

CS Board Summary  
January 31, 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 |
|------------------------|------------------|--------------|--------------|--------|------|------|------------|-------------|------------|-------------|------------|-----------|-------------|------------|------------|-----------|-------------|
| ALCOPM 6.3517 02/06/25 | ALCO 25 R23      | ALCOFXBD2025 |              | 6.3517 | 6    | 0.02 | 2/6/2025   |             |            |             |            | 7.6000    |             |            |            |           |             |
| ACPM 4.82 02/10/25     | AC 25 R23        | ACFXBOND2025 | PHY0486VAD92 | 4.8200 | 10   | 0.03 | 2/10/2025  |             |            |             |            | 6.7500    |             |            |            |           |             |
| SMPM 3.5915 02/18/25   | SM 02-25         | SMCFXBD2025  |              | 3.5915 | 18   | 0.05 | 2/18/2025  |             |            |             |            | 6.8000    |             |            |            |           |             |
| RLCPM 4.9344 02/23/25  | RLC 02-25        | RLCFXBND2025 | PHY73196AB63 | 4.9344 | 23   | 0.06 | 2/23/2025  |             |            |             |            | 6.5000    |             |            |            |           |             |
| SMPHPM 6.0804 03/01/25 | SMPH 03-25 R23   | SMPH2FBD2025 |              | 6.0804 | 29   | 0.08 | 3/1/2025   | 63.410000   | 5.8000     | 2:40:44 PM  | 5.8000     | 6.6000    |             | 5.8000     | 5.8000     | 5.8000    | 5.8000      |
| DDPM 9.5307 03/08/25   | ES DD 03-25      | PH0000057515 |              | 9.5307 | 36   | 0.10 | 3/8/2025   |             |            |             |            | 9.5310    |             |            |            |           |             |
| FBPM 5.05 03/10/25     | SMFB 25 R23      | SMFBFXBD2025 | PHY7510JAA70 | 5.0500 | 38   | 0.10 | 3/10/2025  |             |            |             |            | 8.7500    |             |            |            |           |             |
| SMCPM 6 5/8 03/19/25   | SMC 25 R23       | SMCFXBND2025 | PHY7501DAG89 | 6.6250 | 47   | 0.13 | 3/19/2025  |             |            |             |            | 5.0500    | 5.0000      |            |            |           |             |
| SECBPM 4 03/23/25      | SECB 03-25       | SECBLTNC2025 | PHY7571CAG51 | 4.0000 | 51   | 0.14 | 3/23/2025  |             |            |             |            |           |             |            |            |           |             |
| SMPHPM 4.8643 03/25/25 | SMPH K 03-25 R23 | SMPH3FBD2025 |              | 4.8643 | 53   | 0.15 | 3/25/2025  |             |            |             |            | 6.6000    |             |            |            |           |             |
| BDOPM 4 03/27/25       | BDO 03-25        | BDOLTNC2025  | PHY07775AE26 | 4.0000 | 55   | 0.15 | 3/27/2025  |             |            |             |            |           |             |            |            |           |             |
| PNBPM 4 3/8 04/11/25   | PNB 04-25        | PNBLTNC2025  | PHY7027HAR04 | 4.3750 | 70   | 0.19 | 4/11/2025  |             |            |             |            |           |             |            |            |           |             |
| BPMPM 4 04/25/25       | BPI 04-25        | BPILTNC2025  | PHY0667KAA08 | 4.0000 | 84   | 0.23 | 4/25/2025  |             |            |             |            |           |             |            |            |           |             |
| ALIPM 3.5262 05/04/25  | ALI 05-25 R23    | AL4FXBD2025  |              | 3.6262 | 93   | 0.26 | 5/4/2025   |             |            |             |            | 6.7250    |             |            |            |           |             |
| BPMPM 6.428 05/13/25   | BPI 25 R24       | PH0000057689 |              | 6.4250 | 102  | 0.28 | 5/13/2025  | 7.910000    | 6.0000     | 2:40:36 PM  | 6.0000     | 6.7500    |             | 6.0000     | 6.0000     | 6.0000    | 6.0000      |
| SLTC 6.4872 05/22/25   | SLTC 25 R22      | SLTCFXBD2025 | PHY8167NAA29 | 6.4872 | 111  | 0.30 | 5/22/2025  |             |            |             |            | 7.0000    |             |            |            |           |             |
| ACPM 4.4542 05/26/25   | AC 05-25         | AC2FXBND2025 |              | 4.4542 | 115  | 0.32 | 5/26/2025  |             |            |             |            | 6.7250    |             |            |            |           |             |
| UBPMPM 6.5625 06/05/25 | UBP 06-25        | PH0000057952 |              | 6.5625 | 125  | 0.34 | 6/5/2025   |             |            |             |            | 6.8000    |             |            |            |           |             |
| SECBPM 4 06/17/25      | SECB 06-25       | SECB2LTN2025 | PHY7571CAH35 | 4.0000 | 137  | 0.38 | 6/17/2025  |             |            |             |            |           |             |            |            |           |             |
