CS Board Summary
December 29, 2022

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
FLIPM 5.0496 01/07/23	CPI 01-23 R20	CPIFXBND2023	5.0496	9	0.03	1/7/2023					99.9858000					
PSBPM 4 1/2 02/04/23	PSB 02-23	PSBFXBND2023	4.5000	37	0.10	2/4/2023					99.7278000					
RCBPM 3 3/4 02/11/23	RCB 02-23	RCBLTNCD2023	3.7500	44	0.12	2/11/2023										
BDOPM 3 5/8 02/18/23	BDO 02-23	BDOLTNCD2023	3.6250	51	0.14	2/18/2023										
EWPM 4 1/2 02/21/23	EW 02-23	EWBFXBND2023	4.5000	54	0.15	2/21/2023					100.2306000					
GTCAPH 5.0937 02/27/23	GTCAP 23 R20	GTCFXBND2023	5.0937	60	0.16	2/27/2023					99.7862000					
SMPHPM 5.663 03/01/23	SMPH 23 R21	SMPHFXBD2023	5.6630	62	0.17	3/1/2023					99.9197000					
SMCPM 6 1/4 03/19/23	SMC 23 R21	SMCFXBND2023	6.2500	80	0.22	3/19/2023	0.010000	100.7332211	2:14:25 PM	100.7332211	99.8196000		100.7332211	100.7332211	100.7332211	100.7332211
MBTPM 4 1/2 04/24/23	MBT 04-23	MBTFXBND2023	4.5000	116	0.32	4/24/2023					100.5348000					
PNBPM 3 7/8 04/26/23	PNB 04-23	PNBLTNCD2023	3.8750	118	0.32	4/26/2023										
EDCPM 4.7312 05/03/23	EDC 23 R19	EDCFXBND2023	4.7312	125	0.34	5/3/2023	0.110000	99.8164790	2:38:27 PM	99.8920026	99.5699000		100.6472388	100.6472388	99.8164790	99.8164790
SECBPM 3 7/8 05/08/23	SECB 05-23	SECBLTNC2023	3.8750	130	0.36	5/8/2023										
BPIPM 3 3/4 05/24/23	BPI 05-23	BPILTNCD2023	3.7500	146	0.40	5/24/2023										
TECHPM 0 06/06/23	TECH 06.06.23	TECCP01F2023		159	0.44	6/6/2023					96.3920000					
ACRPM 0 06/23/23	ACR 06.23.23	ACRCP01T2023		176	0.48	6/23/2023					96.7820000					
ACRPM 0 06/26/23	ACR 06.26.23	ACRCP01S2023		179	0.49	6/26/2023					96.6145000					
ACPM 3.92 07/07/23	AC 23 R22	ACFXBOND2023	3.9200	190	0.52	7/7/2023					98.8365000					
SMCGL 4.7575 07/11/23	SMCGP 23 R21	SMCGPFBD2023	4.7575	194	0.53	7/11/2023					97.7340000					
GLOPM 5.2792 07/17/23	GLO 23 R20	GLOFXBND2023	5.2792	200	0.55	7/17/2023	3.010000	99.4027340	3:11:05 PM	99.4091957	99.6193000		101.3477187	101.3477187	99.4027340	99.4027340
RLCPM 3.683 07/17/23	RLC 07-23	RLCFXBND2023	3.6830	200	0.55	7/17/2023	0.010000	100.4947975	2:10:48 PM	100.4947975	98.9166000		100.4947975	100.4947975	100.4947975	100.4947975
SMPHPM 2.4565 08/05/23	SMPH 08-23	SMPH2FBD2023	2.4565	219	0.60	8/5/2023	0.010000	99.8284840	2:17:11 PM	99.8284840	97.5555000		99.8284840	99.8284840	99.8284840	99.8284840
SMCGL 6 3/4 08/17/23	SMCGP 08-23 R21	SMCGP2BD2023	6.7500	231	0.63	8/17/2023					99.7851000					
UBPPM 4 3/8 08/21/23	UBP 08-23	UBPLTNCD2023	4.3750	235	0.64	8/21/2023										
