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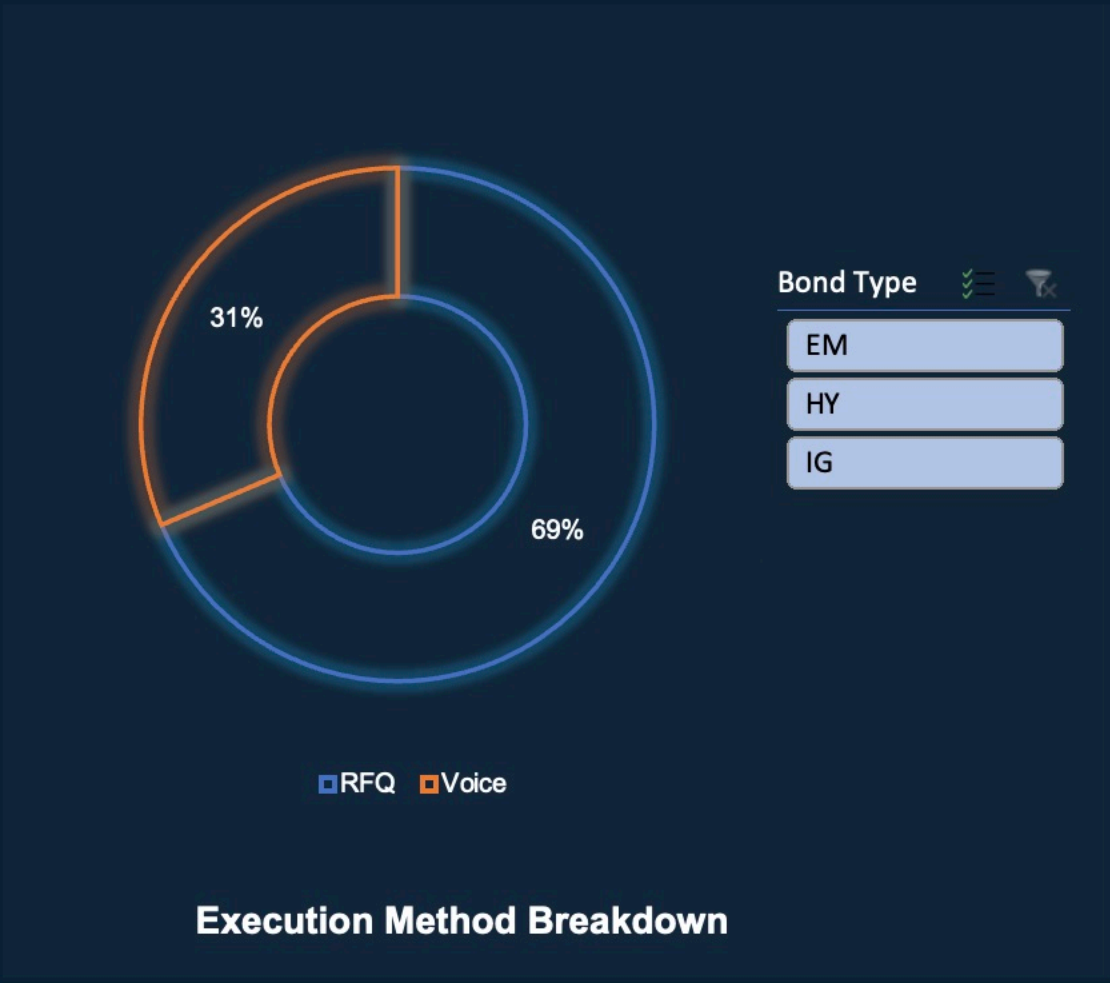
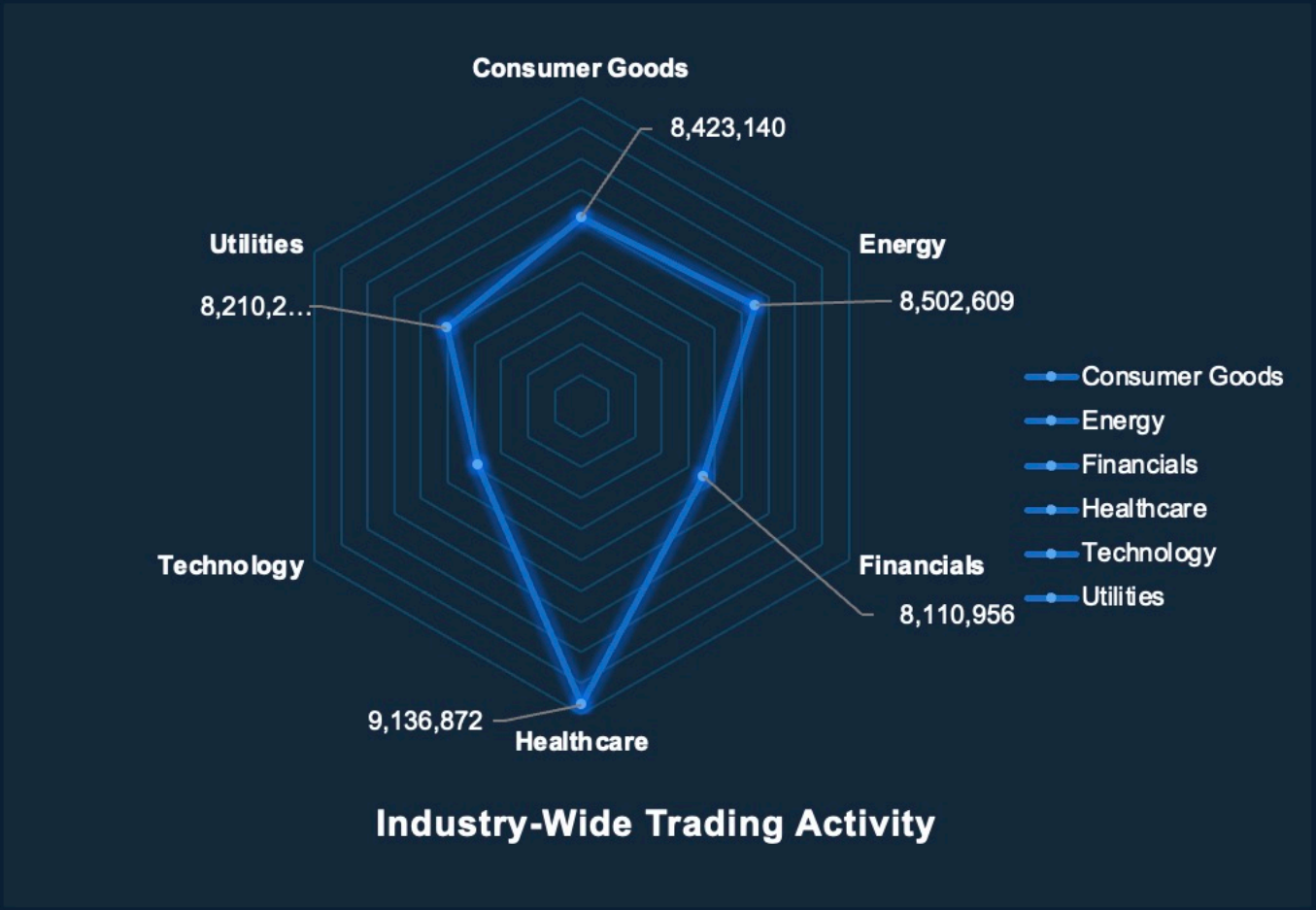
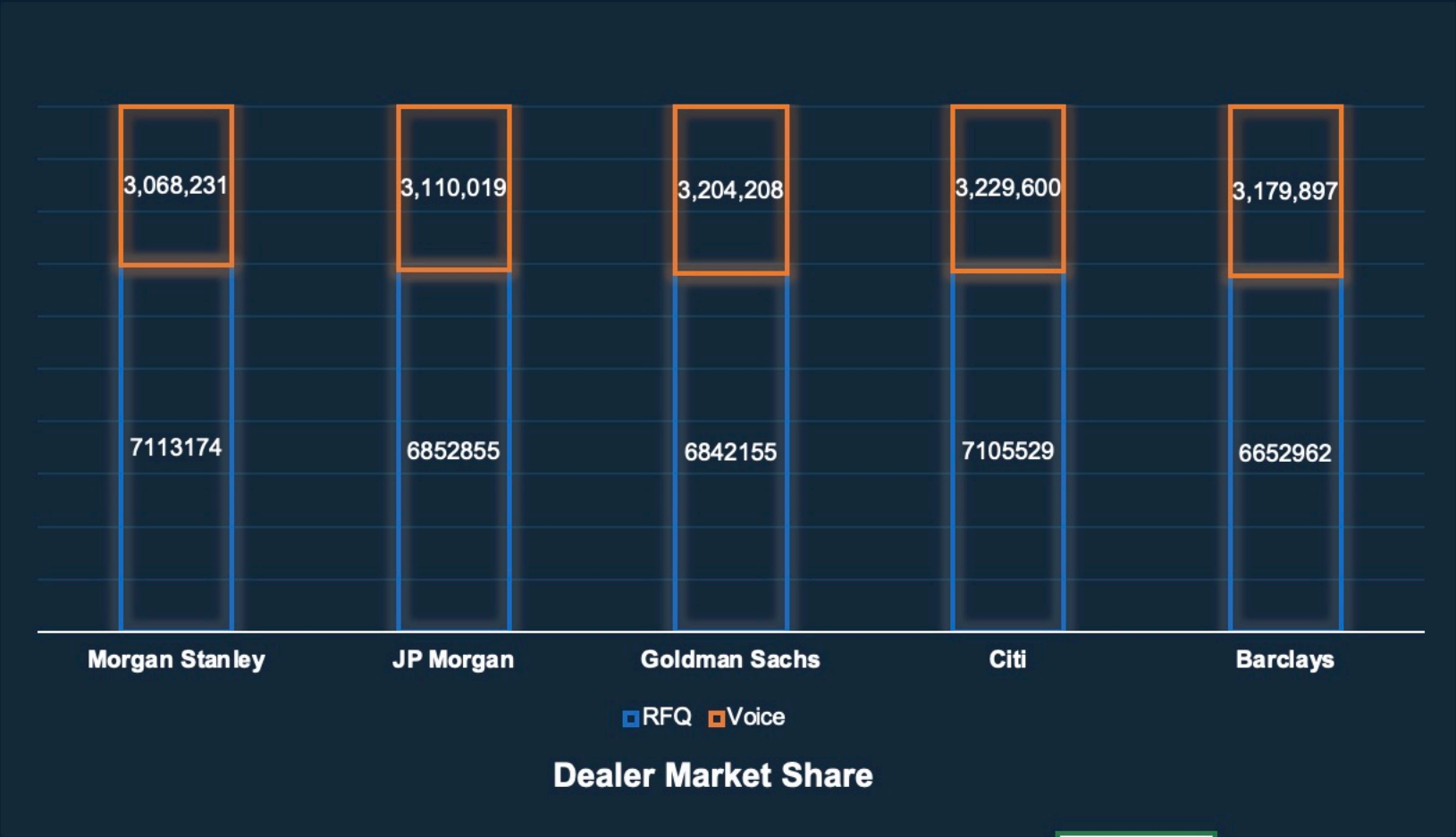
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|----|----------|----------------|--------------|-----------|-------------|----------------|---------------|---------------|--------|-----------|----------|----------------|----------------|------------------|--------------|-----------------------|---|---|---|---|---|--|
| 1 | Trade ID | Trade Time | Security | Bond Type | Bond Rating | Industry | Issuer | Notional (\$) | Price | Yield (%) | Buy/Sell | Counterparty | Dealer | Execution Method | Trade Volume | Transaction Cost (\$) | | | | | | |
| 2 | 100001 | 2024/1/1 09:30 | US Corp Bond | IG | A | Utilities | Vanguard | 74848582 | 106.64 | 3.41 | Buy | Wellington | Barclays | RFQ | 1906 | 83587.57 | | | | | | |
| 3 | 100002 | 2024/1/1 09:31 | US Corp Bond | EM | A | Technology | JPMorgan | 41311319 | 102.02 | 3.1 | Sell | T. Rowe Price | Morgan Stanley | Voice | 240 | 9427.56 | | | | | | |
| 4 | 100003 | 2024/1/1 09:32 | US Corp Bond | HY | AA | Consumer Goods | Microsoft | 32944454 | 94.98 | 10.59 | Sell | Fidelity | JP Morgan | RFQ | 5012 | 26658.11 | | | | | | |
| 5 | 100004 | 2024/1/1 09:33 | US Corp Bond | IG | BBB | Healthcare | Vanguard | 34559207 | 109.73 | 5.69 | Sell | Fidelity | Morgan Stanley | Voice | 5032 | 68534.35 | | | | | | |
| 6 | 100005 | 2024/1/1 09:34 | US Corp Bond | IG | A | Healthcare | Citi | 61158708 | 97.58 | 5.88 | Buy | BlackRock | JP Morgan | Voice | 2819 | 23196.95 | | | | | | |
| 7 | 100006 | 2024/1/1 09:35 | US Corp Bond | IG | BB | Energy | Amazon | 34055777 | 106.9 | 4.44 | Buy | T. Rowe Price | Goldman Sachs | RFQ | 4413 | 32317.32 | | | | | | |
