

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
SMCGL 6 3/4 08/17/23	SMCGP 08-23 R21	SMCGP2BD2023	6.7500	686	1.88	8/17/2023	1.500000	104.5530470	11:58:09 AM	103.4134370	102.8436000		102.8436320	104.5530470	102.8436320	104.5530470
UBPPM 4 3/8 08/21/23	UBP 08-23	UBPLTNC2023	4.3750	690	1.89	8/21/2023										
MBTPM 3 1/2 09/19/23	MBT 09-23	MBLTNC2023	3.5000	719	1.97	9/19/2023										
RCBPM 3 2 09/30/23	RCB 09-23	RCBFXBND2023	3.2000	730	2.00	9/30/2023					101.1640000					
ALIPM 7 0239 10/05/23	ALI 23 R21	ALI2FXBD2023	7.0239	735	2.01	10/5/2023					100.9967000					
ALIPM 3 8915 10/07/23	ALI 23 R22	ALIFXBND2023	3.8915	737	2.02	10/7/2023					101.3396000					
PCORPM 4.5219 10/27/23	PCOR 23 R21	PCORFXBD2023	4.5219	757	2.07	10/27/2023					100.0418000					
DELMPI 3.484 10/30/23	DMPI 10-23	DMPIFXBD2023	3.4840	760	2.08	10/30/2023					99.4691000					
SECBPM 4 1/2 11/02/23	SECB 11-23	SECB2LTN2023	4.5000	763	2.09	11/2/2023										
BDOPM 4 3/8 11/07/23	BDO 11-23	BDO2LTN2023	4.3750	768	2.10	11/7/2023										
FLIPM 5.4333 11/08/23	FLI 23 R20	FLIFXBND2023	5.4333	769	2.11	11/8/2023					100.1130000					
AEONPH 7.695 11/16/23	ES AEON 11-23	AEONFXRN2023	7.6950	777	2.13	11/16/2023					96.1226000					
AEVPM 2.8403 11/16/23	AEV 11-23	AEV2FXBD2023	2.8403	777	2.13	11/16/2023					99.5694000					
FLIPM 3.3353 11/18/23	FLI 11-23	FLI2FXBD2023	3.3353	779	2.13	11/18/2023					99.8667000					
AEVPM 4.6188 11/21/23	AEV 23 R20	AEVFXBND2023	4.6188	782	2.14	11/21/2023					98.4798000					
EWPM 4 5/8 12/07/23	EW 12-23	EWBLTNC2023	4.6250	798	2.19	12/7/2023										
SMPM 5.159 12/09/23	SM 23 R21	SMICFXBD2023	5.1590	800	2.19	12/9/2023					105.1885000					
UBPPM 2 3/4 12/09/23	UBP 12-23	UBPFXBND2023	2.7500	800	2.19	12/9/2023	8.000000	100.7400610	2:04:59 PM	100.7400610	100.3178000		100.7400610	100.7400610	100.7400610	100.7400610
VLLPM 8 12/21/23	VLL 23 R21	VLLFXBND2023	8.0000	812	2.22	12/21/2023					102.3503000					
CHIBPM 4.55 01/12/24	CHIB 01-24	CHIBLTNC2024	4.5500	834	2.28	1/12/2024										
ROBBNK 4 7/8 01/16/24	RBANK 01-24	RBANKLTN2024	4.8750	838	2.29	1/16/2024										
FDCPM 6.1458 01/24/24	FDC 24 R21	FDCFXBND2024	6.1458	846	2.32	1/24/2024					101.6646000					
APPM 7.5095 01/25/24	AP 24 R22	APCFXBD2024	7.5095	847	2.32	1/25/2024					106.0177000					
TELPM 5.2813 02/06/24	TEL 24 R21	TELPFXBND2024	5.2813	859	2.35	2/6/2024					99.5193000					
PSBPM 5 02/09/24	PSB 02-24	PSBLTNC2024	5.0000	862	2.36	2/9/2024										
CHIBPM 2 1/2 02/18/24	CHIB 02-24	CHIBFXBD2024	2.5000	871	2.39	2/18/2024					99.9999000					
CPGPM 4.8467 03/01/24	CPG 03-24	CPGIFXBD2024	4.8467	883	2.42	3/1/2024					99.9909000					
SMCPM 5.284 03/01/24	SMC 24 R22	SMCFXBD2024	5.2840	883	2.42	3/1/2024					97.0801000					
STIEPM 5.8085 03/23/24	STIEG 24 R22	STIGFXBD2024	5.8085	905	2.48	3/23/2024	0.035000	95.1903370	3:54:14 PM	95.1903370	92.7702000		95.1903370	95.1903370	95.1903370	95.1903370