| VLLPM 5.6992 06/18/25  | VLL 25 R22       | VLL2FXBD2025 |              | 5.6992 | 138  | 0.38 | 6/18/2025  |             |            |             |            | 8.0000    |             |            |            |           |             |
| FLIPM 5.3455 06/23/25  | FLI 06-25        | FLI3FXBD2025 |              | 5.3455 | 143  | 0.39 | 6/23/2025  |             |            |             |            | 6.8000    |             |            |            |           |             |
| TOLPM 6.6407 07/04/25  | NLEX 25 R23      | NLEXFXBD2025 |              | 6.6407 | 154  | 0.42 | 7/4/2025   |             |            |             |            | 5.5500    | 5.5000      |            |            |           |             |
| APPM 3.935 07/06/25    | AP 25 R23        | APCFXBND2025 | PHY0005MAG43 | 3.9350 | 156  | 0.43 | 7/6/2025   |             |            |             |            | 6.7500    |             |            |            |           |             |
| RLCPM 3 8 07/17/25     | RLC 07-25        | RLC2FXBD2025 |              | 3.8000 | 167  | 0.46 | 7/17/2025  |             |            |             |            | 6.8000    |             |            |            |           |             |
| SMCGL 5.9077 07/26/25  | SMCGP 07-25      | SMCGPFB2025  |              | 5.9077 | 176  | 0.48 | 7/26/2025  |             |            |             |            | 8.8000    |             |            |            |           |             |
| BDOPM 6.025 07/29/25   | BDO 07-25        | PH0000058141 |              | 6.0250 | 179  | 0.49 | 7/29/2025  |             |            |             |            | 8.0000    |             |            |            |           |             |
| SECBPM 4 08/05/25      | SECB 08-25       | SECB3LTN2025 | PHY7571CAJ90 | 4.0000 | 186  | 0.51 | 8/5/2025   |             |            |             |            |           |             |            |            |           |             |
| AEVPM 3.2977 08/09/25  | AEV 08-25 R23    | AEV2FXBD2025 |              | 3.2977 | 190  | 0.52 | 8/9/2025   |             |            |             |            | 6.8000    |             |            |            |           |             |
| DEVPHI 6.102 08/12/25  | ES DBP 08-25     | PH0000058273 |              | 6.1020 | 193  | 0.53 | 8/12/2025  |             |            |             |            | 7.0000    |             |            |            |           |             |
| FLIPM 5.7139 08/20/25  | FLI 25 R22       | FLIFXBND2025 |              | 5.7139 | 201  | 0.55 | 8/20/2025  |             |            |             |            | 6.7500    |             |            |            |           |             |
| RLCPM 5.3789 08/26/25  | RLC 08-25        | RLC3FXBD2025 |              | 5.3789 | 207  | 0.57 | 8/26/2025  |             |            |             |            | 6.8000    |             |            |            |           |             |
| BANKCM 4 1/2 09/17/25  | BOC 09-25        | BOCLTNC2025  | PHY1000EAA83 | 4.5000 | 229  | 0.63 | 9/17/2025  |             |            |             |            |           |             |            |            |           |             |
| AEVPM 6.3402 09/21/25  | AEV 09-25        | PH0000057556 |              | 6.3402 | 233  | 0.64 | 9/21/2025  |             |            |             |            | 6.8000    |             |            |            |           |             |
| ALIPM 3.862 09/29/25   | ALI 25 R23       | ALI3FXBD2025 | PHY0488FAW06 | 3.8620 | 241  | 0.66 | 9/29/2025  | 5.500000    | 5.8500     | 2:56:35 PM  | 5.8500     | 6.8000    |             | 5.8500     | 5.8500     | 5.8500    | 5.8500      |
| PCORPM 3.4408 10/12/25 | PCOR 10-25       | PCOR2FXB2025 |              | 3.4408 | 254  | 0.70 | 10/12/2025 |             |            |             |            | 8.8000    |             |            |            |           |             |
| PCORPM 8.0551 10/19/25 | PCOR 25 R23      | PCORFXBD2025 | PHY6885FAG10 | 8.0551 | 261  | 0.72 | 10/19/2025 |             |            |             |            | 7.0000    |             |            |            |           |             |
| ALIPM 4 3/4 10/25/25   | ALI 25 R22       | ALI2FXBD2025 | PHY0488FAJ94 | 4.7500 | 267  | 0.73 | 10/25/2025 |             |            |             |            | 6.8000    |             |            |            |           |             |
| DELMP1 3.7563 10/30/25 | DMP1 25 R24      | DMP1FXBD2025 |              | 3.7563 | 272  | 0.75 | 10/30/2025 |             |            |             |            | 7.1250    |             |            |            |           |             |
| AEVPM 3.3059 11/16/25  | AEV 25 R23       | AEVFXBND2025 |              | 3.3059 | 289  | 0.79 | 11/16/2025 |             |            |             |            | 5.6500    | 5.6000      |            |            |           |             |
| BANKCM 6.5635 11/16/25 | BNCOM 11-25      | PH0000058653 |              | 6.5635 | 289  | 0.79 | 11/16/2025 |             |            |             |            | 8.8000    |             |            |            |           |             |
