

CS Board Summary  
April 30, 2025

| Global ID              | Local ID      | Domestic No.  | ISIN         | 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 |
|------------------------|---------------|---------------|--------------|--------|------|------|------------|-------------|------------|-------------|------------|-----------|-------------|------------|------------|-----------|-------------|
| ALIPM 3.6262 05/04/25  | ALI 05-25 R23 | ALI4FXBD2025  |              | 3.6262 | 4    | 0.01 | 5/4/2025   |             |            |             |            |           |             |            |            |           |             |
| BPIPM 6.425 05/13/25   | BPI 25 R24    |               | PH0000057689 | 6.4250 | 13   | 0.04 | 5/13/2025  |             |            |             |            |           |             |            |            |           |             |
| SLTC 6.4872 05/22/25   | SLTC 25 R22   | SLTCFXBD2025  | PHY8167NAA29 | 6.4872 | 22   | 0.06 | 5/22/2025  |             |            |             |            |           |             |            |            |           |             |
| ACPM 4.4542 05/26/25   | AC 05-25      | AC2FXBND2025  |              | 4.4542 | 26   | 0.07 | 5/26/2025  |             |            |             |            |           |             |            |            |           |             |
| UBPPM 6.5625 06/05/25  | UBP 06-25     |               | PH0000057952 | 6.5625 | 36   | 0.10 | 6/5/2025   |             |            |             |            |           |             |            |            |           |             |
| SECBPM 4.06/17/25      | SECB 06-25    | SECB2LTN2025  | PHY7571CAH35 | 4.0000 | 48   | 0.13 | 6/17/2025  |             |            |             |            |           |             |            |            |           |             |
| VLLPM 5.6992 06/18/25  | VLL 25 R22    | VLL2FXBD2025  |              | 5.6992 | 49   | 0.13 | 6/18/2025  |             |            |             |            | 8.0000    |             |            |            |           |             |
| FLIPM 5.3455 06/23/25  | FLI 06-25     | FLI3FXBD2025  |              | 5.3455 | 54   | 0.15 | 6/23/2025  |             |            |             |            | 6.5500    |             |            |            |           |             |
| TOLPM 6.6407 07/04/25  | NLEX 25 R23   | NLEXFXBD2025  |              | 6.6407 | 65   | 0.18 | 7/4/2025   |             |            |             |            | 5.5500    | 5.5000      |            |            |           |             |
| APPM 3.935 07/06/25    | AP 25 R23     | APCFXBND2025  | PHY0005MAG43 | 3.9350 | 67   | 0.18 | 7/6/2025   |             |            |             |            | 6.5500    |             |            |            |           |             |
| RLCPM 3.8 07/17/25     | RLC 07-25     | RLC2FXBD2025  |              | 3.8000 | 78   | 0.21 | 7/17/2025  |             |            |             |            | 6.5500    |             |            |            |           |             |
| SMCGL 5.9077 07/26/25  | SMCGP 07-25   | SMCGPFB2025   |              | 5.9077 | 87   | 0.24 | 7/26/2025  | 11.500000   | 6.2750     | 2:47:57 PM  | 6.2750     | 8.0000    |             | 6.2750     | 6.2750     | 6.2750    | 6.2750      |
| BDOPM 6.025 07/29/25   | BDO 07-25     |               | PH0000058141 | 6.0250 | 90   | 0.25 | 7/29/2025  | 0.600000    | 6.5000     | 3:42:30 PM  | 6.5000     | 6.8000    |             | 6.5000     | 6.5000     | 6.5000    | 6.5000      |
| SECBPM 4.08/05/25      | SECB 08-25    | SECB3LTN2025  | PHY7571CAJ90 | 4.0000 | 97   | 0.27 | 8/5/2025   |             |            |             |            |           |             |            |            |           |             |
| AEVPM 3.2977 08/09/25  | AEV 08-25 R23 | AEV2FXBD2025  |              | 3.2977 | 101  | 0.28 | 8/9/2025   |             |            |             |            | 6.5500    |             |            |            |           |             |
| ACRPM 0 08/11/25       | ACR 08-11-25  |               | PH0000060014 |        | 103  | 0.28 | 8/11/2025  |             |            |             |            | 9.0000    |             |            |            |           |             |
| DEVPHI 6.102 08/12/25  | ES DBP 08-25  |               | PH0000058273 | 6.1020 | 104  | 0.29 | 8/12/2025  |             |            |             |            | 7.0000    |             |            |            |           |             |
| FLIPM 5.7139 08/20/25  | FLI 25 R22    | FLIFXBND2025  |              | 5.7139 | 112  | 0.31 | 8/20/2025  |             |            |             |            | 6.5500    |             |            |            |           |             |
| RLCPM 5.3789 08/26/25  | RLC 08-25     | RLC3FXBD2025  |              | 5.3789 | 118  | 0.32 | 8/26/2025  |             |            |             |            | 6.5500    |             |            |            |           |             |
