

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
TOLPM 5 1/2 03/31/24	MNTC 24 R21	MNTCFXBD2024	5.5000	520	1.42	3/31/2024					6.9000					
SMBPM 6 04/02/24	SMB 24 R21	SMBFXBND2024	6.0000	522	1.43	4/2/2024					8.5000					
SMPM 3.3613 04/02/24	SM 04-24	SMIC2FBD2024	3.3613	522	1.43	4/2/2024					3.1500					
MBTSM 5 3/8 04/04/24	MBT 04-24	MBT2LNC2024	5.3750	524	1.44	4/4/2024										
PBC 5 5/8 04/08/24	PBCOM 04-24	PBCOMLTCN2024	5.6250	528	1.45	4/8/2024										
PCORPM 7 8183 04/19/24	PCOR 24 R22	PCORFXBD2024	7.8183	539	1.48	4/19/2024					7.0000					
SMCGL 7 1783 04/24/24	SMCGP 04-24 R22	SMCGP2BD2024	7.1783	544	1.49	4/24/2024					7.1500					
MBTSM 5 04/28/24	MBT E 04-24	MBTFXBND2024	5.0000	548	1.50	4/28/2024	47.500000	5.0000	10:52:01 AM	5.0000	6.7500		5.0000	5.0000	5.0000	5.0000
SMPHPM 5.1683 05/18/24	SMPH 05-24 R22	SMPH2FBD2024	5.1683	568	1.56	5/18/2024	14.000000	6.8000	3:59:18 PM	6.8500	6.5500		6.9000	6.9000	6.8000	6.8000
RCBPM 3 05/21/24	RCB 05-24	RCBFXBND2024	3.0000	571	1.56	5/21/2024					3.3500					
ACPM 3.026 05/28/24	AC 05-24	ACFXBOND2024	3.0260	578	1.58	5/28/2024					6.5500					
AEVPM 6.0157 06/18/24	AEV 24 R23	AEVFXBND2024	6.0157	599	1.64	6/18/2024					6.7000					
EDCPM 2.8565 06/25/24	EDC 06-24 R23	EDCFXBND2024	2.8565	606	1.66	6/25/2024	1.000000	6.8000	3:54:04 PM	6.8000	3.3500		6.8000	6.8000	6.8000	6.8000
ALIPM 4.3969 07/04/24	ALI 07-24	ALIFXBND2024	4.3969	615	1.68	7/4/2024	2.500000	6.9000	3:51:26 PM	6.9000	6.7500		6.9000	6.9000	6.9000	6.9000
MBTSM 3 7/8 07/20/24	MBT 07-24	MBTLTNC2024	3.8750	631	1.73	7/20/2024										
DDPM 6.0352 07/21/24	DD 24 R22	DDFXBOND2024	6.0352	632	1.73	7/21/2024					8.0000					
BANKCM 5.0263 07/29/24	BOC 07-24	BOCFXBND2024	5.0263	640	1.75	7/29/2024					4.9000					
GTCAPI 5 5/8 08/07/24	GTCA 24 R21	GTCAFXBND2024	5.6250	649	1.78	8/7/2024					6.5000					
VLLPM 5 7512 08/08/24	VLL 24 R23	VLLFXBND2024	5.7512	650	1.78	8/8/2024					8.1000					
BACNOT 3.5335 08/20/24	PHN 24 R23	PHNFXBND2024	3.5335	662	1.81	8/20/2024					6.3750					
PNBPM 5 3/4 08/27/24	PNB 08-24	PNBLTNC2024	5.7500	669	1.83	8/27/2024										
SMPHPM 5.7417 09/01/24	SMPH 24 R21	SMPHFXBND2024	5.7417	674	1.85	9/1/2024					6.8000					
DNLPM 2.7885 09/14/24	DNL 09-24	DNLFXBND2024	2.7885	687	1.88	9/14/2024					5.7500					
ALIPM 4.758 09/30/24	ALI 24 R22	ALIFXBND2024	4.7580	703	1.93	9/30/2024					6.2500					
SMCPM 5.55 10/04/24	SMC 10-24 R22	SMC2FBD2024	5.5500	707	1.94	10/4/2024					7.0000					
BDOPM 5 3/8 10/12/24	BDO 10-24	BDOLTNC2024	5.3750	715	1.96	10/12/2024										