| SMPHPM 6.2069 11/23/25 | SMPH 11-25       | PH0000056848 |              | 6.2069 | 296  | 0.81 | 11/23/2025 |             |            |             |            | 6.7750    |             |            |            |           |             |
| SMPHPM 4.799 11/25/25  | SMPH 25 R23      | SMPHFXBD2025 | PHY8076NAD67 | 4.7990 | 298  | 0.82 | 11/25/2025 |             |            |             |            | 6.7750    |             |            |            |           |             |
| APPM 3.9992 12/02/25   | AP 12-25 R23     | APC2FXBD2025 |              | 3.9992 | 305  | 0.84 | 12/2/2025  |             |            |             |            | 6.8000    |             |            |            |           |             |
| MERPM 4 7/8 12/12/25   | MER 25 R20       | MERFXBND2025 | PHY5764JAC00 | 4.8750 | 315  | 0.86 | 12/12/2025 |             |            |             |            | 6.8000    |             |            |            |           |             |
| FLIPM 4.503 12/21/25   | FLI 25 R24       | FLI2FXBD2025 |              | 4.5030 | 324  | 0.89 | 12/21/2025 |             |            |             |            | 6.8000    |             |            |            |           |             |
| VLLPM 8 1/4 12/21/25   | VLL 25 R23       | VLLFXBND2025 | PHY9382GAF38 | 8.2500 | 324  | 0.89 | 12/21/2025 | 1.100000    | 6.9000     | 10:16:51 AM | 6.9000     | 7.0000    | 6.9000      | 6.9000     | 6.9000     | 6.9000    | 6.9000      |
| BDOPM 6.325 01/24/26   | BDO 01-26        | PH0000059123 |              | 6.3250 | 358  | 0.98 | 1/24/2026  |             |            |             |            | 6.3250    | 5.8000      |            |            |           |             |
| SMPHPM 3.8547 02/05/26 | SMPH 26 R24      | SMPH2FBD2026 |              | 3.8547 | 370  | 1.01 | 2/5/2026   |             |            |             |            | 6.8500    |             |            |            |           |             |
| BPMPM 6.2 02/09/26     | BPI 02-26 R25    | PH0000059222 |              | 6.2000 | 374  | 1.02 | 2/9/2026   | 11.000000   | 5.9500     | 3:59:58 PM  | 6.0045     | 6.1250    |             | 6.5500     | 6.5500     | 5.9500    | 5.9500      |
| MWIDPM 6.9506 02/17/26 | MWIDE 02-26      | MWIDEFBD2026 |              | 6.9506 | 382  | 1.05 | 2/17/2026  |             |            |             |            | 10.0000   |             |            |            |           |             |
| UBPMPM 3 3/8 03/09/26  | UBP 03-26        | UBPFXBND2026 |              | 3.3750 | 402  | 1.10 | 3/9/2026   |             |            |             |            |           |             |            |            |           |             |
| APPM 3.8224 03/16/26   | AP 26 R24        | APC3FXBD2026 |              | 3.8224 | 409  | 1.12 | 3/16/2026  |             |            |             |            | 6.8500    |             |            |            |           |             |
| CPGPM 6.576 03/17/26   | CPG 26 R25       | CPGIFXBD2026 |              | 6.5760 | 410  | 1.12 | 3/17/2026  |             |            |             |            | 7.2000    |             |            |            |           |             |
| ALIPM 4.85 03/23/26    | ALI 26 R23       | ALIFXBND2026 | PHY0488FAA85 | 4.8500 | 416  | 1.14 | 3/23/2026  | 3.410000    | 6.2000     | 2:14:44 PM  | 6.2000     | 6.8500    |             | 6.2000     | 6.2000     | 6.2000    | 6.2000      |
| CLIPM 6.4222 04/07/26  | CLI 04-26        | CLIFXBND2026 |              | 6.4222 | 431  | 1.18 | 4/7/2026   |             |            |             |            | 6.9750    |             |            |            |           |             |
| SMCGL 7.6 04/24/26     | SMCGP 26 R24     | SMCGP2BD2026 | PHY806B2AP14 | 7.6000 | 448  | 1.23 | 4/24/2026  | 0.050000    | 9.0500     | 10:19:22 AM | 9.0500     | 8.1000    |             | 9.0500     | 9.0500     | 9.0500    | 9.0500      |
| PBC 6.0796 05/05/26    | PBCOM 05-26      | PH0000059602 |              | 6.0796 | 459  | 1.26 | 5/5/2026   |             |            |             |            | 6.1200    |             |            |            |           |             |
| ALIPM 6.369 05/06/26   | ALI 26 R24       | ALI2FXBD2026 | PHY0488FAS93 | 6.3690 | 460  | 1.26 | 5/6/2026   |             |            |             |            | 6.8500    |             |            |            |           |             |
| FLIPM 4.1838 05/18/26  | FLI 26 R23       | FLIFXBND2026 |              | 4.1838 | 472  | 1.29 | 5/18/2026  |             |            |             |            | 6.8500    |             |            |            |           |             |
| ACPM 3.7874 05/28/26   | AC 05-26 R24     | ACFXBOND2026 |              | 3.7874 | 482  | 1.32 | 5/28/2026  |             |            |             |            | 6.8500    |             |            |            |           |             |
| AEVPM 6.8725 06/07/26  | AEV 26 R25       | AEVFXBND2026 |              | 6.8725 | 492  | 1.35 | 6/7/2026   |             |            |             |            | 6.8500    |             |            |            |           |             |

| 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 |