| BANKCM 4 1/2 09/17/25  | BOC 09-25     | BOCLTNC2025   | PHY1000EAA83 | 4.5000 | 140  | 0.38 | 9/17/2025  |             |            |             |            |           |             |            |            |           |             |
| AEVPM 6.3402 09/21/25  | AEV 09-25     |               | PH0000057556 | 6.3402 | 144  | 0.39 | 9/21/2025  |             |            |             |            | 6.8500    |             |            |            |           |             |
| ALIPM 3.862 09/29/25   | ALI 25 R23    | ALI3FXBD2025  | PHY0488FAW06 | 3.8620 | 152  | 0.42 | 9/29/2025  |             |            |             |            | 6.6500    |             |            |            |           |             |
| PCORPM 3.4408 10/12/25 | PCOR 10-25    | PCOR2FXB2025  |              | 3.4408 | 165  | 0.45 | 10/12/2025 |             |            |             |            | 8.0000    |             |            |            |           |             |
| PCORPM 8.0551 10/19/25 | PCOR 25 R23   | PCORFXBD2025  | PHY6885FAG10 | 8.0551 | 172  | 0.47 | 10/19/2025 |             |            |             |            | 7.5750    |             |            |            |           |             |
| ALIPM 4 3/4 10/25/25   | ALI 25 R22    | ALI2FXBD2025  | PHY0488FAJ94 | 4.7500 | 178  | 0.49 | 10/25/2025 |             |            |             |            | 6.6500    |             |            |            |           |             |
| DELMPM 3.7563 10/30/25 | DMPM 25 R24   | DMPFXBD2025   |              | 3.7563 | 183  | 0.50 | 10/30/2025 |             |            |             |            | 7.1250    |             |            |            |           |             |
| AEVPM 3.3059 11/16/25  | AEV 25 R23    |               |              | 3.3059 | 200  | 0.55 | 11/16/2025 |             |            |             |            | 5.6500    | 5.6000      |            |            |           |             |
| BANKCM 6.5635 11/16/25 | BNCOM 11-25   |               | PH0000058653 | 6.5635 | 200  | 0.55 | 11/16/2025 |             |            |             |            | 8.0000    |             |            |            |           |             |
| SMPPM 6.2069 11/23/25  | SMPPH 11-25   |               | PH0000056848 | 6.2069 | 207  | 0.57 | 11/23/2025 |             |            |             |            | 6.8500    |             |            |            |           |             |
| SMPPM 4.799 11/25/25   | SMPPH 25 R23  | SMPPHFXBD2025 | PHY8076NAD67 | 4.7990 | 209  | 0.57 | 11/25/2025 |             |            |             |            | 6.6500    |             |            |            |           |             |
| APPM 3.9992 12/02/25   | AP 12-25 R23  | APC2FXBD2025  |              | 3.9992 | 216  | 0.59 | 12/2/2025  |             |            |             |            | 6.6500    |             |            |            |           |             |
| MERPM 4 7/8 12/12/25   | MER 25 R20    | MERFXBND2025  | PHY5764JAC00 | 4.8750 | 226  | 0.62 | 12/12/2025 |             |            |             |            | 6.6500    |             |            |            |           |             |
| FLIPM 4.503 12/21/25   | FLI 25 R24    | FLI2FXBD2025  |              | 4.5030 | 235  | 0.64 | 12/21/2025 |             |            |             |            | 6.6500    |             |            |            |           |             |
| VLLPM 8 1/4 12/21/25   | VLL 25 R23    | VLLFXBND2025  | PHY9382GAF38 | 8.2500 | 235  | 0.64 | 12/21/2025 |             |            |             |            | 7.0000    | 6.0000      |            |            |           |             |
| BDOPM 6.325 01/24/26   | BDO 01-26     |               | PH0000059123 | 6.3250 | 269  | 0.74 | 1/24/2026  | 9.000000    | 5.8600     | 2:22:41 PM  | 5.8267     | 6.3250    | 5.8600      | 5.8000     | 5.8600     | 5.8000    | 5.8600      |
| SMPPM 3.8547 02/05/26  | SMPPH 26 R24  | SMPPH2FBD2026 |              | 3.8547 | 281  | 0.77 | 2/5/2026   |             |            |             |            | 6.7000    |             |            |            |           |             |
| ACRPM 0 02/09/26       | ACR 02-09-26  |               | PH0000060022 |        | 285  | 0.78 | 2/9/2026   |             |            |             |            | 9.0000    |             |            |            |           |             |
| BPIPM 6.2 02/09/26     | BPI 02-26 R25 |               | PH0000059222 | 6.2000 | 285  | 0.78 | 2/9/2026   |             |            |             |            | 6.1250    |             |            |            |           |             |
| MWIDPM 6.9506 02/17/26 | MWIDE 02-26   | MWIDEFBD2026  |              | 6.9506 | 293  | 0.80 | 2/17/2026  |             |            |             |            | 10.0000   |             |            |            |           |             |
| UBPPM 3 3/8 03/09/26   | UBP 03-26     | UBPPFXBND2026 |              | 3.3750 | 313  | 0.86 | 3/9/2026   |             |            |             |            |           |             |            |            |           |             |
| APPM 3.8224 03/16/26   | AP 26 R24     | APC3FXBD2026  |              | 3.8224 | 320  | 0.88 | 3/16/2026  |             |            |             |            | 6.7000    |             |            |            |           |             |