MEGPM 5.3535 03/28/24	MEG 24 R22	MEGFXBND2024	5.3535	910	2.49	3/28/2024					101.9902000					
RCBPM 5 1/2 03/28/24	RCB 03-24	RCBLTNC2024	5.5000	910	2.49	3/28/2024										
TOLPM 5 1/2 03/31/24	MNTC 24 R21	MNTCFXBD2024	5.5000	913	2.50	3/31/2024					98.8483000					
SMBPM 6 04/02/24	SMB 24 R21	SMBFXBND2024	6.0000	915	2.51	4/2/2024					101.4406000					
SMPM 3.3613 04/02/24	SM 04-24	SMIC2FBD2024	3.3613	915	2.51	4/2/2024	2.000000	101.5848100	10:48:05 AM	101.5848100	101.1022000		101.5848100	101.5848100	101.5848100	101.5848100
MBTPM 5 3/8 04/04/24	MBT 04-24	MBT2LTN2024	5.3750	917	2.51	4/4/2024										
PBC 5 5/8 04/08/24	PBCOM 04-24	PBCOMLTN2024	5.6250	921	2.52	4/8/2024										
PCORPM 7.8183 04/19/24	PCOR 24 R22	PCORFXBD2024	7.8183	932	2.55	4/19/2024					103.0724000					
SMCGL 7.1783 04/24/24	SMCGP 04-24 R22	SMCGP2BD2024	7.1783	937	2.57	4/24/2024					102.1808000					
SMPHPM 5.1683 05/18/24	SMPH 05-24 R22	SMPH2FBD2024	5.1683	961	2.63	5/18/2024					98.5914000					
ACPM 3.026 05/28/24	AC 05-24	ACFXBOND2024	3.0260	971	2.66	5/28/2024					99.9993000					
AEVPM 6.0157 06/18/24	AEV 24 R23	AEVFXBND2024	6.0157	992	2.72	6/18/2024					101.9238000					
EDCPM 2.8565 06/25/24	EDC 06-24 R23	EDCFXBD2024	2.8565	999	2.74	6/25/2024					100.4073000					
MBTPM 3 7/8 07/20/24	MBT 07-24	MBLTNC2024	3.8750	1024	2.80	7/20/2024										
DDPM 6.0952 07/21/24	DD 24 R22	DDFXBOND2024	6.0952	1025	2.81	7/21/2024					98.9673000					
GTCAPH 5 5/8 08/07/24	GTCAP 24 R21	GTCFXBND2024	5.6250	1042	2.85	8/7/2024					99.0218000					
VLLPM 5.7512 08/08/24	VLL 24 R23	VLLFXBND2024	5.7512	1043	2.86	8/8/2024					96.7929000					
BACNOT 3.5335 08/20/24	PHN 24 R23	PHNFXBND2024	3.5335	1055	2.89	8/20/2024					100.0004000					
PNBPM 5 3/4 08/27/24	PNB 08-24	PNBLTNC2024	5.7500	1062	2.91	8/27/2024										
SMPHPM 5.7417 09/01/24	SMPH 24 R21	SMPHFXBD2024	5.7417	1067	2.92	9/1/2024					99.7092000					
DNLPM 2.7885 09/14/24	DNL 09-24	DNLFXBND2024	2.7885	1080	2.96	9/14/2024					99.9982000					
ALIPM 4.758 09/30/24	ALI 24 R22	ALI2FXBD2024	4.7580	1096	3.00	9/30/2024					102.8450000					
SMCPM 5.55 10/04/24	SMC 10-24 R22	SMC2FXBD2024	5.5500	1100	3.01	10/4/2024					98.7729000					
BDOPM 5 3/8 10/12/24	BDO 10-24	BDOLTNC2024	5.3750	1108	3.03	10/12/2024										
FLIPM 5.6389 12/04/24	FLI 24 R21	FLIFXBND2024	5.6389	1161	3.18	12/4/2024					101.8631000					
SMCGL 6 1/4 12/22/24	SMCGP 24 R22	SMCGP2BD2024	6.2500	1179	3.23	12/22/2024					104.9184000					
ALCOPM 6.3517 02/06/25	ALCO 25 R23	ALCOFXBD2025	6.3517	1225	3.35	2/6/2025					99.2566000					
ACPM 4.82 02/10/25	AC 25 R23	ACFXBOND2025	4.8200	1229	3.37	2/10/2025					97.9258000					
RLCPM 4.9344 02/23/25	RLC 02-25	RLCFXBD2025	4.9344	1242	3.40	2/23/2025					96.7648000					
SMPHPM 6.0804 03/01/25	SMPH 03-25 R23	SMPH2FBD2025	6.0804	1248	3.42	3/1/2025					105.9230000					
FBPM 5.05 03/10/25	SMFB 25 R23	SMFBFXBD2025	5.0500	1257	3.44	3/10/2025					103.3593000					
