

| Instrument Name | 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 |
|------------------|------------------|--------|------|------|------------|-------------|------------|-------------|------------|-----------|-------------|------------|------------|-----------|-------------|
| AC 19 R16-T30 | ACFXBOND2019-T30 | 5.4500 | 1178 | 3.23 | 11/23/2019 | | | | | | | | | | |
| GTCAP 20 R17 | GTCFXBND2020 | 4.8371 | 1274 | 3.49 | 2/27/2020 | 4.000000 | 4.1000 | 2:34:29 PM | 4.3489 | 4.5000 | 3.3000 | 4.6000 | 4.6000 | 4.1000 | 4.1000 |
| GTCAP 20 R17-NWT | GTCFXBND2020-NWT | 4.8371 | 1274 | 3.49 | 2/27/2020 | | | | | | | | | | |
| GTCAP 20 R17-T25 | GTCFXBND2020-T25 | 4.8371 | 1274 | 3.49 | 2/27/2020 | | | | | | | | | | |
| GTCAP 20 R17-T30 | GTCFXBND2020-T30 | 4.8371 | 1274 | 3.49 | 2/27/2020 | | | | | | | | | | |
| SMPH 03-20 | SMPHFXBD2020 | 5.1000 | 1277 | 3.50 | 3/1/2020 | | | | | 4.1000 | | | | | |
| SMPH 03-20-NWT | SMPHFXBD2020-NWT | 5.1000 | 1277 | 3.50 | 3/1/2020 | | | | | | | | | | |
| SMPH 03-20-T25 | SMPHFXBD2020-T25 | 5.1000 | 1277 | 3.50 | 3/1/2020 | | | | | | | | | | |
| SMPH 03-20-T30 | SMPHFXBD2020-T30 | 5.1000 | 1277 | 3.50 | 3/1/2020 | | | | | | | | | | |
| CPG 20 R18 | CPGIFXBD2020 | 6.6878 | 1278 | 3.50 | 3/2/2020 | | | | | 6.2500 | | | | | |
| CPG 20 R18-NWT | CPGIFXBD2020-NWT | 6.6878 | 1278 | 3.50 | 3/2/2020 | | | | | | | | | | |
| CPG 20 R18-T25 | CPGIFXBD2020-T25 | 6.6878 | 1278 | 3.50 | 3/2/2020 | | | | | | | | | | |
| CPG 20 R18-T30 | CPGIFXBD2020-T30 | 6.6878 | 1278 | 3.50 | 3/2/2020 | | | | | | | | | | |
| MBT 04-20 | MBLTNCD2020 | 4.0000 | 1331 | 3.64 | 4/24/2020 | | | | | | | | | | |
| EDC 20 R18 | EDCFXBD2020 | 4.1583 | 1340 | 3.67 | 5/3/2020 | 2.430000 | 3.4000 | 2:19:50 PM | 3.4000 | 4.2000 | | 3.4000 | 3.4000 | 3.4000 | 3.4000 |
| EDC 20 R18-NWT | EDCFXBD2020-NWT | 4.1583 | 1340 | 3.67 | 5/3/2020 | | | | | | | | | | |
| EDC 20 R18-T25 | EDCFXBD2020-T25 | 4.1583 | 1340 | 3.67 | 5/3/2020 | | | | | | | | | | |
| EDC 20 R18-T30 | EDCFXBD2020-T30 | 4.1583 | 1340 | 3.67 | 5/3/2020 | | | | | | | | | | |
| PNB 06-20 | PNBLTNC2020 | 4.1250 | 1380 | 3.78 | 6/12/2020 | | | | | | | | | | |
| RCB 06-20 | RCBLTNC2020 | 4.1250 | 1387 | 3.80 | 6/19/2020 | | | | | | | | | | |
| GLO 20 R18 | GLOFXBND2020 | 4.8875 | 1415 | 3.87 | 7/17/2020 | 2.390000 | 3.4000 | 2:17:57 PM | 3.4000 | 4.5000 | | 3.4000 | 3.4000 | 3.4000 | 3.4000 |
| GLO 20 R18-NWT | GLOFXBND2020-NWT | 4.8875 | 1415 | 3.87 | 7/17/2020 | | | | | | | | | | |
| GLO 20 R18-T25 | GLOFXBND2020-T25 | 4.8875 | 1415 | 3.87 | 7/17/2020 | | | | | | | | | | |
| GLO 20 R18-T30 | GLOFXBND2020-T30 | 4.8875 | 1415 | 3.87 | 7/17/2020 | | | | | | | | | | |
| SLTC 20 R18 | SLTCFXBD2020 | 4.9925 | 1451 | 3.97 | 8/22/2020 | | | | | 4.5000 | | | | | |