| CPGPM 6.576 03/17/26   | CPG 26 R25    | CPGIFXB2026   |              | 6.5760 | 321  | 0.88 | 3/17/2026  |             |            |             |            | 7.2000    |             |            |            |           |             |
| ALIPM 4.85 03/23/26    | ALI 26 R23    | ALI2FXBND2026 | PHY0488FAA85 | 4.8500 | 327  | 0.90 | 3/23/2026  |             |            |             |            | 6.7000    |             |            |            |           |             |
| CLIPM 6.4222 04/07/26  | CLI 04-26     | CLIFXBND2026  |              | 6.4222 | 342  | 0.94 | 4/7/2026   |             |            |             |            | 6.9750    |             |            |            |           |             |
| SMCGL 7.6 04/24/26     | SMCGP 26 R24  | SMCGP2B2026   | PHY806B2AP14 | 7.6000 | 359  | 0.98 | 4/24/2026  |             |            |             |            | 8.1000    |             |            |            |           |             |
| PBC 6.0796 05/05/26    | PBCOM 05-26   |               | PH0000059602 | 6.0796 | 370  | 1.01 | 5/5/2026   |             |            |             |            | 6.1200    |             |            |            |           |             |
| ALIPM 6.369 05/06/26   | ALI 26 R24    | ALI2FXBD2026  | PHY0488FAS93 | 6.3690 | 371  | 1.02 | 5/6/2026   |             |            |             |            | 6.7000    |             |            |            |           |             |
| FLIPM 4.1838 05/18/26  | FLI 26 R23    | FLIFXBND2026  |              | 4.1838 | 383  | 1.05 | 5/18/2026  | 4.980000    | 5.8500     | 2:34:05 PM  | 5.8500     | 6.7000    |             | 5.8500     | 5.8500     | 5.8500    | 5.8500      |
| ACPM 3.7874 05/28/26   | AC 05-26 R24  | ACFXBOND2026  |              | 3.7874 | 393  | 1.08 | 5/28/2026  |             |            |             |            | 6.7000    |             |            |            |           |             |
| AEVPM 6.8725 06/07/26  | AEV 26 R25    | AEVFXBND2026  |              | 6.8725 | 403  | 1.10 | 6/7/2026   | 1.500000    | 5.8500     | 11:43:47 AM | 5.8500     | 6.7000    |             | 5.8500     | 5.8500     | 5.8500    | 5.8500      |
| DEVPHI 6.0503 06/13/26 | ES DBP 06-26  |               | PH0000059776 | 6.0503 | 409  | 1.12 | 6/13/2026  |             |            |             |            | 6.8750    |             |            |            |           |             |
| EDCPM 3.7305 06/25/26  | EDC 06-26 R24 | EDCFXBND2026  |              | 3.7305 | 421  | 1.15 | 6/25/2026  |             |            |             |            | 6.7000    |             |            |            |           |             |
| RCBPM 4.18 06/30/26    | RCB 06-26     | RCBFXBLT2026  |              | 4.1800 | 426  | 1.17 | 6/30/2026  |             |            |             |            |           |             |            |            |           |             |
| RLCPM 6.0972 06/30/26  | RLC 06-26     |               | PH0000057143 | 6.0972 | 426  | 1.17 | 6/30/2026  |             |            |             |            | 6.7000    |             |            |            |           |             |
| SMCGL 5.1792 07/11/26  | SMCGP 26 R23  | SMCGPFB2026   | PHY806B2AF32 | 5.1792 | 437  | 1.20 | 7/11/2026  |             |            |             |            | 9.7500    |             |            |            |           |             |
| SMPPM 4.2005 07/26/26  | SMPPH 26 R23  | SMPPHFXBD2026 | PHY8076NAE41 | 4.2005 | 452  | 1.24 | 7/26/2026  |             |            |             |            | 6.7000    |             |            |            |           |             |
| FDCPM 6.3206 08/07/26  | FDC 08-26     |               | PH0000058257 | 6.3206 | 464  | 1.27 | 8/7/2026   |             |            |             |            | 6.7000    |             |            |            |           |             |
| MBTPM 3.6 09/04/26     | MBT 09-26     | MBTFXBLT2026  |              | 3.6000 | 492  | 1.35 | 9/4/2026   |             |            |             |            |           |             |            |            |           |             |
| DNLPM 3.5962 09/14/26  | DNL 26 R24    | DNLFXBND2026  |              | 3.5962 | 502  | 1.37 | 9/14/2026  |             |            |             |            | 6.7250    |             |            |            |           |             |
| APPM 5.2757 10/14/26   | AP 26 R25     | APC2FXBD2026  | PHY0005MAE94 | 5.2757 | 532  | 1.46 | 10/14/2026 |             |            |             |            | 6.7250    |             |            |            |           |             |
| UBPPM 6.68 12/05/26    | UBP 12-26     |               | PH0000057960 | 6.6800 | 584  | 1.60 | 12/5/2026  |             |            |             |            | 6.2500    |             |            |            |           |             |

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|------------------------|----------------|---------------|--------------|--------|------|------|------------|-------------|------------|-------------|------------|-----------|-------------|------------|------------|-----------|-------------|