MBTPM 3 1/2 09/19/23	MBT 09-23	MBTLTNCD2023	3.5000	264	0.72	9/19/2023										
RCBPM 3.2 09/30/23	RCB 09-23	RCBFXBND2023	3.2000	275	0.75	9/30/2023					100.3292000					
ALIPM 3.8915 10/07/23	ALI 23 R22	ALIFXBND2023	3.8915	282	0.77	10/7/2023					98.2657000					
PCORPM 4.5219 10/27/23	PCOR 23 R21	PCORFXBD2023	4.5219	302	0.83	10/27/2023					98.2421000					
DELMPI 3.484 10/30/23	DMPI 10-23	DMPIFXBD2023	3.4840	305	0.84	10/30/2023					97.7912000					
SECBPM 4 1/2 11/02/23	SECB 11-23	SECB2LTN2023	4.5000	308	0.84	11/2/2023										
BDOPM 4 3/8 11/07/23	BDO 11-23	BDO2LTNC2023	4.3750	313	0.86	11/7/2023										
FLIPM 5.4333 11/08/23	FLI 23 R20	FLIFXBND2023	5.4333	314	0.86	11/8/2023					98.8205000					
AEONPH 7.695 11/16/23	ES AEON 11-23	AEONFXRN2023	7.6950	322	0.88	11/16/2023					98.1070000					
AEVPM 2.8403 11/16/23	AEV 11-23	AEV2FXBD2023	2.8403	322	0.88	11/16/2023					96.6828000					
FLIPM 3.3353 11/18/23	FLI 11-23	FLI2FXBD2023	3.3353	324	0.89	11/18/2023					96.6257000					
UBPPM 3 1/4 12/02/23	DA UBP 12-23	UBPHFXDA2023	3.2500	338	0.93	12/2/2023					100.4491000					
TECHPM 0 12/05/23	TECH 12.05.23	TECCP01G2023		341	0.93	12/5/2023					93.2546000					
EWPM 4 5/8 12/07/23	EW 12-23	EWBLTNCD2023	4.6250	343	0.94	12/7/2023										
UBPPM 2 3/4 12/09/23	UBP 12-23	UBPFXBND2023	2.7500	345	0.95	12/9/2023	0.010000	99.9995397	2:22:12 PM	99.9995397	96.3224000		99.9995397	99.9995397	99.9995397	99.9995397
VLLPM 8 12/21/23	VLL 23 R21	VLLFXBND2023	8.0000	357	0.98	12/21/2023					99.3095000					
ACRPM 0 12/22/23	ACR 12.22.23	ACRCP01U2023		358	0.98	12/22/2023					93.5770000					
AREIPM 3.0445 12/28/23	AREIT 12-23	AREITFXB2023	3.0445	364	1.00	12/28/2023					97.6585000					
CHIBPM 4.55 01/12/24	CHIB 01-24	CHIBLTNC2024	4.5500	379	1.04	1/12/2024										
ROBBNK 4 7/8 01/16/24	RBANK 01-24	RBANKLTN2024	4.8750	383	1.05	1/16/2024										
SECBPM 3.7407 01/20/24	SECB 01-24	SECBFXBD2024	3.7407	387	1.06	1/20/2024	0.010000	100.3998129	2:11:32 PM	100.3998129	96.7351000		100.3998129	100.3998129	100.3998129	100.3998129
FDCPM 6.1458 01/24/24	FDC 24 R21	FDCFXBND2024	6.1458	391	1.07	1/24/2024					99.3351000					
BDOPM 2.9 01/28/24	BDO 01-24	BDOFXBND2024	2.9000	395	1.08	1/28/2024	0.010000	98.5950780	2:05:29 PM	98.5950780	95.0666000		98.5950780	98.5950780	98.5950780	98.5950780
BPIPM 2.8068 01/31/24	BPI 24 R23	BPIFXBND2024	2.8068	398	1.09	1/31/2024	1.510000	97.2063250	2:28:49 PM	98.7594450	96.6985000		99.5282690	99.5330493	97.2063250	97.2063250
TELPM 5.2813 02/06/24	TEL 24 R21	TELFXBND2024	5.2813	404	1.11	2/6/2024					98.1545000					
