



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
AEVPM 2.8403 11/16/23	AEV 11-23	AEV2FXBD2023	2.8403	654	1.79	11/16/2023					3.0500					
FLIPM 3.3353 11/18/23	FLI 11-23	FLI2FXBD2023	3.3353	656	1.80	11/18/2023					3.7500					
EWPM 4 5/8 12/07/23	EW 12-23	EWBLTNC2023	4.6250	675	1.85	12/7/2023										
UBPPM 2 3/4 12/09/23	UBP 12-23	UBPFXBND2023	2.7500	677	1.85	12/9/2023					2.6000					
VLLPM 8 12/21/23	VLL 23 R21	VLLFXBND2023	8.0000	689	1.89	12/21/2023					7.2500					
AREIPM 3.0445 12/28/23	AREIT 12-23	AREITFXB2023	3.0445	696	1.91	12/28/2023					3.2500					
CHIBPM 4.55 01/12/24	CHIB 01-24	CHIBLTNC2024	4.5500	711	1.95	1/12/2024										
ROBANK 4 7/8 01/16/24	RBANK 01-24	RBANKLTNC2024	4.8750	715	1.96	1/16/2024										
FDCPM 6.1458 01/24/24	FDC 24 R21	FDCFXBND2024	6.1458	723	1.98	1/24/2024					5.5000					
APPM 7.5095 01/25/24	AP 24 R22	APCFXBD2024	7.5095	724	1.98	1/25/2024					5.0000					
BDOPM 2.9 01/28/24	BDO 01-24	BDOFXBND2024	2.9000	727	1.99	1/28/2024	229.000000	2.9000	2:42:01 PM	2.9000	2.9000	2.9000	2.9000	2.9000	2.9000	2.9000
BPMPM 2.8068 01/31/24	BPI 24 R23	BPIFXBND2024	2.8068	730	2.00	1/31/2024	1,228.200000	2.8068	10:30:41 AM	2.8068	2.8050	2.8068	2.8068	2.8068	2.8068	2.8068
TELPM 5.2813 02/06/24	TEL 24 R21	TELFXBND2024	5.2813	736	2.02	2/6/2024					4.6500					
PSBPM 5 02/09/24	PSB 02-24	PSBLTNC2024	5.0000	739	2.02	2/9/2024										
CHIBPM 2 1/2 02/18/24	CHIB 02-24	CHIBFXBD2024	2.5000	748	2.05	2/18/2024					2.5000					
CPGPM 4.8467 03/01/24	CPG 03-24	CPGFXBD2024	4.8467	760	2.08	3/1/2024					5.6500					
SMCPM 5.284 03/01/24	SMC 24 R22	SMCFXBND2024	5.2840	760	2.08	3/1/2024					4.5000					
STIEPM 5.8085 03/23/24	STIESS 24 R22	STIEFXBD2024	5.8085	782	2.14	3/23/2024	0.500000	8.5000	2:13:47 PM	8.5000	9.3500	8.5000	8.5000	8.5000	8.5000	8.5000
MECPM 5.3535 03/29/24	MEG 24 R22	MEGFXBD2024	5.3535	787	2.16	3/29/2024					4.7000					
RCPM 5.1/2 03/28/24	RCC 03-24	RCCLTNC2024	5.5000	787	2.16	3/28/2024										
TOLPM 5.1/2 03/31/24	MINTC 24 R21	MINTCFXBD2024	5.5000	790	2.16	3/31/2024					6.0000					
SMBPM 6 04/02/24	SMB 24 R21	SMBFXBND2024	6.0000	792	2.17	4/2/2024					5.3750					
SMPM 3.3613 04/02/24	SM 04-24	SMIC2FBD2024	3.3613	792	2.17	4/2/2024					2.9000					
MBTMM 5 3/8 04/04/24	MBT 04-24	MBT2LTNC2024	5.3750	794	2.17	4/4/2024										
PBC 5 5/8 04/08/24	PBCOM 04-24	PBCOMLTNC2024	5.6250	798	2.19	4/8/2024										
PCORPM 7.8183 04/19/24	PCOR 24 R22	PCORFXBD2024	7.8183	809	2.22	4/19/2024					7.0000					
SMCGL 7.1783 04/24/24	SMCGP 04-24 R22	SMCGP2BD2024	7.1783	814	2.23	4/24/2024					6.2500					
SMPHPM 5.1683 05/18/24	SMPH 05-24 R22	SMPH2FBD2024	5.1683	838	2.29	5/18/2024	5.000000	4.2500	2:37:10 PM	4.2500	4.1000	4.2500	4.2500	4.2500	4.2500	4.2500