DEVPM 4 05 11/04/24	DES 11-24	DEPSBND2024	4.0500	738	2.02	11/4/2024					9.2500					
FLIPM 5.6389 12/04/24	FLI 24 R21	FLIFXBND2024	5.6389	768	2.10	12/4/2024					7.0000					
SMCGL 6 1/4 12/22/24	SMCGP 24 R22	SMCGPFB2024	6.2500	786	2.15	12/22/2024					7.5000					
ALCOPM 6.3517 02/06/25	ALCO 25 R23	ALCOFXBD2025	6.3517	832	2.28	2/6/2025					7.6000					
ACPM 4.82 02/10/25	AC 25 R23	ACFXBOND2025	4.8200	836	2.29	2/10/2025	3.200000	7.0750	3:58:09 PM	7.1250	7.1750		7.1750	7.1750	7.0750	7.0750
SMPM 3.5915 02/18/25	SM 02-25	SMICFXBD2025	3.5915	844	2.31	2/18/2025					7.1500					
RLCPM 4.9344 02/23/25	RLC 02-25	RLCFXBND2025	4.9344	849	2.32	2/23/2025					5.0000					
SMPHPM 6.0804 03/01/25	SMPH 03-25 R23	SMPH2FBD2025	6.0804	855	2.34	3/1/2025					7.1500					
FBPM 5.05 03/10/25	SMFB 25 R23	SMFBFXBD2025	5.0500	864	2.37	3/10/2025					8.5000					
SMCPM 6 5/8 03/19/25	SMC 25 R23	SMCFXBND2025	6.6250	873	2.39	3/19/2025					3.3500					
SECBPM 4 03/23/25	SECB 03-25	SECBLTNC2025	4.0000	877	2.40	3/23/2025										
SMPHPM 4.8643 03/25/25	SMPH K 03-25 R23	SMPH3FBD2025	4.8643	879	2.41	3/25/2025					7.1500					
BDOPM 4 03/27/25	BDO 03-25	BDOLTNC2025	4.0000	881	2.41	3/27/2025										
PNBPM 4 3/8 04/11/25	PNB 04-25	PNBLTNC2025	4.3750	896	2.45	4/11/2025										
BPIPM 4 04/25/25	BPI 04-25	BPILTNC2025	4.0000	910	2.49	4/25/2025										
ALIPM 3.6262 05/04/25	ALI 05-25 R23	ALIFXBND2025	3.6262	919	2.52	5/4/2025	1.000000	6.6500	2:09:08 PM	6.6500	7.5000		6.6500	6.6500	6.6500	6.6500
SLTC 6.4872 05/22/25	SLTC 25 R22	SLTCFXBD2025	6.4872	937	2.57	5/22/2025					7.0000					
ACPM 4.4542 05/26/25	AC 05-25	AC2FXBND2025	4.4542	941	2.58	5/26/2025	1.000000	7.2000	3:51:06 PM	7.2000	6.5000		7.2000	7.2000	7.2000	7.2000
SECBPM 4 06/17/25	SECB 06-25	SECB2LTN2025	4.0000	963	2.64	6/17/2025										
VLLPM 5.6992 06/18/25	VLL 25 R22	VLL2FXBD2025	5.6992	964	2.64	6/18/2025					6.5000	5.5000				
FLIPM 5.3455 06/23/25	FLI 06-25	FLIFXBND2025	5.3455	969	2.65	6/23/2025					6.2500					
TOLPM 6.6407 07/04/25	NLEX 25 R23	NLEFXBND2025	6.6407	980	2.68	7/4/2025	0.100000	3.7500	11:24:26 AM	3.7500	7.2500		3.7500	3.7500	3.7500	3.7500
APPM 3 935 07/06/25	AP 25 R23	APCFXBND2025	3.9350	982	2.69	7/6/2025					6.7500					
RLCPM 3 8 07/17/25	RLC 07-25	RLC2FXBD2025	3.8000	993	2.72	7/17/2025					5.0000					
SMCGL 5.9077 07/26/25	SMCGP 07-25	SMCGPFB2025	5.9077	1002	2.74	7/26/2025					8.7500					
SECBPM 4 08/05/25	SECB 08-25	SECB2LTN2025	4.0000	1012	2.77	8/5/2025										
AEVPM 3.2977 08/09/25	AEV 08-25 R23	AEV2FXBD2025	3.2977	1016	2.78	8/9/2025	1.000000	7.1500	2:25:51 PM	7.1500	7.1500		7.1500	7.1500	7.1500	7.1500