PSBPM 5 02/09/24	PSB 02-24	PSBLTNCD2024	5.0000	407	1.11	2/9/2024										
CHIBPM 2 1/2 02/18/24	CHIB 02-24	CHIBFXBD2024	2.5000	416	1.14	2/18/2024					99.1725000					
CPGPM 4.8467 03/01/24	CPG 03-24	CPGIFXBD2024	4.8467	428	1.17	3/1/2024					98.3829000					
SMCPM 5.284 03/01/24	SMC 24 R22	SMCFXBND2024	5.2840	428	1.17	3/1/2024					97.2839000					
STIEPM 5.8085 03/23/24	STIESG 24 R22	STIGFXBD2024	5.8085	450	1.23	3/23/2024					96.2315000					
MEGPM 5.3535 03/28/24	MEG 24 R22	MEGFXBND2024	5.3535	455	1.25	3/28/2024					98.3590000					
RCBPM 5 1/2 03/28/24	RCB 03-24	RCBLTNCD2024	5.5000	455	1.25	3/28/2024										
TOLPM 5 1/2 03/31/24	MNTC 24 R21	MNTCFXBD2024	5.5000	458	1.25	3/31/2024					98.2305000					
SMBPM 6 04/02/24	SMB 24 R21	SMBFXBND2024	6.0000	460	1.26	4/2/2024					96.2358000					
SMPM 3.3613 04/02/24	SM 04-24	SMIC2FBD2024	3.3613	460	1.26	4/2/2024	0.010000	100.1315823	2:21:05 PM	100.1315823	95.7182000		100.1315823	100.1315823	100.1315823	100.1315823
MBTPM 5 3/8 04/04/24	MBT 04-24	MBT2LTNC2024	5.3750	462	1.27	4/4/2024										
PBC 5 5/8 04/08/24	PBCOM 04-24	PBCOMLTN2024	5.6250	466	1.28	4/8/2024										
PCORPM 7.8183 04/19/24	PCOR 24 R22	PCORFXBD2024	7.8183	477	1.31	4/19/2024	0.100000	102.5499590	10:16:40 AM	102.5499590	98.5680000		102.5499590	102.5499590	102.5499590	102.5499590
SMCGL 7.1783 04/24/24	SMCGP 04-24 R22	SMCGP2BD2024	7.1783	482	1.32	4/24/2024					97.1712000					
MBTPM 5 04/28/24	MBT E 04-24	MBTFXBND2024	5.0000	486	1.33	4/28/2024					96.2761000					
SECBPM 5.3 05/10/24	SECB 05-24	SECB2FBD2024	5.3000	498	1.36	5/10/2024					97.1918000					
SMPHPM 5.1683 05/18/24	SMPH 05-24 R22	SMPH2FBD2024	5.1683	506	1.39	5/18/2024	0.140000	97.8840240	9:45:41 AM	97.8840240	97.5662000		97.8840240	97.8840240	97.8840240	97.8840240
RCBPM 3 05/21/24	RCB 05-24	RCBFXBND2024	3.0000	509	1.39	5/21/2024					99.5280000					
ACPM 3.026 05/28/24	AC 05-24	ACFXBOND2024	3.0260	516	1.41	5/28/2024					94.6043000					
AEVPM 6.0157 06/18/24	AEV 24 R23	AEVFXBND2024	6.0157	537	1.47	6/18/2024					98.8839000					
EDCPM 2.8565 06/25/24	EDC 06-24 R23	EDCFXBND2024	2.8565	544	1.49	6/25/2024	0.010000	99.2937215	2:10:12 PM	99.2937215	93.6159000		99.2937215	99.2937215	99.2937215	99.2937215
ALIPM 4.3969 07/04/24	ALI 07-24	ALI3FXBD2024	4.3969	553	1.51	7/4/2024					96.1789000					
MBTPM 3 7/8 07/20/24	MBT 07-24	MBTLTNCD2024	3.8750	569	1.56	7/20/2024										

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DDPM 6.0952 07/21/24	DD 24 R22	DDFXBOND2024	6.0952	570	1.56	7/21/2024					96.8922000					