| VLLPM 7.5426 12/06/26  | VLL 12-26      |               | PH0000057994 | 7.5426 | 585  | 1.60 | 12/6/2026  |             |            |             |            | 7.5000    |             |            |            |           |             |
| DDPM 5.9721 12/15/26   | DD 26 R23      | DDFXBOND2026  |              | 5.9721 | 594  | 1.63 | 12/15/2026 |             |            |             |            | 14.5000   |             |            |            |           |             |
| ALIPM 4.9899 02/06/27  | ALI 27 R24     | ALI2FXBD2027  | PHY0488FAU40 | 4.9899 | 647  | 1.77 | 2/6/2027   |             |            |             |            | 6.7250    |             |            |            |           |             |
| SMFPM 4.7713 02/18/27  | SM 27 R25      | SMCFXBD2027   |              | 4.7713 | 659  | 1.80 | 2/18/2027  |             |            |             |            | 6.7250    |             |            |            |           |             |
| BANKCM 6.1942 02/19/27 | BNCOM 02-27    |               | PH0000059982 | 6.1942 | 660  | 1.81 | 2/19/2027  |             |            |             |            | 8.2500    |             |            |            |           |             |
| CPGPM 5.7524 02/24/27  | CPG 27 R25     | CPGFXBD2027   |              | 5.7524 | 665  | 1.82 | 2/24/2027  |             |            |             |            | 9.0000    |             |            |            |           |             |
| SMCPM 5.7613 03/01/27  | SMC 27 R24     | SMCFXBD2027   | PHY7501DAD58 | 5.7613 | 670  | 1.83 | 3/1/2027   |             |            |             |            | 8.2500    |             |            |            |           |             |
| SMCPM 5.2704 03/04/27  | SMC 27 R25     | SMC3FXBD2027  |              | 5.2704 | 673  | 1.84 | 3/4/2027   | 2.000000    | 7.2500     | 2:07:09 PM  | 7.2500     | 8.2500    | 6.0000      | 7.2500     | 7.2500     | 7.2500    | 7.2500      |
| FBPM 5.114 03/10/27    | SMFB 27 R25    | SMFBFXBD2027  | PHY7510JAB53 | 5.2500 | 679  | 1.86 | 3/10/2027  |             |            |             |            | 8.2500    |             |            |            |           |             |
| APPM 5.3066 03/17/27   | AP 27 R25      | APC2FXBD2027  |              | 5.3066 | 686  | 1.88 | 3/17/2027  |             |            |             |            | 6.7250    |             |            |            |           |             |
| STIEPM 6.3756 03/23/27 | STIESG 27 R24  | STIGFXBD2027  |              | 6.3756 | 692  | 1.90 | 3/23/2027  |             |            |             |            | 6.8000    |             |            |            |           |             |
| SMPHPM 5.0583 03/25/27 | SMPH 27 R25    | SMPHFXBD2027  |              | 5.0583 | 694  | 1.90 | 3/25/2027  |             |            |             |            | 6.7250    |             |            |            |           |             |
| CNVRPM 5.5942 04/08/27 | CNVRG 27 R25   | CNVRGFXBD2027 |              | 5.5942 | 708  | 1.94 | 4/8/2027   |             |            |             |            | 6.7250    |             |            |            |           |             |
| SMPHPM 5.6141 04/22/27 | SMPH 04-27 R25 | SMPH2FBD2027  |              | 5.6141 | 722  | 1.98 | 4/22/2027  |             |            |             |            | 6.7250    |             |            |            |           |             |
| ALIPM 5.2624 05/02/27  | ALI 05-27 R24  | ALIFXBD2027   | PHY0488FAM24 | 5.2624 | 732  | 2.00 | 5/2/2027   |             |            |             |            | 6.7250    |             |            |            |           |             |
| SMPHPM 6.2151 05/23/27 | SMPH 05-27 R25 |               | PH0000056855 | 6.2151 | 753  | 2.06 | 5/23/2027  |             |            |             |            | 6.7250    |             |            |            |           |             |
| ACPM 5.6239 05/26/27   | AC 27 R25      | AC2FXBD2027   |              | 5.6239 | 756  | 2.07 | 5/26/2027  |             |            |             |            | 6.7250    |             |            |            |           |             |
| EDCPM 6.7478 05/27/27  | EDC 05-27 R26  |               | PH0000058810 | 6.7478 | 757  | 2.07 | 5/27/2027  | 0.600000    | 6.3750     | 10:56:24 AM | 6.3750     | 8.7250    |             | 6.3750     | 6.3750     | 6.3750    | 6.3750      |
| FLIPM 6.9829 06/01/27  | FLI 27 R26     |               | PH0000057812 | 6.9829 | 762  | 2.09 | 6/1/2027   |             |            |             |            | 6.7500    |             |            |            |           |             |
| FLIPM 6.4146 06/23/27  | FLI 06-27 R25  | FLI2FXBD2027  |              | 6.4146 | 784  | 2.15 | 6/23/2027  |             |            |             |            | 6.7250    |             |            |            |           |             |
| SMPHPM 6.5754 06/24/27 | SMPH 06-27     |               | PH0000058869 | 6.5754 | 785  | 2.15 | 6/24/2027  |             |            |             |            | 6.7250    |             |            |            |           |             |