|------------------------|----------------|----------------|--------------|--------|------|------|------------|-------------|------------|-------------|------------|-----------|-------------|------------|------------|-----------|-------------|
| DEVPHI 6.0503 06/13/26 | ES DBP 06-26   |                | PH0000059776 | 6.0503 | 498  | 1.36 | 6/13/2026  |             |            |             |            | 6.5000    |             |            |            |           |             |
| EDCPM 3.7305 06/25/26  | EDC 06-26 R24  | EDCFXBND2026   |              | 3.7305 | 510  | 1.40 | 6/25/2026  |             |            |             |            | 6.8500    |             |            |            |           |             |
| RCBPM 4.18 06/30/26    | RCB 06-26      | RCBFXBLT2026   |              | 4.1800 | 515  | 1.41 | 6/30/2026  |             |            |             |            |           |             |            |            |           |             |
| RLCPM 6.0972 06/30/26  | RLC 06-26      |                | PH0000057143 | 6.0972 | 515  | 1.41 | 6/30/2026  | 4.960000    | 6.4000     | 3:24:43 PM  | 5.9645     | 6.8500    |             | 5.9500     | 6.4000     | 5.9500    | 6.4000      |
| SMCGL 5.1792 07/11/28  | SMCGP 26 R23   | SMCGPFBND2026  | PHY806B2AF32 | 5.1792 | 526  | 1.44 | 7/11/2028  |             |            |             |            | 9.7500    |             |            |            |           |             |
| SMPHPM 4.2005 07/26/26 | SMPH 26 R23    | SMPHFXBD2026   | PHY8076NAE41 | 4.2005 | 541  | 1.48 | 7/26/2026  | 3.500000    | 6.2250     | 2:15:10 PM  | 6.2250     | 6.8500    |             | 6.2250     | 6.2250     | 6.2250    | 6.2250      |
| FDCPM 6.3206 08/07/26  | FDC 08-26      |                | PH0000058257 | 6.3206 | 553  | 1.51 | 8/7/2026   |             |            |             |            | 6.8500    |             |            |            |           |             |
| MBTBM 3.6 09/04/26     | MBT 09-26      | MBTFXBLT2026   | PHY59775AK52 | 3.6000 | 581  | 1.59 | 9/4/2026   |             |            |             |            |           |             |            |            |           |             |
| DNLPM 3.5962 09/14/26  | DNL 26 R24     | DNLFXBND2026   |              | 3.5962 | 591  | 1.62 | 9/14/2026  |             |            |             |            | 6.8500    |             |            |            |           |             |
| APPM 5.2757 10/14/26   | AP 26 R25      | APC2FXBD2026   | PHY0005MAE94 | 5.2757 | 621  | 1.70 | 10/14/2026 |             |            |             |            | 6.8500    |             |            |            |           |             |
| UBPPM 6.68 12/05/26    | UBP 12-26      |                | PH0000057960 | 6.6800 | 673  | 1.84 | 12/5/2026  |             |            |             |            | 6.2500    |             |            |            |           |             |
| VLLPM 7.5426 12/06/26  | VLL 12-26      |                | PH0000057994 | 7.5426 | 674  | 1.85 | 12/6/2026  |             |            |             |            | 7.7500    |             |            |            |           |             |
| DDPM 5.9721 12/15/26   | DD 26 R23      | DDFXBOND2026   |              | 5.9721 | 683  | 1.87 | 12/15/2026 |             |            |             |            | 14.5000   |             |            |            |           |             |
| ALIPM 4.9899 02/06/27  | ALI 27 R24     | ALI2FXBD2027   | PHY0488FAU40 | 4.9899 | 736  | 2.02 | 2/6/2027   |             |            |             |            | 6.8250    |             |            |            |           |             |
| SMPM 4.7713 02/18/27   | SM 27 R25      | SMICFXBD2027   |              | 4.7713 | 748  | 2.05 | 2/18/2027  | 10.000000   | 6.0000     | 11:35:23 AM | 6.0000     | 6.7500    |             | 6.0000     | 6.0000     | 6.0000    | 6.0000      |
| CPGPM 5.7524 02/24/27  | CPG 27 R25     | CPGIFXBD2027   |              | 5.7524 | 754  | 2.06 | 2/24/2027  |             |            |             |            | 9.1000    |             |            |            |           |             |
| SMCPM 5.7613 03/01/27  | SMC 27 R24     | SMCGFXBND2027  | PHY7501DAD58 | 5.7613 | 759  | 2.08 | 3/1/2027   | 5.000000    | 8.2500     | 3:32:58 PM  | 8.2500     | 8.2500    |             | 8.2500     | 8.2500     | 8.2500    | 8.2500      |
| SMCPM 5.2704 03/04/27  | SMC 27 R25     | SMC3FXBD2027   |              | 5.2704 | 762  | 2.09 | 3/4/2027   |             |            |             |            | 8.9500    |             |            |            |           |             |
| FBPM 5.114 03/10/27    | SMPB 27 R25    | SMPBFXBD2027   | PHY7510JAB53 | 5.2500 | 768  | 2.10 | 3/10/2027  |             |            |             |            | 8.9500    | 7.7500      |            |            |           |             |
| APPM 5.3068 03/17/27   | AP 27 R25      | APC2FXBD2027   |              | 5.3068 | 775  | 2.12 | 3/17/2027  |             |            |             |            | 6.7750    |             |            |            |           |             |
