

| 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 25 R21 | ALIFXBND2025 | 5.6250 | 2824 | 7.73 | 4/25/2025 | | | | | 5.1500 | 4.5000 | | | | |
| ALI 25 R21-NWT | ALIFXBND2025-NWT | 5.6250 | 2824 | 7.73 | 4/25/2025 | | | | | | | | | | |
| ALI 25 R21-T25 | ALIFXBND2025-T25 | 5.6250 | 2824 | 7.73 | 4/25/2025 | | | | | | | | | | |
| ALI 25 R21-T30 | ALIFXBND2025-T30 | 5.6250 | 2824 | 7.73 | 4/25/2025 | | | | | | | | | | |
| SLTC 25 R22 | SLTCFXBD2025 | 6.4872 | 2851 | 7.81 | 5/22/2025 | | | | | 7.5000 | 5.0000 | | | | |
| SLTC 25 R22-NWT | SLTCFXBD2025-NWT | 6.4872 | 2851 | 7.81 | 5/22/2025 | | | | | | | | | | |
| SLTC 25 R22-T25 | SLTCFXBD2025-T25 | 6.4872 | 2851 | 7.81 | 5/22/2025 | | | | | | | | | | |
| SLTC 25 R22-T30 | SLTCFXBD2025-T30 | 6.4872 | 2851 | 7.81 | 5/22/2025 | | | | | | | | | | |
| HOUSE 25 R22 | HOUSEFBD2025 | 6.8666 | 2906 | 7.96 | 7/16/2025 | | | | | 6.5000 | | | | | |
| HOUSE 25 R22-NWT | HOUSEFBD2025-NWT | 6.8666 | 2906 | 7.96 | 7/16/2025 | | | | | | | | | | |
| HOUSE 25 R22-T25 | HOUSEFBD2025-T25 | 6.8666 | 2906 | 7.96 | 7/16/2025 | | | | | | | | | | |
| HOUSE 25 R22-T30 | HOUSEFBD2025-T30 | 6.8666 | 2906 | 7.96 | 7/16/2025 | | | | | | | | | | |
| FLI 25 R22 | FLIFXBND2025 | 5.7139 | 2941 | 8.05 | 8/20/2025 | 10.500000 | 5.2000 | 11:45:37 AM | 5.2000 | 5.4500 | | 5.2000 | 5.2000 | 5.2000 | 5.2000 |
| FLI 25 R22-NWT | FLIFXBND2025-NWT | 5.7139 | 2941 | 8.05 | 8/20/2025 | | | | | | | | | | |
| FLI 25 R22-T25 | FLIFXBND2025-T25 | 5.7139 | 2941 | 8.05 | 8/20/2025 | | | | | | | | | | |
| FLI 25 R22-T30 | FLIFXBND2025-T30 | 5.7139 | 2941 | 8.05 | 8/20/2025 | | | | | | | | | | |
| ALI 25 R22 | ALI2FXBD2025 | 4.7500 | 3007 | 8.23 | 10/25/2025 | 10.000000 | 4.8250 | 11:40:16 AM | 4.8250 | 5.5000 | 4.5000 | 4.8250 | 4.8250 | 4.8250 | 4.8250 |
| ALI 25 R22-NWT | ALI2FXBD2025-NWT | 4.7500 | 3007 | 8.23 | 10/25/2025 | | | | | | | | | | |
| ALI 25 R22-T25 | ALI2FXBD2025-T25 | 4.7500 | 3007 | 8.23 | 10/25/2025 | | | | | | | | | | |
| ALI 25 R22-T30 | ALI2FXBD2025-T30 | 4.7500 | 3007 | 8.23 | 10/25/2025 | | | | | | | | | | |
| SMPH 25 R23 | SMPHFXBD2025 | 4.7990 | 3038 | 8.32 | 11/25/2025 | | | | | 5.1500 | | | | | |
| SMPH 25 R23-NWT | SMPHFXBD2025-NWT | 4.7990 | 3038 | 8.32 | 11/25/2025 | | | | | | | | | | |
| SMPH 25 R23-T25 | SMPHFXBD2025-T25 | 4.7990 | 3038 | 8.32 | 11/25/2025 | | | | | | | | | | |
| SMPH 25 R23-T30 | SMPHFXBD2025-T30 | 4.7990 | 3038 | 8.32 | 11/25/2025 | | | | | | | | | | |