FLIPM 5.7139 08/20/25	FLI 25 R22	FLIFXBND2025	5.7139	1027	2.81	8/20/2025					7.1250					
RLCPM 5.3789 08/26/25	RLC 08-25	RLC3FXBD2025	5.3789	1033	2.83	8/26/2025	1.000000	6.5000	11:29:43 AM	6.5000	6.2500		6.5000	6.5000	6.5000	6.5000
BANKCM 4 1/2 09/17/25	BOC 09-25	BOCLTNC2025	4.5000	1055	2.89	9/17/2025										
ALIPM 3.862 09/29/25	ALI 25 R23	ALIFXBND2025	3.8620	1067	2.92	9/29/2025					7.3500					
PCORPM 3.4408 10/12/25	PCOR 10-25	PCOR2FXBD2025	3.4408	1080	2.96	10/12/2025					7.7000					
PCORPM 8.0551 10/19/25	PCOR 25 R23	PCORFXBD2025	8.0551	1087	2.98	10/19/2025					7.2500					
ALIPM 4 3/4 10/25/25	ALI 25 R22	ALIFXBND2025	4.7500	1093	2.99	10/25/2025	30.000000	6.3000	10:52:02 AM	6.3000	6.5000		6.3000	6.3000	6.3000	6.3000
DELPM 3 7563 10/30/25	DMP 25 R24	DMPFXBND2025	3.7563	1098	3.01	10/30/2025	1.000000	7.5000	2:42:16 PM	7.5000	7.1250		7.5000	7.5000	7.5000	7.5000
AEVPM 3.3059 11/16/25	AEV 25 R23	AEVFXBND2025	3.3059	1115	3.05	11/16/2025					3.7500					
SMPHPM 4.799 11/25/25	SMPH 25 R23	SMPHFXBD2025	4.7990	1124	3.08	11/25/2025					7.2500					
APPM 3.9992 12/02/25	AP 12-25 R23	APC2FXBD2025	3.9992	1131	3.10	12/2/2025	3.800000	7.3000	3:57:03 PM	7.3500	7.4000		7.4000	7.4000	7.3000	7.3000

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MERPM 4 7/8 12/12/25	MER 25 R20	MERFXBND2025	4.8750	1141	3.12	12/12/2025					7.5000					
FLIPM 4.503 12/21/25	FLI 25 R24	FLI2FXBD2025	4.5030	1150	3.15	12/21/2025					6.5500					
VLLPM 8 1/4 12/21/25	VLL 25 R23	VLLFXBND2025	8.2500	1150	3.15	12/21/2025					8.7500					
SMPHPM 3.8547 02/05/26	SMPH 26 R24	SMPH2FB2026	3.8547	1196	3.27	2/5/2026					7.3000					
MWIDPM 6.9506 02/17/26	MWIDE 02-26	MWIDFB2026	6.9506	1208	3.31	2/17/2026					7.5000					
UBSPM 3 9/8 03/09/26	UBP 03-26	UBPFXBND2026	3.3750	1229	3.36	3/9/2026										
APPM 3.8224 03/16/26	AP 26 R24	APC3FXBD2026	3.8224	1235	3.38	3/16/2026					7.4500					
ALIPM 4.85 03/23/26	ALI 26 R23	ALIFXBND2026	4.8500	1242	3.40	3/23/2026					6.7500					
CLIPM 6.4222 04/07/26	CLI 04-26	CLIFXBND2026	6.4222	1257	3.44	4/7/2026					6.6000					
SMCGL 7.6 04/24/26	SMCGP 26 R24	SMCGP2BD2026	7.6000	1274	3.49	4/24/2026					7.1000					
ALIPM 6.369 05/06/26	ALI 26 R24	ALI2FXBD2026	6.3690	1286	3.52	5/6/2026					6.7500					
FLIPM 4.1838 05/18/26	FLI 26 R23	FLIFXBND2026	4.1838	1298	3.55	5/18/2026	10.000000	7.5500	2:37:50 PM	7.5500			7.5500	7.5500	7.5500	7.5500
ACPM 3.7874 05/28/26	AC 05-26 R24	ACFXBOND2026	3.7874	1308	3.58	5/28/2026					7.3000					