| SLTC 20 R18-NWT | SLTCFXBD2020-NWT | 4.9925 | 1451 | 3.97 | 8/22/2020 | | | | | | | | | | |
| SLTC 20 R18-T25 | SLTCFXBD2020-T25 | 4.9925 | 1451 | 3.97 | 8/22/2020 | | | | | | | | | | |
| SLTC 20 R18-T30 | SLTCFXBD2020-T30 | 4.9925 | 1451 | 3.97 | 8/22/2020 | | | | | | | | | | |
| BDO 10-20 | BDO2LTNC2020 | 3.7500 | 1496 | 4.10 | 10/6/2020 | | | | | 5.0000 | | | | | |
| ALI 20 R19 | ALIFXBND2020 | 4.6250 | 1500 | 4.11 | 10/10/2020 | 1.000000 | 4.0000 | 2:08:16 PM | 4.0000 | 4.1250 | 3.4000 | 4.0000 | 4.0000 | 4.0000 | 4.0000 |
| ALI 20 R19-NWT | ALIFXBND2020-NWT | 4.6250 | 1500 | 4.11 | 10/10/2020 | | | | | | | | | | |
| ALI 20 R19-T25 | ALIFXBND2020-T25 | 4.6250 | 1500 | 4.11 | 10/10/2020 | | | | | | | | | | |
| ALI 20 R19-T30 | ALIFXBND2020-T30 | 4.6250 | 1500 | 4.11 | 10/10/2020 | | | | | | | | | | |
| HOUSE 10-20 | HOUSEFBD2020 | 6.2080 | 1506 | 4.12 | 10/16/2020 | | | | | 6.2000 | 4.8000 | | | | |
| HOUSE 10-20-NWT | HOUSEFBD2020-NWT | 6.2080 | 1506 | 4.12 | 10/16/2020 | | | | | | | | | | |
| HOUSE 10-20-T25 | HOUSEFBD2020-T25 | 6.2080 | 1506 | 4.12 | 10/16/2020 | | | | | | | | | | |
| HOUSE 10-20-T30 | HOUSEFBD2020-T30 | 6.2080 | 1506 | 4.12 | 10/16/2020 | | | | | | | | | | |
| AEV 11-20 | AEV2FXBD2020 | 4.4722 | 1527 | 4.18 | 11/6/2020 | | | | | 3.9100 | 3.5000 | | | | |
| AEV 11-20-NWT | AEV2FXBD2020-NWT | 4.4722 | 1527 | 4.18 | 11/6/2020 | | | | | | | | | | |
| AEV 11-20-T25 | AEV2FXBD2020-T25 | 4.4722 | 1527 | 4.18 | 11/6/2020 | | | | | | | | | | |
| AEV 11-20-T30 | AEV2FXBD2020-T30 | 4.4722 | 1527 | 4.18 | 11/6/2020 | | | | | | | | | | |
| FLI 20 R19 | FLIFXBND2020 | 4.8562 | 1529 | 4.19 | 11/8/2020 | | | | | 4.0500 | 3.3000 | | | | |
| FLI 20 R19-NWT | FLIFXBND2020-NWT | 4.8562 | 1529 | 4.19 | 11/8/2020 | | | | | | | | | | |
| FLI 20 R19-T25 | FLIFXBND2020-T25 | 4.8562 | 1529 | 4.19 | 11/8/2020 | | | | | | | | | | |
| FLI 20 R19-T30 | FLIFXBND2020-T30 | 4.8562 | 1529 | 4.19 | 11/8/2020 | | | | | | | | | | |
| AEV 20 R19 | AEVFXBND2020 | 4.4125 | 1542 | 4.22 | 11/21/2020 | | | | | 4.0500 | | | | | |
| AEV 20 R19-NWT | AEVFXBND2020-NWT | 4.4125 | 1542 | 4.22 | 11/21/2020 | | | | | | | | | | |
| AEV 20 R19-T25 | AEVFXBND2020-T25 | 4.4125 | 1542 | 4.22 | 11/21/2020 | | | | | | | | | | |
| AEV 20 R19-T30 | AEVFXBND2020-T30 | 4.4125 | 1542 | 4.22 | 11/21/2020 | | | | | | | | | | |
| MER 20 P19 | MERFXBND2020 | 4.3750 | 1563 | 4.28 | 12/12/2020 | | | | | 4.0000 | | | | | |
| MER 20 P19-NWT | MERFXBND2020-NWT | 4.3750 | 1563 | 4.28 | 12/12/2020 | | | | | | | | | | |
| MER 20 P19-T25 | MERFXBND2020-T25 | 4.3750 | 1563 | 4.28 | 12/12/2020 | | | | | | | | | | |
| MER 20 P19-T30 | MERFXBND2020-T30 | 4.3750 | 1563 | 4.28 | 12/12/2020 | | | | | | | | | | |