SMCPM 6 5/8 03/19/25	SMC 25 R23	SMCFXBD2025	6.6250	1266	3.47	3/19/2025					111.5432000					
SECBPM 4 03/23/25	SECB 03-25	SECBLTNC2025	4.0000	1270	3.48	3/23/2025										
SMPHPM 4.8643 03/25/25	SMPH K 03-25 R23	SMPH3FBD2025	4.8643	1272	3.48	3/25/2025					98.0085000					
BDOPM 4 03/27/25	BDO 03-25	BDOLTNC2025	4.0000	1274	3.49	3/27/2025										
PNBPM 4 3/8 04/11/25	PNB 04-25	PNBLTNC2025	4.3750	1289	3.53	4/11/2025	0.100000	99.9994120	10:20:33 AM	99.9994120	99.9994120		99.9994120	99.9994120	99.9994120	99.9994120
BPMPM 4 04/25/25	BPI 04-25	BPILTNC2025	4.0000	1303	3.57	4/25/2025										
ALIPM 3.6262 05/04/25	ALI 05-25 R23	ALI4FXBD2025	3.6262	1312	3.59	5/4/2025					92.3797000					
SLTC 6.4872 05/22/25	SLTC 25 R22	SLTCFXBD2025	6.4872	1330	3.64	5/22/2025					101.5802000					
SECBPM 4 06/17/25	SECB 06-25	SECB2LTN2025	4.0000	1356	3.71	6/17/2025										
VLLPM 5.6992 06/18/25	VLL 25 R22	VLL2FXBD2025	5.6992	1357	3.72	6/18/2025	2.000000	98.6788890	3:32:22 PM	98.6788890	98.1856000		98.6788890	98.6788890	98.6788890	98.6788890
TOLPM 6.6407 07/04/25	NLEX 25 R23	NLEXFXBD2025	6.6407	1373	3.76	7/4/2025					111.5511000					
APPM 3.935 07/06/25	AP 25 R															

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AEVPM 3.2977 08/09/25	AEV 08-25 R23	AEV2FXBD2025	3.2977	1409	3.86	8/9/2025										
FLIPM 5.7139 08/20/25	FLI 25 R22	FLIFXBD2025	5.7139	1420	3.89	8/20/2025										
BANKCM 4.1/2 09/17/25	BOC 09-25	BOCLTNCDD2025	4.5000	1448	3.96	9/17/2025										
ALIPM 3.862 09/29/25	ALI 25 R23	ALI3FXBD2025	3.8620	1460	4.00	9/29/2025										
PCORPM 8.0551 10/19/25	PCOR 25 R23	PCORFXBD2025	8.0551	1480	4.05	10/19/2025										
ALIPM 4.3/4 10/25/25	ALI 25 R22	ALI2FXBD2025	4.7500	1486	4.07	10/25/2025	11.200000	105.6546960	2:37:19 PM	105.0118933			104.4935040	105.6546960	104.4935040	105.6546960
DELMPI 3.7563 10/30/25	DMPI 25 R24	DMP1FXBD2025	3.7563	1491	4.08	10/30/2025										
AEVPM 3.3059 11/16/25	AEV 25 R23	AEVFXBD2025	3.3059	1508	4.13	11/16/2025										
SMPHPM 4.799 11/25/25	SMPH 25 R23	SMPHFXBD2025	4.7990	1517	4.15	11/25/2025	9.600000	104.9836140	2:18:48 PM	104.9836140			104.9836140	104.9836140	104.9836140	104.9836140
MERPM 4.7/8 12/12/25	MER 25 R20	MERFXBD2025	4.8750	1534	4.20	12/12/2025										
VLLPM 8.1/4 12/21/25	VLL 25 R23	VLLFXBD2025	8.2500	1543	4.23	12/21/2025										
SMPHPM 3.8547 02/05/26	SMPH 26 R24	SMPH2FBD2026	3.8547	1589	4.35	2/5/2026										
UBPPM 3.3/8 03/09/26	UBP 03-26	UBPFBD2026	3.3750	1621	4.44	3/9/2026										
APPM 3.8224 03/16/26	AP 26 R24	APCFXBD2026	3.8224	1628	4.46	3/16/2026										
ALIPM 4.85 03/23/26	ALI 26 R23	ALIFXBD2026	4.8500	1635	4.48	3/23/2026										
SMCGL 7.6 04/24/26	SMCGP 26 R24	SMCGP2BD2026	7.6000	1667	4.56	4/24/2026	50.000000	112.5860720	10:38:13 AM	112.5860720			112.5860720	112.5860720	112.5860720	112.5860720