| 8 | 100007 | 2024/1/1 09:36 | US Corp Bond | IG | AAA | Utilities | Tesla | 90045516 | 109.66 | 3.75 | Buy | Vanguard | Goldman Sachs | RFQ | 2076 | 149100.69 | | | | | | |
| 9 | 100008 | 2024/1/1 09:37 | US Corp Bond | HY | BBB | Financials | Microsoft | 33692965 | 85.32 | 8.16 | Buy | Wellington | Barclays | RFQ | 295 | 41367.8 | | | | | | |
| 10 | 100009 | 2024/1/1 09:38 | US Corp Bond | HY | BBB | Energy | Vanguard | 2892839 | 80.67 | 6.69 | Buy | Morgan Stanley | Morgan Stanley | RFQ | 8695 | 4324.94 | | | | | | |
| 11 | 100010 | 2024/1/1 09:39 | US Corp Bond | HY | BBB | Financials | JPMorgan | 39268053 | 93.42 | 10.47 | Sell | Fidelity | JP Morgan | RFQ | 4791 | 131910.99 | | | | | | |
| 12 | 100011 | 2024/1/1 09:40 | US Corp Bond | IG | BB | Utilities | Goldman Sachs | 89787307 | 106.9 | 5.61 | Buy | Wellington | JP Morgan | RFQ | 7794 | 139798.08 | | | | | | |
| 13 | 100012 | 2024/1/1 09:41 | US Corp Bond | EM | BBB | Energy | Microsoft | 14310281 | 101.74 | 3.93 | Sell | Vanguard | Morgan Stanley | RFQ | 5382 | 25688.58 | | | | | | |
| 14 | 100013 | 2024/1/1 09:42 | US Corp Bond | HY | B | Energy | Citi | 43360800 | 91.61 | 6.37 | Sell | Morgan Stanley | Goldman Sachs | RFQ | 3401 | 145393.75 | | | | | | |
| 15 | 100014 | 2024/1/1 09:43 | US Corp Bond | IG | A | Healthcare | JPMorgan | 6582428 | 105.83 | 3.33 | Sell | Fidelity | Goldman Sachs | Voice | 7575 | 16954.62 | | | | | | |
| 16 | 100015 | 2024/1/1 09:44 | US Corp Bond | IG | A | Financials | BlackRock | 22862176 | 96.87 | 4.83 | Buy | T. Rowe Price | JP Morgan | RFQ | 6759 | 48731.93 | | | | | | |
| 17 | 100016 | 2024/1/1 09:45 | US Corp Bond | IG | AAA | Technology | BlackRock | 48535007 | 108.9 | 5.95 | Buy | Vanguard | Barclays | RFQ | 1497 | 112710.12 | | | | | | |