| TEL 21 R19 | TELFXBND2021 | 5.2250 | 1619 | 4.43 | 2/6/2021 | | | | | 4.1250 | | | | | |

| Instrument Name | 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 |
|------------------|-------------------|--------|------|------|------------|-------------|------------|-------------|------------|-----------|-------------|------------|------------|-----------|-------------|
| FLI 22 R20-T30 | FLIFXBND2022-T30 | 5.3567 | 2179 | 5.97 | 8/20/2022 | | | | | | | | | | |
| GTCAP 23 R20 | GTCFBND2023 | 5.0937 | 2370 | 6.49 | 2/27/2023 | | | | | 5.9000 | | | | | |
| GTCAP 23 R20-NWT | GTCFBND2023-NWT | 5.0937 | 2370 | 6.49 | 2/27/2023 | | | | | | | | | | |
| GTCAP 23 R20-T25 | GTCFBND2023-T25 | 5.0937 | 2370 | 6.49 | 2/27/2023 | | | | | | | | | | |
| GTCAP 23 R20-T30 | GTCFBND2023-T30 | 5.0937 | 2370 | 6.49 | 2/27/2023 | | | | | | | | | | |
| EDC 23 R19 | EDCFBND2023 | 4.7312 | 2435 | 6.67 | 5/3/2023 | | | | | 5.0000 | | | | | |
| EDC 23 R19-NWT | EDCFBND2023-NWT | 4.7312 | 2435 | 6.67 | 5/3/2023 | | | | | | | | | | |
| EDC 23 R19-T25 | EDCFBND2023-T25 | 4.7312 | 2435 | 6.67 | 5/3/2023 | | | | | | | | | | |
| EDC 23 R19-T30 | EDCFBND2023-T30 | 4.7312 | 2435 | 6.67 | 5/3/2023 | | | | | | | | | | |
| AC 23 R22 | ACFBOND2023 | 3.9200 | 2500 | 6.84 | 7/7/2023 | | | | | 3.8750 | | | | | |
| AC 23 R22-NWT | ACFBOND2023-NWT | 3.9200 | 2500 | 6.84 | 7/7/2023 | | | | | | | | | | |
| AC 23 R22-T25 | ACFBOND2023-T25 | 3.9200 | 2500 | 6.84 | 7/7/2023 | | | | | | | | | | |
| AC 23 R22-T30 | ACFBOND2023-T30 | 3.9200 | 2500 | 6.84 | 7/7/2023 | | | | | | | | | | |
| SMCGP 23 R21 | SMCGPFBND2023 | 4.7575 | 2504 | 6.86 | 7/11/2023 | 34.200000 | 4.0500 | 2:36:41 PM | 4.0875 | 4.3750 | | 4.1000 | 4.1250 | 4.0500 | 4.0500 |
| SMCGP 23 R21-NWT | SMCGPFBND2023-NWT | 4.7575 | 2504 | 6.86 | 7/11/2023 | | | | | | | | | | |
| SMCGP 23 R21-T25 | SMCGPFBND2023-T25 | 4.7575 | 2504 | 6.86 | 7/11/2023 | | | | | | | | | | |
| SMCGP 23 R21-T30 | SMCGPFBND2023-T30 | 4.7575 | 2504 | 6.86 | 7/11/2023 | | | | | | | | | | |
| GLO 23 R20 | GLOFBND2023 | 5.2792 | 2510 | 6.87 | 7/17/2023 | | | | | 4.7000 | | | | | |
| GLO 23 R20-NWT | GLOFBND2023-NWT | 5.2792 | 2510 | 6.87 | 7/17/2023 | | | | | | | | | | |
| GLO 23 R20-T25 | GLOFBND2023-T25 | 5.2792 | 2510 | 6.87 | 7/17/2023 | | | | | | | | | | |
| GLO 23 R20-T30 | GLOFBND2023-T30 | 5.2792 | 2510 | 6.87 | 7/17/2023 | | | | | | | | | | |
| FLI 23 R20 | FLIFXBND2023 | 5.4333 | 2624 | 7.18 | 11/8/2023 | | | | | 4.9000 | | | | | |
| FLI 23 R20-NWT | FLIFXBND2023-NWT | 5.4333 | 2624 | 7.18 | 11/8/2023 | | | | | | | | | | |
| FLI 23 R20-T25 | FLIFXBND2023-T25 | 5.4333 | 2624 | 7.18 | 11/8/2023 | | | | | | | | | | |
| FLI 23 R20-T30 | FLIFXBND2023-T30 | 5.4333 | 2624 | 7.18 | 11/8/2023 | | | | | | | | | | |