ALIPM 6.369 05/06/26	ALI 26 R24	ALI2FXBD2026	6.3690	1679	4.60	5/6/2026										
FLIPM 4.1838 05/18/26	FLI 26 R23	FLIFXBD2026	4.1838	1691	4.63	5/18/2026										
ACPM 3.7874 05/28/26	AC 05-26 R24	ACFXBD2026	3.7874	1701	4.66	5/28/2026										
EDCPM 3.7305 06/25/26	EDC 06-25 R24	EDCFXBD2026	3.7305	1729	4.73	6/25/2026										
RCBPM 4.18 06/30/26	RCB 06-26	RCBFXBD2026	4.1800	1734	4.75	6/30/2026										
SMCGL 5.1792 07/11/26	SMCGP 26 R23	SMCGPFBD2026	5.1792	1745	4.78	7/11/2026										
SMPHPM 4.2005 07/26/26	SMPH 26 R23	SMPHFXBD2026	4.2005	1760	4.82	7/26/2026										
MBTPM 3.6 09/04/26	MBT 09-26	MBTFXBD2026	3.6000	1800	4.93	9/4/2026										
DNLPM 3.5962 09/14/26	DNL 26 R24	DNLFXBD2026	3.5962	1810	4.96	9/14/2026										
APPM 5.2757 10/14/26	AP 26 R25	APCFXBD2026	5.2757	1840	5.04	10/14/2026										
DDPM 5.9721 12/15/26	DD 26 R23	DDFXBD2026	5.9721	1902	5.21	12/15/2026										
ALIPM 4.9899 02/06/27	ALI 27 R24	ALI2FXBD2027	4.9899	1955	5.35	2/6/2027										
SMCPM 5.7613 03/01/27	SMC 27 R24	SMCFXBD2027	5.7613	1978	5.42	3/1/2027	3.333000	107.2628700	2:14:35 PM	107.2628700			107.2628700	107.2628700	107.2628700	107.2628700
FBPM 5.1/4 03/10/27	SMFB 27 R25	SMFBFXBD2027	5.2500	1987	5.44	3/10/2027										
STIEPM 6.3756 03/23/27	STIESG 27 R24	STIGFXBD2027	6.3756	2000	5.48	3/23/2027										
SMPHPM 5.0583 03/25/27	SMPH 27 R25	SMPHFXBD2027	5.0583	2002	5.48	3/25/2027										
ALIPM 5.2624 05/02/27	ALI 05-27 R24	ALIFXBD2027	5.2624	2040	5.59	5/2/2027										
ACPM 6.7/8 05/11/27	AC 27 R22	ACFXBD2027	6.8750	2049	5.61	5/11/2027										
APPM 5.3367 07/03/27	AP 07-27 R24	APCFXBD2027	5.3367	2102	5.76	7/3/2027	12.540000	106.8298020	2:14:33 PM	106.8298020			106.8298020	106.8298020	106.8298020	106.8298020
SMCPM 3.3832 07/08/27	SMC 07-27 R25	SMC2FXBD2027	3.3832	2107	5.77	7/8/2027	1.000000	100.6142310	11:15:02 AM	100.6142310			100.6142310	100.6142310	100.6142310	100.6142310
AEVPM 6.0169 08/06/27	AEV 27 R22	AEVFXBD2027	6.0169	2136	5.85	8/6/2027										
VLLPM 6.2255 08/08/27	VLL 27 R24	VLLFXBD2027	6.2255	2138	5.85	8/8/2027										
SMCGL 6.5/8 12/22/27	SMCGP 27 R24	SMCGPFBD2027	6.6250	2274	6.23	12/22/2027										
SMCPM 7.1/8 03/19/28	SMC 28 R25	SMCFXBD2028	7.1250	2362	6.47	3/19/2028										
ALIPM 5.9203 04/27/28	ALI 28 R23	ALIFXBD2028	5.9203	2401	6.57	4/27/2028										
TOLPM 6.9 07/04/28	NLEX 28 R25	NLEFXBD2028	6.9000	2469	6.76	7/4/2028										
AEVPM 4.1018 08/09/28	AEV 28 R25	AEVFXBD2028	4.1018	2505	6.86	8/9/2028										
APPM 8.5091 10/25/28	AP 28 R25	APCFXBD2028	8.5091	2582	7.07	10/25/2028										
AEVPM 6.321 06/18/29	AEV 29 R26	AEVFXBD2029	6.3210	2818	7.72	6/18/2029										
UBPPM 5.1/4 05/24/30	UBP 30 R25	UBPTIR22030	5.2500	3158	8.65	5/24/2030										
ALIPM 6.10/10/33	ALI 33 R25	ALIFXBD2033	6.0000	4393	12.03	10/10/2033	1.000000	105.7061980	9:25:13 AM	105.7061980			105.7061980	105.7061980	105.7061980	105.7061980