**CS Board Summary**
**November 29, 2016**

| 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 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| EDC 12-16 | EDCFXBND2016 | 9.3327 | 3 | 0.01 | 12/4/2016 | | | | | 3.0000 | | | | | |
| EDC 12-16-NWT | EDCFXBND2016-NWT | 9.3327 | 3 | 0.01 | 12/4/2016 | | | | | | | | | | |
| EDC 12-16-T25 | EDCFXBND2016-T25 | 9.3327 | 3 | 0.01 | 12/4/2016 | | | | | | | | | | |
| EDC 12-16-T30 | EDCFXBND2016-T30 | 9.3327 | 3 | 0.01 | 12/4/2016 | | | | | | | | | | |
| PNX 12.22.16 | PNXISTCP2016 | | 21 | 0.06 | 12/22/2016 | | | | | 5.5000 | | | | | |
| PNX 12.22.16-NWT | PNXISTCP2016-NWT | | 21 | 0.06 | 12/22/2016 | | | | | | | | | | |
| PNX 01.04.17 | PNXJSTCP2017 | | 34 | 0.09 | 1/4/2017 | | | | | 5.5000 | | | | | |
| PNX 01.04.17-NWT | PNXJSTCP2017-NWT | | 34 | 0.09 | 1/4/2017 | | | | | | | | | | |
| SLAC 01.06.17 | SLACP01C2017 | | 36 | 0.10 | 1/6/2017 | | | | | 5.5000 | | | | | |
| SLAC 01.06.17-NWT | SLACP01C2017-NWT | | 36 | 0.10 | 1/6/2017 | | | | | | | | | | |
| SLAC 01.25.17 | SLACP01D2017 | | 55 | 0.15 | 1/25/2017 | | | | | 5.5000 | | | | | |
| SLAC 01.25.17-NWT | SLACP01D2017-NWT | | 55 | 0.15 | 1/25/2017 | | | | | | | | | | |
| FMIC 2-17 | FMICBOND2017 | 5.6750 | 86 | 0.24 | 2/25/2017 | | | | | 3.4900 | | | | | |
| FMIC 2-17-NWT | FMICBOND2017-NWT | 5.6750 | 86 | 0.24 | 2/25/2017 | | | | | | | | | | |
| FMIC 2-17-T25 | FMICBOND2017-T25 | 5.6750 | 86 | 0.24 | 2/25/2017 | | | | | | | | | | |
| FMIC 2-17-T30 | FMICBOND2017-T30 | 5.6750 | 86 | 0.24 | 2/25/2017 | | | | | | | | | | |
| SMB 03 APR 17 | SMBFXBND2017 | 6.0500 | 122 | 0.33 | 4/2/2017 | | | | | 3.3500 | | | | | |
| SMB 03 APR 17-NWT | SMBFXBND2017-NWT | 6.0500 | 122 | 0.33 | 4/2/2017 | | | | | | | | | | |
| SMB 03 APR 17-T25 | SMBFXBND2017-T25 | 6.0500 | 122 | 0.33 | 4/2/2017 | | | | | | | | | | |
| SMB 03 APR 17-T30 | SMBFXBND2017-T30 | 6.0500 | 122 | 0.33 | 4/2/2017 | | | | | | | | | | |
| PSALM 07-01 | PSAL0717D019 | 7.7500 | 142 | 0.39 | 4/22/2017 | 151.307000 | 2.2500 | 3:47:40 PM | 2.2681 | 2.5750 | 2.2500 | 2.2800 | 2.2800 | 2.2500 | 2.2500 |
| PSALM 07-01-NWT | PSAL0717D019-NWT | 7.7500 | 142 | 0.39 | 4/22/2017 | | | | | | | | | | |
| PSALM 07-01-T25 | PSAL0717D019-T25 | 7.7500 | 142 | 0.39 | 4/22/2017 | | | | | | | | | | |
| PSALM 07-01-T30 | PSAL0717D019-T30 | 7.7500 | 142 | 0.39 | 4/22/2017 | | | | | | | | | | |
| AC 17 P15 | ACFXBOND2017 | 7.2000 | 150 | 0.41 | 4/30/2017 | | | | | 3.2500 | | | | | |
| AC 17 P15-NWT | ACFXBOND2017-NWT | 7.2000 | 150 | 0.41 | 4/30/2017 | | | | | | | | | | |
| AC 17 P15-T25 | ACFXBOND2017-T25 | 7.2000 | 150 | 0.41 | 4/30/2017 | | | | | | | | | | |
| AC 17 P15-T30 | ACFXBOND2017-T30 | 7.2000 | 150 | 0.41 | 4/30/2017 | | | | | | | | | | |
| RCB 06-17 | RCB2NCDC2017 | 5.2500 | 210 | 0.57 | 6/29/2017 | | | | | | | | | | |
| RCB 06-17-NWT | RCB2NCDC2017-NWT | 5.2500 | 210 | 0.57 | 6/29/2017 | | | | | | | | | | |
| RCB Z06-17 | RCB2NCDZ2017 | | 210 | 0.57 | 6/29/2017 | | | | | | | | | | |
| RCB Z06-17-NWT | RCB2NCDZ2017-NWT | | 210 | 0.57 | 6/29/2017 | | | | | | | | | | |
| BBSPT 8-17 | BAHAYBND2017 | 4.8000 | 259 | 0.71 | 8/17/2017 | | | | | 4.2500 | 3.7500 | | | | |
| BBSPT 8-17-NWT | BAHAYBND2017-NWT | 4.8000 | 259 | 0.71 | 8/17/2017 | | | | | | | | | | |
| BBSPT 8-17-T25 | BAHAYBND2017-T25 | 4.8000 | 259 | 0.71 | 8/17/2017 | | | | | | | | | | |
| BBSPT 8-17-T30 | BAHAYBND2017-T30 | 4.8000 | 259 | 0.71 | 8/17/2017 | | | | | | | | | | |
| UCPB 08-17 | UCP3LTNC2017 | 5.8750 | 263 | 0.72 | 8/21/2017 | | | | | 6.7500 | | | | | |
| UCPB 08-17-NWT | UCP3LTNC2017-NWT | 5.8750 | 263 | 0.72 | 8/21/2017 | | | | | | | | | | |
| GLO 17 R15 | GLOFXBND2017 | 5.7500 | 274 | 0.75 | 9/1/2017 | | | | | 3.4900 | | | | | |
| GLO 17 R15-NWT | GLOFXBND2017-NWT | 5.7500 | 274 | 0.75 | 9/1/2017 | | | | | | | | | | |
| GLO 17 R15-T25 | GLOFXBND2017-T25 | 5.7500 | 274 | 0.75 | 9/1/2017 | | | | | | | | | | |
| GLO 17 R15-T30 | GLOFXBND2017-T30 | 5.7500 | 274 | 0.75 | 9/1/2017 | | | | | | | | | | |
| CPG 09-17 | CPGIFXBD2017 | 6.0000 | 275 | 0.75 | 9/2/2017 | | | | | 6.0000 | | | | | |
| CPG 09-17-NWT | CPGIFXBD2017-NWT | 6.0000 | 275 | 0.75 | 9/2/2017 | | | | | | | | | | |
| CPG 09-17-T25 | CPGIFXBD2017-T25 | 6.0000 | 275 | 0.75 | 9/2/2017 | | | | | | | | | | |
| CPG 09-17-T30 | CPGIFXBD2017-T30 | 6.0000 | 275 | 0.75 | 9/2/2017 | | | | | | | | | | |
| RCB 11-17 | RCB3NCDC2017 | 5.2500 | 341 | 0.93 | 11/7/2017 | | | | | | | | | | |
| RCB 11-17-NWT | RCB3NCDC2017-NWT | 5.2500 | 341 | 0.93 | 11/7/2017 | | | | | | | | | | |
| FMIC 17 R16 | FMIC2BND2017 | 5.5000 | 344 | 0.94 | 11/10/2017 | | | | | 3.7500 | | | | | |
| FMIC 17 R16-NWT | FMIC2BND2017-NWT | 5.5000 | 344 | 0.94 | 11/10/2017 | | | | | | | | | | |
| FMIC 17 R16-T25 | FMIC2BND2017-T25 | 5.5000 | 344 | 0.94 | 11/10/2017 | | | | | | | | | | |