| STIEPM 6.3756 03/23/27 | STIESG 27 R24  | STIGFXBD2027   |              | 6.3756 | 781  | 2.14 | 3/23/2027  |             |            |             |            | 6.8500    |             |            |            |           |             |
| SMPHPM 5.0583 03/25/27 | SMPH 27 R25    | SMPHFXBD2027   |              | 5.0583 | 783  | 2.14 | 3/25/2027  |             |            |             |            | 6.8250    |             |            |            |           |             |
| CNVVRM 5.5942 04/08/27 | CNVRG 27 R25   | CNVRGFXBD2027  |              | 5.5942 | 797  | 2.18 | 4/8/2027   |             |            |             |            | 6.8000    |             |            |            |           |             |
| SMPHPM 5.6141 04/22/27 | SMPH 04-27 R25 | SMPH2FBD2027   |              | 5.6141 | 811  | 2.22 | 4/22/2027  | 4.000000    | 6.3500     | 3:56:21 PM  | 6.3500     | 6.8250    |             | 6.3500     | 6.3500     | 6.3500    | 6.3500      |
| ALIPM 5.2624 05/02/27  | ALI 05-27 R24  | ALIFXBND2027   | PHY0488FAM24 | 5.2624 | 821  | 2.25 | 5/2/2027   |             |            |             |            | 6.7750    |             |            |            |           |             |
| SMPHPM 6.2151 05/23/27 | SMPH 05-27 R25 | SMPH 05-27 R25 | PH0000056855 | 6.2151 | 842  | 2.31 | 5/23/2027  |             |            |             |            | 6.8250    |             |            |            |           |             |
| ACPM 5.6239 05/26/27   | AC 27 R25      | AC2FXBND2027   |              | 5.6239 | 845  | 2.31 | 5/26/2027  | 1.000000    | 6.1600     | 2:53:53 PM  | 6.1600     | 6.7750    |             | 6.1600     | 6.1600     | 6.1600    | 6.1600      |
| EDCPM 6.7478 05/27/27  | EDC 05-27 R26  |                | PH0000058810 | 6.7478 | 846  | 2.32 | 5/27/2027  |             |            |             |            | 6.8000    |             |            |            |           |             |
| FLIPM 9.9829 06/01/27  | FLI 27 R26     |                | PH0000057812 | 6.9829 | 851  | 2.33 | 6/1/2027   |             |            |             |            | 6.8250    |             |            |            |           |             |
| FLIPM 6.4146 06/23/27  | FLI 06-27 R25  | FLI2FXBD2027   |              | 6.4146 | 873  | 2.39 | 6/23/2027  |             |            |             |            | 6.8250    |             |            |            |           |             |
| SMPHPM 6.5754 06/24/27 | SMPH 06-27     |                | PH0000058869 | 6.5754 | 874  | 2.39 | 6/24/2027  | 0.500000    | 6.3500     | 3:51:31 PM  | 6.3500     | 6.8000    |             | 6.3500     | 6.3500     | 6.3500    | 6.3500      |
| APPM 5.3367 07/03/27   | AP 07-27 R24   | APCFXBND2027   | PHY0005MAB55 | 5.3367 | 883  | 2.42 | 7/3/2027   | 6.900000    | 6.2500     | 2:14:05 PM  | 6.2500     | 6.8000    |             | 6.2500     | 6.2500     | 6.2500    | 6.2500      |
| ALIPM 6.211 07/04/27   | ALI 07-27 R24  | ALI3FXBD2027   |              | 6.2110 | 884  | 2.42 | 7/4/2027   | 1.000000    | 6.1600     | 2:54:46 PM  | 6.1600     | 6.8000    |             | 6.1600     | 6.1600     | 6.1600    | 6.1600      |
| SMCPM 3.3832 07/08/27  | SMC 07-27 R25  | SMC2FXBD2027   |              | 7.4650 | 888  | 2.43 | 7/8/2027   |             |            |             |            | 7.6500    |             |            |            |           |             |
| MWIDPM 7.6348 07/11/27 | MWIDE 07-27    |                | PH0000059032 | 7.6348 | 891  | 2.44 | 7/11/2027  |             |            |             |            | 10.0000   |             |            |            |           |             |
| AEVPM 6.0169 08/06/27  | AEV 27 R22     | AEVFXBND2027   | PHY0001ZAE44 | 6.0169 | 917  | 2.51 | 8/6/2027   |             |            |             |            | 6.8250    |             |            |            |           |             |
| VLLPM 6.2255 08/08/27  | VLL 27 R24     | VLLFXBND2027   | PHY9382GAD89 | 6.2255 | 919  | 2.52 | 8/8/2027   | 15.000000   | 7.0000     | 3:44:02 PM  | 7.0000     | 8.9500    |             | 7.0000     | 7.0000     | 7.0000    | 7.0000      |
| MWIDPM 7.9663 08/17/27 | MWIDE 27 R25   | MWIDEFBD2027   |              | 7.9663 | 928  | 2.54 | 8/17/2027  |             |            |             |            | 10.0000   |             |            |            |           |             |
| RLCPM 5.9362 08/26/27  | RLC 27 R25     | RLCFXBND2027   |              | 5.9362 | 937  | 2.57 | 8/26/2027  |             |            |             |            | 6.8250    |             |            |            |           |             |
| ACENPM 6.0526 09/22/27 | ACEN 27 R25    | ACENFXBD2027   |              | 6.0526 | 964  | 2.64 | 9/22/2027  |             |            |             |            | 8.2500    |             |            |            |           |             |
| PCORPM 4.3368 10/12/27 | PCOR 27 R25    | PCORFXBD2027   |              | 4.3368 | 984  | 2.69 | 10/12/2027 |             |            |             |            | 7.2500    |             |            |            |           |             |