BANKCM 5.0263 07/29/24	BOC 07-24	BOCFXBND2024	5.0263	578	1.58	7/29/2024					100.1884000					
GTCAPH 5 5/8 08/07/24	GTCAP 24 R21	GTCFXBND2024	5.6250	587	1.61	8/7/2024					97.9397000					
VLLPM 5.7512 08/08/24	VLL 24 R23	VLLFXBND2024	5.7512	588	1.61	8/8/2024					96.5105000					
BACNOT 3.5335 08/20/24	PHN 24 R23	PHNFXBND2024	3.5335	600	1.64	8/20/2024					95.8181000					
PNBPM 5 3/4 08/27/24	PNB 08-24	PNBLTNCD2024	5.7500	607	1.66	8/27/2024										
SMPHPM 5.7417 09/01/24	SMPH 24 R21	SMPHFXBD2024	5.7417	612	1.68	9/1/2024					97.8480000					
DNLPM 2.7885 09/14/24	DNL 09-24	DNLFXBND2024	2.7885	625	1.71	9/14/2024					95.2428000					
ALIPM 4.758 09/30/24	ALI 24 R22	ALI2FXBD2024	4.7580	641	1.76	9/30/2024					97.3540000					
SMCPM 5.55 10/04/24	SMC 10-24 R22	SMC2FXBD2024	5.5500	645	1.77	10/4/2024	0.100000	99.5050500	10:13:50 AM	99.5050500	96.0359000		99.5050500	99.5050500	99.5050500	99.5050500
BDOPM 5 3/8 10/12/24	BDO 10-24	BDOLTNCD2024	5.3750	653	1.79	10/12/2024										
DEVPHI 4.05 11/04/24	ES DBP 11-24	DBPSDNES2024	4.0500	676	1.85	11/4/2024					93.3145000					
FLIPM 5.6389 12/04/24	FLI 24 R21	FLIFXBND2024	5.6389	706	1.93	12/4/2024					97.5725000					
SMCGL 6 1/4 12/22/24	SMCGP 24 R22	SMCGPFBD2024	6.2500	724	1.98	12/22/2024					96.3968000					
ALCOPM 6.3517 02/06/25	ALCO 25 R23	ALCOFXBD2025	6.3517	770	2.11	2/6/2025					97.6034000					
ACPM 4.82 02/10/25	AC 25 R23	ACFXBOND2025	4.8200	774	2.12	2/10/2025					96.7206000					
SMPM 3.5915 02/18/25	SM 02-25	SMICFXBD2025	3.5915	782	2.14	2/18/2025					93.8378000					
RLCPM 4.9344 02/23/25	RLC 02-25	RLCFXBND2025	4.9344	787	2.16	2/23/2025					97.8832000					
SMPHPM 6.0804 03/01/25	SMPH 03-25 R23	SMPH2FBD2025	6.0804	793	2.17	3/1/2025					97.3964000					
FBPM 5.05 03/10/25	SMFB 25 R23	SMFBFXBD2025	5.0500	802	2.20	3/10/2025					94.1345000					
SMCPM 6 5/8 03/19/25	SMC 25 R23	SMCFXBND2025	6.6250	811	2.22	3/19/2025	0.010000	106.9507842	2:14:57 PM	106.9507842	97.5334000		106.9507842	106.9507842	106.9507842	106.9507842
SECBPM 4 03/23/25	SECB 03-25	SECBLTNC2025	4.0000	815	2.23	3/23/2025										
SMPHPM 4.8643 03/25/25	SMPH K 03-25 R23	SMPH3FBD2025	4.8643	817	2.24	3/25/2025					94.8580000					
BDOPM 4 03/27/25	BDO 03-25	BDOLTNCD2025	4.0000	819	2.24	3/27/2025										
PNBPM 4 3/8 04/11/25	PNB 04-25	PNBLTNCD2025	4.3750	834	2.28	4/11/2025										
BPIPM 4 04/25/25	BPI 04-25	BPILTNCD2025	4.0000	848	2.32	4/25/2025										
ALIPM 3.6262 05/04/25	ALI 05-25 R23	ALI4FXBD2025	3.6262	857	2.35	5/4/2025					91.7673000					