| 18 | 100017 | 2024/1/1 09:46 | US Corp Bond | IG | AAA | Technology | Vanguard | 36657398 | 109.81 | 4.34 | Buy | Vanguard | Goldman Sachs | RFQ | 2015 | 109972.2 | | | | | | |
| 19 | 100018 | 2024/1/1 09:47 | US Corp Bond | IG | AA | Energy | Amazon | 21245250 | 99.96 | 3.79 | Sell | T. Rowe Price | Citi | RFQ | 7726 | 9978.15 | | | | | | |
| 20 | 100019 | 2024/1/1 09:48 | US Corp Bond | IG | AA | Utilities | Amazon | 53616331 | 105.73 | 5.48 | Sell | Morgan Stanley | JP Morgan | RFQ | 6214 | 75081.67 | | | | | | |
| 21 | 100020 | 2024/1/1 09:49 | US Corp Bond | IG | AA | Energy | JPMorgan | 39191483 | 101.32 | 5.14 | Buy | Morgan Stanley | Morgan Stanley | Voice | 5506 | 86417.18 | | | | | | |
| 22 | 100021 | 2024/1/1 09:50 | US Corp Bond | HY | AA | Healthcare | JPMorgan | 23496271 | 84.95 | 11.63 | Buy | Fidelity | Morgan Stanley | RFQ | 2275 | 41945.2 | | | | | | |
| 23 | 100022 | 2024/1/1 09:51 | US Corp Bond | IG | AAA | Financials | Tesla | 57603424 | 109.38 | 3.78 | Buy | Morgan Stanley | JP Morgan | RFQ | 7732 | 129715.71 | | | | | | |
| 24 | 100023 | 2024/1/1 09:52 | US Corp Bond | IG | B | Energy | Goldman Sachs | 40509279 | 97.13 | 4.12 | Sell | Wellington | JP Morgan | RFQ | 9649 | 111955.18 | | | | | | |
| 25 | 100024 | 2024/1/1 09:53 | US Corp Bond | IG | AAA | Utilities | Citi | 68139763 | 96.12 | 3.65 | Sell | Morgan Stanley | Goldman Sachs | Voice | 3209 | 45530.91 | | | | | | |
| 26 | 100025 | 2024/1/1 09:54 | US Corp Bond | IG | BBB | Technology | JPMorgan | 58602580 | 107.56 | 5.65 | Buy | T. Rowe Price | JP Morgan | Voice | 7128 | 121531.21 | | | | | | |
| 27 | 100026 | 2024/1/1 09:55 | US Corp Bond | HY | AA | Financials | Microsoft | 16075894 | 94.31 | 6.54 | Sell | Vanguard | JP Morgan | Voice | 9643 | 36656.23 | | | | | | |