| DEVPHI 6.1294 12/13/27 | ES DBP 12-27   |                | PH0000059768 | 6.1294 | 1046 | 2.86 | 12/13/2027 |             |            |             |            | 6.6500    |             |            |            |           |             |
| FLIPM 5.2579 12/21/27  | FLI 27 R25     | FLIFXBND2027   |              | 5.2579 | 1054 | 2.89 | 12/21/2027 |             |            |             |            | 6.8500    |             |            |            |           |             |
| ALCOPM 6.12/22/27      | ALCO 27 R25    | ALCOFXBD2027   |              | 8.0000 | 1055 | 2.89 | 12/22/2027 |             |            |             |            | 8.1250    |             |            |            |           |             |
| SMCGL 6.5/8 12/22/27   | SMCGP 27 R24   | SMCGPFBND2027  | PHY806B2AJ53 | 6.6250 | 1055 | 2.89 | 12/22/2027 |             |            |             |            | 10.0000   |             |            |            |           |             |
| DDPM 8.008 01/16/28    | DD 01-28 R26   |                | PH0000059081 | 8.0080 | 1080 | 2.96 | 1/16/2028  |             |            |             |            | 8.7500    |             |            |            |           |             |
| CITENE 7.0543 02/10/28 | CREIT 28 R26   | CREITFBD2028   |              | 7.0543 | 1105 | 3.03 | 2/10/2028  |             |            |             |            | 9.0000    |             |            |            |           |             |
| SMCPM 7.4458 03/14/28  | SMC 03-28 R25  | SMC2FXBD2028   |              | 7.4458 | 1138 | 3.12 | 3/14/2028  | 1.000000    | 8.7500     | 3:27:52 PM  | 8.7500     | 7.6500    |             | 8.7500     | 8.7500     | 8.7500    | 8.7500      |
| CPGPM 7.4054 03/17/28  | CPG 28 R26     | CPGIFXBD2028   |              | 7.4054 | 1141 | 3.12 | 3/17/2028  |             |            |             |            | 7.7500    |             |            |            |           |             |
| SMCPM 7.1/8 03/19/28   | SMC 28 R25     | SMCFXBND2028   | PHY7501DAH62 | 7.1250 | 1143 | 3.13 | 3/19/2028  | 4.100000    | 8.5000     | 3:21:16 PM  | 8.5000     | 8.5000    |             | 8.5000     | 8.5000     | 8.5000    | 8.5000      |
| CLIPM 6.9884 04/07/28  | CLI 28 R25     | CLIFXBND2028   |              | 6.9884 | 1162 | 3.18 | 4/7/2028   |             |            |             |            | 7.7500    |             |            |            |           |             |
| SMCGL 7.1051 04/26/28  | SMCGP 28 R26   | SMCGPFBND2028  |              | 7.1051 | 1181 | 3.23 | 4/26/2028  | 1.000000    | 8.8000     | 2:55:41 PM  | 8.8000     | 9.2500    |             | 8.8000     | 8.8000     | 8.8000    | 8.8000      |
| ALIPM 5.8086 05/05/28  | ALI 28 R24     | ALI2FXBD2028   |              | 5.8086 | 1190 | 3.26 | 5/5/2028   |             |            |             |            | 6.8500    |             |            |            |           |             |
| ALIPM 6.0253 06/26/28  | ALI 28 R25     |                | PH0000057044 | 6.0253 | 1242 | 3.40 | 6/26/2028  |             |            |             |            | 6.8500    |             |            |            |           |             |
| RLCPM 6.1663 06/30/28  | RLC 28 R26     |                | PH0000057150 | 6.1663 | 1246 | 3.41 | 6/30/2028  |             |            |             |            | 6.5000    |             |            |            |           |             |
| TOLPM 6.9 07/04/28     | NLEX 28 R25    | NLEXFXBD2028   | PHY6359FAB95 | 6.9000 | 1250 | 3.42 | 7/4/2028   |             |            |             |            | 6.8500    |             |            |            |           |             |
| AEVPM 4.1018 08/09/28  | AEV 28 R25     | AEVFXBND2028   |              | 4.1018 | 1286 | 3.52 | 8/9/2028   |             |            |             |            | 6.8500    |             |            |            |           |             |
| DDPM 9.5354 09/08/28   | ES DD 09-28 A  |                | PH0000058794 | 9.5354 | 1316 | 3.60 | 9/8/2028   |             |            |             |            | 9.5350    |             |            |            |           |             |
| DDPM 9.5354 09/08/28   | ES DD 09-28    |                | PH0000057523 | 9.5354 | 1316 | 3.60 | 9/8/2028   |             |            |             |            | 9.5350    |             |            |            |           |             |
| AEVPM 6.4762 09/21/28  | AEV 09-28 R25  |                | PH0000057572 | 6.4762 | 1329 | 3.64 | 9/21/2028  |             |            |             |            | 6.8500    |             |            |            |           |             |
| APPM 8.5091 10/25/28   | AP 28 R25      | APCFXBND2028   | PHY0005MAD12 | 8.5091 | 1363 | 3.73 | 10/25/2028 |             |            |             |            | 6.8500    |             |            |            |           |             |
