

CS Board Summary  
December 29, 2022

| 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 |
|------------------------|-----------------|---------------|--------|------|------|------------|-------------|------------|-------------|------------|-----------|-------------|------------|------------|-----------|-------------|
| FLIPM 5.0496 01/07/23  | CPI 01-23 R20   | CPIFXBND2023  | 5.0496 | 9    | 0.03 | 1/7/2023   |             |            |             |            | 6.2500    |             |            |            |           |             |
| PSBPM 4 1/2 02/04/23   | PSB 02-23       | PSBFXBND2023  | 4.5000 | 37   | 0.10 | 2/4/2023   |             |            |             |            | 7.6250    |             |            |            |           |             |
| RCBPM 3 3/4 02/11/23   | RCB 02-23       | RCBLTNC2023   | 3.7500 | 44   | 0.12 | 2/11/2023  |             |            |             |            |           |             |            |            |           |             |
| BDOPM 3 5/8 02/18/23   | BDO 02-23       | BDOLTNC2023   | 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  |             |            |             |            | 2.7500    |             |            |            |           |             |
| GTCAPH 5.0937 02/27/23 | GTCAP 23 R20    | GTCFXBND2023  | 5.0937 | 60   | 0.16 | 2/27/2023  |             |            |             |            | 6.5000    |             |            |            |           |             |
| SMPPHM 5.663 03/01/23  | SMPH 23 R21     | SMPHFXBND2023 | 5.6630 | 62   | 0.17 | 3/1/2023   |             |            |             |            | 6.0500    |             |            |            |           |             |
| SMCPM 6 1/4 03/19/23   | SMC 23 R21      | SMCFXBND2023  | 6.2500 | 80   | 0.22 | 3/19/2023  | 0.010000    | 2.7500     | 2:14:25 PM  | 2.7500     | 7.1000    |             | 2.7500     | 2.7500     | 2.7500    | 2.7500      |
| MBTPM 4 1/2 04/24/23   | MBT 04-23       | MBTFXBND2023  | 4.5000 | 116  | 0.32 | 4/24/2023  |             |            |             |            | 2.7500    |             |            |            |           |             |
| PNBPM 3 7/8 04/26/23   | PNB 04-23       | PNBLTNC2023   | 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    | 5.2500     | 2:38:27 PM  | 5.0227     | 6.0000    |             | 2.7500     | 5.2500     | 2.7500    | 5.2500      |
| SECBPM 3 7/8 05/08/23  | SECB 05-23      | SECBLTNC2023  | 3.8750 | 130  | 0.36 | 5/8/2023   |             |            |             |            |           |             |            |            |           |             |
| BPMPM 3 3/4 05/24/23   | BPI 05-23       | BPILTNC2023   | 3.7500 | 146  | 0.40 | 5/24/2023  |             |            |             |            |           |             |            |            |           |             |
| TECHPM 0 06/06/23      | TECH 06.06.23   | TECCP01F2023  |        | 159  | 0.44 | 6/6/2023   |             |            |             |            | 8.7500    |             |            |            |           |             |
| ACRPM 0 06/23/23       | ACR 06.23.23    | ACRCP01T2023  |        | 176  | 0.48 | 6/23/2023  |             |            |             |            | 7.0000    |             |            |            |           |             |
| ACRPM 0 06/26/23       | ACR 06.26.23    | ACRCP01S2023  |        | 179  | 0.49 | 6/26/2023  |             |            |             |            | 7.2500    |             |            |            |           |             |
| ACPM 3.92 07/07/23     | AC 23 R22       | ACFXBOND2023  | 3.9200 | 190  | 0.52 | 7/7/2023   |             |            |             |            | 6.2500    |             |            |            |           |             |
| SMOGL 4.7575 07/11/23  | SMCGP 23 R21    | SMCGPFB2023   | 4.7575 | 194  | 0.53 | 7/11/2023  |             |            |             |            | 9.2500    |             |            |            |           |             |
| GLOPM 5.2792 07/17/23  | GLO 23 R20      | GLOFXBND2023  | 5.2792 | 200  | 0.55 | 7/17/2023  | 3.010000    | 6.4250     | 3:11:05 PM  | 6.4128     | 6.0000    |             | 2.7500     | 6.4250     | 2.7500    | 6.4250      |
| RLCPM 3.683 07/17/23   | RLC 07-23       | RLCFXBND2023  | 3.6830 | 200  | 0.55 | 7/17/2023  | 0.010000    | 2.7500     | 2:10:48 PM  | 2.7500     | 5.7500    |             | 2.7500     | 2.7500     | 2.7500    | 2.7500      |
| SMPPHM 2.4565 08/05/23 | SMPH 08-23      | SMPHFXBND2023 | 2.4565 | 219  | 0.60 | 8/5/2023   | 0.010000    | 2.7500     | 2:17:11 PM  | 2.7500     | 6.7550    |             | 2.7500     | 2.7500     | 2.7500    | 2.7500      |
| SMOGL 6 3/4 08/17/23   | SMCGP 08-23 R21 | SMCGPFB2023   | 6.7500 | 231  | 0.63 | 8/17/2023  |             |            |             |            | 7.1000    |             |            |            |           |             |
| UBPPM 4 3/8 08/21/23   | UBP 08-23       | UBPLTNC2023   | 4.3750 | 235  | 0.64 | 8/21/2023  |             |            |             |            |           |             |            |            |           |             |