| APPM 5.3367 07/03/27   | AP 07-27 R24   | APCFXBD2027   | PHY0005MAB55 | 5.3367 | 794  | 2.17 | 7/3/2027   |             |            |             |            | 6.7500    |             |            |            |           |             |
| ALIPM 6.211 07/04/27   | ALI 07-27 R24  | ALI3FXBD2027  |              | 6.2110 | 795  | 2.18 | 7/4/2027   |             |            |             |            | 6.7500    |             |            |            |           |             |
| SMCPM 3.3832 07/08/27  | SMC 07-27 R25  | SMC2FXBD2027  |              | 7.4650 | 799  | 2.19 | 7/8/2027   |             |            |             |            | 7.6500    |             |            |            |           |             |
| MWIDPM 7.6348 07/11/27 | MWIDE 07-27    |               | PH0000059032 | 7.6348 | 802  | 2.20 | 7/11/2027  |             |            |             |            | 10.0000   |             |            |            |           |             |
| AEVPM 6.0169 08/06/27  | AEV 27 R22     | AEVFXBD2027   | PHY0001ZAE44 | 6.0169 | 828  | 2.27 | 8/6/2027   |             |            |             |            | 6.7500    |             |            |            |           |             |
| VLLPM 6.2255 08/08/27  | VLL 27 R24     | VLLFXBD2027   | PHY9382GAD89 | 6.2255 | 830  | 2.27 | 8/8/2027   |             |            |             |            | 8.9750    | 6.2500      |            |            |           |             |
| MWIDPM 7.9663 08/17/27 | MWIDE 27 R25   | MWIDEFBD2027  |              | 7.9663 | 839  | 2.30 | 8/17/2027  |             |            |             |            | 10.0000   |             |            |            |           |             |
| RLCPM 5.9362 08/26/27  | RLC 27 R25     | RLCFXBD2027   |              | 5.9362 | 848  | 2.32 | 8/26/2027  |             |            |             |            | 6.7500    |             |            |            |           |             |
| ACENPM 6.0526 09/22/27 | ACEN 27 R25    | ACENFXBD2027  |              | 6.0526 | 875  | 2.40 | 9/22/2027  |             |            |             |            | 8.2500    |             |            |            |           |             |
| PCORPM 4.3368 10/12/27 | PCOR 27 R25    | PCORFXBD2027  |              | 4.3368 | 895  | 2.45 | 10/12/2027 | 2.000000    | 6.0000     | 2:58:18 PM  | 6.0000     | 7.2500    |             | 6.0000     | 6.0000     | 6.0000    | 6.0000      |
| DEVPHI 6.1294 12/13/27 | ES DBP 12-27   |               | PH0000059768 | 6.1294 | 957  | 2.62 | 12/13/2027 |             |            |             |            | 6.8000    |             |            |            |           |             |
| FLIPM 5.2579 12/21/27  | FLI 27 R25     | FLIFXBD2027   |              | 5.2579 | 965  | 2.64 | 12/21/2027 |             |            |             |            | 6.7500    |             |            |            |           |             |
| ALCOPM 8.12/22/27      | ALCO 27 R25    | ALCOFXBD2027  |              | 8.0000 | 966  | 2.65 | 12/22/2027 |             |            |             |            | 8.1250    |             |            |            |           |             |
| SMGL 6.5/8 12/22/27    | SMCGP 27 R24   | SMCGPFXBD2027 | PHY806B2AJ53 | 6.6250 | 966  | 2.65 | 12/22/2027 |             |            |             |            | 10.0000   |             |            |            |           |             |
| DDPM 8.008 01/16/28    | DD 01-28 R26   |               | PH0000059081 | 8.0080 | 991  | 2.71 | 1/16/2028  |             |            |             |            | 8.9750    |             |            |            |           |             |
| CITENE 7.0543 02/10/28 | CREIT 28 R26   | CREITFBD2028  |              | 7.0543 | 1016 | 2.78 | 2/10/2028  |             |            |             |            | 10.0000   |             |            |            |           |             |
| SMPHPM 6.0282 02/25/28 | SMPH 02-28 R27 |               | PH0000060139 | 6.0282 | 1031 | 2.82 | 2/25/2028  |             |            |             |            | 6.0500    |             |            |            |           |             |
| SMCPM 7.4458 03/14/28  | SMC 03-28 R25  | SMC2FXBD2028  |              | 7.4458 | 1049 | 2.87 | 3/14/2028  |             |            |             |            | 7.6500    |             |            |            |           |             |
| CPGPM 7.4054 03/17/28  | CPG 28 R26     | CPGFXBD2028   |              | 7.4054 | 1052 | 2.88 | 3/17/2028  |             |            |             |            | 7.5000    |             |            |            |           |             |
| SMCPM 7.1/8 03/19/28   | SMC 28 R25     | SMCFXBD2028   | PHY7501DAH62 | 7.1250 | 1054 | 2.89 | 3/19/2028  |             |            |             |            | 8.5000    |             |            |            |           |             |
| CLIPM 6.6348 03/21/28  | CLI 03-28 R27  |               | PH0000060212 | 6.6348 | 1056 | 2.89 | 3/21/2028  |             |            |             |            | 6.6500    |             |            |            |           |             |