SLTC 6.4872 05/22/25	SLTC 25 R22	SLTCFXBD2025	6.4872	875	2.40	5/22/2025					98.3387000					
ACPM 4.4542 05/26/25	AC 05-25	AC2FXBND2025	4.4542	879	2.41	5/26/2025					93.6332000					
SECBPM 4 06/17/25	SECB 06-25	SECB2LTN2025	4.0000	901	2.47	6/17/2025										
VLLPM 5.6992 06/18/25	VLL 25 R22	VLL2FXBD2025	5.6992	902	2.47	6/18/2025					98.7523000	100.4538000				
FLIPM 5.3455 06/23/25	FLI 06-25	FLI3FXBD2025	5.3455	907	2.48	6/23/2025					96.8254000					
TOLPM 6.6407 07/04/25	NLEX 25 R23	NLEXFXBD2025	6.6407	918	2.51	7/4/2025	0.010000	106.6212045	2:21:35 PM	106.6212045	98.6182000		106.6212045	106.6212045	106.6212045	106.6212045
APPM 3.935 07/06/25	AP 25 R23	APCFXBND2025	3.9350	920	2.52	7/6/2025					93.5539000					
RLCPM 3.8 07/17/25	RLC 07-25	RLC2FXBD2025	3.8000	931	2.55	7/17/2025					94.8877000					
SMCGL 5.9077 07/26/25	SMCGP 07-25	SMCGPFBD2025	5.9077	940	2.57	7/26/2025					92.9867000	94.0811000				
SECBPM 4 08/05/25	SECB 08-25	SECB3LTN2025	4.0000	950	2.60	8/5/2025										
AEVPM 3.2977 08/09/25	AEV 08-25 R23	AEV2FXBD2025	3.2977	954	2.61	8/9/2025					90.2100000					
FLIPM 5.7139 08/20/25	FLI 25 R22	FLIFXBND2025	5.7139	965	2.64	8/20/2025					96.6391000					
RLCPM 5.3789 08/26/25	RLC 08-25	RLC3FXBD2025	5.3789	971	2.66	8/26/2025					97.2910000					
BANKCM 4 1/2 09/17/25	BOC 09-25	BOCLTNCD2025	4.5000	993	2.72	9/17/2025										
ALIPM 3.862 09/29/25	ALI 25 R23	ALI3FXBD2025	3.8620	1005	2.75	9/29/2025	0.500000	91.6516930	11:24:37 AM	91.6516930	91.0675000		91.6516930	91.6516930	91.6516930	91.6516930
PCORPM 3.4408 10/12/25	PCOR 10-25	PCOR2FXB2025	3.4408	1018	2.79	10/12/2025					87.6091000					
PCORPM 8.0551 10/19/25	PCOR 25 R23	PCORFXBD2025	8.0551	1025	2.81	10/19/2025					102.0174000					
ALIPM 4 3/4 10/25/25	ALI 25 R22	ALI2FXBD2025	4.7500	1031	2.82	10/25/2025					95.5602000					
DELMPI 3.7563 10/30/25	DMPI 25 R24	DMPIFXBD2025	3.7563	1036	2.84	10/30/2025					91.4468000					
AEVPM 3.3059 11/16/25	AEV 25 R23	AEVFXBND2025	3.3059	1053	2.88	11/16/2025	0.010000	98.5275836	2:04:05 PM	98.5275836	89.2602000		98.5275836	98.5275836	98.5275836	98.5275836
SMPHPM 4.799 11/25/25	SMPH 25 R23	SMPHFXBD2025	4.7990	1062	2.91	11/25/2025					92.9043000					
APPM 3.9992 12/02/25	AP 12-25 R23	APC2FXBD2025	3.9992	1069	2.93	12/2/2025					90.9107000					
MERPM 4 7/8 12/12/25	MER 25 R20	MERFXBND2025	4.8750	1079	2.95	12/12/2025					92.8750000					
FLIPM 4.503 12/21/25	FLI 25 R24	FLI2FXBD2025	4.5030	1088	2.98	12/21/2025					94.5203000					
VLLPM 8 1/4 12/21/25	VLL 25 R23	VLLFXBND2025	8.2500	1088	2.98	12/21/2025					98.7033000					