| 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 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| FMIC 17 R16-T30 | FMIC2BND2017-T30 | 5.5000 | 344 | 0.94 | 11/10/2017 | | | | | | | | | | |
| SLI 18 R17 | SLIFXBND2018 | 6.7284 | 751 | 2.06 | 12/22/2018 | | | | | 6.7500 | | | | | |
| SLI 18 R17-NWT | SLIFXBND2018-NWT | 6.7284 | 751 | 2.06 | 12/22/2018 | | | | | | | | | | |
| SLI 18 R17-T25 | SLIFXBND2018-T25 | 6.7284 | 751 | 2.06 | 12/22/2018 | | | | | | | | | | |
| SLI 18 R17-T30 | SLIFXBND2018-T30 | 6.7284 | 751 | 2.06 | 12/22/2018 | | | | | | | | | | |
| SMB 19 R17 | SMB2FXBD2019 | 5.9300 | 852 | 2.33 | 4/2/2019 | 1.100000 | 4.2500 | 3:14:40 PM | 4.2500 | 4.5000 | | 4.2500 | 4.2500 | 4.2500 | 4.2500 |
| SMB 19 R17-NWT | SMB2FXBD2019-NWT | 5.9300 | 852 | 2.33 | 4/2/2019 | | | | | | | | | | |
| SMB 19 R17-T25 | SMB2FXBD2019-T25 | 5.9300 | 852 | 2.33 | 4/2/2019 | | | | | | | | | | |
| SMB 19 R17-T30 | SMB2FXBD2019-T30 | 5.9300 | 852 | 2.33 | 4/2/2019 | | | | | | | | | | |
| SMB 04-19 | SMBFXBND2019 | 10.5000 | 853 | 2.34 | 4/3/2019 | | | | | 6.2500 | | | | | |
| SMB 04-19-NWT | SMBFXBND2019-NWT | 10.5000 | 853 | 2.34 | 4/3/2019 | | | | | | | | | | |
| SMB 04-19-T25 | SMBFXBND2019-T25 | 10.5000 | 853 | 2.34 | 4/3/2019 | | | | | | | | | | |
| SMB 04-19-T30 | SMBFXBND2019-T30 | 10.5000 | 853 | 2.34 | 4/3/2019 | | | | | | | | | | |
| ALI 19 R17 | ALIFXBND2019 | 5.6250 | 877 | 2.40 | 4/27/2019 | | | | | 4.5450 | | | | | |
| ALI 19 R17-NWT | ALIFXBND2019-NWT | 5.6250 | 877 | 2.40 | 4/27/2019 | | | | | | | | | | |
| ALI 19 R17-T25 | ALIFXBND2019-T25 | 5.6250 | 877 | 2.40 | 4/27/2019 | | | | | | | | | | |
| ALI 19 R17-T30 | ALIFXBND2019-T30 | 5.6250 | 877 | 2.40 | 4/27/2019 | | | | | | | | | | |
| GLO 19 R17 | GLOFXBND2019 | 6.0000 | 912 | 2.50 | 6/1/2019 | | | | | 4.7500 | | | | | |
| GLO 19 R17-NWT | GLOFXBND2019-NWT | 6.0000 | 912 | 2.50 | 6/1/2019 | | | | | | | | | | |
| GLO 19 R17-T25 | GLOFXBND2019-T25 | 6.0000 | 912 | 2.50 | 6/1/2019 | | | | | | | | | | |
| GLO 19 R17-T30 | GLOFXBND2019-T30 | 6.0000 | 912 | 2.50 | 6/1/2019 | | | | | | | | | | |
| FLI 19 R17 | FLIFXBND2019 | 6.2731 | 919 | 2.52 | 6/8/2019 | | | | | 4.6500 | | | | | |
| FLI 19 R17-NWT | FLIFXBND2019-NWT | 6.2731 | 919 | 2.52 | 6/8/2019 | | | | | | | | | | |
| FLI 19 R17-T25 | FLIFXBND2019-T25 | 6.2731 | 919 | 2.52 | 6/8/2019 | | | | | | | | | | |
| FLI 19 R17-T30 | FLIFXBND2019-T30 | 6.2731 | 919 | 2.52 | 6/8/2019 | | | | | | | | | | |
| SM 19 R17 | SMICFXBD2019 | 6.0000 | 957 | 2.62 | 7/16/2019 | | | | | 4.5000 | | | | | |
| SM 19 R17-NWT | SMICFXBD2019-NWT | 6.0000 | 957 | 2.62 | 7/16/2019 | | | | | | | | | | |
| SM 19 R17-T25 | SMICFXBD2019-T25 | 6.0000 | 957 | 2.62 | 7/16/2019 | | | | | | | | | | |
| SM 19 R17-T30 | SMICFXBD2019-T30 | 6.0000 | 957 | 2.62 | 7/16/2019 | | | | | | | | | | |
| FMIC 19 R17 | FMICBOND2019 | 5.7500 | 982 | 2.69 | 8/10/2019 | | | | | 6.2500 | | | | | |
| FMIC 19 R17-NWT | FMICBOND2019-NWT | 5.7500 | 982 | 2.69 | 8/10/2019 | | | | | | | | | | |
| FMIC 19 R17-T25 | FMICBOND2019-T25 | 5.7500 | 982 | 2.69 | 8/10/2019 | | | | | | | | | | |
| FMIC 19 R17-T30 | FMICBOND2019-T30 | 5.7500 | 982 | 2.69 | 8/10/2019 | | | | | | | | | | |
| JGS 08-19 | JGSFXBND2019 | 5.2317 | 999 | 2.74 | 8/27/2019 | | | | | 4.5000 | | | | | |
| JGS 08-19-NWT | JGSFXBND2019-NWT | 5.2317 | 999 | 2.74 | 8/27/2019 | | | | | | | | | | |
| JGS 08-19-T25 | JGSFXBND2019-T25 | 5.2317 | 999 | 2.74 | 8/27/2019 | | | | | | | | | | |
| JGS 08-19-T30 | JGSFXBND2019-T30 | 5.2317 | 999 | 2.74 | 8/27/2019 | | | | | | | | | | |
| ALI HS 10-19 | ALIHSBND2019 | 3.0000 | 1052 | 2.88 | 10/19/2019 | | | | | | 3.0000 | | | | |
| GTCAP 11-19 | GTCFXBND2019 | 4.7106 | 1071 | 2.93 | 11/7/2019 | | | | | 4.4750 | | | | | |
| GTCAP 11-19-NWT | GTCFXBND2019-NWT | 4.7106 | 1071 | 2.93 | 11/7/2019 | | | | | | | | | | |
| GTCAP 11-19-T25 | GTCFXBND2019-T25 | 4.7106 | 1071 | 2.93 | 11/7/2019 | | | | | | | | | | |
| GTCAP 11-19-T30 | GTCFXBND2019-T30 | 4.7106 | 1071 | 2.93 | 11/7/2019 | | | | | | | | | | |
| VLL 19 R17 | VLLFXBND2019 | 5.6542 | 1073 | 2.94 | 11/9/2019 | 3.000000 | 5.7500 | 11:42:33 AM | 5.5825 | 5.7500 | 5.2500 | 5.2500 | 5.7500 | 5.2500 | 5.7500 |
| VLL 19 R17-NWT | VLLFXBND2019-NWT | 5.6542 | 1073 | 2.94 | 11/9/2019 | | | | | | | | | | |
| VLL 19 R17-T25 | VLLFXBND2019-T25 | 5.6542 | 1073 | 2.94 | 11/9/2019 | | | | | | | | | | |
| VLL 19 R17-T30 | VLLFXBND2019-T30 | 5.6542 | 1073 | 2.94 | 11/9/2019 | | | | | | | | | | |
| GTCAP 20 R17 | GTCFXBND2020 | 4.8371 | 1183 | 3.24 | 2/27/2020 | | | | | 4.5750 | | | | | |
| GTCAP 20 R17-NWT | GTCFXBND2020-NWT | 4.8371 | 1183 | 3.24 | 2/27/2020 | | | | | | | | | | |
| GTCAP 20 R17-T25 | GTCFXBND2020-T25 | 4.8371 | 1183 | 3.24 | 2/27/2020 | | | | | | | | | | |
| GTCAP 20 R17-T30 | GTCFXBND2020-T30 | 4.8371 | 1183 | 3.24 | 2/27/2020 | | | | | | | | | | |
| SMPH 03-20 | SMPHFXBD2020 | 5.1000 | 1186 | 3.25 | 3/1/2020 | | | | | 4.5500 | | | | | |