| CLIPM 6.9884 04/07/28  | CLI 28 R25     | CLIFXBD2028   |              | 6.9884 | 1073 | 2.94 | 4/7/2028   |             |            |             |            | 7.5000    |             |            |            |           |             |
| SMGL 7.1051 04/26/28   | SMCGP 28 R26   | SMCGPFXBD2028 |              | 7.1051 | 1092 | 2.99 | 4/26/2028  |             |            |             |            | 8.2500    |             |            |            |           |             |
| ALIPM 5.8086 05/05/28  | ALI 28 R24     | ALI2FXBD2028  |              | 5.8086 | 1101 | 3.01 | 5/5/2028   |             |            |             |            | 6.7500    |             |            |            |           |             |
| ALIPM 6.0253 06/26/28  | ALI 28 R25     |               | PH0000057044 | 6.0253 | 1153 | 3.16 | 6/26/2028  |             |            |             |            | 6.7500    |             |            |            |           |             |
| RLCPM 6.1663 06/30/28  | RLC 28 R26     |               | PH0000057150 | 6.1663 | 1157 | 3.17 | 6/30/2028  |             |            |             |            | 6.7750    |             |            |            |           |             |
| TOLPM 6.9 07/04/28     | NLEX 28 R25    | NLEXFXBD2028  | PHY6359FAB95 | 6.9000 | 1161 | 3.18 | 7/4/2028   |             |            |             |            | 6.7750    |             |            |            |           |             |
| AEVPM 4.1018 08/09/28  | AEV 28 R25     | AEVFXBD2028   |              | 4.1018 | 1197 | 3.28 | 8/9/2028   |             |            |             |            | 6.7750    |             |            |            |           |             |
| DDPM 9.5354 09/08/28   | ES DD 09-28 A  |               | PH0000058794 | 9.5354 | 1227 | 3.36 | 9/8/2028   |             |            |             |            | 9.5350    |             |            |            |           |             |
| DDPM 9.5354 09/08/28   | ES DD 09-28    |               | PH0000057523 | 9.5354 | 1227 | 3.36 | 9/8/2028   |             |            |             |            | 9.5350    |             |            |            |           |             |
| AEVPM 6.4762 09/21/28  | AEV 09-28 R25  |               | PH0000057572 | 6.4762 | 1240 | 3.40 | 9/21/2028  |             |            |             |            | 6.8000    |             |            |            |           |             |
| APPM 8.5091 10/25/28   | AP 28 R25      | APCFXBD2028   | PHY0005MAD12 | 8.5091 | 1274 | 3.49 | 10/25/2028 |             |            |             |            | 6.8250    |             |            |            |           |             |
| SMPHPM 5.0994 11/15/28 | SMPH 28 R26    | SMPHFXBD2028  |              | 5.0994 | 1295 | 3.55 | 11/15/2028 |             |            |             |            | 6.8250    |             |            |            |           |             |
| APPM 5.0283 12/02/28   | AP 12-28 R25   | APC2FXBD2028  |              | 5.0283 | 1312 | 3.59 | 12/2/2028  |             |            |             |            | 6.7500    |             |            |            |           |             |
| VLLPM 7.6886 12/06/28  | VLL 28 R26     |               | PH0000057986 | 7.6886 | 1316 | 3.60 | 12/6/2028  |             |            |             |            | 7.8000    |             |            |            |           |             |
| SMCPM 5.8434 03/04/29  | SMC 29 R27     | SMCFXBD2029   |              | 5.8434 | 1404 | 3.84 | 3/4/2029   |             |            |             |            | 8.3500    |             |            |            |           |             |
| APPM 5.7388 03/17/29   | AP 29 R26      | APCFXBD2029   |              | 5.7388 | 1417 | 3.88 | 3/17/2029  |             |            |             |            | 6.8000    |             |            |            |           |             |
| SMPHPM 6.1175 04/22/29 | SMPH 29 R27    | SMPHFXBD2029  |              | 6.1175 | 1453 | 3.98 | 4/22/2029  |             |            |             |            | 6.8000    |             |            |            |           |             |
| SMPHPM 6.3275 05/23/29 | SMPH 05-29 R27 |               | PH0000056863 | 6.3275 | 1484 | 4.06 | 5/23/2029  |             |            |             |            | 6.8000    |             |            |            |           |             |
| ACPM 6.1351 05/26/29   | AC 29 R26      | ACFXBOND2029  |              | 6.1351 | 1487 | 4.07 | 5/26/2029  |             |            |             |            | 6.8000    |             |            |            |           |             |
| EDCPM 6.8873 05/27/29  | EDC 05-29 R27  |               | PH0000058828 | 6.8873 | 1488 | 4.07 | 5/27/2029  |             |            |             |            | 6.8000    |             |            |            |           |             |
| AEVPM 6.321 06/18/29   | AEV 29 R26     | AEVFXBD2029   | PHY0002NAB65 | 6.3210 | 1510 | 4.13 | 6/18/2029  |             |            |             |            | 6.8000    |             |            |            |           |             |