SMPHPM 3.8547 02/05/26	SMPH 26 R24	SMPH2FBD2026	3.8547	1134	3.11	2/5/2026					90.1077000					
MWIDPM 6.9506 02/17/26	MWIDE 02-26	MWIDEFBD2026	6.9506	1146	3.14	2/17/2026					98.4792000					
UBPPM 3 3/8 03/09/26	UBP 03-26	UBPFXBND2026	3.3750	1166	3.19	3/9/2026										
APPM 3.8224 03/16/26	AP 26 R24	APC3FXBD2026	3.8224	1173	3.21	3/16/2026					89.2827000					
ALIPM 4.85 03/23/26	ALI 26 R23	ALIFXBND2026	4.8500	1180	3.23	3/23/2026					94.5693000					
CLIPM 6.4222 04/07/26	CLI 04-26	CLIFXBND2026	6.4222	1195	3.27	4/7/2026					99.4816000					
SMCGL 7.6 04/24/26	SMCGP 26 R24	SMCGP2BD2026	7.6000	1212	3.32	4/24/2026					98.5582000					
ALIPM 6.369 05/06/26	ALI 26 R24	ALI2FXBD2026	6.3690	1224	3.35	5/6/2026					98.8656000					
FLIPM 4.1838 05/18/26	FLI 26 R23	FLIFXBND2026	4.1838	1236	3.38	5/18/2026					88.8072000					
ACPM 3.7874 05/28/26	AC 05-26 R24	ACFXBOND2026	3.7874	1246	3.41	5/28/2026					88.9387000					
AEVPM 6.8725 06/07/26	AEV 26 R25	AEVFXBND2026	6.8725	1256	3.44	6/7/2026					97.6717000					
EDCPM 3.7305 06/25/26	EDC 06-26 R24	EDCFXBND2026	3.7305	1274	3.49	6/25/2026					88.6445000					
RCBPM 4.18 06/30/26	RCB 06-26	RCBFXBLT2026	4.1800	1279	3.50	6/30/2026										
SMCGL 5.1792 07/11/26	SMCGP 26 R23	SMCGPFBD2026	5.1792	1290	3.53	7/11/2026					89.2749000					
SMPHPM 4.2005 07/26/26	SMPH 26 R23	SMPHFXBD2026	4.2005	1305	3.57	7/26/2026					89.3118000					
MBTPM 3.6 09/04/26	MBT 09-26	MBTFXBLT2026	3.6000	1345	3.68	9/4/2026										
DNLPM 3.5962 09/14/26	DNL 26 R24	DNLFXBND2026	3.5962	1355	3.71	9/14/2026					89.7555000					
APPM 5.2757 10/14/26	AP 26 R25	APC2FXBD2026	5.2757	1385	3.79	10/14/2026					103.3870000					
DDPM 5.9721 12/15/26	DD 26 R23	DDFXBOND2026	5.9721	1447	3.96	12/15/2026					74.6896000					
ALIPM 4.9899 02/06/27	ALI 27 R24	ALI2FXBD2027	4.9899	1500	4.11	2/6/2027					90.3980000					
SMPM 4.7713 02/18/27	SM 27 R25	SMICFXBD2027	4.7713	1512	4.14	2/18/2027					92.1252000					
CPGPM 5.7524 02/24/27	CPG 27 R25	CPGIFXBD2027	5.7524	1518	4.16	2/24/2027					89.6752000					
SMCPM 5.7613 03/01/27	SMC 27 R24	SMCFXBND2027	5.7613	1523	4.17	3/1/2027					91.6383000					

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
SMCPM 5.2704 03/04/27	SMC 27 R25	SMC3FXBD2027	5.2704	1526	4.18	3/4/2027	0.010000	101.7662306	2:15:29 PM	101.7662306	87.9497000		101.7662306	101.7662306	101.7662306	101.7662306
FBPM 5 1/4 03/10/27	SMFB 27 R25	SMFBFXBD2027	5.2500	1532	4.19	3/10/2027					87.0372000					