| SMPH 03-20-NWT | SMPHFXBD2020-NWT | 5.1000 | 1186 | 3.25 | 3/1/2020 | | | | | | | | | | |
| SMPH 03-20-T25 | SMPHFXBD2020-T25 | 5.1000 | 1186 | 3.25 | 3/1/2020 | | | | | | | | | | |
| SMPH 03-20-T30 | SMPHFXBD2020-T30 | 5.1000 | 1186 | 3.25 | 3/1/2020 | | | | | | | | | | |

| 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 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| CPG 20 R18 | CPGIFXBD2020 | 6.6878 | 1187 | 3.25 | 3/2/2020 | | | | | 6.7000 | | | | | |
| CPG 20 R18-NWT | CPGIFXBD2020-NWT | 6.6878 | 1187 | 3.25 | 3/2/2020 | | | | | | | | | | |
| CPG 20 R18-T25 | CPGIFXBD2020-T25 | 6.6878 | 1187 | 3.25 | 3/2/2020 | | | | | | | | | | |
| CPG 20 R18-T30 | CPGIFXBD2020-T30 | 6.6878 | 1187 | 3.25 | 3/2/2020 | | | | | | | | | | |
| MBT 04-20 | MBTLTNCD2020 | 4.0000 | 1240 | 3.39 | 4/24/2020 | | | | | | | | | | |
| EDC 20 R18 | EDCFXBND2020 | 4.1583 | 1249 | 3.42 | 5/3/2020 | | | | | 4.8500 | | | | | |
| EDC 20 R18-NWT | EDCFXBND2020-NWT | 4.1583 | 1249 | 3.42 | 5/3/2020 | | | | | | | | | | |
| EDC 20 R18-T25 | EDCFXBND2020-T25 | 4.1583 | 1249 | 3.42 | 5/3/2020 | | | | | | | | | | |
| EDC 20 R18-T30 | EDCFXBND2020-T30 | 4.1583 | 1249 | 3.42 | 5/3/2020 | | | | | | | | | | |
| PNB 06-20 | PNBLTNCD2020 | 4.1250 | 1289 | 3.53 | 6/12/2020 | | | | | | | | | | |
| RCB 06-20 | RCBLTNCD2020 | 4.1250 | 1296 | 3.55 | 6/19/2020 | | | | | | | | | | |
| GLO 20 R18 | GLOFXBND2020 | 4.8875 | 1324 | 3.62 | 7/17/2020 | | | | | 4.5950 | | | | | |
| GLO 20 R18-NWT | GLOFXBND2020-NWT | 4.8875 | 1324 | 3.62 | 7/17/2020 | | | | | | | | | | |
| GLO 20 R18-T25 | GLOFXBND2020-T25 | 4.8875 | 1324 | 3.62 | 7/17/2020 | | | | | | | | | | |
| GLO 20 R18-T30 | GLOFXBND2020-T30 | 4.8875 | 1324 | 3.62 | 7/17/2020 | | | | | | | | | | |
| SLTC 20 R18 | SLTCFXBD2020 | 4.9925 | 1360 | 3.72 | 8/22/2020 | | | | | 5.5000 | | | | | |
| SLTC 20 R18-NWT | SLTCFXBD2020-NWT | 4.9925 | 1360 | 3.72 | 8/22/2020 | | | | | | | | | | |
| SLTC 20 R18-T25 | SLTCFXBD2020-T25 | 4.9925 | 1360 | 3.72 | 8/22/2020 | | | | | | | | | | |
| SLTC 20 R18-T30 | SLTCFXBD2020-T30 | 4.9925 | 1360 | 3.72 | 8/22/2020 | | | | | | | | | | |
| BDO 10-20 | BDO2LTNC2020 | 3.7500 | 1405 | 3.85 | 10/6/2020 | | | | | 5.0000 | | | | | |
| ALI 20 R19 | ALIFXBND2020 | 4.6250 | 1409 | 3.86 | 10/10/2020 | | | | | 4.9750 | | | | | |
| ALI 20 R19-NWT | ALIFXBND2020-NWT | 4.6250 | 1409 | 3.86 | 10/10/2020 | | | | | | | | | | |
| ALI 20 R19-T25 | ALIFXBND2020-T25 | 4.6250 | 1409 | 3.86 | 10/10/2020 | | | | | | | | | | |
| ALI 20 R19-T30 | ALIFXBND2020-T30 | 4.6250 | 1409 | 3.86 | 10/10/2020 | | | | | | | | | | |
| HOUSE 10-20 | HOUSEFBD2020 | 6.2080 | 1415 | 3.87 | 10/16/2020 | | | | | 5.5500 | | | | | |
| HOUSE 10-20-NWT | HOUSEFBD2020-NWT | 6.2080 | 1415 | 3.87 | 10/16/2020 | | | | | | | | | | |
| HOUSE 10-20-T25 | HOUSEFBD2020-T25 | 6.2080 | 1415 | 3.87 | 10/16/2020 | | | | | | | | | | |
| HOUSE 10-20-T30 | HOUSEFBD2020-T30 | 6.2080 | 1415 | 3.87 | 10/16/2020 | | | | | | | | | | |
| AEV 11-20 | AEV2FXBD2020 | 4.4722 | 1436 | 3.93 | 11/6/2020 | 6.950000 | 4.3500 | 11:51:39 AM | 4.2215 | 4.5000 | | 4.2000 | 4.3500 | 4.2000 | 4.3500 |
| AEV 11-20-NWT | AEV2FXBD2020-NWT | 4.4722 | 1436 | 3.93 | 11/6/2020 | | | | | | | | | | |
| AEV 11-20-T25 | AEV2FXBD2020-T25 | 4.4722 | 1436 | 3.93 | 11/6/2020 | | | | | | | | | | |
| AEV 11-20-T30 | AEV2FXBD2020-T30 | 4.4722 | 1436 | 3.93 | 11/6/2020 | | | | | | | | | | |
| FLI 20 R19 | FLIFXBND2020 | 4.8562 | 1438 | 3.94 | 11/8/2020 | 1.770000 | 5.0000 | 3:45:09 PM | 3.6872 | 5.0000 | | 3.6500 | 5.0000 | 3.6500 | 5.0000 |
| FLI 20 R19-NWT | FLIFXBND2020-NWT | 4.8562 | 1438 | 3.94 | 11/8/2020 | | | | | | | | | | |
| FLI 20 R19-T25 | FLIFXBND2020-T25 | 4.8562 | 1438 | 3.94 | 11/8/2020 | | | | | | | | | | |
| FLI 20 R19-T30 | FLIFXBND2020-T30 | 4.8562 | 1438 | 3.94 | 11/8/2020 | | | | | | | | | | |
| AEV 20 R19 | AEVFXBND2020 | 4.4125 | 1451 | 3.97 | 11/21/2020 | | | | | 5.2500 | | | | | |
| AEV 20 R19-NWT | AEVFXBND2020-NWT | 4.4125 | 1451 | 3.97 | 11/21/2020 | | | | | | | | | | |
| AEV 20 R19-T25 | AEVFXBND2020-T25 | 4.4125 | 1451 | 3.97 | 11/21/2020 | | | | | | | | | | |
| AEV 20 R19-T30 | AEVFXBND2020-T30 | 4.4125 | 1451 | 3.97 | 11/21/2020 | | | | | | | | | | |
| MER 20 P19 | MERFXBND2020 | 4.3750 | 1472 | 4.03 | 12/12/2020 | | | | | 4.7000 | | | | | |
| MER 20 P19-NWT | MERFXBND2020-NWT | 4.3750 | 1472 | 4.03 | 12/12/2020 | | | | | | | | | | |
| MER 20 P19-T25 | MERFXBND2020-T25 | 4.3750 | 1472 | 4.03 | 12/12/2020 | | | | | | | | | | |
| MER 20 P19-T30 | MERFXBND2020-T30 | 4.3750 | 1472 | 4.03 | 12/12/2020 | | | | | | | | | | |
| TEL 21 R19 | TELFXBND2021 | 5.2250 | 1528 | 4.18 | 2/6/2021 | 4.140000 | 4.3000 | 11:44:37 AM | 3.8272 | 4.4500 | | 3.6500 | 4.3000 | 3.6500 | 4.3000 |
| TEL 21 R19-NWT | TELFXBND2021-NWT | 5.2250 | 1528 | 4.18 | 2/6/2021 | | | | | | | | | | |
| TEL 21 R19-T25 | TELFXBND2021-T25 | 5.2250 | 1528 | 4.18 | 2/6/2021 | | | | | | | | | | |