| MBTPM 3 1/2 09/19/23   | MBT 09-23       | MBTLTNC2023   | 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  |             |            |             |            | 2.7500    |             |            |            |           |             |
| ALIPM 3.8915 10/07/23  | ALI 23 R22      | ALIFXBND2023  | 3.8915 | 282  | 0.77 | 10/7/2023  |             |            |             |            | 6.2500    |             |            |            |           |             |
| PCORPM 4.5219 10/27/23 | PCOR 23 R21     | PCORFXBD2023  | 4.5219 | 302  | 0.83 | 10/27/2023 |             |            |             |            | 6.7500    |             |            |            |           |             |
| DELMP1 3.484 10/30/23  | DMPI 10-23      | DMPIFXBD2023  | 3.4840 | 305  | 0.84 | 10/30/2023 |             |            |             |            | 6.2500    |             |            |            |           |             |
| 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  |             |            |             |            | 6.8750    |             |            |            |           |             |
| AEONPH 7.695 11/16/23  | ES AEON 11-23   | AEONFXRN2023  | 7.6950 | 322  | 0.88 | 11/16/2023 |             |            |             |            | 10.0000   |             |            |            |           |             |
| AEVPM 2.8403 11/16/23  | AEV 11-23       | AEV2FXBD2023  | 2.8403 | 322  | 0.88 | 11/16/2023 |             |            |             |            | 6.8000    |             |            |            |           |             |
| FLIPM 3.3353 11/18/23  | FLI 11-23       | FLI2FXBD2023  | 3.3353 | 324  | 0.89 | 11/18/2023 |             |            |             |            | 7.3500    |             |            |            |           |             |
| UBPPM 3 1/4 12/02/23   | DA UB 12-23     | UBPHFXDA2023  | 3.2500 | 338  | 0.93 | 12/2/2023  |             |            |             |            | 2.7500    |             |            |            |           |             |
| TECHPM 0 12/05/23      | TECH 12.05.23   | TECCP01G2023  |        | 341  | 0.93 | 12/5/2023  |             |            |             |            | 7.7500    |             |            |            |           |             |
| EWPM 4 5/8 12/07/23    | EW 12-23        | EWBLTNC2023   | 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    | 2.7500     | 2:22:12 PM  | 2.7500     | 6.8500    |             | 2.7500     | 2.7500     | 2.7500    | 2.7500      |
| VLLPM 8 12/21/23       | VLL 23 R21      | VLLFXBND2023  | 8.0000 | 357  | 0.98 | 12/21/2023 |             |            |             |            | 8.7500    |             |            |            |           |             |
| ACRPM 0 12/22/23       | ACR 12.22.23    | ACRCP01U2023  |        | 358  | 0.98 | 12/22/2023 |             |            |             |            | 7.0000    |             |            |            |           |             |
| AREIPM 3.0445 12/28/23 | AREIT 12-23     | AREITFXB2023  | 3.0445 | 364  | 1.00 | 12/28/2023 |             |            |             |            | 5.5000    |             |            |            |           |             |
| 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    | 3.3500     | 2:11:32 PM  | 3.3500     | 7.0000    |             | 3.3500     | 3.3500     | 3.3500    | 3.3500      |
| FDCPM 6.1458 01/24/24  | FDC 24 R21      | FDCFXBND2024  | 6.1458 | 391  | 1.07 | 1/24/2024  |             |            |             |            | 6.8000    |             |            |            |           |             |
| BDOPM 2.9 01/28/24     | BDO 01-24       | BDOFXBND2024  | 2.9000 | 395  | 1.08 | 1/28/2024  | 0.010000    | 4.2500     | 2:05:29 PM  | 4.2500     | 7.7500    |             | 4.2500     | 4.2500     | 4.2500    | 4.2500      |
| BPMPM 2.8068 01/31/24  | BPI 24 R23      | BPIFXBND2024  | 2.8068 | 398  | 1.09 | 1/31/2024  | 1.510000    | 5.5000     | 2:28:49 PM  | 3.9950     | 6.0000    |             | 3.2500     | 5.5000     | 3.2500    | 5.5000      |
| TELM 5.2813 02/06/24   | TEL 24 R21      | TELFXBND2024  | 5.2813 | 404  | 1.11 | 2/6/2024   |             |            |             |            | 7.0500    |             |            |            |           |             |
| PSBPM 5 02/09/24       | PSB 02-24       | PSBLTNC2024   | 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  |             |            |             |            | 3.2500    |             |            |            |           |             |
| CPGPM 4.8467 03/01/24  | CPG 03-24       | CPGIFXB2024   | 4.8467 | 428  | 1.17 | 3/1/2024   |             |            |             |            | 6.3000    |             |            |            |           |             |
| SMCPM 5.284 03/01/24   | SMC 24 R22      | SMCFXBND2024  | 5.2840 | 428  | 1.17 | 3/1/2024   |             |            |             |            | 7.7500    |             |            |            |           |             |
| STIEPM 5.8085 03/23/24 | STIESG 24 R22   | STIGFXBD2024  | 5.8085 | 450  | 1.23 | 3/23/2024  |             |            |             |            | 9.1000    |             |            |            |           |             |
