

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
SMPH 24 R21	SMPHFBD2024	5.7417	2284	6.25	9/1/2024					6.7500					
SMPH 24 R21-NWT	SMPHFBD2024-NWT	5.7417	2284	6.25	9/1/2024										
SMPH 24 R21-T25	SMPHFBD2024-T25	5.7417	2284	6.25	9/1/2024										
SMPH 24 R21-T30	SMPHFBD2024-T30	5.7417	2284	6.25	9/1/2024										
FLI 24 R21	FLIFBND2024	5.6389	2378	6.51	12/4/2024					6.5000					
FLI 24 R21-NWT	FLIFBND2024-NWT	5.6389	2378	6.51	12/4/2024										
FLI 24 R21-T25	FLIFBND2024-T25	5.6389	2378	6.51	12/4/2024										
FLI 24 R21-T30	FLIFBND2024-T30	5.6389	2378	6.51	12/4/2024										
SMCGP 24 R22	SMCGPFB2024	6.2500	2396	6.56	12/22/2024					7.7500					
SMCGP 24 R22-NWT	SMCGPFB2024-NWT	6.2500	2396	6.56	12/22/2024										
SMCGP 24 R22-T25	SMCGPFB2024-T25	6.2500	2396	6.56	12/22/2024										
SMCGP 24 R22-T30	SMCGPFB2024-T30	6.2500	2396	6.56	12/22/2024										
AC 25 R23	ACFXBOND2025	4.8200	2446	6.70	2/10/2025	10.670000	5.9750	2:08:38 PM	5.9963	7.3500		6.7500	6.7500	5.9750	5.9750
AC 25 R23-NWT	ACFXBOND2025-NWT	4.8200	2446	6.70	2/10/2025										
AC 25 R23-T25	ACFXBOND2025-T25	4.8200	2446	6.70	2/10/2025										
AC 25 R23-T30	ACFXBOND2025-T30	4.8200	2446	6.70	2/10/2025										
RLC 02-25	RLCFXND2025	4.9344	2459	6.73	2/23/2025					8.0000					
RLC 02-25-NWT	RLCFXND2025-NWT	4.9344	2459	6.73	2/23/2025										
RLC 02-25-T25	RLCFXND2025-T25	4.9344	2459	6.73	2/23/2025										
RLC 02-25-T30	RLCFXND2025-T30	4.9344	2459	6.73	2/23/2025										
SMPH 03-25 R23	SMPH2FBD2025	6.0804	2465	6.75	3/1/2025					6.5000					
SMPH 03-25 R23-NWT	SMPH2FBD2025-NWT	6.0804	2465	6.75	3/1/2025										
SMPH 03-25 R23-T25	SMPH2FBD2025-T25	6.0804	2465	6.75	3/1/2025										
SMPH 03-25 R23-T30	SMPH2FBD2025-T30	6.0804	2465	6.75	3/1/2025										
SMC 25 R23	SMCFXND2025	6.6250	2483	6.80	3/19/2025	13.500000	6.5750	3:10:36 PM	6.5750	6.7500	6.5750	6.5750	6.5750	6.5750	6.5750
SMC 25 R23-NWT	SMCFXND2025-NWT	6.6250	2483	6.80	3/19/2025										
SMC 25 R23-T25	SMCFXND2025-T25	6.6250	2483	6.80	3/19/2025										
SMC 25 R23-T30	SMCFXND2025-T30	6.6250	2483	6.80	3/19/2025										
ALI 25 R21	ALIFXND2025	5.6250	2520	6.90	4/25/2025	3.000000	6.0000	2:00:59 PM	6.0033	6.7500		6.1000	6.1000	6.0000	6.0000
ALI 25 R21-NWT	ALIFXND2025-NWT	5.6250	2520	6.90	4/25/2025										
ALI 25 R21-T25	ALIFXND2025-T25	5.6250	2520	6.90	4/25/2025										
ALI 25 R21-T30	ALIFXND2025-T30	5.6250	2520	6.90	4/25/2025										
SLTC 25 R22	SLTCFXBD2025	6.4872	2547	6.97	5/22/2025					8.6000					
SLTC 25 R22-NWT	SLTCFXBD2025-NWT	6.4872	2547	6.97	5/22/2025										
SLTC 25 R22-T25	SLTCFXBD2025-T25	6.4872	2547	6.97	5/22/2025										
SLTC 25 R22-T30	SLTCFXBD2025-T30	6.4872	2547	6.97	5/22/2025										
HOUSE 25 R22	HOUSEFBD2025	6.8666	2602	7.12	7/16/2025					8.2250					