| TEL 21 R19-T30 | TELFXBND2021-T30 | 5.2250 | 1528 | 4.18 | 2/6/2021 | | | | | | | | | | |
| ABS 21 R19 | ABSFXBND2021 | 5.3350 | 1532 | 4.19 | 2/10/2021 | | | | | 5.5000 | | | | | |
| ABS 21 R19-NWT | ABSFXBND2021-NWT | 5.3350 | 1532 | 4.19 | 2/10/2021 | | | | | | | | | | |
| ABS 21 R19-T25 | ABSFXBND2021-T25 | 5.3350 | 1532 | 4.19 | 2/10/2021 | | | | | | | | | | |
| ABS 21 R19-T30 | ABSFXBND2021-T30 | 5.3350 | 1532 | 4.19 | 2/10/2021 | | | | | | | | | | |
| ROCK 21 R19 | ROCKFXBD2021 | 5.0932 | 1537 | 4.21 | 2/15/2021 | | | | | 4.9000 | | | | | |
| ROCK 21 R19-NWT | ROCKFXBD2021-NWT | 5.0932 | 1537 | 4.21 | 2/15/2021 | | | | | | | | | | |

| 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 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| ROCK 21 R19-T25 | ROCKFXBD2021-T25 | 5.0932 | 1537 | 4.21 | 2/15/2021 | | | | | | | | | | |
| ROCK 21 R19-T30 | ROCKFXBD2021-T30 | 5.0932 | 1537 | 4.21 | 2/15/2021 | | | | | | | | | | |
| SMPH 02-21 | SMPH2FBD2021 | 4.5095 | 1547 | 4.24 | 2/25/2021 | | | | | 4.4500 | | | | | |
| SMPH 02-21-NWT | SMPH2FBD2021-NWT | 4.5095 | 1547 | 4.24 | 2/25/2021 | | | | | | | | | | |
| SMPH 02-21-T25 | SMPH2FBD2021-T25 | 4.5095 | 1547 | 4.24 | 2/25/2021 | | | | | | | | | | |
| SMPH 02-21-T30 | SMPH2FBD2021-T30 | 4.5095 | 1547 | 4.24 | 2/25/2021 | | | | | | | | | | |
| JGS 21 R19 | JGSFXBND2021 | 5.2442 | 1549 | 4.24 | 2/27/2021 | | | | | 4.3000 | | | | | |
| JGS 21 R19-NWT | JGSFXBND2021-NWT | 5.2442 | 1549 | 4.24 | 2/27/2021 | | | | | | | | | | |
| JGS 21 R19-T25 | JGSFXBND2021-T25 | 5.2442 | 1549 | 4.24 | 2/27/2021 | | | | | | | | | | |
| JGS 21 R19-T30 | JGSFXBND2021-T30 | 5.2442 | 1549 | 4.24 | 2/27/2021 | | | | | | | | | | |
| SLI 21 R18 | SLIFXBND2021 | 6.7150 | 1572 | 4.30 | 3/22/2021 | | | | | 6.8750 | | | | | |
| SLI 21 R18-NWT | SLIFXBND2021-NWT | 6.7150 | 1572 | 4.30 | 3/22/2021 | | | | | | | | | | |
| SLI 21 R18-T25 | SLIFXBND2021-T25 | 6.7150 | 1572 | 4.30 | 3/22/2021 | | | | | | | | | | |
| SLI 21 R18-T30 | SLIFXBND2021-T30 | 6.7150 | 1572 | 4.30 | 3/22/2021 | | | | | | | | | | |
| MNTC 21 R19 | MNTCFXBD2021 | 5.0700 | 1581 | 4.33 | 3/31/2021 | 0.300000 | 4.3500 | 11:14:31 AM | 4.3999 | 4.5000 | | 4.5000 | 4.5000 | 4.3500 | 4.3500 |
| MNTC 21 R19-NWT | MNTCFXBD2021-NWT | 5.0700 | 1581 | 4.33 | 3/31/2021 | | | | | | | | | | |
| MNTC 21 R19-T25 | MNTCFXBD2021-T25 | 5.0700 | 1581 | 4.33 | 3/31/2021 | | | | | | | | | | |
| MNTC 21 R19-T30 | MNTCFXBD2021-T30 | 5.0700 | 1581 | 4.33 | 3/31/2021 | | | | | | | | | | |
| SMB 21 R19 | SMBFXBND2021 | 5.5000 | 1583 | 4.33 | 4/2/2021 | | | | | 4.8500 | | | | | |
| SMB 21 R19-NWT | SMBFXBND2021-NWT | 5.5000 | 1583 | 4.33 | 4/2/2021 | | | | | | | | | | |
| SMB 21 R19-T25 | SMBFXBND2021-T25 | 5.5000 | 1583 | 4.33 | 4/2/2021 | | | | | | | | | | |
| SMB 21 R19-T30 | SMBFXBND2021-T30 | 5.5000 | 1583 | 4.33 | 4/2/2021 | | | | | | | | | | |
| LBP 04-21 | LBPLTNCD2021 | 3.7500 | 1590 | 4.35 | 4/9/2021 | | | | | | | | | | |
| VLL 21 R19 | VLLFXBND2021 | 5.9437 | 1620 | 4.44 | 5/9/2021 | | | | | 6.7500 | | | | | |
| VLL 21 R19-NWT | VLLFXBND2021-NWT | 5.9437 | 1620 | 4.44 | 5/9/2021 | | | | | | | | | | |
| VLL 21 R19-T25 | VLLFXBND2021-T25 | 5.9437 | 1620 | 4.44 | 5/9/2021 | | | | | | | | | | |
| VLL 21 R19-T30 | VLLFXBND2021-T30 | 5.9437 | 1620 | 4.44 | 5/9/2021 | | | | | | | | | | |
| AC 05-21 | ACFXBOND2021 | 6.8000 | 1623 | 4.44 | 5/12/2021 | | | | | 4.5000 | | | | | |
| AC 05-21-NWT | ACFXBOND2021-NWT | 6.8000 | 1623 | 4.44 | 5/12/2021 | | | | | | | | | | |
| AC 05-21-T25 | ACFXBOND2021-T25 | 6.8000 | 1623 | 4.44 | 5/12/2021 | | | | | | | | | | |
| AC 05-21-T30 | ACFXBOND2021-T30 | 6.8000 | 1623 | 4.44 | 5/12/2021 | | | | | | | | | | |
| SM 21 R19 | SMICFXBD2021 | 5.2958 | 1630 | 4.46 | 5/19/2021 | 8.910000 | 4.8000 | 2:24:47 PM | 4.8000 | 4.7250 | | 4.8000 | 4.8000 | 4.8000 | 4.8000 |
| SM 21 R19-NWT | SMICFXBD2021-NWT | 5.2958 | 1630 | 4.46 | 5/19/2021 | | | | | | | | | | |
| SM 21 R19-T25 | SMICFXBD2021-T25 | 5.2958 | 1630 | 4.46 | 5/19/2021 | | | | | | | | | | |
| SM 21 R19-T30 | SMICFXBD2021-T30 | 5.2958 | 1630 | 4.46 | 5/19/2021 | | | | | | | | | | |
| CHI 21 R19 | CHIFXBND2021 | 5.3200 | 1648 | 4.51 | 6/6/2021 | | | | | 5.5000 | | | | | |
| CHI 21 R19-NWT | CHIFXBND2021-NWT | 5.3200 | 1648 | 4.51 | 6/6/2021 | | | | | | | | | | |
| CHI 21 R19-T25 | CHIFXBND2021-T25 | 5.3200 | 1648 | 4.51 | 6/6/2021 | | | | | | | | | | |
| CHI 21 R19-T30 | CHIFXBND2021-T30 | 5.3200 | 1648 | 4.51 | 6/6/2021 | | | | | | | | | | |
| SMCGP 21 R19 | SMCGPFBD2021 | 4.3458 | 1683 | 4.61 | 7/11/2021 | | | | | 4.9500 | | | | | |
| SMCGP 21 R19-NWT | SMCGPFBD2021-NWT | 4.3458 | 1683 | 4.61 | 7/11/2021 | | | | | | | | | | |
| SMCGP 21 R19-T25 | SMCGPFBD2021-T25 | 4.3458 | 1683 | 4.61 | 7/11/2021 | | | | | | | | | | |
| SMCGP 21 R19-T30 | SMCGPFBD2021-T30 | 4.3458 | 1683 | 4.61 | 7/11/2021 | | | | | | | | | | |