| 28 | 100027 | 2024/1/1 09:56 | US Corp Bond | IG | B | Energy | Citi | 58624692 | 105.32 | 5.38 | Sell | Morgan Stanley | Citi | Voice | 4555 | 113983.32 | | | | | | |
| 29 | 100028 | 2024/1/1 09:57 | US Corp Bond | IG | BB | Financials | Vanguard | 6791206 | 108.95 | 5.22 | Buy | Fidelity | Morgan Stanley | RFQ | 797 | 7681.33 | | | | | | |
| 30 | 100029 | 2024/1/1 09:58 | US Corp Bond | IG | BBB | Healthcare | Tesla | 72539236 | 101.09 | 3.04 | Sell | Wellington | Goldman Sachs | Voice | 5065 | 76734.52 | | | | | | |
| 31 | 100030 | 2024/1/1 09:59 | US Corp Bond | IG | BBB | Technology | Amazon | 87608672 | 96.03 | 3.84 | Sell | Morgan Stanley | Barclays | RFQ | 4911 | 85557.36 | | | | | | |
| 32 | 100031 | 2024/1/1 10:00 | US Corp Bond | HY | AAA | Utilities | Citi | 17826266 | 90.8 | 8.6 | Sell | Wellington | Goldman Sachs | RFQ | 9136 | 49374.75 | | | | | | |
| 33 | 100032 | 2024/1/1 10:01 | US Corp Bond | IG | CCC | Financials | Citi | 34011714 | 109.22 | 3.66 | Buy | Morgan Stanley | Morgan Stanley | RFQ | 4717 | 18223.63 | | | | | | |
| 34 | 100033 | 2024/1/1 10:02 | US Corp Bond | IG | BB | Technology | Citi | 63092177 | 101.98 | 5.45 | Sell | Wellington | Barclays | RFQ | 3599 | 113730.98 | | | | | | |
| 35 | 100034 | 2024/1/1 10:03 | US Corp Bond | EM | BB | Energy | Citi | 10581000 | 103.12 | 3.4 | Sell | Morgan Stanley | JP Morgan | Voice | 6297 | 13758.82 | | | | | | |
| 36 | 100035 | 2024/1/1 10:04 | US Corp Bond | EM | BBB | Utilities | Citi | 7322415 | 97.34 | 3.5 | Buy | Morgan Stanley | Citi | RFQ | 7948 | 5050.63 | | | | | | |
| 37 | 100036 | 2024/1/1 10:05 | US Corp Bond | HY | A | Utilities | Amazon | 11220943 | 83.62 | 8.41 | Buy | BlackRock | Citi | Voice | 9559 | 16522.98 | | | | | | |