| SMPHPM 5.0994 11/15/28 | SMPH 28 R26    | SMPHFXBD2028   |              | 5.0994 | 1384 | 3.79 | 11/15/2028 |             |            |             |            | 6.8500    |             |            |            |           |             |
| APPM 5.0283 12/02/28   | AP 12-28 R25   | APC2FXBD2028   |              | 5.0283 | 1401 | 3.84 | 12/2/2028  |             |            |             |            | 6.8500    |             |            |            |           |             |
| VLLPM 7.6886 12/06/28  | VLL 28 R26     |                | PH0000057986 | 7.6886 | 1405 | 3.85 | 12/6/2028  |             |            |             |            | 7.7000    |             |            |            |           |             |

| 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 |
|------------------------|-------------------|---------------|--------------|--------|------|------|------------|-------------|------------|-------------|------------|-----------|-------------|------------|------------|-----------|-------------|
| SMCPM 5.8434 03/04/29  | SMC 29 R27        | SMCFXBND2029  |              | 5.8434 | 1493 | 4.09 | 3/4/2029   |             |            |             |            | 9.2750    |             |            |            |           |             |
| APPM 5.7388 03/17/29   | AP 29 R26         | APCFXBND2029  |              | 5.7388 | 1506 | 4.12 | 3/17/2029  |             |            |             |            | 6.8750    |             |            |            |           |             |
| SMPHPM 6.1175 04/22/29 | SMPH 29 R27       | SMPHFXBD2029  |              | 6.1175 | 1542 | 4.22 | 4/22/2029  |             |            |             |            | 6.8750    |             |            |            |           |             |
| SMPHPM 6.3275 05/23/29 | SMPH 05-29 R27    |               | PH0000056863 | 6.3275 | 1573 | 4.31 | 5/23/2029  | 20.000000   | 6.4850     | 11:00:44 AM | 6.4850     | 6.8750    |             | 6.4850     | 6.4850     | 6.4850    | 6.4850      |
| ACPM 6.1351 05/26/29   | AC 29 R26         | ACFXBOND2029  |              | 6.1351 | 1576 | 4.32 | 5/26/2029  |             |            |             |            | 6.8750    |             |            |            |           |             |
| EDCPM 6.8873 05/27/29  | EDC 05-29 R27     |               | PH0000058828 | 6.8873 | 1577 | 4.32 | 5/27/2029  |             |            |             |            | 6.8750    |             |            |            |           |             |
| AEVPM 6.321 06/18/29   | AEV 29 R26        | AEVFXBND2029  | PHY0002NAB65 | 6.3210 | 1599 | 4.38 | 6/18/2029  |             |            |             |            | 6.8750    |             |            |            |           |             |
| SMPHPM 6.7537 06/24/29 | SMPH 06-29 R27    |               | PH0000058877 | 6.7537 | 1605 | 4.39 | 6/24/2029  |             |            |             |            | 6.8750    |             |            |            |           |             |
| ALIPM 6.8045 07/04/29  | ALI 29 R26        | ALIFXBND2029  |              | 6.8045 | 1615 | 4.42 | 7/4/2029   |             |            |             |            | 6.9000    |             |            |            |           |             |
| MWIDPM 8.058 07/11/29  | MWIDE 07-29 R27   |               | PH0000059040 | 8.0580 | 1622 | 4.44 | 7/11/2029  |             |            |             |            | 10.0000   |             |            |            |           |             |
| MPIPM 6.7092 07/12/29  | MAYNILAD 07-29 R2 |               | PH0000059065 | 6.7092 | 1623 | 4.44 | 7/12/2029  |             |            |             |            | 6.9000    |             |            |            |           |             |
| DDPM 8.008 09/20/29    | DD 09-29 R27      |               | PH0000059354 | 8.0080 | 1693 | 4.64 | 9/20/2029  |             |            |             |            | 8.7500    | 8.0000      |            |            |           |             |
| SECBPM 6.05 09/20/29   | SECB 09-29        |               | PH0000059230 | 6.0500 | 1693 | 4.64 | 9/20/2029  |             |            |             |            |           |             |            |            |           |             |
| CLIPM 7.3649 10/07/29  | CLI 29 R26        | CLIFXBND2029  |              | 7.3649 | 1710 | 4.68 | 10/7/2029  |             |            |             |            | 7.7000    |             |            |            |           |             |
| AEVPM 7.5321 12/07/29  | AEV 29 R25        | AEV2FXBD2029  |              | 7.5321 | 1771 | 4.85 | 12/7/2029  | 20.000000   | 6.5000     | 10:55:35 AM | 6.5000     | 6.9000    |             | 6.5000     | 6.5000     | 6.5000    | 6.5000      |
| SMCPM 7.8467 12/14/29  | SMC 12-29 R27     | SMC2FXBD2029  |              | 7.8467 | 1778 | 4.87 | 12/14/2029 |             |            |             |            | 9.3500    |             |            |            |           |             |
| ALCOFM 8.7557 12/22/29 | ALCO 29 R27       | ALCOFXBD2029  |              | 8.7557 | 1786 | 4.89 | 12/22/2029 |             |            |             |            | 8.8000    |             |            |            |           |             |