ACPM 3.026 05/28/24	AC 05-24	ACFXBOND2024	3.0260	848	2.32	5/28/2024					3.6000					
AEVPM 6.0157 06/18/24	AEV 24 R23	AEVFXBND2024	6.0157	869	2.38	6/18/2024					5.5000					
EDCPM 2.8565 06/25/24	EDC 06-24 R23	EDCFXBND2024	2.8565	876	2.40	6/25/2024					2.7000					
MBTMM 3 7/8 07/20/24	MBT 07-24	MBTLTNC2024	3.8750	901	2.47	7/20/2024										
DDPM 6.0952 07/21/24	DD 24 R22	DDFXBOND2024	6.0952	902	2.47	7/21/2024					6.7500					
GTCAPH 5 5/8 08/07/24	GTCAP 24 R21	GTCAPFXBND2024	5.6250	919	2.52	8/7/2024					6.0000					
VLLPM 5.7512 08/08/24	VLL 24 R23	VLLFXBND2024	5.7512	920	2.52	8/8/2024					7.3000					
BACNOT 3.5335 08/20/24	PHN 24 R23	PHNFXBND2024	3.5335	932	2.55	8/20/2024					4.5000					
PNBPM 5 3/4 08/27/24	PNB 08-24	PNBLTNC2024	5.7500	939	2.57	8/27/2024										
SMPHPM 5.7417 09/01/24	SMPH 24 R21	SMPHFXBD2024	5.7417	944	2.59	9/1/2024					4.5000					
DNLPM 2.7885 09/14/24	DNL 09-24	DNLFXBND2024	2.7885	957	2.62	9/14/2024					3.2500					
ALIPM 4.758 09/30/24	ALI 24 R22	ALI2FXBD2024	4.7580	973	2.66	9/30/2024					4.2500					
SMCPM 5.55 10/04/24	SMC 10-24 R22	SMC2FXBD2024	5.5500	977	2.68	10/4/2024					5.0000					
BDOPM 5 3/8 10/12/24	BDO 10-24	BDOLTNC2024	5.3750	985	2.70	10/12/2024										
FLIPM 5.6389 12/04/24	FLI 24 R21	FLIFXBND2024	5.6389	1038	2.84	12/4/2024					4.5000					
SMCGL 6 1/4 12/22/24	SMCGP 24 R22	SMCGP2FBD2024	6.2500	1056	2.89	12/22/2024					4.3000					
ALCOPM 6.3517 02/06/25	ALCO 25 R23	ALCOFXBD2025	6.3517	1102	3.02	2/6/2025					6.6000					
ACPM 4.82 02/10/25	AC 25 R23	ACFXBOND2025	4.8200	1106	3.03	2/10/2025					5.5000					
RLCPM 4.9344 02/23/25	RLC 02-25	RLCFXBND2025	4.9344	1119	3.06	2/23/2025					5.0000					
SMPHPM 6.0804 03/01/25	SMPH 03-25 R23	SMPH2FBD2025	6.0804	1125	3.08	3/1/2025					4.3500					
FBPM 5.05 03/10/25	SMFB 25 R23	SMFBFXBD2025	5.0500	1134	3.11	3/10/2025					4.2000					
SMCPM 6 5/8 03/19/25	SMC 25 R23	SMCFXBND2025	6.6250	1143	3.13	3/19/2025					3.1000					
SECOPM 4 03/23/25	SECB 03-25	SECBLTNC2025	4.0000	1147	3.14	3/23/2025										
SMPHPM 4.8643 03/25/25	SMPH 03 25 R23	SMPH2FBD2025	4.8643	1149	3.15	3/25/2025	10.000000	3.9800	2:27:00 PM	3.9800	4.1000	3.9800	3.9800	3.9800	3.9800	3.9800
BDOPM 4 03/27/25	BDO 03 25	BDOLTNC2025	4.0000	1151	3.15	3/27/2025										
PNBPM 4 3/8 04/11/25	PNB 04-25	PNBLTNC2025	4.3750	1166	3.19	4/11/2025										
BPMPM 4 04/25/25	BPI 04-25	BPILTNC2025	4.0000	1180	3.23	4/25/2025										
ALIPM 3.6262 05/04/25	ALI 05-25 R23	ALI4FXBD2025	3.6262	1189	3.26	5/4/2025	2.000000	3.9500	3:35:37 PM	3.8000	6.0000	3.6500	3.9500	3.6500	3.6500	3.9500
SLTC 6.4872 05/22/25	SLTC 25 R22	SLTCFXBD2025	6.4872	1207	3.31	5/22/2025					6.0000					