| GTCAP 21 R19 | GTCFXBND2021 | 5.1965 | 1710 | 4.68 | 8/7/2021 | | | | | 4.7250 | | | | | |
| GTCAP 21 R19-NWT | GTCFXBND2021-NWT | 5.1965 | 1710 | 4.68 | 8/7/2021 | | | | | | | | | | |
| GTCAP 21 R19-T25 | GTCFXBND2021-T25 | 5.1965 | 1710 | 4.68 | 8/7/2021 | | | | | | | | | | |
| GTCAP 21 R19-T30 | GTCFXBND2021-T30 | 5.1965 | 1710 | 4.68 | 8/7/2021 | | | | | | | | | | |
| SMPH 21 R19 | SMPHFXBD2021 | 5.2006 | 1735 | 4.75 | 9/1/2021 | | | | | 5.2500 | | | | | |
| SMPH 21 R19-NWT | SMPHFXBD2021-NWT | 5.2006 | 1735 | 4.75 | 9/1/2021 | | | | | | | | | | |
| SMPH 21 R19-T25 | SMPHFXBD2021-T25 | 5.2006 | 1735 | 4.75 | 9/1/2021 | | | | | | | | | | |
| SMPH 21 R19-T30 | SMPHFXBD2021-T30 | 5.2006 | 1735 | 4.75 | 9/1/2021 | | | | | | | | | | |
| CPG 21 R20 | CPGIFXBD2021 | 6.9758 | 1736 | 4.75 | 9/2/2021 | | | | | 7.0000 | | | | | |
| CPG 21 R20-NWT | CPGIFXBD2021-NWT | 6.9758 | 1736 | 4.75 | 9/2/2021 | | | | | | | | | | |
| CPG 21 R20-T25 | CPGIFXBD2021-T25 | 6.9758 | 1736 | 4.75 | 9/2/2021 | | | | | | | | | | |

| 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 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| CPG 21 R20-T30 | CPGIFXBD2021-T30 | 6.9758 | 1736 | 4.75 | 9/2/2021 | | | | | | | | | | |
| AP 21 R19 | APCFXBND2021 | 5.2050 | 1744 | 4.77 | 9/10/2021 | | | | | 4.6000 | | | | | |
| AP 21 R19-NWT | APCFXBND2021-NWT | 5.2050 | 1744 | 4.77 | 9/10/2021 | | | | | | | | | | |
| AP 21 R19-T25 | APCFXBND2021-T25 | 5.2050 | 1744 | 4.77 | 9/10/2021 | | | | | | | | | | |
| AP 21 R19-T30 | APCFXBND2021-T30 | 5.2050 | 1744 | 4.77 | 9/10/2021 | | | | | | | | | | |
| PCOR 21 R19 | PCORFXBD2021 | 4.0032 | 1791 | 4.90 | 10/27/2021 | 6.000000 | 4.1000 | 3:28:48 PM | 4.0166 | 4.2500 | | 4.0000 | 4.1000 | 4.0000 | 4.1000 |
| PCOR 21 R19-NWT | PCORFXBD2021-NWT | 4.0032 | 1791 | 4.90 | 10/27/2021 | | | | | | | | | | |
| PCOR 21 R19-T25 | PCORFXBD2021-T25 | 4.0032 | 1791 | 4.90 | 10/27/2021 | | | | | | | | | | |
| PCOR 21 R19-T30 | PCORFXBD2021-T30 | 4.0032 | 1791 | 4.90 | 10/27/2021 | | | | | | | | | | |
| MBT 11-21 | MBTLTNCD2021 | 4.2500 | 1816 | 4.97 | 11/21/2021 | | | | | | | | | | |
| FLI 21 R20 | FLIFXBND2021 | 5.4000 | 1829 | 5.01 | 12/4/2021 | | | | | 5.2500 | | | | | |
| FLI 21 R20-NWT | FLIFXBND2021-NWT | 5.4000 | 1829 | 5.01 | 12/4/2021 | | | | | | | | | | |
| FLI 21 R20-T25 | FLIFXBND2021-T25 | 5.4000 | 1829 | 5.01 | 12/4/2021 | | | | | | | | | | |
| FLI 21 R20-T30 | FLIFXBND2021-T30 | 5.4000 | 1829 | 5.01 | 12/4/2021 | | | | | | | | | | |
| RLC 02-22 | RLCFXBND2022 | 4.8000 | 1910 | 5.23 | 2/23/2022 | 6.000000 | 3.7500 | 8:56:11 AM | 3.7500 | 4.5000 | | 3.7500 | 3.7500 | 3.7500 | 3.7500 |
| RLC 02-22-NWT | RLCFXBND2022-NWT | 4.8000 | 1910 | 5.23 | 2/23/2022 | | | | | | | | | | |
| RLC 02-22-T25 | RLCFXBND2022-T25 | 4.8000 | 1910 | 5.23 | 2/23/2022 | | | | | | | | | | |
| RLC 02-22-T30 | RLCFXBND2022-T30 | 4.8000 | 1910 | 5.23 | 2/23/2022 | | | | | | | | | | |
| SMB 22 R19 | SMBFXBND2022 | 6.6000 | 1948 | 5.33 | 4/2/2022 | | | | | 5.0000 | | | | | |
| SMB 22 R19-NWT | SMBFXBND2022-NWT | 6.6000 | 1948 | 5.33 | 4/2/2022 | | | | | | | | | | |
| SMB 22 R19-T25 | SMBFXBND2022-T25 | 6.6000 | 1948 | 5.33 | 4/2/2022 | | | | | | | | | | |
| SMB 22 R19-T30 | SMBFXBND2022-T30 | 6.6000 | 1948 | 5.33 | 4/2/2022 | | | | | | | | | | |
| ALI 22 R19 | ALIFXBND2022 | 6.0000 | 1973 | 5.40 | 4/27/2022 | | | | | 4.7250 | | | | | |
| ALI 22 R19-NWT | ALIFXBND2022-NWT | 6.0000 | 1973 | 5.40 | 4/27/2022 | | | | | | | | | | |
| ALI 22 R19-T25 | ALIFXBND2022-T25 | 6.0000 | 1973 | 5.40 | 4/27/2022 | | | | | | | | | | |
| ALI 22 R19-T30 | ALIFXBND2022-T30 | 6.0000 | 1973 | 5.40 | 4/27/2022 | | | | | | | | | | |
| ALI 22 4.5 | ALI2FXBD2022 | 4.5000 | 1975 | 5.41 | 4/29/2022 | | | | | 4.8000 | | | | | |
| ALI 22 4.5-NWT | ALI2FXBD2022-NWT | 4.5000 | 1975 | 5.41 | 4/29/2022 | | | | | | | | | | |
| ALI 22 4.5-T25 | ALI2FXBD2022-T25 | 4.5000 | 1975 | 5.41 | 4/29/2022 | | | | | | | | | | |
| ALI 22 4.5-T30 | ALI2FXBD2022-T30 | 4.5000 | 1975 | 5.41 | 4/29/2022 | | | | | | | | | | |
| CHIB 05-22 | CHIBLTNC2022 | 3.2500 | 1994 | 5.46 | 5/18/2022 | | | | | | | | | | |
| SLTC 22 R20 | SLTCFXBD2022 | 5.5796 | 1998 | 5.47 | 5/22/2022 | | | | | 5.8750 | | | | | |
| SLTC 22 R20-NWT | SLTCFXBD2022-NWT | 5.5796 | 1998 | 5.47 | 5/22/2022 | | | | | | | | | | |
| SLTC 22 R20-T25 | SLTCFXBD2022-T25 | 5.5796 | 1998 | 5.47 | 5/22/2022 | | | | | | | | | | |
| SLTC 22 R20-T30 | SLTCFXBD2022-T30 | 5.5796 | 1998 | 5.47 | 5/22/2022 | | | | | | | | | | |
| HOUSE 22 R20 | HOUSEFBD2022 | 6.1310 | 2053 | 5.62 | 7/16/2022 | | | | | 6.5000 | | | | | |
| HOUSE 22 R20-NWT | HOUSEFBD2022-NWT | 6.1310 | 2053 | 5.62 | 7/16/2022 | | | | | | | | | | |
| HOUSE 22 R20-T25 | HOUSEFBD2022-T25 | 6.1310 | 2053 | 5.62 | 7/16/2022 | | | | | | | | | | |
| HOUSE 22 R20-T30 | HOUSEFBD2022-T30 | 6.1310 | 2053 | 5.62 | 7/16/2022 | | | | | | | | | | |