| AEV 23 R20 | AEVFBND2023 | 4.6188 | 2637 | 7.22 | 11/21/2023 | | | | | 4.4750 | | | | | |
| AEV 23 R20-NWT | AEVFBND2023-NWT | 4.6188 | 2637 | 7.22 | 11/21/2023 | | | | | | | | | | |
| AEV 23 R20-T25 | AEVFBND2023-T25 | 4.6188 | 2637 | 7.22 | 11/21/2023 | | | | | | | | | | |
| AEV 23 R20-T30 | AEVFBND2023-T30 | 4.6188 | 2637 | 7.22 | 11/21/2023 | | | | | | | | | | |
| FDC 24 R21 | FDCFBND2024 | 6.1458 | 2701 | 7.39 | 1/24/2024 | | | | | 4.7850 | | | | | |
| FDC 24 R21-NWT | FDCFBND2024-NWT | 6.1458 | 2701 | 7.39 | 1/24/2024 | | | | | | | | | | |
| FDC 24 R21-T25 | FDCFBND2024-T25 | 6.1458 | 2701 | 7.39 | 1/24/2024 | | | | | | | | | | |
| FDC 24 R21-T30 | FDCFBND2024-T30 | 6.1458 | 2701 | 7.39 | 1/24/2024 | | | | | | | | | | |
| ALI 24 R20 | ALIFXBND2024 | 5.0000 | 2707 | 7.41 | 1/30/2024 | | | | | 4.4650 | 4.0000 | | | | |
| ALI 24 R20-NWT | ALIFXBND2024-NWT | 5.0000 | 2707 | 7.41 | 1/30/2024 | | | | | | | | | | |
| ALI 24 R20-T25 | ALIFXBND2024-T25 | 5.0000 | 2707 | 7.41 | 1/30/2024 | | | | | | | | | | |
| ALI 24 R20-T30 | ALIFXBND2024-T30 | 5.0000 | 2707 | 7.41 | 1/30/2024 | | | | | | | | | | |
| TEL 24 R21 | TELFXBND2024 | 5.2813 | 2714 | 7.43 | 2/6/2024 | | | | | 4.7000 | | | | | |
| TEL 24 R21-NWT | TELFXBND2024-NWT | 5.2813 | 2714 | 7.43 | 2/6/2024 | | | | | | | | | | |
| TEL 24 R21-T25 | TELFXBND2024-T25 | 5.2813 | 2714 | 7.43 | 2/6/2024 | | | | | | | | | | |
| TEL 24 R21-T30 | TELFXBND2024-T30 | 5.2813 | 2714 | 7.43 | 2/6/2024 | | | | | | | | | | |
| JGS 24 R20 | JGSFBND2024 | 5.3000 | 2735 | 7.49 | 2/27/2024 | | | | | 4.7000 | | | | | |
| JGS 24 R20-NWT | JGSFBND2024-NWT | 5.3000 | 2735 | 7.49 | 2/27/2024 | | | | | | | | | | |
| JGS 24 R20-T25 | JGSFBND2024-T25 | 5.3000 | 2735 | 7.49 | 2/27/2024 | | | | | | | | | | |
| JGS 24 R20-T30 | JGSFBND2024-T30 | 5.3000 | 2735 | 7.49 | 2/27/2024 | | | | | | | | | | |
| MNTC 24 R21 | MNTCFXBD2024 | 5.5000 | 2768 | 7.58 | 3/31/2024 | | | | | 4.7450 | | | | | |
| MNTC 24 R21-NWT | MNTCFXBD2024-NWT | 5.5000 | 2768 | 7.58 | 3/31/2024 | | | | | | | | | | |
| MNTC 24 R21-T25 | MNTCFXBD2024-T25 | 5.5000 | 2768 | 7.58 | 3/31/2024 | | | | | | | | | | |
| MNTC 24 R21-T30 | MNTCFXBD2024-T30 | 5.5000 | 2768 | 7.58 | 3/31/2024 | | | | | | | | | | |
| SMB 24 R21 | SMBFBND2024 | 6.0000 | 2770 | 7.58 | 4/2/2024 | | | | | 4.7500 | 4.0000 | | | | |
| SMB 24 R21-NWT | SMBFBND2024-NWT | 6.0000 | 2770 | 7.58 | 4/2/2024 | | | | | | | | | | |
| SMB 24 R21-T25 | SMBFBND2024-T25 | 6.0000 | 2770 | 7.58 | 4/2/2024 | | | | | | | | | | |
| SMB 24 R21-T30 | SMBFBND2024-T30 | 6.0000 | 2770 | 7.58 | 4/2/2024 | | | | | | | | | | |
| SM 24 R21 | SMICFXBD2024 | 5.6125 | 2817 | 7.71 | 5/19/2024 | 8.000000 | 4.1000 | 11:14:28 AM | 4.1000 | 4.6000 | | 4.1000 | 4.1000 | 4.1000 | 4.1000 |