EDCPM 3.7305 06/25/26	EDC 06-26 R24	EDCFXBND2026	3.7305	1336	3.66	6/25/2026					7.5000					
RCBPM 4.18 06/30/26	RCB 06-26	RCBFXBLT2026	4.1800	1341	3.67	6/30/2026										
SMCGL 5.1792 07/11/26	SMCGP 26 R23	SMCGPFB2026	5.1792	1352	3.70	7/11/2026					9.3750					
SMPHPM 4.2005 07/26/26	SMPH 26 R23	SMPHFXBD2026	4.2005	1367	3.74	7/26/2026					7.4000					
MBTBM 3.6 09/04/26	MBT 09-26	MBTFXBLT2026	3.6000	1407	3.85	9/4/2026										
DNLPM 3.5962 09/14/26	DNL 26 R24	DNLFXBND2026	3.5962	1417	3.88	9/14/2026					6.7500					
APPM 5.2757 10/14/26	AP 26 R25	APC2FXBD2026	5.2757	1447	3.96	10/14/2026					4.4500					
DDPM 5.9721 12/15/26	DD 26 R23	DDFXBOND2026	5.9721	1509	4.13	12/15/2026					14.0000					
ALIPM 4.9899 02/06/27	ALI 27 R24	ALI2FXBD2027	4.9899	1562	4.28	2/6/2027					7.7500					
SMPM 4.7713 02/18/27	SM 27 R25	SMICFXBD2027	4.7713	1574	4.31	2/18/2027					7.5000					
CPGPM 5.7524 02/24/27	CPG 27 R25	CPGIFXB2027	5.7524	1580	4.33	2/24/2027					8.7500					
SMCPM 5.7613 03/01/27	SMC 27 R24	SMCFXBND2027	5.7613	1585	4.34	3/1/2027					7.8000					
SMICPM 5.2704 03/04/27	SMC 27 R25	SMC3FXBD2027	5.2704	1588	4.35	3/4/2027					4.9500					
FBPM 5.114 03/10/27	FBP 27 R25	FBPFXBD2027	5.2500	1594	4.36	3/10/2027					9.0000					
APPM 5.3066 03/17/27	AP 27 R25	APC2FXBD2027	5.3066	1601	4.38	3/17/2027					4.9500					
STIEPM 6.3756 03/23/27	STIESG 27 R24	STIGFXBD2027	6.3756	1607	4.40	3/23/2027					10.8500					
SMPHPM 5.0583 03/25/27	SMPH 27 R25	SMPHFXBD2027	5.0583	1609	4.41	3/25/2027					7.5000					
CNVRPM 5.5942 04/08/27	CNVRG 27 R25	CNVRGFB2027	5.5942	1623	4.44	4/8/2027					4.9500					
SMPHPM 5.6141 04/22/27	SMPH 04-27 R25	SMPH2FB2027	5.6141	1637	4.48	4/22/2027					4.9500					
ALIPM 5.2624 05/02/27	ALI 05-27 R24	ALIFXBND2027	5.2624	1647	4.51	5/2/2027					7.0000					
ACPM 5.6239 05/26/27	AC 27 R25	AC2FXBND2027	5.6239	1671	4.58	5/26/2027					4.9500					
FLIPM 6.4146 06/23/27	FLI 06-27 R25	FLI2FXBD2027	6.4146	1699	4.65	6/23/2027					7.2500					
APPM 5.3367 07/03/27	AP 07-27 R24	APCFXBND2027	5.3367	1709	4.68	7/3/2027					7.5500					
ALIPM 6.211 07/04/27	ALI 07-27 R24	ALI3FXBD2027	6.2110	1710	4.68	7/4/2027	0.300000	7.7500	10:07:06 AM	7.7500		7.7500	7.7500	7.7500	7.7500	
SMCPM 3.3832 07/08/27	SMC 07-27 R25	SMC2FXBD2027	3.3832	1714	4.69	7/8/2027	0.100000	3.3500	9:26:56 AM	3.3500		3.3500	3.3500	3.3500	3.3500	
AEVPM 6.0169 08/06/27	AEV 27 R22	AEVFXBND2027	6.0169	1743	4.77	8/6/2027					7.7000					
VLLPM 6.2255 08/08/27	VLL 27 R24	VLLFXBND2027	6.2255	1745	4.78	8/8/2027					8.5000					