| SM 22 R19 | SMICFXBD2022 | 6.9442 | 2053 | 5.62 | 7/16/2022 | | | | | 4.4500 | | | | | |
| SM 22 R19-NWT | SMICFXBD2022-NWT | 6.9442 | 2053 | 5.62 | 7/16/2022 | | | | | | | | | | |
| SM 22 R19-T25 | SMICFXBD2022-T25 | 6.9442 | 2053 | 5.62 | 7/16/2022 | | | | | | | | | | |
| SM 22 R19-T30 | SMICFXBD2022-T30 | 6.9442 | 2053 | 5.62 | 7/16/2022 | | | | | | | | | | |
| AEV 22 R20 | AEVFXBND2022 | 5.0056 | 2074 | 5.68 | 8/6/2022 | | | | | 5.0000 | | | | | |
| AEV 22 R20-NWT | AEVFXBND2022-NWT | 5.0056 | 2074 | 5.68 | 8/6/2022 | | | | | | | | | | |
| AEV 22 R20-T25 | AEVFXBND2022-T25 | 5.0056 | 2074 | 5.68 | 8/6/2022 | | | | | | | | | | |
| AEV 22 R20-T30 | AEVFXBND2022-T30 | 5.0056 | 2074 | 5.68 | 8/6/2022 | | | | | | | | | | |
| FLI 22 R20 | FLIFXBND2022 | 5.3567 | 2088 | 5.72 | 8/20/2022 | 5.000000 | 4.2750 | 4:07:03 PM | 4.2750 | 4.9500 | | 4.2750 | 4.2750 | 4.2750 | 4.2750 |
| FLI 22 R20-NWT | FLIFXBND2022-NWT | 5.3567 | 2088 | 5.72 | 8/20/2022 | | | | | | | | | | |
| FLI 22 R20-T25 | FLIFXBND2022-T25 | 5.3567 | 2088 | 5.72 | 8/20/2022 | | | | | | | | | | |
| FLI 22 R20-T30 | FLIFXBND2022-T30 | 5.3567 | 2088 | 5.72 | 8/20/2022 | | | | | | | | | | |
| GTCAP 23 R20 | GTCFXBND2023 | 5.0937 | 2279 | 6.24 | 2/27/2023 | | | | | 6.0000 | | | | | |
| GTCAP 23 R20-NWT | GTCFXBND2023-NWT | 5.0937 | 2279 | 6.24 | 2/27/2023 | | | | | | | | | | |
| GTCAP 23 R20-T25 | GTCFXBND2023-T25 | 5.0937 | 2279 | 6.24 | 2/27/2023 | | | | | | | | | | |

| 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 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| GTCAP 23 R20-T30 | GTCFXBND2023-T30 | 5.0937 | 2279 | 6.24 | 2/27/2023 | | | | | | | | | | |
| EDC 23 R19 | EDCFXBND2023 | 4.7312 | 2344 | 6.42 | 5/3/2023 | | | | | 4.9500 | | | | | |
| EDC 23 R19-NWT | EDCFXBND2023-NWT | 4.7312 | 2344 | 6.42 | 5/3/2023 | | | | | | | | | | |
| EDC 23 R19-T25 | EDCFXBND2023-T25 | 4.7312 | 2344 | 6.42 | 5/3/2023 | | | | | | | | | | |
| EDC 23 R19-T30 | EDCFXBND2023-T30 | 4.7312 | 2344 | 6.42 | 5/3/2023 | | | | | | | | | | |
| AC 23 R22 | ACFXBOND2023 | 3.9200 | 2409 | 6.60 | 7/7/2023 | 12.000000 | 5.0000 | 11:50:13 AM | 5.0000 | 5.0000 | | 5.0000 | 5.0000 | 5.0000 | 5.0000 |
| AC 23 R22-NWT | ACFXBOND2023-NWT | 3.9200 | 2409 | 6.60 | 7/7/2023 | | | | | | | | | | |
| AC 23 R22-T25 | ACFXBOND2023-T25 | 3.9200 | 2409 | 6.60 | 7/7/2023 | | | | | | | | | | |
| AC 23 R22-T30 | ACFXBOND2023-T30 | 3.9200 | 2409 | 6.60 | 7/7/2023 | | | | | | | | | | |
| SMCGP 23 R21 | SMCGPFBD2023 | 4.7575 | 2413 | 6.61 | 7/11/2023 | | | | | 5.2500 | | | | | |
| SMCGP 23 R21-NWT | SMCGPFBD2023-NWT | 4.7575 | 2413 | 6.61 | 7/11/2023 | | | | | | | | | | |
| SMCGP 23 R21-T25 | SMCGPFBD2023-T25 | 4.7575 | 2413 | 6.61 | 7/11/2023 | | | | | | | | | | |
| SMCGP 23 R21-T30 | SMCGPFBD2023-T30 | 4.7575 | 2413 | 6.61 | 7/11/2023 | | | | | | | | | | |
| GLO 23 R20 | GLOFXBND2023 | 5.2792 | 2419 | 6.62 | 7/17/2023 | | | | | 4.4500 | | | | | |
| GLO 23 R20-NWT | GLOFXBND2023-NWT | 5.2792 | 2419 | 6.62 | 7/17/2023 | | | | | | | | | | |
| GLO 23 R20-T25 | GLOFXBND2023-T25 | 5.2792 | 2419 | 6.62 | 7/17/2023 | | | | | | | | | | |
| GLO 23 R20-T30 | GLOFXBND2023-T30 | 5.2792 | 2419 | 6.62 | 7/17/2023 | | | | | | | | | | |
| MBT 09-23 | MBTLTNCD2023 | 3.5000 | 2483 | 6.80 | 9/19/2023 | | | | | | | | | | |
| ALI 23 R22 | ALIFXBND2023 | 3.8915 | 2501 | 6.85 | 10/7/2023 | | | | | 5.2500 | | | | | |
| ALI 23 R22-NWT | ALIFXBND2023-NWT | 3.8915 | 2501 | 6.85 | 10/7/2023 | | | | | | | | | | |
| ALI 23 R22-T25 | ALIFXBND2023-T25 | 3.8915 | 2501 | 6.85 | 10/7/2023 | | | | | | | | | | |
| ALI 23 R22-T30 | ALIFXBND2023-T30 | 3.8915 | 2501 | 6.85 | 10/7/2023 | | | | | | | | | | |
| PCOR 23 R21 | PCORFXBD2023 | 4.5219 | 2521 | 6.90 | 10/27/2023 | 2.400000 | 4.4150 | 3:37:15 PM | 4.4325 | 4.5000 | | 4.4500 | 4.4500 | 4.4150 | 4.4150 |
| PCOR 23 R21-NWT | PCORFXBD2023-NWT | 4.5219 | 2521 | 6.90 | 10/27/2023 | | | | | | | | | | |
| PCOR 23 R21-T25 | PCORFXBD2023-T25 | 4.5219 | 2521 | 6.90 | 10/27/2023 | | | | | | | | | | |
| PCOR 23 R21-T30 | PCORFXBD2023-T30 | 4.5219 | 2521 | 6.90 | 10/27/2023 | | | | | | | | | | |
| FLI 23 R20 | FLIFXBND2023 | 5.4333 | 2533 | 6.93 | 11/8/2023 | | | | | 5.5000 | | | | | |
| FLI 23 R20-NWT | FLIFXBND2023-NWT | 5.4333 | 2533 | 6.93 | 11/8/2023 | | | | | | | | | | |
| FLI 23 R20-T25 | FLIFXBND2023-T25 | 5.4333 | 2533 | 6.93 | 11/8/2023 | | | | | | | | | | |
| FLI 23 R20-T30 | FLIFXBND2023-T30 | 5.4333 | 2533 | 6.93 | 11/8/2023 | | | | | | | | | | |
| AEV 23 R20 | AEVFXBND2023 | 4.6188 | 2546 | 6.97 | 11/21/2023 | | | | | 5.2500 | | | | | |
| AEV 23 R20-NWT | AEVFXBND2023-NWT | 4.6188 | 2546 | 6.97 | 11/21/2023 | | | | | | | | | | |
| AEV 23 R20-T25 | AEVFXBND2023-T25 | 4.6188 | 2546 | 6.97 | 11/21/2023 | | | | | | | | | | |
| AEV 23 R20-T30 | AEVFXBND2023-T30 | 4.6188 | 2546 | 6.97 | 11/21/2023 | | | | | | | | | | |
| FDC 24 R21 | FDCFXBND2024 | 6.1458 | 2610 | 7.15 | 1/24/2024 | | | | | 4.9750 | | | | | |