| MEGPM 5.3535 03/28/24  | MEG 24 R22      | MEGFXBND2024  | 5.3535 | 455  | 1.25 | 3/28/2024  |             |            |             |            | 6.7500    |             |            |            |           |             |
| RCBPM 5 1/2 03/28/24   | RCB 03-24       | RCBLTNC2024   | 5.5000 | 455  | 1.25 | 3/28/2024  |             |            |             |            |           |             |            |            |           |             |
| TOLPM 5 1/2 03/31/24   | MNTC 24 R21     | MNTCFXB2024   | 5.5000 | 458  | 1.25 | 3/31/2024  |             |            |             |            | 7.0000    |             |            |            |           |             |
| SMBPM 6 04/02/24       | SMB 24 R21      | SMBFXBND2024  | 6.0000 | 460  | 1.26 | 4/2/2024   |             |            |             |            | 9.2500    |             |            |            |           |             |
| SMPM 3.3613 04/02/24   | SMI 04-24       | SMICPFB2024   | 3.3613 | 460  | 1.26 | 4/2/2024   | 0.010000    | 3.2500     | 2:21:05 PM  | 3.2500     | 7.0000    |             | 3.2500     | 3.2500     | 3.2500    | 3.2500      |
| 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    | 5.7500     | 10:16:40 AM | 5.7500     | 9.0000    |             | 5.7500     | 5.7500     | 5.7500    | 5.7500      |

| 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 |
|------------------------|------------------|---------------|--------|------|------|------------|-------------|------------|-------------|------------|-----------|-------------|------------|------------|-----------|-------------|
| SMCGL 7.1783 04/24/24  | SMCGP 04-24 R22  | SMCGP2BD2024  | 7.1783 | 482  | 1.32 | 4/24/2024  |             |            |             |            | 9.5000    |             |            |            |           |             |
| MBTPM 5.0428/24        | MBT E 04-24      | MBTFXBD2024   | 5.0000 | 486  | 1.33 | 4/28/2024  |             |            |             |            | 8.0000    |             |            |            |           |             |
| SECBPM 5.3051/10/24    | SECB 05-24       | SECB2FBD2024  | 5.3000 | 498  | 1.36 | 5/10/2024  |             |            |             |            | 7.5000    |             |            |            |           |             |
| SMPHPM 5.1683 05/18/24 | SMPH 05-24 R22   | SMPH2FBD2024  | 5.1683 | 506  | 1.39 | 5/18/2024  | 0.140000    | 6.8000     | 9:45:41 AM  | 6.8000     | 7.0500    |             | 6.8000     | 6.8000     | 6.8000    | 6.8000      |
| RCBPM 3.0521/24        | RCB 05-24        | RCBFXBD2024   | 3.0000 | 509  | 1.39 | 5/21/2024  |             |            |             |            | 3.3500    |             |            |            |           |             |
| ACPM 3.026 05/28/24    | AC 05-24         | ACFXBD2024    | 3.0260 | 516  | 1.41 | 5/28/2024  |             |            |             |            | 7.1000    |             |            |            |           |             |
| AEVPM 6.0157 06/18/24  | AEV 24 R23       | AEVFXBD2024   | 6.0157 | 537  | 1.47 | 6/18/2024  |             |            |             |            | 6.8250    |             |            |            |           |             |
| EDCPM 2.8565 06/25/24  | EDC 06-24 R23    | EDCFXBD2024   | 2.8565 | 544  | 1.49 | 6/25/2024  | 0.010000    | 3.3500     | 2:10:12 PM  | 3.3500     | 7.5000    |             | 3.3500     | 3.3500     | 3.3500    | 3.3500      |
| ALIPM 4.3969 07/04/24  | ALI 07-24        | ALIFXBD2024   | 4.3969 | 553  | 1.51 | 7/4/2024   |             |            |             |            | 7.1050    |             |            |            |           |             |
| MBTPM 3.7/8 07/20/24   | MBT 07-24        | MBTLNCD2024   | 3.8750 | 569  | 1.56 | 7/20/2024  |             |            |             |            |           |             |            |            |           |             |
| DDPM 6.0952 07/21/24   | DD 24 R22        | DDFXBD2024    | 6.0952 | 570  | 1.56 | 7/21/2024  |             |            |             |            | 8.2500    |             |            |            |           |             |
| BANKCM 5.0263 07/29/24 | BOC 07-24        | BOCFXBD2024   | 5.0263 | 578  | 1.58 | 7/29/2024  |             |            |             |            | 4.9000    |             |            |            |           |             |
| GTCAPH 5.5/8 08/07/24  | GTCAP 24 R21     | GTCFXBD2024   | 5.6250 | 587  | 1.61 | 8/7/2024   |             |            |             |            | 7.0000    |             |            |            |           |             |
| VLLPM 5.7512 08/08/24  | VLL 24 R23       | VLLFXBD2024   | 5.7512 | 588  | 1.61 | 8/8/2024   |             |            |             |            | 8.1000    |             |            |            |           |             |
| BACNOT 3.5335 08/20/24 | PHN 24 R23       | PHNFXBD2024   | 3.5335 | 600  | 1.64 | 8/20/2024  |             |            |             |            | 6.2500    |             |            |            |           |             |