| SMPHPM 6.7537 06/24/29 | SMPH 06-29 R27 |               | PH0000058877 | 6.7537 | 1516 | 4.15 | 6/24/2029  |             |            |             |            | 6.8000    |             |            |            |           |             |

| Global ID              | Local ID          | Domestic No. | ISIN         | 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 |
|------------------------|-------------------|--------------|--------------|--------|------|------|------------|-------------|------------|-------------|------------|-----------|-------------|------------|------------|-----------|-------------|
| ALIPM 6.8045 07/04/29  | ALI 29 R26        | ALIFXBND2029 |              | 6.8045 | 1526 | 4.18 | 7/4/2029   | 1.100000    | 6.3500     | 2:03:58 PM  | 6.3500     | 6.8000    |             | 6.3500     | 6.3500     | 6.3500    | 6.3500      |
| MWIDPM 8.058 07/11/29  | MWIDE 07-29 R27   |              | PH0000059040 | 8.0580 | 1533 | 4.20 | 7/11/2029  |             |            |             |            | 10.0000   |             |            |            |           |             |
| MPIPM 6.7092 07/12/29  | MAYNILAD 07-29 R2 |              | PH0000059065 | 6.7092 | 1534 | 4.20 | 7/12/2029  |             |            |             |            | 6.8000    |             |            |            |           |             |
| DDPM 8.008 09/20/29    | DD 09-29 R27      |              | PH0000059354 | 8.0080 | 1604 | 4.39 | 9/20/2029  |             |            |             |            | 8.9750    |             |            |            |           |             |
| SECBPM 6.05 09/20/29   | SECB 09-29        |              | PH0000059230 | 6.0500 | 1604 | 4.39 | 9/20/2029  |             |            |             |            |           |             |            |            |           |             |
| CLIPM 7.3649 10/07/29  | CLI 29 R25        | CLIFXBND2029 |              | 7.3649 | 1621 | 4.44 | 10/7/2029  |             |            |             |            | 7.7000    |             |            |            |           |             |
| AEVPM 7.5321 12/07/29  | AEV 29 R25        | AEV2FXBD2029 |              | 7.5321 | 1682 | 4.61 | 12/7/2029  | 1.800000    | 6.3250     | 2:04:00 PM  | 6.3250     | 6.7750    |             | 6.3250     | 6.3250     | 6.3250    | 6.3250      |
| SMCPM 7.8467 12/14/29  | SMC 12-29 R27     | SMC2FXBD2029 |              | 7.8467 | 1689 | 4.62 | 12/14/2029 |             |            |             |            | 8.5500    |             |            |            |           |             |
| ALCOPM 8.7557 12/22/29 | ALCO 29 R27       | ALCOFXBD2029 |              | 8.7557 | 1697 | 4.65 | 12/22/2029 |             |            |             |            | 8.8000    |             |            |            |           |             |
| SMCTOL 6.4783 03/05/30 | SMCTC 03-30 R27   |              | PH0000059727 | 6.4783 | 1770 | 4.85 | 3/5/2030   |             |            |             |            | 6.7500    |             |            |            |           |             |
| FLIPM 6.2916 03/12/30  | FLI 03-30 R28     |              | PH0000060162 | 6.2916 | 1777 | 4.87 | 3/12/2030  | 0.500000    | 6.4750     | 11:02:14 AM | 6.4750     | 6.3000    |             | 6.4750     | 6.4750     | 6.4750    | 6.4750      |
| CPGPM 7.68 03/17/30    | CPG 30 R27        | CPGIFXBD2030 |              | 7.6800 | 1782 | 4.88 | 3/17/2030  |             |            |             |            | 7.9000    |             |            |            |           |             |
| DDPM 9.5307 03/20/30   | ES DD 03-30       |              | PH0000060204 | 9.5307 | 1785 | 4.89 | 3/20/2030  |             |            |             |            | 9.5310    |             |            |            |           |             |
| CLIPM 6.9157 03/21/30  | CLI 03-30 R28     |              | PH0000060220 | 6.9157 | 1786 | 4.89 | 3/21/2030  |             |            |             |            | 6.9250    |             |            |            |           |             |
| BANKCM 6.3494 05/19/30 | BNCOM 05-30       |              | PH0000059990 | 6.3494 | 1845 | 5.05 | 5/19/2030  |             |            |             |            |           |             |            |            |           |             |
| UBPPM 5.1/4 05/24/30   | UBP 30 R25        | UBPTIER22030 |              | 5.2500 | 1850 | 5.07 | 5/24/2030  |             |            |             |            |           |             |            |            |           |             |
| DDPM 8.05/27/30        | DD 05-30 R27      |              | PH0000059719 | 8.0000 | 1853 | 5.07 | 5/27/2030  |             |            |             |            | 8.1000    |             |            |            |           |             |
| SMCPM 7.2584 01/03/31  | SMC 01-31 R27     |              | PH0000058992 | 7.2584 | 2074 | 5.68 | 1/3/2031   |             |            |             |            | 8.6500    |             |            |            |           |             |