| FDC 24 R21-NWT | FDCFXBND2024-NWT | 6.1458 | 2610 | 7.15 | 1/24/2024 | | | | | | | | | | |
| FDC 24 R21-T25 | FDCFXBND2024-T25 | 6.1458 | 2610 | 7.15 | 1/24/2024 | | | | | | | | | | |
| FDC 24 R21-T30 | FDCFXBND2024-T30 | 6.1458 | 2610 | 7.15 | 1/24/2024 | | | | | | | | | | |
| ALI 24 R20 | ALIFXBND2024 | 5.0000 | 2616 | 7.16 | 1/30/2024 | 5.000000 | 4.5500 | 8:56:04 AM | 4.5500 | 4.6500 | | 4.5500 | 4.5500 | 4.5500 | 4.5500 |
| ALI 24 R20-NWT | ALIFXBND2024-NWT | 5.0000 | 2616 | 7.16 | 1/30/2024 | | | | | | | | | | |
| ALI 24 R20-T25 | ALIFXBND2024-T25 | 5.0000 | 2616 | 7.16 | 1/30/2024 | | | | | | | | | | |
| ALI 24 R20-T30 | ALIFXBND2024-T30 | 5.0000 | 2616 | 7.16 | 1/30/2024 | | | | | | | | | | |
| TEL 24 R21 | TELFXBND2024 | 5.2813 | 2623 | 7.18 | 2/6/2024 | | | | | 5.0500 | | | | | |
| TEL 24 R21-NWT | TELFXBND2024-NWT | 5.2813 | 2623 | 7.18 | 2/6/2024 | | | | | | | | | | |
| TEL 24 R21-T25 | TELFXBND2024-T25 | 5.2813 | 2623 | 7.18 | 2/6/2024 | | | | | | | | | | |
| TEL 24 R21-T30 | TELFXBND2024-T30 | 5.2813 | 2623 | 7.18 | 2/6/2024 | | | | | | | | | | |
| JGS 24 R20 | JGSFXBND2024 | 5.3000 | 2644 | 7.24 | 2/27/2024 | | | | | 5.0000 | | | | | |
| JGS 24 R20-NWT | JGSFXBND2024-NWT | 5.3000 | 2644 | 7.24 | 2/27/2024 | | | | | | | | | | |
| JGS 24 R20-T25 | JGSFXBND2024-T25 | 5.3000 | 2644 | 7.24 | 2/27/2024 | | | | | | | | | | |
| JGS 24 R20-T30 | JGSFXBND2024-T30 | 5.3000 | 2644 | 7.24 | 2/27/2024 | | | | | | | | | | |
| MNTC 24 R21 | MNTCFXBD2024 | 5.5000 | 2677 | 7.33 | 3/31/2024 | | | | | 4.9500 | | | | | |
| MNTC 24 R21-NWT | MNTCFXBD2024-NWT | 5.5000 | 2677 | 7.33 | 3/31/2024 | | | | | | | | | | |
| MNTC 24 R21-T25 | MNTCFXBD2024-T25 | 5.5000 | 2677 | 7.33 | 3/31/2024 | | | | | | | | | | |
| MNTC 24 R21-T30 | MNTCFXBD2024-T30 | 5.5000 | 2677 | 7.33 | 3/31/2024 | | | | | | | | | | |

| 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 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| SMB 24 R21 | SMBFXBND2024 | 6.0000 | 2679 | 7.33 | 4/2/2024 | | | | | 5.4000 | | | | | |
| SMB 24 R21-NWT | SMBFXBND2024-NWT | 6.0000 | 2679 | 7.33 | 4/2/2024 | | | | | | | | | | |
| SMB 24 R21-T25 | SMBFXBND2024-T25 | 6.0000 | 2679 | 7.33 | 4/2/2024 | | | | | | | | | | |
| SMB 24 R21-T30 | SMBFXBND2024-T30 | 6.0000 | 2679 | 7.33 | 4/2/2024 | | | | | | | | | | |
| SM 24 R21 | SMICFXBD2024 | 5.6125 | 2726 | 7.46 | 5/19/2024 | | | | | 5.3500 | | | | | |
| SM 24 R21-NWT | SMICFXBD2024-NWT | 5.6125 | 2726 | 7.46 | 5/19/2024 | | | | | | | | | | |
| SM 24 R21-T25 | SMICFXBD2024-T25 | 5.6125 | 2726 | 7.46 | 5/19/2024 | | | | | | | | | | |
| SM 24 R21-T30 | SMICFXBD2024-T30 | 5.6125 | 2726 | 7.46 | 5/19/2024 | | | | | | | | | | |
| GTCAP 24 R21 | GTCFXBND2024 | 5.6250 | 2806 | 7.68 | 8/7/2024 | | | | | 4.8450 | | | | | |
| GTCAP 24 R21-NWT | GTCFXBND2024-NWT | 5.6250 | 2806 | 7.68 | 8/7/2024 | | | | | | | | | | |
| GTCAP 24 R21-T25 | GTCFXBND2024-T25 | 5.6250 | 2806 | 7.68 | 8/7/2024 | | | | | | | | | | |
| GTCAP 24 R21-T30 | GTCFXBND2024-T30 | 5.6250 | 2806 | 7.68 | 8/7/2024 | | | | | | | | | | |
| SMPH 24 R21 | SMPHFXBD2024 | 5.7417 | 2831 | 7.75 | 9/1/2024 | | | | | 5.5000 | | | | | |
| SMPH 24 R21-NWT | SMPHFXBD2024-NWT | 5.7417 | 2831 | 7.75 | 9/1/2024 | | | | | | | | | | |
| SMPH 24 R21-T25 | SMPHFXBD2024-T25 | 5.7417 | 2831 | 7.75 | 9/1/2024 | | | | | | | | | | |
| SMPH 24 R21-T30 | SMPHFXBD2024-T30 | 5.7417 | 2831 | 7.75 | 9/1/2024 | | | | | | | | | | |
| FLI 24 R21 | FLIFXBND2024 | 5.6389 | 2925 | 8.01 | 12/4/2024 | | | | | 5.5000 | | | | | |
| FLI 24 R21-NWT | FLIFXBND2024-NWT | 5.6389 | 2925 | 8.01 | 12/4/2024 | | | | | | | | | | |
| FLI 24 R21-T25 | FLIFXBND2024-T25 | 5.6389 | 2925 | 8.01 | 12/4/2024 | | | | | | | | | | |
| FLI 24 R21-T30 | FLIFXBND2024-T30 | 5.6389 | 2925 | 8.01 | 12/4/2024 | | | | | | | | | | |
| RLC 02-25 | RLCFXBND2025 | 4.9344 | 3006 | 8.23 | 2/23/2025 | | | | | 5.8000 | | | | | |
| RLC 02-25-NWT | RLCFXBND2025-NWT | 4.9344 | 3006 | 8.23 | 2/23/2025 | | | | | | | | | | |
| RLC 02-25-T25 | RLCFXBND2025-T25 | 4.9344 | 3006 | 8.23 | 2/23/2025 | | | | | | | | | | |
| RLC 02-25-T30 | RLCFXBND2025-T30 | 4.9344 | 3006 | 8.23 | 2/23/2025 | | | | | | | | | | |
| ALI 25 R21 | ALIFXBND2025 | 5.6250 | 3067 | 8.40 | 4/25/2025 | 10.000000 | 4.6000 | 8:55:06 AM | 4.6000 | 4.6250 | | 4.6000 | 4.6000 | 4.6000 | 4.6000 |
| ALI 25 R21-NWT | ALIFXBND2025-NWT | 5.6250 | 3067 | 8.40 | 4/25/2025 | | | | | | | | | | |
| ALI 25 R21-T25 | ALIFXBND2025-T25 | 5.6250 | 3067 | 8.40 | 4/25/2025 | | | | | | | | | | |
| ALI 25 R21-T30 | ALIFXBND2025-T30 | 5.6250 | 3067 | 8.40 | 4/25/2025 | | | | | | | | | | |
| SLTC 25 R22 | SLTCFXBD2025 | 6.4872 | 3094 | 8.47 | 5/22/2025 | | | | | 6.6750 | | | | | |
| SLTC 25 R22-NWT | SLTCFXBD2025-NWT | 6.4872 | 3094 | 8.47 | 5/22/2025 | | | | | | | | | | |
| SLTC 25 R22-T25 | SLTCFXBD2025-T25 | 6.4872 | 3094 | 8.47 | 5/22/2025 | | | | | | | | | | |