| 38 | 100037 | 2024/1/1 10:06 | US Corp Bond | IG | BB | Consumer Goods | Tesla | 82265928 | 102.76 | 3.07 | Sell | Vanguard | Morgan Stanley | Voice | 5875 | 145315.17 | | | | | | |
| 39 | 100038 | 2024/1/1 10:07 | US Corp Bond | IG | AA | Financials | Vanguard | 50859674 | 102.93 | 5.98 | Sell | Fidelity | Morgan Stanley | Voice | 6967 | 77238.15 | | | | | | |
| 40 | 100039 | 2024/1/1 10:08 | US Corp Bond | HY | A | Technology | Citi | 47775358 | 96.2 | 9.04 | Sell | Fidelity | Citi | RFQ | 1750 | 100555.98 | | | | | | |
| 41 | 100040 | 2024/1/1 10:09 | US Corp Bond | IG | AAA | Financials | Citi | 33485626 | 106.51 | 4.95 | Buy | BlackRock | Barclays | RFQ | 2958 | 55812.73 | | | | | | |
| 42 | 100041 | 2024/1/1 10:10 | US Corp Bond | IG | B | Energy | Vanguard | 29905912 | 98.04 | 3.76 | Buy | Morgan Stanley | Barclays | Voice | 5822 | 9343.68 | | | | | | |
| 43 | 100042 | 2024/1/1 10:11 | US Corp Bond | IG | AA | Energy | JPMorgan | 35811704 | 109.13 | 5.86 | Sell | Vanguard | Goldman Sachs | RFQ | 7259 | 14270.7 | | | | | | |
| 44 | 100043 | 2024/1/1 10:12 | US Corp Bond | IG | AA | Utilities | JPMorgan | 48283818 | 97.63 | 4 | Buy | Wellington | JP Morgan | Voice | 9865 | 64687.77 | | | | | | |
| 45 | 100044 | 2024/1/1 10:13 | US Corp Bond | EM | A | Utilities | Amazon | 20258844 | 97.96 | 3.38 | Buy | BlackRock | Barclays | Voice | 7973 | 18930.07 | | | | | | |
| 46 | 100045 | 2024/1/1 10:14 | US Corp Bond | IG | BBB | Technology | Tesla | 43998848 | 95.19 | 4.36 | Buy | Fidelity | JP Morgan | RFQ | 163 | 28175.71 | | | | | | |
| 47 | 100046 | 2024/1/1 10:15 | US Corp Bond | HY | BBB | Healthcare | Tesla | 11962823 | 96.75 | 9.44 | Buy | Fidelity | Morgan Stanley | RFQ | 3462 | 22146.35 | | | | | | |
| 48 | 100047 | 2024/1/1 10:16 | US Corp Bond | IG | AA | Financials | Goldman Sachs | 16987646 | 101.43 | 5.89 | Buy | T. Rowe Price | Barclays | RFQ | 7026 | 32086.84 | | | | | | |