APPM 5.3066 03/17/27	AP 27 R25	APC2FXBD2027	5.3066	1539	4.21	3/17/2027	0.010000	101.9177357	2:04:56 PM	101.9177357	92.1493000		101.9177357	101.9177357	101.9177357	101.9177357
STIEPM 6.3756 03/23/27	STIESG 27 R24	STIGFXBD2027	6.3756	1545	4.23	3/23/2027					86.0761000					
SMPHPM 5.0583 03/25/27	SMPH 27 R25	SMPHFXBD2027	5.0583	1547	4.24	3/25/2027					90.5235000					
CNVRPM 5.5942 04/08/27	CNVRG 27 R25	CNVRGFBD2027	5.5942	1561	4.27	4/8/2027	0.110000	96.1975898	2:34:56 PM	96.8201222	88.0488000		103.0454459	103.0454459	96.1975898	96.1975898
SMPHPM 5.6141 04/22/27	SMPH 04-27 R25	SMPH2FBD2027	5.6141	1575	4.31	4/22/2027	0.010000	103.1231895	2:17:36 PM	103.1231895	94.9152000		103.1231895	103.1231895	103.1231895	103.1231895
ALIPM 5.2624 05/02/27	ALI 05-27 R24	ALIFXBND2027	5.2624	1585	4.34	5/2/2027					93.5939000					
ACPM 5.6239 05/26/27	AC 27 R25	AC2FXBND2027	5.6239	1609	4.41	5/26/2027	0.010000	103.2465736	2:03:27 PM	103.2465736	92.1380000		103.2465736	103.2465736	103.2465736	103.2465736
FLIPM 6.4146 06/23/27	FLI 06-27 R25	FLI2FXBD2027	6.4146	1637	4.48	6/23/2027					95.9068000					
APPM 5.3367 07/03/27	AP 07-27 R24	APCFXBND2027	5.3367	1647	4.51	7/3/2027					90.9050000					
ALIPM 6.211 07/04/27	ALI 07-27 R24	ALI3FXBD2027	6.2110	1648	4.51	7/4/2027					94.2000000					
SMCPM 3.3832 07/08/27	SMC 07-27 R25	SMC2FXBD2027	3.3832	1652	4.52	7/8/2027					99.9017000					
AEVPM 6.0169 08/06/27	AEV 27 R22	AEVFXBND2027	6.0169	1681	4.60	8/6/2027					93.3541000					
VLLPM 6.2255 08/08/27	VLL 27 R24	VLLFXBND2027	6.2255	1683	4.61	8/8/2027					91.4150000					
MWIDPM 7.9663 08/17/27	MWIDE 27 R25	MWIDEFBD2027	7.9663	1692	4.63	8/17/2027					101.8027000					
RLCPM 5.9362 08/26/27	RLC 27 R25	RLCFXBND2027	5.9362	1701	4.66	8/26/2027					96.7739000					
ACENPM 6.0526 09/22/27	ACEN 27 R25	ACENFXBD2027	6.0526	1728	4.73	9/22/2027					93.7202000					
PCORPM 4.3368 10/12/27	PCOR 27 R25	PCORFXBD2027	4.3368	1748	4.79	10/12/2027					82.0600000					
FLIPM 5.2579 12/21/27	FLI 27 R25	FLIFXBND2027	5.2579	1818	4.98	12/21/2027					89.2309000					
ALCOPM 8 12/22/27	ALCO 27 R25	ALCOFXBD2027	8.0000	1819	4.98	12/22/2027	4.550000	99.9985840	10:11:23 AM	99.9985840	99.3899000		99.9985840	99.9985840	99.9985840	99.9985840
SMCGL 6 5/8 12/22/27	SMCGP 27 R24	SMCGPFBD2027	6.6250	1819	4.98	12/22/2027					97.9213000					
SMCPM 7.4458 03/14/28	SMC 03-28 R25	SMC2FXBD2028	7.4458	1902	5.21	3/14/2028					92.6181000					
SMCPM 7 1/8 03/19/28	SMC 28 R25	SMCFXBND2028	7.1250	1907	5.22	3/19/2028					95.4759000					
CLIPM 6.9884 04/07/28	CLI 28 R25	CLIFXBND2028	6.9884	1926	5.27	4/7/2028					98.8635000					