| PNBPM 5.3/4 08/27/24   | PNB 08-24        | PNBLNCD2024   | 5.7500 | 607  | 1.66 | 8/27/2024  |             |            |             |            |           |             |            |            |           |             |
| SMPHPM 5.7417 09/01/24 | SMPH 24 R21      | SMPHF2FBD2024 | 5.7417 | 612  | 1.68 | 9/1/2024   |             |            |             |            | 7.1250    |             |            |            |           |             |
| DNLPM 2.7885 09/14/24  | DNL 09-24        | DNLFXBD2024   | 2.7885 | 625  | 1.71 | 9/14/2024  |             |            |             |            | 5.7500    |             |            |            |           |             |
| ALIPM 4.758 09/30/24   | ALI 24 R22       | ALIF2FBD2024  | 4.7580 | 641  | 1.76 | 9/30/2024  |             |            |             |            | 6.3750    |             |            |            |           |             |
| SMCPM 5.55 10/04/24    | SMC 10-24 R22    | SMCF2FBD2024  | 5.5500 | 645  | 1.77 | 10/4/2024  | 0.100000    | 5.8500     | 10:13:50 AM | 5.8500     | 8.0000    |             | 5.8500     | 5.8500     | 5.8500    | 5.8500      |
| BDOPM 5.3/8 10/12/24   | BDO 10-24        | BDOLNCD2024   | 5.3750 | 653  | 1.79 | 10/12/2024 |             |            |             |            |           |             |            |            |           |             |
| DEVPHI 4.05 11/04/24   | ES DBP 11-24     | DBPSDNE524    | 4.0500 | 676  | 1.85 | 11/4/2024  |             |            |             |            | 8.0000    |             |            |            |           |             |
| FLIPM 5.6389 12/04/24  | FLI 24 R21       | FLIFXBD2024   | 5.6389 | 706  | 1.93 | 12/4/2024  |             |            |             |            | 7.0000    |             |            |            |           |             |
| SMCGL 6.1/4 12/22/24   | SMCGP 24 R22     | SMCGP2BD2024  | 6.2500 | 724  | 1.98 | 12/22/2024 |             |            |             |            | 8.2500    |             |            |            |           |             |
| ALCOPM 6.3517 02/06/25 | ALCO 25 R23      | ALCOFXBD2025  | 6.3517 | 770  | 2.11 | 2/6/2025   |             |            |             |            | 7.6000    |             |            |            |           |             |
| ACPM 4.82 02/10/25     | AC 25 R23        | ACFXBD2025    | 4.8200 | 774  | 2.12 | 2/10/2025  |             |            |             |            | 6.5000    |             |            |            |           |             |
| SMPM 3.5915 02/18/25   | SM 02-25         | SMCFXBD2025   | 3.5915 | 782  | 2.14 | 2/18/2025  |             |            |             |            | 6.7500    |             |            |            |           |             |
| RLCPM 4.9344 02/23/25  | RLC 02-25        | RLCFXBD2025   | 4.9344 | 787  | 2.16 | 2/23/2025  |             |            |             |            | 6.0000    |             |            |            |           |             |
| SMPHPM 6.0904 03/01/25 | SMPH 03-25 R23   | SMPH2FBD2025  | 6.0904 | 793  | 2.17 | 3/1/2025   |             |            |             |            | 7.4000    |             |            |            |           |             |
| FBPM 5.05 03/10/25     | SMFB 25 R23      | SMFBFXBD2025  | 5.0500 | 802  | 2.20 | 3/10/2025  |             |            |             |            | 8.0000    |             |            |            |           |             |
| SMPHPM 5.8/8 03/19/25  | SMC 25 R23       | SMCFXBD2025   | 6.2500 | 811  | 2.22 | 3/19/2025  | 0.010000    | 3.3500     | 2:14:57 PM  | 3.3500     | 7.8500    |             | 3.3500     | 3.3500     | 3.3500    | 3.3500      |
| SECBPM 4.03/23/25      | SECB 03-25       | SECBLNCD2025  | 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  |             |            |             |            | 7.4050    |             |            |            |           |             |
| BDOPM 4.03/27/25       | BDO 03-25        | BDOLNCD2025   | 4.0000 | 819  | 2.24 | 3/27/2025  |             |            |             |            |           |             |            |            |           |             |
| PNBPM 4.3/8 04/11/25   | PNB 04-25        | PNBLNCD2025   | 4.3750 | 834  | 2.28 | 4/11/2025  |             |            |             |            |           |             |            |            |           |             |
| BPMPM 4.04/25/25       | BPI 04-25        | BPILNCD2025   | 4.0000 | 848  | 2.32 | 4/25/2025  |             |            |             |            |           |             |            |            |           |             |
| ALIPM 3.6262 05/04/25  | ALI 05-25 R23    | ALIF4FBD2025  | 3.6262 | 857  | 2.35 | 5/4/2025   |             |            |             |            | 7.5000    |             |            |            |           |             |
| SLTC 6.4872 05/22/25   | SLTC 25 R22      | SLTCFXBD2025  | 6.4872 | 875  | 2.40 | 5/22/2025  |             |            |             |            | 7.2500    |             |            |            |           |             |
| ACPM 4.4542 05/26/25   | AC 05-25         | AC2FXBD2025   | 4.4542 | 879  | 2.41 | 5/26/2025  |             |            |             |            | 7.3750    |             |            |            |           |             |