| MER 25 R20 | MERFXBD2025 | 4.8750 | 3055 | 8.36 | 12/12/2025 | 2.100000 | 4.9500 | 2:11:15 PM | 4.9500 | 6.0000 | | 4.9500 | 4.9500 | 4.9500 | 4.9500 |
| MER 25 R20-NWT | MERFXBD2025-NWT | 4.8750 | 3055 | 8.36 | 12/12/2025 | | | | | | | | | | |
| MER 25 R20-T25 | MERFXBD2025-T25 | 4.8750 | 3055 | 8.36 | 12/12/2025 | | | | | | | | | | |
| MER 25 R20-T30 | MERFXBD2025-T30 | 4.8750 | 3055 | 8.36 | 12/12/2025 | | | | | | | | | | |
| ALI 26 R23 | ALIFXBND2026 | 4.8500 | 3156 | 8.64 | 3/23/2026 | 11.000000 | 5.0775 | 2:49:54 PM | 4.9655 | 5.2000 | 4.7500 | 4.9550 | 5.0775 | 4.9550 | 5.0775 |
| ALI 26 R23-NWT | ALIFXBND2026-NWT | 4.8500 | 3156 | 8.64 | 3/23/2026 | | | | | | | | | | |
| ALI 26 R23-T25 | ALIFXBND2026-T25 | 4.8500 | 3156 | 8.64 | 3/23/2026 | | | | | | | | | | |
| ALI 26 R23-T30 | ALIFXBND2026-T30 | 4.8500 | 3156 | 8.64 | 3/23/2026 | | | | | | | | | | |
| SMCGP 26 R23 | SMCGPFBD2026 | 5.1792 | 3266 | 8.94 | 7/11/2026 | | | | | 6.6500 | | | | | |
| SMCGP 26 R23-NWT | SMCGPFBD2026-NWT | 5.1792 | 3266 | 8.94 | 7/11/2026 | | | | | | | | | | |
| SMCGP 26 R23-T25 | SMCGPFBD2026-T25 | 5.1792 | 3266 | 8.94 | 7/11/2026 | | | | | | | | | | |
| SMCGP 26 R23-T30 | SMCGPFBD2026-T30 | 5.1792 | 3266 | 8.94 | 7/11/2026 | | | | | | | | | | |
| SMPH 26 R23 | SMPHFXBD2026 | 4.2005 | 3281 | 8.98 | 7/26/2026 | 0.180000 | 5.0000 | 2:11:35 PM | 5.0000 | 5.7500 | | 5.0000 | 5.0000 | 5.0000 | 5.0000 |
| SMPH 26 R23-NWT | SMPHFXBD2026-NWT | 4.2005 | 3281 | 8.98 | 7/26/2026 | | | | | | | | | | |
| SMPH 26 R23-T25 | SMPHFXBD2026-T25 | 4.2005 | 3281 | 8.98 | 7/26/2026 | | | | | | | | | | |
| SMPH 26 R23-T30 | SMPHFXBD2026-T30 | 4.2005 | 3281 | 8.98 | 7/26/2026 | | | | | | | | | | |
| AP 26 R21 | APCFXBND2026 | 6.1000 | 3327 | 9.11 | 9/10/2026 | | | | | 6.0000 | 4.7500 | | | | |
| AP 26 R21-NWT | APCFXBND2026-NWT | 6.1000 | 3327 | 9.11 | 9/10/2026 | | | | | | | | | | |
| AP 26 R21-T25 | APCFXBND2026-T25 | 6.1000 | 3327 | 9.11 | 9/10/2026 | | | | | | | | | | |
| AP 26 R21-T30 | APCFXBND2026-T30 | 6.1000 | 3327 | 9.11 | 9/10/2026 | | | | | | | | | | |
| DD 26 R23 | DDFXBOND2026 | 5.9721 | 3423 | 9.37 | 12/15/2026 | | | | | 7.2500 | | | | | |
| DD 26 R23-NWT | DDFXBOND2026-NWT | 5.9721 | 3423 | 9.37 | 12/15/2026 | | | | | | | | | | |
| DD 26 R23-T25 | DDFXBOND2026-T25 | 5.9721 | 3423 | 9.37 | 12/15/2026 | | | | | | | | | | |
| DD 26 R23-T30 | DDFXBOND2026-T30 | 5.9721 | 3423 | 9.37 | 12/15/2026 | | | | | | | | | | |