| SMPPPM 6.2113 02/25/31 | SMPH 02-31 R28    |              | PH0000060147 | 6.2113 | 2127 | 5.82 | 2/25/2031  |             |            |             |            | 6.2250    |             |            |            |           |             |
| EDCPM 7.0626 05/27/31  | EDC 05-31 R28     |              | PH0000058836 | 7.0626 | 2218 | 6.07 | 5/27/2031  |             |            |             |            | 6.8150    |             |            |            |           |             |
| SMPPPM 6.965 06/24/31  | SMPH 06-31 R29    |              | PH0000058885 | 6.9650 | 2246 | 6.15 | 6/24/2031  |             |            |             |            | 6.8150    |             |            |            |           |             |
| MWIDPM 8.4758 07/11/31 | MWIDE 07-31 R29   |              | PH0000059057 | 8.4758 | 2263 | 6.20 | 7/11/2031  |             |            |             |            | 10.0000   |             |            |            |           |             |
| ALIPM 4.0776 10/26/31  | ALI 31 R26        | ALIFXBND2031 |              | 4.0776 | 2370 | 6.49 | 10/26/2031 |             |            |             |            | 6.9750    |             |            |            |           |             |
| SMCTOL 6.7026 12/05/31 | SMCTC 12-31 R29   |              | PH0000059735 | 6.7026 | 2410 | 6.60 | 12/5/2031  |             |            |             |            | 6.8500    |             |            |            |           |             |
| DDPM 7.77 02/21/32     | DD 02-32 R29      |              | PH0000060121 | 7.7700 | 2488 | 6.81 | 2/21/2032  |             |            |             |            | 8.0000    |             |            |            |           |             |
| FLIPM 6.655 03/12/32   | FLI 03-32 R28     |              | PH0000060170 | 6.6550 | 2508 | 6.87 | 3/12/2032  |             |            |             |            | 6.6750    |             |            |            |           |             |
| SMPPPM 6.5432 04/22/32 | SMPH 32 R29       | SMPHFXBD2032 |              | 6.5432 | 2549 | 6.98 | 4/22/2032  |             |            |             |            | 6.8500    |             |            |            |           |             |
| SMGGL 8.0288 07/26/32  | SMCGP 32 R29      | SMCGPFBD2032 |              | 8.0288 | 2644 | 7.24 | 7/26/2032  |             |            |             |            | 7.8750    |             |            |            |           |             |
| SMCPM 8.489 12/14/32   | SMC 32 R29        | SMCFXBD2032  |              | 8.4890 | 2785 | 7.63 | 12/14/2032 |             |            |             |            | 8.8500    |             |            |            |           |             |
| ALIPM 6.2948 06/26/33  | ALI 33 R28        |              | PH0000057051 | 6.2948 | 2979 | 8.16 | 6/26/2033  |             |            |             |            | 6.9250    |             |            |            |           |             |
| AEVPM 6.8032 09/21/33  | AEV 33 R28        |              | PH0000057564 | 6.8032 | 3066 | 8.39 | 9/21/2033  |             |            |             |            | 6.9500    |             |            |            |           |             |
| ALIPM 6.10/10/33       | ALI 33 R25        | ALIFXBND2033 | PHY0488FAF72 | 6.0000 | 3085 | 8.45 | 10/10/2033 |             |            |             |            | 6.9500    |             |            |            |           |             |
| SMCPM 7.7197 07/03/34  | SMC 07-34 R31     |              | PH0000059008 | 7.7197 | 3351 | 9.18 | 7/3/2034   |             |            |             |            | 8.9500    |             |            |            |           |             |
| MPIPM 7.0931 07/12/34  | MAYNILAD 07-34 R3 |              | PH0000059073 | 7.0931 | 3360 | 9.20 | 7/12/2034  |             |            |             |            | 6.9500    |             |            |            |           |             |
| ALIPM 6.9931 07/18/34  | ALI 07-34 R31     |              | PH0000059115 | 6.9931 | 3366 | 9.22 | 7/18/2034  |             |            |             |            | 6.9500    |             |            |            |           |             |
| ALIPM 6.1334 11/13/34  | ALI 11-34 R31     |              | PH0000059628 | 6.1334 | 3484 | 9.54 | 11/13/2034 | 24.860000   | 6.2750     | 11:39:47 AM | 6.2750     | 6.5000    |             | 6.2750     | 6.2750     | 6.2750    | 6.2750      |
| SMCTOL 6.9331 12/05/34 | SMCTC 12-34 R31   |              | PH0000059743 | 6.9331 | 3506 | 9.60 | 12/5/2034  |             |            |             |            | 7.1000    |             |            |            |           |             |
| SMPPPM 6.4784 02/25/35 | SMPH 02-35 R32    |              | PH0000060154 | 6.4784 | 3588 | 9.82 | 2/25/2035  | 18.000000   | 6.2750     | 11:39:37 AM | 6.2750     | 6.5000    |             | 6.2750     | 6.2750     | 6.2750    | 6.2750      |
| FLIPM 6.8312 03/12/35  | FLI 03-35 R30     |              | PH0000060188 | 6.8312 | 3603 | 9.86 | 3/12/2035  |             |            |             |            | 6.8500    |             |            |            |           |             |