| SECBPM 4.06/17/25      | SECB 06-25       | SECB2LN2025   | 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  |             |            |             |            | 6.2500    | 5.5000      |            |            |           |             |
| FLIPM 5.3455 06/23/25  | FLI 06-25        | FLIF3FBD2025  | 5.3455 | 907  | 2.48 | 6/23/2025  |             |            |             |            | 6.7500    |             |            |            |           |             |
| TOLPM 6.6407 07/04/25  | NLEX 25 R23      | NLEXFXBD2025  | 6.6407 | 918  | 2.51 | 7/4/2025   | 0.010000    | 3.8500     | 2:21:35 PM  | 3.8500     | 7.2500    |             | 3.8500     | 3.8500     | 3.8500    | 3.8500      |
| APPM 3.935 07/06/25    | AP 25 R23        | APCFXBD2025   | 3.9350 | 920  | 2.52 | 7/6/2025   |             |            |             |            | 6.7500    |             |            |            |           |             |
| RLCPM 3.8 07/17/25     | RLC 07-25        | RLC2FXBD2025  | 3.8000 | 931  | 2.55 | 7/17/2025  |             |            |             |            | 6.0000    |             |            |            |           |             |
| SMCGL 5.9077 07/26/25  | SMCGP 07-25      | SMCGP2BD2025  | 5.9077 | 940  | 2.57 | 7/26/2025  |             |            |             |            | 9.0000    | 8.5000      |            |            |           |             |
| SECBPM 4.08/05/25      | SECB 08-25       | SECB3LN2025   | 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   |             |            |             |            | 7.4750    |             |            |            |           |             |
| FLIPM 5.7139 08/20/25  | FLI 25 R22       | FLIFXBD2025   | 5.7139 | 965  | 2.64 | 8/20/2025  |             |            |             |            | 7.1250    |             |            |            |           |             |
| RLCPM 5.3789 08/26/25  | RLC 08-25        | RLC3FXBD2025  | 5.3789 | 971  | 2.66 | 8/26/2025  |             |            |             |            | 6.5000    |             |            |            |           |             |
| BANKCM 4.1/2 09/17/25  | BOC 09-25        | BOCLNCD2025   | 4.5000 | 993  | 2.72 | 9/17/2025  |             |            |             |            |           |             |            |            |           |             |
| ALIPM 3.862 09/29/25   | ALI 25 R23       | ALIF3FBD2025  | 3.8620 | 1005 | 2.75 | 9/29/2025  | 0.500000    | 7.2500     | 11:24:37 AM | 7.2500     | 7.5000    |             | 7.2500     | 7.2500     | 7.2500    | 7.2500      |
| PCORPM 3.4408 10/12/25 | PCOR 10-25       | PCOR2FXBD2025 | 3.4408 | 1018 | 2.79 | 10/12/2025 |             |            |             |            | 8.5000    |             |            |            |           |             |
| PCORPM 8.0551 10/19/25 | PCOR 25 R23      | PCORFXBD2025  | 8.0551 | 1025 | 2.81 | 10/19/2025 |             |            |             |            | 7.2500    |             |            |            |           |             |
| ALIPM 4.3/4 10/25/25   | ALI 25 R22       | ALIF2FBD2025  | 4.7500 | 1031 | 2.82 | 10/25/2025 |             |            |             |            | 6.5000    |             |            |            |           |             |
| DELPMI 3.7563 10/30/25 | DMPI 25 R24      | DMPIFXBD2025  | 3.7563 | 1036 | 2.84 | 10/30/2025 |             |            |             |            | 7.1250    |             |            |            |           |             |
| AEVPM 3.3059 11/16/25  | AEV 25 R23       | AEVFXBD2025   | 3.3059 | 1053 | 2.88 | 11/16/2025 | 0.010000    | 3.8500     | 2:04:05 PM  | 3.8500     | 7.5000    |             | 3.8500     | 3.8500     | 3.8500    | 3.8500      |
| SMPHPM 4.799 11/25/25  | SMPH 25 R23      | SMPHF2FBD2025 | 4.7990 | 1062 | 2.91 | 11/25/2025 |             |            |             |            | 7.5000    |             |            |            |           |             |
| APPM 3.9992 12/02/25   | AP 12-25 R23     | APCF2FBD2025  | 3.9992 | 1069 | 2.93 | 12/2/2025  |             |            |             |            | 7.5000    |             |            |            |           |             |
| MERPM 4.7/8 12/12/25   | MER 25 R20       | MERFXBD2025   | 4.8750 | 1079 | 2.95 | 12/12/2025 |             |            |             |            | 7.6000    |             |            |            |           |             |
| FLIPM 4.503 12/21/25   | FLI 25 R24       | FLIF2FBD2025  | 4.5030 | 1088 | 2.98 | 12/21/2025 |             |            |             |            | 6.5500    |             |            |            |           |             |
| VLLPM 8.1/4 12/21/25   | VLL 25 R23       | VLLFXBD2025   | 8.2500 | 1088 | 2.98 | 12/21/2025 |             |            |             |            | 8.7500    |             |            |            |           |             |
| SMPHPM 3.8547 02/05/26 | SMPH 26 R24      | SMPH2FBD2026  | 3.8547 | 1134 | 3.11 | 2/5/2026   |             |            |             |            | 7.5000    |             |            |            |           |             |