SECOPM 4 06/17/25	SECB 06-25	SECB2LTNC2025	4.0000	1233	3.38	6/17/2025										
VLLPM 5.6992 06/18/25	VLL 25 R22	VLL2FXBD2025	5.6992	1234	3.38	6/18/2025					5.6000					
TOLPM 6.6407 07/04/25	NLEX 25 R23	NLEFXBD2025	6.6407	1250	3.42	7/4/2025					3.3500					
APPM 3.935 07/06/25	AP 25 R23	APCFXBD2025	3.9350	1252	3.43	7/6/2025					4.0000					
ENNOHL 6.8666 07/16/25	HOUSE 25 R22	HOUSEFBD2025	6.8666	1262	3.46	7/16/2025					6.5000					
RLCPM 3.8 07/17/25	RLC 07-25	RLC2FXBD2025	3.8000	1263	3.46	7/17/2025					4.0000					
SECOPM 4 08/05/25	SECB 08-25	SECB3LTNC2025	4.0000	1282	3.51	8/5/2025										
AEVPM 3.2977 08/09/25	AEV 08-25 R23	AEV2FXBD2025	3.2977	1286	3.52	8/9/2025	46.820000	3.6000	3:59:55 PM	3.6250	3.5000	3.6500	3.6500	3.6000	3.6000	3.6000
FLIPM 5.7139 08/20/25	FLI 25 R22	FLIFXBND2025	5.7139	1297	3.55	8/20/2025					4.6000					
BANKCM 4 1/2 09/17/25	BOC 09-25	BOCLTNC2025	4.5000	1325	3.63	9/17/2025										
ALIPM 3.862 09/29/25	ALI 25 R23	ALI3FXBD2025	3.8620	1337	3.66	9/29/2025					4.0500					
PCORPM 3.4408 10/12/25	PCOR 10-25	PCOR2FXBD2025	3.4408	1350	3.70	10/12/2025					4.5000					
PCORPM 8.0551 10/19/25	PCOR 25 R23	PCORFXBD2025	8.0551	1357	3.72	10/19/2025					4.8500					
ALIPM 4 3/4 10/25/25	ALI 25 R22	ALI2FXBD2025	4.7500	1363	3.73	10/25/2025	1.200000	4.1000	11:53:42 AM	4.1000	4.3000	4.1000	4.1000	4.1000	4.1000	4.1000
DELMPI 3.7563 10/30/25	DMPI 25 R24	DMPIFXBD2025	3.7563	1368	3.75	10/30/2025					4.9500					
AEVPM 3.3059 11/16/25	AEV 25 R23	AEVFXBND2025	3.3059	1385	3.79											

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UBPPM 3 3/8 03/09/26	UBP 03-26	UBFPXBND2026	3.3750	1498	4.10	3/9/2026										
APPM 3.8224 03/16/26	AP 26 R24	APCFXBD2026	3.8224	1505	4.12	3/16/2026	4.000000	4.0000	2:23:53 PM	4.0000	4.5000		4.0000	4.0000	4.0000	4.0000
ALIPM 4.85 03/23/26	ALI 26 R23	ALIFXBND2026	4.8500	1512	4.14	3/23/2026										
SMCGL 7.6 04/24/26	SMCGP 26 R24	SMCGP2BD2026	7.6000	1544	4.23	4/24/2026					4.8500					
ALIPM 6.369 05/06/26	ALI 26 R24	ALI2FXBD2026	6.3690	1556	4.26	5/6/2026					4.6500					
FLIPM 4.1838 05/18/26	FLI 26 R23	FLIFXBND2026	4.1838	1568	4.29	5/18/2026					4.7500					
ACPM 3.7874 05/28/26	AC 05-26 R24	ACFXBOND2026	3.7874	1578	4.32	5/28/2026	1.000000	4.3000	10:06:22 AM	4.3000	4.0000		4.3000	4.3000	4.3000	4.3000
EDCPM 3.7305 06/25/26	EDC 06-26 R24	EDCFXBND2026	3.7305	1606	4.40	6/25/2026					6.0000					
RCBPM 4.18 06/30/26	RCB 06-26	RCBFXBLT2026	4.1800	1611	4.41	6/30/2026										
SMCGL 5.1792 07/11/26	SMCGP 26 R23	SMCGPFB2026	5.1792	1622	4.44	7/11/2026					4.5000					
SMPHPM 4.2005 07/26/26	SMPH 26 R23	SMPHFXBD2026	4.2005	1637	4.48	7/26/2026					5.5000					
MBTPM 3.6 09/04/26	MBT 09-26	MBTFXBLT2026	3.6000	1677	4.59	9/4/2026										