SMCGL 7.1051 04/26/28	SMCGP 28 R26	SMCGPFBD2028	7.1051	1945	5.33	4/26/2028					88.3640000	95.5264000				
ALIPM 5.9203 04/27/28	ALI 28 R23	ALIFXBND2028	5.9203	1946	5.33	4/27/2028					99.8952000					
ALIPM 5.8086 05/05/28	ALI 28 R24	ALI2FXBD2028	5.8086	1954	5.35	5/5/2028					92.6118000					
TOLPM 6.9 07/04/28	NLEX 28 R25	NLEXFXBD2028	6.9000	2014	5.51	7/4/2028					95.6817000					
AEVPM 4.1018 08/09/28	AEV 28 R25	AEVFXBND2028	4.1018	2050	5.61	8/9/2028					83.1245000					
APPM 8.5091 10/25/28	AP 28 R25	APCFXBND2028	8.5091	2127	5.82	10/25/2028					105.3173000					
SMPHPM 5.0994 11/15/28	SMPH 28 R26	SMPHFXBD2028	5.0994	2148	5.88	11/15/2028					88.7638000					
APPM 5.0283 12/02/28	AP 12-28 R25	APC2FXBD2028	5.0283	2165	5.93	12/2/2028					88.2782000					
SMCPM 5.8434 03/04/29	SMC 29 R27	SMCFXBND2029	5.8434	2257	6.18	3/4/2029					81.2311000					
APPM 5.7388 03/17/29	AP 29 R26	APCFXBND2029	5.7388	2270	6.22	3/17/2029					91.3232000					
SMPHPM 6.1175 04/22/29	SMPH 29 R27	SMPHFXBD2029	6.1175	2306	6.31	4/22/2029					91.9659000					
ACPM 6.1351 05/26/29	AC 29 R26	ACFXBOND2029	6.1351	2340	6.41	5/26/2029					92.3891000					
AEVPM 6.321 06/18/29	AEV 29 R26	AEVFXBND2029	6.3210	2363	6.47	6/18/2029					96.4944000					
ALIPM 6.8045 07/04/29	ALI 29 R26	ALIFXBND2029	6.8045	2379	6.51	7/4/2029					94.3507000					
CLIPM 7.3649 10/07/29	CLI 29 R26	CLIFXBND2029	7.3649	2474	6.77	10/7/2029					99.2879000					
AEVPM 7.5321 12/07/29	AEV 29 R25	AEV2FXBD2029	7.5321	2535	6.94	12/7/2029					97.7865000					
SMCPM 7.8467 12/14/29	SMC 12-29 R27	SMC2FXBD2029	7.8467	2542	6.96	12/14/2029	25.000000	99.9973590	10:18:34 AM	99.9973590	89.5088000		99.9973590	99.9973590	99.9973590	99.9973590
ALCOPM 8.7557 12/22/29	ALCO 29 R27	ALCOFXBD2029	8.7557	2550	6.98	12/22/2029	25.000000	99.9983050	10:07:29 AM	99.9983050	99.7685000		99.9983050	99.9983050	99.9983050	99.9983050
UBPPM 5 1/4 05/24/30	UBP 30 R25	UBPTIER22030	5.2500	2703	7.40	5/24/2030										
ALIPM 4.0776 10/26/31	ALI 31 R26	ALIFXBND2031	4.0776	3223	8.82	10/26/2031					88.3537000					
SMPHPM 6.5432 04/22/32	SMPH 32 R29	SMPHFXBD2032	6.5432	3402	9.31	4/22/2032					90.5527000					
SMCGL 8.0288 07/26/32	SMCGP 32 R29	SMCGPFBD2032	8.0288	3497	9.57	7/26/2032					82.8112000					
SMCPM 8.489 12/14/32	SMC 32 R29	SMCFXBND2032	8.4890	3638	9.96	12/14/2032	25.100000	99.6737540	10:20:50 AM	99.6737540	89.0929000		99.6737540	99.6737540	99.6737540	99.6737540
ALIPM 6 10/10/33	ALI 33 R25	ALIFXBND2033	6.0000	3938	10.78	10/10/2033					85.7268000					