| MWIDPM 6.9506 02/17/26 | MWIDE 02-26      | MWIDEFBD2026  | 6.9506 | 1146 | 3.14 | 2/17/2026  |             |            |             |            | 7.5000    |             |            |            |           |             |

| 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 |
|------------------------|----------------|--------------|--------|------|-------|------------|-------------|------------|-------------|------------|-----------|-------------|------------|------------|-----------|-------------|
| 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  |             |            |             |            | 7.6250    |             |            |            |           |             |
| ALIPM 4.85 03/23/26    | ALI 26 R23     | ALIFXBND2026 | 4.8500 | 1180 | 3.23  | 3/23/2026  |             |            |             |            | 6.7500    |             |            |            |           |             |
| CLIPM 6.4222 04/07/26  | CLI 04-26      | CLIFXBND2026 | 6.4222 | 1195 | 3.27  | 4/7/2026   |             |            |             |            | 6.6000    |             |            |            |           |             |
| SMCGL 7.6 04/24/26     | SMCGP 26 R24   | SMCGP2BD2026 | 7.6000 | 1212 | 3.32  | 4/24/2026  |             |            |             |            | 8.1000    |             |            |            |           |             |
| ALIPM 6.369 05/06/26   | ALI 26 R24     | ALI2FXBD2026 | 6.3690 | 1224 | 3.35  | 5/6/2026   |             |            |             |            | 6.7500    |             |            |            |           |             |
| FLIPM 4.1838 05/18/26  | FLI 26 R23     | FLIFXBND2026 | 4.1838 | 1236 | 3.38  | 5/18/2026  |             |            |             |            | 8.0000    |             |            |            |           |             |
| ACPM 3.7874 05/28/26   | AC 05-26 R24   | ACFXBOND2026 | 3.7874 | 1246 | 3.41  | 5/28/2026  |             |            |             |            | 7.5000    |             |            |            |           |             |
| AEVPM 6.8725 06/07/26  | AEV 26 R25     | AEVFXBND2026 | 6.8725 | 1256 | 3.44  | 6/7/2026   |             |            |             |            | 7.6500    |             |            |            |           |             |
| EDCPM 3.7305 06/25/26  | EDC 06-26 R24  | EDCFXBND2026 | 3.7305 | 1274 | 3.49  | 6/25/2026  |             |            |             |            | 7.5000    |             |            |            |           |             |
| 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   | SMCGPFB2026  | 5.1792 | 1290 | 3.53  | 7/11/2026  |             |            |             |            | 8.7500    |             |            |            |           |             |
| SMPHPM 4.2005 07/26/26 | SMPH 26 R23    | SMPHFXBD2026 | 4.2005 | 1305 | 3.57  | 7/26/2026  |             |            |             |            | 7.6550    |             |            |            |           |             |
| 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  |             |            |             |            | 6.7500    |             |            |            |           |             |
| APPM 5.2757 10/14/26   | AP 26 R25      | APC2FXBD2026 | 5.2757 | 1385 | 3.79  | 10/14/2026 |             |            |             |            | 4.3000    |             |            |            |           |             |
| DDPM 5.9721 12/15/26   | DD 26 R23      | DDFXBOND2026 | 5.9721 | 1447 | 3.96  | 12/15/2026 |             |            |             |            | 14.5000   |             |            |            |           |             |
| ALIPM 4.9899 02/06/27  | ALI 27 R24     | ALI2FXBD2027 | 4.9899 | 1500 | 4.11  | 2/6/2027   |             |            |             |            | 7.7500    |             |            |            |           |             |
| SMPM 4.7713 02/18/27   | SM 27 R25      | SMCFXBD2027  | 4.7713 | 1512 | 4.14  | 2/18/2027  |             |            |             |            | 7.0000    |             |            |            |           |             |
| CPGPM 5.7524 02/24/27  | CPG 27 R25     | CPGIFXB2027  | 5.7524 | 1518 | 4.16  | 2/24/2027  |             |            |             |            | 8.7500    |             |            |            |           |             |
| SMCPM 5.7613 03/01/27  | SMC 27 R24     | SMCFXBD2027  | 5.7613 | 1523 | 4.17  | 3/1/2027   |             |            |             |            | 8.1500    |             |            |            |           |             |
| SMCPM 5.2704 03/04/27  | SMC 27 R25     | SMC3FXBD2027 | 5.2704 | 1526 | 4.18  | 3/4/2027   | 0.010000    | 4.8000     | 2:15:29 PM  | 4.8000     | 8.7500    |             | 4.8000     | 4.8000     | 4.8000    | 4.8000      |
| FBPM 5 1/4 03/10/27    | SMFB 27 R25    | SMFBFXBD2027 | 5.2500 | 1532 | 4.19  | 3/10/2027  |             |            |             |            | 9.0000    |             |            |            |           |             |
| APPM 5.3066 03/17/27   | AP 27 R26      | APC2FXBD2027 | 5.3066 | 1539 | 4.21  | 3/17/2027  | 0.010000    | 4.8000     | 2:04:56 PM  | 4.8000     | 7.5000    |             | 4.8000     | 4.8000     | 4.8000    | 4.8000      |