| SMC 27 R24 | SMCFXBND2027 | 5.7613 | 3499 | 9.58 | 3/1/2027 | | | | | 5.9000 | | | | | |
| SMC 27 R24-NWT | SMCFXBND2027-NWT | 5.7613 | 3499 | 9.58 | 3/1/2027 | | | | | | | | | | |
| SMC 27 R24-T25 | SMCFXBND2027-T25 | 5.7613 | 3499 | 9.58 | 3/1/2027 | | | | | | | | | | |
| SMC 27 R24-T30 | SMCFXBND2027-T30 | 5.7613 | 3499 | 9.58 | 3/1/2027 | | | | | | | | | | |
| STIESG 27 R24 | STIGFXBD2027 | 6.3756 | 3521 | 9.64 | 3/23/2027 | | | | | 6.3756 | | | | | |
| STIESG 27 R24-NWT | STIGFXBD2027-NWT | 6.3756 | 3521 | 9.64 | 3/23/2027 | | | | | | | | | | |
| STIESG 27 R24-T25 | STIGFXBD2027-T25 | 6.3756 | 3521 | 9.64 | 3/23/2027 | | | | | | | | | | |
| STIESG 27 R24-T30 | STIGFXBD2027-T30 | 6.3756 | 3521 | 9.64 | 3/23/2027 | | | | | | | | | | |
| ALI 05-27 R24 | ALIFXBND2027 | 5.2624 | 3561 | 9.75 | 5/2/2027 | | | | | 5.3750 | | | | | |
| ALI 05-27 R24-NWT | ALIFXBND2027-NWT | 5.2624 | 3561 | 9.75 | 5/2/2027 | | | | | | | | | | |
| ALI 05-27 R24-T25 | ALIFXBND2027-T25 | 5.2624 | 3561 | 9.75 | 5/2/2027 | | | | | | | | | | |
| ALI 05-27 R24-T30 | ALIFXBND2027-T30 | 5.2624 | 3561 | 9.75 | 5/2/2027 | | | | | | | | | | |
| AC 27 R22 | ACFXBOND2027 | 6.8750 | 3570 | 9.77 | 5/11/2027 | 5.000000 | 5.3000 | 11:44:28 AM | 5.3000 | 5.6000 | 4.5000 | 5.3000 | 5.3000 | 5.3000 | 5.3000 |
| AC 27 R22-NWT | ACFXBOND2027-NWT | 6.8750 | 3570 | 9.77 | 5/11/2027 | | | | | | | | | | |
| AC 27 R22-T25 | ACFXBOND2027-T25 | 6.8750 | 3570 | 9.77 | 5/11/2027 | | | | | | | | | | |
| AC 27 R22-T30 | ACFXBOND2027-T30 | 6.8750 | 3570 | 9.77 | 5/11/2027 | | | | | | | | | | |
| AP 07-27 R24 | APCFXBND2027 | 5.3367 | 3623 | 9.92 | 7/3/2027 | | | | | 5.2250 | | | | | |
| AP 07-27 R24-NWT | APCFXBND2027-NWT | 5.3367 | 3623 | 9.92 | 7/3/2027 | | | | | | | | | | |
| AP 07-27 R24-T25 | APCFXBND2027-T25 | 5.3367 | 3623 | 9.92 | 7/3/2027 | | | | | | | | | | |
| AP 07-27 R24-T30 | APCFXBND2027-T30 | 5.3367 | 3623 | 9.92 | 7/3/2027 | | | | | | | | | | |
| AEV 27 R22 | AEVFXBND2027 | 6.0169 | 3657 | 10.01 | 8/6/2027 | | | | | 6.0000 | 4.9000 | | | | |
| AEV 27 R22-NWT | AEVFXBND2027-NWT | 6.0169 | 3657 | 10.01 | 8/6/2027 | | | | | | | | | | |
| AEV 27 R22-T25 | AEVFXBND2027-T25 | 6.0169 | 3657 | 10.01 | 8/6/2027 | | | | | | | | | | |
| AEV 27 R22-T30 | AEVFXBND2027-T30 | 6.0169 | 3657 | 10.01 | 8/6/2027 | | | | | | | | | | |
| ALI 33 R25 | ALIFXBND2033 | 6.0000 | 5914 | 16.19 | 10/10/2033 | | | | | 5.8500 | 4.9000 | | | | |