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| 2 | | | | | | |
| 3 | Row Labels | Sum of Trade Volume | Sum of Price | | | |
| 4 | + 1-Jan | 4342363 | 85965.98 | | | |
| 5 | + 2-Jan | 7315988 | 141469.08 | | | |
| 6 | + 3-Jan | 7326447 | 141926.21 | | | |
| 7 | + 4-Jan | 7158849 | 142224 | | | |
| 8 | + 5-Jan | 7351766 | 142767.62 | | | |
| 9 | + 6-Jan | 7271276 | 142632.02 | | | |
| 10 | + 7-Jan | 7275511 | 142366.2 | | | |
| 11 | + 8-Jan | 2423120 | 48383.76 | | | |
| 12 | Grand Total | 50465320 | 987734.87 | | | |
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| 2 | | | | | | |
| 3 | <div></div> | Sum of Trade Volume | | | | |
| 4 | RFQ | 34622562 | | | | |
| 5 | Voice | 15842758 | | | | |
| 6 | Grand Total | 50465320 | | | | |
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| 2 | | | | | | |
| 3 | Sum of Trade Volume Column Labels | | | | | |
| 4 | Row Labels | RFQ | Voice | Grand Total | | |
| 5 | Barclays | 6652962 | 3179897 | 9832859 | | |
| 6 | Citi | 7105529 | 3229600 | 10335129 | | |
| 7 | Goldman Sachs | 6842155 | 3204208 | 10046363 | | |
| 8 | JP Morgan | 6852855 | 3110019 | 9962874 | | |
| 9 | Morgan Stanley | 7113174 | 3068231 | 10181405 | | |
| 10 | Grand Total | 34566675 | 15791955 | 50358630 | | |
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| | A | B | C | D | E |
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| 3 | Row Labels | Sum of Trade Volume | | | |
| 4 | Consumer Goods | 8423140 | | | |
| 5 | Energy | 8502609 | | | |
| 6 | Financials | 8110956 | | | |
| 7 | Healthcare | 9136872 | | | |
| 8 | Technology | 7974787 | | | |
| 9 | Utilities | 8210266 | | | |
| 10 | Grand Total | 50358630 | | | |
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