| STIEPM 6.3756 03/23/27 | STIESS 27 R24  | STIGFXBD2027 | 6.3756 | 1545 | 4.23  | 3/23/2027  |             |            |             |            | 10.5000   |             |            |            |           |             |
| SMPHPM 5.0583 03/25/27 | SMPH 27 R25    | SMPHFXBD2027 | 5.0583 | 1547 | 4.24  | 3/25/2027  |             |            |             |            | 7.7250    |             |            |            |           |             |
| CNVPRM 5.5942 04/08/27 | CNVRG 27 R25   | CNVRGFB2027  | 5.5942 | 1561 | 4.27  | 4/8/2027   | 0.110000    | 6.6250     | 2:34:56 PM  | 6.4591     | 9.0000    |             | 4.8000     | 6.6250     | 4.8000    | 6.6250      |
| SMPHPM 5.6141 04/22/27 | SMPH 04-27 R25 | SMPH2FB2027  | 5.6141 | 1575 | 4.31  | 4/22/2027  | 0.010000    | 4.8000     | 2:17:36 PM  | 4.8000     | 7.0000    |             | 4.8000     | 4.8000     | 4.8000    | 4.8000      |
| ALIPM 5.2624 05/02/27  | ALI 05-27 R24  | ALIFXBND2027 | 5.2624 | 1585 | 4.34  | 5/2/2027   |             |            |             |            | 7.0000    |             |            |            |           |             |
| ACPM 5.6239 05/26/27   | AC 27 R25      | AC2FXBND2027 | 5.6239 | 1609 | 4.41  | 5/26/2027  | 0.010000    | 4.8000     | 2:03:27 PM  | 4.8000     | 7.7500    |             | 4.8000     | 4.8000     | 4.8000    | 4.8000      |
| FLIPM 6.4146 06/23/27  | FLI 06-27 R25  | FLI2FXBD2027 | 6.4146 | 1637 | 4.48  | 6/23/2027  |             |            |             |            | 7.5000    |             |            |            |           |             |
| APPM 5.3367 07/03/27   | AP 07-27 R24   | APCFXBND2027 | 5.3367 | 1647 | 4.51  | 7/3/2027   |             |            |             |            | 7.7500    |             |            |            |           |             |
| ALIPM 6.211 07/04/27   | ALI 07-27 R24  | ALI3FXBD2027 | 6.2110 | 1648 | 4.51  | 7/4/2027   |             |            |             |            | 7.7500    |             |            |            |           |             |
| SMCPM 3.3832 07/08/27  | SMC 07-27 R25  | SMC2FXBD2027 | 3.3832 | 1652 | 4.52  | 7/8/2027   |             |            |             |            | 3.4500    |             |            |            |           |             |
| AEVPM 6.0169 08/06/27  | AEV 27 R22     | AEVFXBND2027 | 6.0169 | 1681 | 4.60  | 8/6/2027   |             |            |             |            | 7.7500    |             |            |            |           |             |
| VLLPM 6.2255 08/08/27  | VLL 27 R24     | VLLFXBND2027 | 6.2255 | 1683 | 4.61  | 8/8/2027   |             |            |             |            | 8.5000    |             |            |            |           |             |
| MWIDPM 7.9663 08/17/27 | MWIDE 27 R25   | MWIDFBD2027  | 7.9663 | 1692 | 4.63  | 8/17/2027  |             |            |             |            | 7.5000    |             |            |            |           |             |
| RLCPM 5.9362 08/26/27  | RLC 27 R25     | RLCFXBND2027 | 5.9362 | 1701 | 4.66  | 8/26/2027  |             |            |             |            | 6.7500    |             |            |            |           |             |
| ACENPM 6.0526 09/22/27 | ACEN 27 R25    | ACENFXBD2027 | 6.0526 | 1728 | 4.73  | 9/22/2027  |             |            |             |            | 7.6500    |             |            |            |           |             |
| PCORPM 4.3368 10/12/27 | PCOR 27 R25    | PCORFXBD2027 | 4.3368 | 1748 | 4.79  | 10/12/2027 |             |            |             |            | 9.0000    |             |            |            |           |             |
| FLIPM 5.2579 12/21/27  | FLI 27 R25     | FLIFXBND2027 | 5.2579 | 1818 | 4.98  | 12/21/2027 |             |            |             |            | 7.9000    |             |            |            |           |             |
| ALCOPM 8 12/22/27      | ALCO 27 R25    | ALCOFXBD2027 | 8.0000 | 1819 | 4.98  | 12/22/2027 | 4.550000    | 8.0000     | 10:11:23 AM | 8.0000     | 8.1500    |             | 8.0000     | 8.0000     | 8.0000    | 8.0000      |
| SMCGL 6 5/8 12/22/27   | SMCGP 27 R24   | SMCGPFB2027  | 6.6250 | 1819 | 4.98  | 12/22/2027 |             |            |             |            | 7.1250    |             |            |            |           |             |
| SMCPM 7.4458 03/14/28  | SMC 03-28 R25  | SMC2FXBD2028 | 7.4458 | 1902 | 5.21  | 3/14/2028  |             |            |             |            | 9.2500    |             |            |            |           |             |
| SMCPM 7 1/8 03/19/28   | SMC 28 R25     | SMCFXBND2028 | 7.1250 | 1907 | 5.22  | 3/19/2028  |             |            |             |            | 8.2000    |             |            |            |           |             |
| CLIPM 6.9884 04/07/28  | CLI 28 R25     | CLIFXBND2028 | 6.9884 | 1926 | 5.27  | 4/7/2028   |             |            |             |            | 7.2500    |             |            |            |           |             |