MWIDPM 7.9663 08/17/27	MWIDE 27 R25	MWIDFB2027	7.9663	1754	4.80	8/17/2027					7.5000					
RLCPM 5.9362 08/26/27	RLC 27 R25	RLCFXBND2027	5.9362	1763	4.83	8/26/2027					6.7500					
ACENPM 6.0526 09/22/27	ACEN 27 R25	ACENFXBD2027	6.0526	1790	4.90	9/22/2027					7.5000					
PCORPM 4.3368 10/12/27	PCOR 27 R25	PCORFXBD2027	4.3368	1810	4.96	10/12/2027					9.0000					
FLIPM 5.2579 12/21/27	FLI 27 R25	FLIFXBND2027	5.2579	1880	5.15	12/21/2027					7.5000					
SMCGL 6 5/8 12/22/27	SMCGP 27 R24	SMCGPFB2027	6.6250	1881	5.15	12/22/2027					7.1250					
SMCPM 7 1/8 03/19/28	SMC 28 R25	SMCFXBND2028	7.1250	1969	5.39	3/19/2028					8.0000					
CLIPM 6.9684 04/07/28	CLI 28 R25	CLIFXBND2028	6.9684	1989	5.44	4/7/2028					7.2500					
SMCGL 7.1051 04/26/28	SMCGP 28 R26	SMCGPFB2028	7.1051	2007	5.50	4/26/2028					8.2000					
ALIPM 5.9203 04/27/28	ALI 28 R23	ALIFXBND2028	5.9203	2008	5.50	4/27/2028					6.1000					
ALIPM 5.8086 05/05/28	ALI 28 R24	ALI2FXBD2028	5.8086	2016	5.52	5/5/2028					7.5000					
TOLPM 6.9 07/04/28	NLEX 28 R25	NLEXFXBD2028	6.9000	2076	5.68	7/4/2028					7.9000					
AEVPM 4.1018 08/09/28	AEV 28 R25	AEVFXBND2028	4.1018	2112	5.78	8/9/2028					8.0000					
APPM 8.5091 10/25/28	AP 28 R25	APCFXBND2028	8.5091	2189	5.99	10/25/2028					7.3750					
SMPHPM 5.0994 11/15/28	SMPH 28 R26	SMPHFXBD2028	5.0994	2210	6.05	11/15/2028					7.5000					
APPM 5.0283 12/02/28	AP 12-28 R25	APC2FXBD2028	5.0283	2227	6.10	12/2/2028					7.5000					
SMCPM 5.8434 03/04/29	SMC 29 R27	SMCFXBND2029	5.8434	2319	6.35	3/4/2029					8.3000					
APPM 5.7388 03/17/29	AP 29 R26	APCFXBND2029	5.7388	2332	6.39	3/17/2029					7.5000					
SMPHPM 6.1175 04/22/29	SMPH 29 R27	SMPHFXBD2029	6.1175	2368	6.48	4/22/2029					8.1000					
ACPM 6.1351 05/26/29	AC 29 R26	ACFXBOND2029	6.1351	2402	6.58	5/26/2029					7.6500					
AEVPM 6.321 06/18/29	AEV 29 R26	AEVFXBND2029	6.3210	2425	6.64	6/18/2029					7.0000					
ALIPM 6.8045 07/04/29	ALI 29 R26	ALIFXBND2029	6.8045	2441	6.68	7/4/2029					8.0000					
CLIPM 7.3649 10/07/29	CLI 29 R26	CLIFXBND2029	7.3649	2536	6.94	10/7/2029					7.5000					
UBPPM 5 1/4 05/24/30	UBP 30 R25	UBPTIER2030	5.2500	2765	7.57	5/24/2030										
ALIPM 4.0776 10/26/31	ALI 31 R26	ALIFXBND2031	4.0776	3285	8.99	10/26/2031	7.780000	9.1000	11:43:37 AM	9.1500			9.2000	9.2000	9.1000	9.1000
SMPHPM 6.5432 04/22/32	SMPH 32 R29	SMPHFXBD2032	6.5432	3464	9.48	4/22/2032					8.1000					
SMCGL 8.0288 07/26/32	SMCGP 32 R29	SMCGPFB2032	8.0288	3559	9.74	7/26/2032					8.5000					
ALIPM 6 10/10/33	ALI 33 R25	ALIFXBND2033	6.0000	4000	10.95	10/10/2033					8.5000					