025	3.7563	1583	4.33	10/30/2025					4.0000	3.6000				
AEVPM 3.3059 11/16/25	AEV 25 R23	AEVFXBD2025	3.3059	1600	4.38	11/16/2025					3.5000					
SMPHPM 4.799 11/25/25	SMPH 25 R23	SMPHFXBD2025	4.7990	1609	4.41	11/25/2025					5.7500					
MERPM 4.7/8 12/12/25	MER 25 R20	MERFXBD2025	4.8750	1626	4.45	12/12/2025	4.000000	3.7000	9:42:32 AM	3.7000	5.0000		3.7000	3.7000	3.7000	3.7000
VLLPM 8.1/4 12/21/25	VLL 25 R23	VLLFXBD2025	8.2500	1635	4.48	12/21/2025					7.1000					
SMPHPM 3.8547 02/05/26	SMPH 26 R24	SMPH2FBD2026	3.8547	1681	4.60	2/5/2026					4.3000					
UBPPM 3.3/8 03/09/26	UBP 03-26	UBPFXBD2026	3.3750	1713	4.69	3/9/2026										
APPM 3.8224 03/16/26	AP 26 R24	APCFXBD2026	3.8224	1720	4.71	3/16/2026					4.5000					
ALIPM 4.85 03/23/26	ALI 26 R23	ALIFXBD2026	4.8500	1727	4.73	3/23/2026					3.9500					
SMCGL 7.6 04/24/26	SMCGP 26 R24	SMCGP2BD2026	7.6000	1759	4.82	4/24/2026	8.000000	4.6500	2:24:31 PM	4.6125	4.9000		4.6000	4.6500	4.6000	4.6500
ALIPM 6.369 05/06/26	ALI 26 R24	ALI2FXBD2026	6.3690	1771	4.85	5/6/2026					3.9000					
FLIPM 4.1838 05/18/26	FLI 26 R23	FLIFXBD2026	4.1838	1783	4.88	5/18/2026					5.5000					
ACPM 3.7874 05/28/26	AC 05-26 R24	ACFXBD2026	3.7874	1793	4.91	5/28/2026					3.7870					
EDCPM 4.3705 06/25/26	EDC 06-26 R24	EDCFXBD2026	4.3705	1821	4.99	6/25/2026	0.600000	3.7305	11:30:00 AM	3.7305	6.0000		3.7305	3.7305	3.7305	3.7305
RCBPM 4.18 06/30/26	RCB 06-26	RCBFXBLT2026	4.1800	1826	5.00	6/30/2026										
SMCGL 5.1792 07/11/26	SMCGP 26 R23	SMCGPFBD2026	5.1792	1837	5.03	7/11/2026					5.2500					
SMPHPM 4.2005 07/26/26	SMPH 26 R23	SMPHFXBD2026	4.2005	1852	5.07	7/26/2026	0.500000	3.7000	2:01:41 PM	3.7000	5.5000		3.7000	3.7000	3.7000	3.7000
MBTPM 3.6 09/04/26	MBT 09-26	MBTFXBLT2026	3.6000	1892	5.18	9/4/2026										
APPM 6.1 09/10/26	AP 26 R21	APCFXBD2026	6.1000	1898	5.20	9/10/2026					5.8500					
APPM 5.2757 10/14/26	AP 26 R25	APCFXBD2026	5.2757	1932	5.29	10/14/2026	50.000000	3.8000	10:15:54 AM	3.8000	3.9000		3.8000	3.8000	3.8000	3.8000
DDPM 5.9721 12/15/26	DD 26 R23	DDFXBD2026	5.9721	1994	5.46	12/15/2026					9.8750					
ALIPM 4.9899 02/06/27	ALI 27 R24	ALI2FXBD2027	4.9899	2047	5.60	2/6/2027					6.0000					
SMCPM 5.7613 03/01/27	SMC 27 R24	SMCFXBD2027	5.7613	2070	5.67	3/1/2027					5.2500					
FBPM 5.1/4 03/10/27	SMFB 27 R25	SMFBFXBD2027	5.2500	2079	5.69	3/10/2027					6.5000					
STIEPM 6.3756 03/23/27	STIESG 27 R24	STIGFXBD2027	6.3756	2092	5.73	3/23/2027					11.0000					
SMPHPM 5.0583 03/25/27	SMPH 27 R25	SMPHFXBD2027	5.0583	2094	5.73	3/25/2027					6.7500					
ALIPM 5.2624 05/02/27	ALI 05-27 R24	ALIFXBD2027	5.2624	2132	5.84	5/2/2027					4.4000					
ACPM 6.7/8 05/11/27	AC 27 R22	ACFXBD2027	6.8750	2141	5.86	5/11/2027	1.000000	4.0000	3:38:20 PM	4.0000	5.7500	3.8750	4.0000	4.0000	4.0000	4.0000
APPM 5.3367 07/03/27	AP 07-27 R24	APCFXBD2027	5.3367	2194	6.01	7/3/2027	0.200000	4.3000	3:51:05 PM	4.3000	4.5000		4.3000	4.3000	4.3000	4.3000
AEVPM 6.0169 08/06/27	AEV 27 R22	AEVFXBD2027	6.0169	2228	6.10	8/6/2027					6.0000					
VLLPM 6.2255 08/08/27	VLL 27 R24	VLLFXBD2027	6.2255	2230	6.11	8/8/2027					7.2500					
SMCGL 6.5/8 12/22/27	SMCGP 27 R24	SMCGPFBD2027	6.6250	2366	6.48	12/22/2027					4.8000					
SMCPM 7.1/8 03/19/28	SMC 28 R25	SMCFXBD2028	7.1250	2454	6.72	3/19/2028	33.000000	5.1000	2:54:48 PM	5.1000	7.0000		5.1000	5.1000	5.1000	5.1000
ALIPM 5.9203 04/27/28	ALI 28 R23	ALIFXBD2028	5.9203	2493	6.83	4/27/2028					2.9000					
TOLPM 6.9 07/04/28	NLEX 28 R25	NLEXFXBD2028	6.9000	2561	7.01	7/4/2028					6.2500					
APPM 8.5091 10/25/28	AP 28 R25	APCFXBD2028	8.5091	2674	7.32	10/25/2028					4.9000	4.8000				
AEVPM 6.321 06/18/29	AEV 29 R26	AEVFXBD2029	6.3210	2910	7.97	6/18/2029					5.8750					
UBPPM 5.1/4 05/24/30	UBP 30 R25	UBPTIER2030	5.2500	3250	8.90	5/24/2030										
ALIPM 6.10/10/33	ALI 33 R25	ALIFXBD2033	6.0000	4485	12.28	10/10/2033	1.000000	5.0000	2:24:24 PM	5.0000	5.3000		5.0000	5.0000	5.0000	5.0000