| SMCGL 7.1051 04/26/28  | SMCGP 28 R26   | SMCGPFB2028  | 7.1051 | 1945 | 5.33  | 4/26/2028  |             |            |             |            | 9.9500    | 8.1500      |            |            |           |             |
| ALIPM 5.9203 04/27/28  | ALI 28 R23     | ALIFXBND2028 | 5.9203 | 1946 | 5.33  | 4/27/2028  |             |            |             |            | 6.2500    |             |            |            |           |             |
| ALIPM 5.8086 05/05/28  | ALI 28 R24     | ALI2FXBD2028 | 5.8086 | 1954 | 5.35  | 5/5/2028   |             |            |             |            | 7.5000    |             |            |            |           |             |
| TOLPM 6.9 07/04/28     | NLEX 28 R25    | NLEXFXBD2028 | 6.9000 | 2014 | 5.51  | 7/4/2028   |             |            |             |            | 7.8750    |             |            |            |           |             |
| AEVPM 4.1018 08/09/28  | AEV 28 R25     | AEVFXBND2028 | 4.1018 | 2050 | 5.61  | 8/9/2028   |             |            |             |            | 7.8550    |             |            |            |           |             |
| APPM 8.5091 10/25/28   | AP 28 R25      | APCFXBND2028 | 8.5091 | 2127 | 5.82  | 10/25/2028 |             |            |             |            | 7.3750    |             |            |            |           |             |
| SMPHPM 5.0994 11/15/28 | SMPH 28 R26    | SMPHFXBD2028 | 5.0994 | 2148 | 5.88  | 11/15/2028 |             |            |             |            | 7.5000    |             |            |            |           |             |
| APPM 5.0283 12/02/28   | AP 12-28 R25   | APC2FXBD2028 | 5.0283 | 2165 | 5.93  | 12/2/2028  |             |            |             |            | 7.5000    |             |            |            |           |             |
| SMCPM 5.8434 03/04/29  | SMC 29 R27     | SMCFXBND2029 | 5.8434 | 2257 | 6.18  | 3/4/2029   |             |            |             |            | 9.9500    |             |            |            |           |             |
| APPM 5.7388 03/17/29   | AP 29 R26      | APCFXBND2029 | 5.7388 | 2270 | 6.22  | 3/17/2029  |             |            |             |            | 7.5000    |             |            |            |           |             |
| SMPHPM 6.1175 04/22/29 | SMPH 29 R27    | SMPHFXBD2029 | 6.1175 | 2306 | 6.31  | 4/22/2029  |             |            |             |            | 7.7500    |             |            |            |           |             |
| ACPM 6.1351 05/26/29   | AC 29 R26      | ACFXBOND2029 | 6.1351 | 2340 | 6.41  | 5/26/2029  |             |            |             |            | 7.6500    |             |            |            |           |             |
| AEVPM 6.321 06/18/29   | AEV 29 R26     | AEVFXBND2029 | 6.3210 | 2363 | 6.47  | 6/18/2029  |             |            |             |            | 7.0000    |             |            |            |           |             |
| ALIPM 6.8045 07/04/29  | ALI 29 R26     | ALIFXBND2029 | 6.8045 | 2379 | 6.51  | 7/4/2029   |             |            |             |            | 7.9250    |             |            |            |           |             |
| CLIPM 7.3649 10/07/29  | CLI 29 R26     | CLIFXBND2029 | 7.3649 | 2474 | 6.77  | 10/7/2029  |             |            |             |            | 7.5000    |             |            |            |           |             |
| AEVPM 7.5321 12/07/29  | AEV 29 R25     | AEV2FXBD2029 | 7.5321 | 2535 | 6.94  | 12/7/2029  |             |            |             |            | 7.9500    |             |            |            |           |             |
| SMCPM 7.8467 12/14/29  | SMC 12-29 R27  | SMC2FXBD2029 | 7.8467 | 2542 | 6.96  | 12/14/2029 | 25.000000   | 7.8467     | 10:18:34 AM | 7.8467     | 9.9560    |             | 7.8467     | 7.8467     | 7.8467    | 7.8467      |
| ALCOPM 8.7557 12/22/29 | ALCO 29 R27    | ALCOFXBD2029 | 8.7557 | 2550 | 6.98  | 12/22/2029 | 25.000000   | 8.7557     | 10:07:29 AM | 8.7557     | 8.8000    |             | 8.7557     | 8.7557     | 8.7557    | 8.7557      |
| UBPPM 5 1/4 05/24/30   | UBP 30 R25     | UBPTIER2030  | 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 |             |            |             |            | 7.6250    |             |            |            |           |             |
| SMPHPM 6.5432 04/22/32 | SMPH 32 R29    | SMPHFXBD2032 | 6.5432 | 3402 | 9.31  | 4/22/2032  |             |            |             |            | 8.0000    |             |            |            |           |             |
| SMCGL 8.0288 07/26/32  | SMCGP 32 R29   | SMCGPFB2032  | 8.0288 | 3497 | 9.57  | 7/26/2032  |             |            |             |            | 10.9500   |             |            |            |           |             |
| SMCPM 8.489 12/14/32   | SMC 32 R29     | SMCFXBND2032 | 8.4890 | 3638 | 9.96  | 12/14/2032 | 25.100000   | 8.5375     | 10:20:50 AM | 8.5375     | 10.2500   |             | 8.5375     | 8.5375     | 8.5375    | 8.5375      |
| ALIPM 6 10/10/33       | ALI 33 R25     | ALIFXBND2033 | 6.0000 | 3938 | 10.78 | 10/10/2033 |             |            |             |            | 8.0000    |             |            |            |           |             |