| SMCTOL 8.4783 03/05/30 | SMCTC 03-30 R27   |               | PH0000059727 | 8.4783 | 1859 | 5.09 | 3/5/2030   |             |            |             |            | 6.6500    |             |            |            |           |             |
| CPGPM 7.68 03/17/30    | CPG 30 R27        | CPGIFXBD2030  |              | 7.6800 | 1871 | 5.12 | 3/17/2030  |             |            |             |            | 7.9000    |             |            |            |           |             |
| UBPPM 5.1/4 05/24/30   | UBP 30 R25        | UBPTIER22030  |              | 5.2500 | 1939 | 5.31 | 5/24/2030  |             |            |             |            |           |             |            |            |           |             |
| DDPM 8.05/27/30        | DD 05-30 R27      |               | PH0000059719 | 8.0000 | 1942 | 5.32 | 5/27/2030  |             |            |             |            | 8.1000    |             |            |            |           |             |
| SMCPM 7.2584 01/03/31  | SMC 01-31 R27     |               | PH0000058992 | 7.2584 | 2163 | 5.92 | 1/3/2031   |             |            |             |            | 9.4000    |             |            |            |           |             |
| EDCPM 7.0626 05/27/31  | EDC 05-31 R28     |               | PH0000058836 | 7.0626 | 2307 | 6.32 | 5/27/2031  |             |            |             |            | 6.9750    |             |            |            |           |             |
| SMPHPM 6.965 06/24/31  | SMPH 06-31 R29    |               | PH0000058885 | 6.9650 | 2335 | 6.39 | 6/24/2031  |             |            |             |            | 7.0000    |             |            |            |           |             |
| MWIDPM 8.4758 07/11/31 | MWIDE 07-31 R29   |               | PH0000059057 | 8.4758 | 2352 | 6.44 | 7/11/2031  |             |            |             |            | 10.0000   |             |            |            |           |             |
| ALIPM 4.0776 10/26/31  | ALI 31 R26        | ALIFXBND2031  |              | 4.0776 | 2459 | 6.73 | 10/26/2031 |             |            |             |            | 7.1250    |             |            |            |           |             |
| SMCTOL 6.7026 12/05/31 | SMCTC 12-31 R29   |               | PH0000059735 | 6.7026 | 2499 | 6.84 | 12/5/2031  |             |            |             |            | 6.8500    |             |            |            |           |             |
| SMPHPM 6.5432 04/22/32 | SMPH 32 R29       | SMPHFXBD2032  |              | 6.5432 | 2638 | 7.22 | 4/22/2032  |             |            |             |            | 7.0500    |             |            |            |           |             |
| SMGGL 8.0288 07/26/32  | SMGGP 32 R29      | SMCGPFBBD2032 |              | 8.0288 | 2733 | 7.48 | 7/26/2032  |             |            |             |            | 7.8750    |             |            |            |           |             |
| SMCPM 8.489 12/14/32   | SMC 32 R29        | SMCGFXBND2032 |              | 8.4890 | 2874 | 7.87 | 12/14/2032 | 20.000000   | 9.2750     | 10:59:00 AM | 9.2750     | 9.6500    |             | 9.2750     | 9.2750     | 9.2750    | 9.2750      |
| ALIPM 6.2948 06/26/33  | ALI 33 R29        |               | PH0000057051 | 6.2948 | 3068 | 8.40 | 6/26/2033  |             |            |             |            | 7.0000    |             |            |            |           |             |
| AEVPM 6.8032 09/21/33  | AEV 33 R28        |               | PH0000057564 | 6.8032 | 3155 | 8.64 | 9/21/2033  |             |            |             |            | 7.0500    |             |            |            |           |             |
| ALIPM 6.10/10/33       | ALI 33 R25        | ALIFXBND2033  |              | 6.0000 | 3174 | 8.69 | 10/10/2033 |             |            |             |            | 7.0500    |             |            |            |           |             |
| SMCPM 7.7197 07/03/34  | SMC 07-34 R31     |               | PH0000059008 | 7.7197 | 3440 | 9.42 | 7/3/2034   |             |            |             |            | 9.8950    |             |            |            |           |             |
| MPIPM 7.0931 07/12/34  | MAYNILAD 07-34 R3 |               | PH0000059073 | 7.0931 | 3449 | 9.44 | 7/12/2034  |             |            |             |            | 7.0500    |             |            |            |           |             |
| ALIPM 6.9931 07/18/34  | ALI 07-34 R31     |               | PH0000059115 | 6.9931 | 3455 | 9.46 | 7/18/2034  |             |            |             |            | 7.0750    |             |            |            |           |             |
| ALIPM 6.1334 11/13/34  | ALI 11-34 R31     |               | PH0000059628 | 6.1334 | 3573 | 9.78 | 11/13/2034 | 3.940000    | 6.2750     | 3:52:42 PM  | 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 | 3595 | 9.84 | 12/5/2034  |             |            |             |            | 7.1000    |             |            |            |           |             |