HOUSE 25 R22-NWT	HOUSEFBD2025-NWT	6.8666	2602	7.12	7/16/2025										
HOUSE 25 R22-T25	HOUSEFBD2025-T25	6.8666	2602	7.12	7/16/2025										
HOUSE 25 R22-T30	HOUSEFBD2025-T30	6.8666	2602	7.12	7/16/2025										
FLI 25 R22	FLIFBND2025	5.7139	2637	7.22	8/20/2025					6.7500					
FLI 25 R22-NWT	FLIFBND2025-NWT	5.7139	2637	7.22	8/20/2025										
FLI 25 R22-T25	FLIFBND2025-T25	5.7139	2637	7.22	8/20/2025										
FLI 25 R22-T30	FLIFBND2025-T30	5.7139	2637	7.22	8/20/2025										
ALI 25 R22	ALI2FXBD2025	4.7500	2703	7.40	10/25/2025	10.000000	6.6500	12:08:56 PM	6.6500	6.8750		6.6500	6.6500	6.6500	6.6500
ALI 25 R22-NWT	ALI2FXBD2025-NWT	4.7500	2703	7.40	10/25/2025										
ALI 25 R22-T25	ALI2FXBD2025-T25	4.7500	2703	7.40	10/25/2025										
ALI 25 R22-T30	ALI2FXBD2025-T30	4.7500	2703	7.40	10/25/2025										
SMPH 25 R23	SMPHFBD2025	4.7990	2734	7.49	11/25/2025	10.000000	6.7500	12:09:52 PM	6.7500	6.6000		6.7500	6.7500	6.7500	6.7500
SMPH 25 R23-NWT	SMPHFBD2025-NWT	4.7990	2734	7.49	11/25/2025										
SMPH 25 R23-T25	SMPHFBD2025-T25	4.7990	2734	7.49	11/25/2025										
SMPH 25 R23-T30	SMPHFBD2025-T30	4.7990	2734	7.49	11/25/2025										
MER 25 R20	MERFXBD2025	4.8750	2751	7.53	12/12/2025	10.000000	6.7000	12:10:06 PM	6.7000	6.9500		6.7000	6.7000	6.7000	6.7000
MER 25 R20-NWT	MERFXBD2025-NWT	4.8750	2751	7.53	12/12/2025										
MER 25 R20-T25	MERFXBD2025-T25	4.8750	2751	7.53	12/12/2025										
MER 25 R20-T30	MERFXBD2025-T30	4.8750	2751	7.53	12/12/2025										
ALI 26 R23	ALIFXND2026	4.8500	2852	7.81	3/23/2026					6.9000					
ALI 26 R23-NWT	ALIFXND2026-NWT	4.8500	2852	7.81	3/23/2026										
ALI 26 R23-T25	ALIFXND2026-T25	4.8500	2852	7.81	3/23/2026										
ALI 26 R23-T30	ALIFXND2026-T30	4.8500	2852	7.81	3/23/2026										
SMCGP 26 R23	SMCGPFB2026	5.1792	2962	8.11	7/11/2026					7.5000					
SMCGP 26 R23-NWT	SMCGPFB2026-NWT	5.1792	2962	8.11	7/11/2026										
SMCGP 26 R23-T25	SMCGPFB2026-T25	5.1792	2962	8.11	7/11/2026										
SMCGP 26 R23-T30	SMCGPFB2026-T30	5.1792	2962	8.11	7/11/2026										
SMPH 26 R23	SMPHFBD2026	4.2005	2977	8.15	7/26/2026	10.000000	6.8000	12:10:01 PM		6.9000		6.8000	6.8000	6.8000	6.8000
SMPH 26 R23-NWT	SMPHFBD2026-NWT	4.2005	2977	8.15	7/26/2026										
SMPH 26 R23-T25	SMPHFBD2026-T25	4.2005	2977	8.15	7/26/2026										
SMPH 26 R23-T30	SMPHFBD2026-T30	4.2005	2977	8.15	7/26/2026										
AP 26 R21	APCFXND2026	6.1000	3023	8.28	9/10/2026					6.5000					
AP 26 R21-NWT	APCFXND2026-NWT	6.1000	3023	8.28	9/10/2026										
AP 26 R21-T25	APCFXND2026-T25	6.1000	3023	8.28	9/10/2026										
AP 26 R21-T30	APCFXND2026-T30	6.1000	3023	8.28	9/10/2026										
DD 26 R23	DDFXBOND2026	5.9721	3119	8.54	12/15/2026					9.0000	6.6000				