| SLTC 25 R22-T30 | SLTCFXBD2025-T30 | 6.4872 | 3094 | 8.47 | 5/22/2025 | | | | | | | | | | |
| HOUSE 25 R22 | HOUSEFBD2025 | 6.8666 | 3149 | 8.62 | 7/16/2025 | | | | | 7.0000 | | | | | |
| HOUSE 25 R22-NWT | HOUSEFBD2025-NWT | 6.8666 | 3149 | 8.62 | 7/16/2025 | | | | | | | | | | |
| HOUSE 25 R22-T25 | HOUSEFBD2025-T25 | 6.8666 | 3149 | 8.62 | 7/16/2025 | | | | | | | | | | |
| HOUSE 25 R22-T30 | HOUSEFBD2025-T30 | 6.8666 | 3149 | 8.62 | 7/16/2025 | | | | | | | | | | |
| FLI 25 R22 | FLIFXBND2025 | 5.7139 | 3184 | 8.72 | 8/20/2025 | | | | | 5.5000 | | | | | |
| FLI 25 R22-NWT | FLIFXBND2025-NWT | 5.7139 | 3184 | 8.72 | 8/20/2025 | | | | | | | | | | |
| FLI 25 R22-T25 | FLIFXBND2025-T25 | 5.7139 | 3184 | 8.72 | 8/20/2025 | | | | | | | | | | |
| FLI 25 R22-T30 | FLIFXBND2025-T30 | 5.7139 | 3184 | 8.72 | 8/20/2025 | | | | | | | | | | |
| ALI 25 R22 | ALI2FXBD2025 | 4.7500 | 3250 | 8.90 | 10/25/2025 | | | | | 5.2000 | 4.4000 | | | | |
| ALI 25 R22-NWT | ALI2FXBD2025-NWT | 4.7500 | 3250 | 8.90 | 10/25/2025 | | | | | | | | | | |
| ALI 25 R22-T25 | ALI2FXBD2025-T25 | 4.7500 | 3250 | 8.90 | 10/25/2025 | | | | | | | | | | |
| ALI 25 R22-T30 | ALI2FXBD2025-T30 | 4.7500 | 3250 | 8.90 | 10/25/2025 | | | | | | | | | | |
| SMPH 25 R23 | SMPHFXBD2025 | 4.7990 | 3281 | 8.98 | 11/25/2025 | | | | | 4.9500 | | | | | |
| SMPH 25 R23-NWT | SMPHFXBD2025-NWT | 4.7990 | 3281 | 8.98 | 11/25/2025 | | | | | | | | | | |
| SMPH 25 R23-T25 | SMPHFXBD2025-T25 | 4.7990 | 3281 | 8.98 | 11/25/2025 | | | | | | | | | | |
| SMPH 25 R23-T30 | SMPHFXBD2025-T30 | 4.7990 | 3281 | 8.98 | 11/25/2025 | | | | | | | | | | |
| MER 25 R20 | MERFXBND2025 | 4.8750 | 3298 | 9.03 | 12/12/2025 | | | | | 5.2500 | | | | | |
| MER 25 R20-NWT | MERFXBND2025-NWT | 4.8750 | 3298 | 9.03 | 12/12/2025 | | | | | | | | | | |
| MER 25 R20-T25 | MERFXBND2025-T25 | 4.8750 | 3298 | 9.03 | 12/12/2025 | | | | | | | | | | |
| MER 25 R20-T30 | MERFXBND2025-T30 | 4.8750 | 3298 | 9.03 | 12/12/2025 | | | | | | | | | | |
| ALI 26 R23 | ALIFXBND2026 | 4.8500 | 3399 | 9.31 | 3/23/2026 | 5.750000 | 4.6500 | 3:04:35 PM | 4.6283 | 5.0500 | | 4.6250 | 4.6500 | 4.6250 | 4.6500 |
| ALI 26 R23-NWT | ALIFXBND2026-NWT | 4.8500 | 3399 | 9.31 | 3/23/2026 | | | | | | | | | | |

| 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 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| ALI 26 R23-T25 | ALIFXBND2026-T25 | 4.8500 | 3399 | 9.31 | 3/23/2026 | | | | | | | | | | |
| ALI 26 R23-T30 | ALIFXBND2026-T30 | 4.8500 | 3399 | 9.31 | 3/23/2026 | | | | | | | | | | |
| SMCGP 26 R23 | SMCGPFBD2026 | 5.1792 | 3509 | 9.61 | 7/11/2026 | | | | | 5.3750 | | | | | |
| SMCGP 26 R23-NWT | SMCGPFBD2026-NWT | 5.1792 | 3509 | 9.61 | 7/11/2026 | | | | | | | | | | |
| SMCGP 26 R23-T25 | SMCGPFBD2026-T25 | 5.1792 | 3509 | 9.61 | 7/11/2026 | | | | | | | | | | |
| SMCGP 26 R23-T30 | SMCGPFBD2026-T30 | 5.1792 | 3509 | 9.61 | 7/11/2026 | | | | | | | | | | |
| SMPH 26 R23 | SMPHFXBD2026 | 4.2005 | 3524 | 9.65 | 7/26/2026 | | | | | 5.5000 | | | | | |
| SMPH 26 R23-NWT | SMPHFXBD2026-NWT | 4.2005 | 3524 | 9.65 | 7/26/2026 | | | | | | | | | | |
| SMPH 26 R23-T25 | SMPHFXBD2026-T25 | 4.2005 | 3524 | 9.65 | 7/26/2026 | | | | | | | | | | |
| SMPH 26 R23-T30 | SMPHFXBD2026-T30 | 4.2005 | 3524 | 9.65 | 7/26/2026 | | | | | | | | | | |
| AP 26 R21 | APCFXBND2026 | 6.1000 | 3570 | 9.77 | 9/10/2026 | | | | | 5.7500 | | | | | |
| AP 26 R21-NWT | APCFXBND2026-NWT | 6.1000 | 3570 | 9.77 | 9/10/2026 | | | | | | | | | | |
| AP 26 R21-T25 | APCFXBND2026-T25 | 6.1000 | 3570 | 9.77 | 9/10/2026 | | | | | | | | | | |
| AP 26 R21-T30 | APCFXBND2026-T30 | 6.1000 | 3570 | 9.77 | 9/10/2026 | | | | | | | | | | |
| AC 27 R22 | ACFXBOND2027 | 6.8750 | 3813 | 10.44 | 5/11/2027 | 5.000000 | 5.0000 | 8:55:17 AM | 5.0000 | 5.0500 | | 5.0000 | 5.0000 | 5.0000 | 5.0000 |
| AC 27 R22-NWT | ACFXBOND2027-NWT | 6.8750 | 3813 | 10.44 | 5/11/2027 | | | | | | | | | | |
| AC 27 R22-T25 | ACFXBOND2027-T25 | 6.8750 | 3813 | 10.44 | 5/11/2027 | | | | | | | | | | |
| AC 27 R22-T30 | ACFXBOND2027-T30 | 6.8750 | 3813 | 10.44 | 5/11/2027 | | | | | | | | | | |
| AEV 27 R22 | AEVFXBND2027 | 6.0169 | 3900 | 10.68 | 8/6/2027 | | | | | 5.0500 | | | | | |
| AEV 27 R22-NWT | AEVFXBND2027-NWT | 6.0169 | 3900 | 10.68 | 8/6/2027 | | | | | | | | | | |
| AEV 27 R22-T25 | AEVFXBND2027-T25 | 6.0169 | 3900 | 10.68 | 8/6/2027 | | | | | | | | | | |
| AEV 27 R22-T30 | AEVFXBND2027-T30 | 6.0169 | 3900 | 10.68 | 8/6/2027 | | | | | | | | | | |
| ALI 33 R25 | ALIFXBND2033 | 6.0000 | 6157 | 16.86 | 10/10/2033 | 0.100000 | 5.6500 | 3:48:15 PM | 5.6500 | 5.6500 | | 5.6500 | 5.6500 | 5.6500 | 5.6500 |
| ALI 33 R25-NWT | ALIFXBND2033-NWT | 6.0000 | 6157 | 16.86 | 10/10/2033 | | | | | | | | | | |
| ALI 33 R25-T25 | ALIFXBND2033-T25 | 6.0000 | 6157 | 16.86 | 10/10/2033 | | | | | | | | | | |
| ALI 33 R25-T30 | ALIFXBND2033-T30 | 6.0000 | 6157 | 16.86 | 10/10/2033 | | | | | | | | | | |