DNLPM 3.5962 09/14/26	DNL 26 R24	DNLFXBND2026	3.5962	1687	4.62	9/14/2026					3.9000					
APPM 5.2757 10/14/26	AP 26 R25	APCFXBD2026	5.2757	1717	4.70	10/14/2026					3.8000					
DDPM 5.9721 12/15/26	DD 26 R23	DDFXBOND2026	5.9721	1779	4.87	12/15/2026					11.7500					
ALIPM 4.9899 02/06/27	ALI 27 R24	ALI2FXBD2027	4.9899	1832	5.02	2/6/2027					6.1250					
SMCPM 5.7613 03/01/27	SMC 27 R24	SMCFXBND2027	5.7613	1855	5.08	3/1/2027	1.200000	5.0500	3:06:42 PM	5.0500	5.5000		5.0500	5.0500	5.0500	5.0500
FBPM 5 1/4 03/10/27	SMFB 27 R25	SMFBFXBD2027	5.2500	1864	5.10	3/10/2027					6.5000					
STIEPM 6.3756 03/23/27	STIESG 27 R24	STIGFXBD2027	6.3756	1877	5.14	3/23/2027					11.0000					
SMPHPM 5.0583 03/25/27	SMPH 27 R25	SMPHFXBD2027	5.0583	1879	5.14	3/25/2027					6.7500					
ALIPM 5.2624 05/02/27	ALI 05-27 R24	ALIFXBND2027	5.2624	1917	5.25	5/2/2027					4.7500					
ACPM 6 7/8 05/11/27	AC 27 R22	ACFXBOND2027	6.8750	1926	5.27	5/11/2027					3.9000					
APPM 5.3367 07/03/27	AP 07-27 R24	APCFXBND2027	5.3367	1979	5.42	7/3/2027					6.0000					
SMCPM 3.3832 07/08/27	SMC 07-27 R25	SMC2FXBD2027	3.3832	1984	5.43	7/8/2027	1.000000	3.1000	10:19:12 AM	3.1000	4.2000		3.1000	3.1000	3.1000	3.1000
AEVPM 6.0169 08/06/27	AEV 27 R22	AEVFXBND2027	6.0169	2013	5.51	8/6/2027					6.0000					
VLLPM 6.2255 08/08/27	VLL 27 R24	VLLFXBND2027	6.2255	2015	5.52	8/8/2027					7.7000					
PCORPM 4.3368 10/12/27	PCOR 27 R25	PCORFXBD2027	4.3368	2080	5.70	10/12/2027					5.0000					
FLIPM 5.2579 12/21/27	FLI 27 R25	FLIFXBND2027	5.2579	2150	5.89	12/21/2027					5.2580					
SMCGL 6 5/8 12/22/27	SMCGP 27 R24	SMCGPFB2027	6.6250	2151	5.89	12/22/2027					5.6000					
SMCPM 7 1/8 03/19/28	SMC 28 R25	SMCFXBND2028	7.1250	2239	6.13	3/19/2028					5.6000					
ALIPM 5.9203 04/27/28	ALI 28 R23	ALIFXBND2028	5.9203	2278	6.24	4/27/2028					3.0000					
TOLPM 6.9 07/04/28	NLEX 28 R25	NLEXFXBD2028	6.9000	2346	6.42	7/4/2028					6.2500					
AEVPM 4.1018 08/09/28	AEV 28 R25	AEVFXBND2028	4.1018	2382	6.52	8/9/2028					4.7500					
APPM 8.5091 10/25/28	AP 28 R25	APCFXBND2028	8.5091	2459	6.73	10/25/2028					5.8750					
SMPHPM 5.0994 11/15/28	SMPH 28 R26	SMPHFXBD2028	5.0994	2480	6.79	11/15/2028					5.1500					
APPM 5.0283 12/02/28	AP 12-28 R25	APCFXBD2028	5.0283	2497	6.84	12/2/2028	0.200000	5.1000	10:45:07 AM	5.1000	5.1000		5.1000	5.1000	5.1000	5.1000
AEVPM 6.321 06/18/29	AEV 29 R26	AEVFXBND2029	6.3210	2695	7.38	6/18/2029					6.0000					
UBPPM 5 1/4 05/24/30	UBP 30 R25	UBPTIER2030	5.2500	3035	8.31	5/24/2030										
ALIPM 4.0776 10/26/31	ALI 31 R26	ALIFXBND2031	4.0776	3555	9.73	10/26/2031					4.1500					
ALIPM 6 10/10/33	ALI 33 R25	ALIFXBND2033	6.0000	4270	11.69	10/10/2033					7.5000					