CS Board Summary
August 31, 2018

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
SLAC 09.24.18	SLACP01H2018		21	0.06	9/24/2018					5.0000					
SLAC 09.24.18-NWT	SLACP01H2018-NWT		21	0.06	9/24/2018										
ES ALI 02-19	ALI2SDNE2019	3.2500	173	0.47	2/23/2019					3.8500					
ES ALI 02-19-NWT	ALI2SDNE2019-NWT	3.2500	173	0.47	2/23/2019										
SLAC 03.23.19	SLACP01I2019		201	0.55	3/23/2019	1.000000	4.5000	10:44:42 AM	4.5000	5.2000		4.5000	4.5000	4.5000	4.5000
SLAC 03.23.19-NWT	SLACP01I2019-NWT		201	0.55	3/23/2019										
SMB 19 R17	SMB2FXBD2019	5.9300	211	0.58	4/2/2019					4.6000	4.2000				
SMB 19 R17-NWT	SMB2FXBD2019-NWT	5.9300	211	0.58	4/2/2019										
SMB 19 R17-T25	SMB2FXBD2019-T25	5.9300	211	0.58	4/2/2019										
SMB 19 R17-T30	SMB2FXBD2019-T30	5.9300	211	0.58	4/2/2019										
SMB 04-19	SMBFXBND2019	10.5000	212	0.58	4/3/2019					4.6000	4.2000				
SMB 04-19-NWT	SMBFXBND2019-NWT	10.5000	212	0.58	4/3/2019										
SMB 04-19-T25	SMBFXBND2019-T25	10.5000	212	0.58	4/3/2019										
SMB 04-19-T30	SMBFXBND2019-T30	10.5000	212	0.58	4/3/2019										
ES ALI 04-19	ALISDNES2019	2.7500	226	0.62	4/17/2019					4.5800					
ES ALI 04-19-NWT	ALISDNES2019-NWT	2.7500	226	0.62	4/17/2019										
ALI 19 R17	ALIFXBND2019	5.6250	236	0.65	4/27/2019					4.7000	4.3000				
ALI 19 R17-NWT	ALIFXBND2019-NWT	5.6250	236	0.65	4/27/2019										
ALI 19 R17-T25	ALIFXBND2019-T25	5.6250	236	0.65	4/27/2019										
ALI 19 R17-T30	ALIFXBND2019-T30	5.6250	236	0.65	4/27/2019										
GLO 19 R17	GLOFXBND2019	6.0000	271	0.74	6/1/2019					5.2500					
GLO 19 R17-NWT	GLOFXBND2019-NWT	6.0000	271	0.74	6/1/2019										
GLO 19 R17-T25	GLOFXBND2019-T25	6.0000	271	0.74	6/1/2019										
GLO 19 R17-T30	GLOFXBND2019-T30	6.0000	271	0.74	6/1/2019										
FLI 19 R17	FLIFXBND2019	6.2731	278	0.76	6/8/2019	2.500000	5.2500	10:03:33 AM	5.2500	4.9500	4.9000	5.2500	5.2500	5.2500	5.2500
FLI 19 R17-NWT	FLIFXBND2019-NWT	6.2731	278	0.76	6/8/2019										
FLI 19 R17-T25	FLIFXBND2019-T25	6.2731	278	0.76	6/8/2019										
FLI 19 R17-T30	FLIFXBND2019-T30	6.2731	278	0.76	6/8/2019										
SM 19 R17	SMICFXBD2019	6.0000	316	0.87	7/16/2019					5.4000	4.9000				
SM 19 R17-NWT	SMICFXBD2019-NWT	6.0000	316	0.87	7/16/2019										
SM 19 R17-T25	SMICFXBD2019-T25	6.0000	316	0.87	7/16/2019										
SM 19 R17-T30	SMICFXBD2019-T30	6.0000	316	0.87	7/16/2019										
FMIC 19 R17	FMICBOND2019	5.7500	341	0.93	8/10/2019					7.5000					
FMIC 19 R17-NWT	FMICBOND2019-NWT	5.7500	341	0.93	8/10/2019										
FMIC 19 R17-T25	FMICBOND2019-T25	5.7500	341	0.93	8/10/2019										
FMIC 19 R17-T30	FMICBOND2019-T30	5.7500	341	0.93	8/10/2019										
JGS 08-19	JGSFXBND2019	5.2317	358	0.98	8/27/2019					5.3750	4.9000				
JGS 08-19-NWT	JGSFXBND2019-NWT	5.2317	358	0.98	8/27/2019										
JGS 08-19-T25	JGSFXBND2019-T25	5.2317	358	0.98	8/27/2019										
JGS 08-19-T30	JGSFXBND2019-T30	5.2317	358	0.98	8/27/2019										
ES PNX 09-19	PNXSDNES2019	4.6250	385	1.05	9/23/2019					5.0000					
ES PNX 09-19-NWT	PNXSDNES2019-NWT	4.6250	385	1.05	9/23/2019										
ALI HS 10-19	ALIHSBND2019	3.0000	411	1.13	10/19/2019										
GTCAP 11-19	GTCFXBND2019	4.7106	430	1.18	11/7/2019					5.5000					
GTCAP 11-19-NWT	GTCFXBND2019-NWT	4.7106	430	1.18	11/7/2019										
GTCAP 11-19-T25	GTCFXBND2019-T25	4.7106	430	1.18	11/7/2019										
GTCAP 11-19-T30	GTCFXBND2019-T30	4.7106	430	1.18	11/7/2019										
VLL 19 R17	VLLFXBND2019	5.6542	432	1.18	11/9/2019					8.0000					
VLL 19 R17-NWT	VLLFXBND2019-NWT	5.6542	432	1.18	11/9/2019										
VLL 19 R17-T25	VLLFXBND2019-T25	5.6542	432	1.18	11/9/2019										
VLL 19 R17-T30	VLLFXBND2019-T30	5.6542	432	1.18	11/9/2019										
GTCAP 20 R17	GTCFXBND2020	4.8371	542	1.48	2/27/2020					5.5000	5.0000				
GTCAP 20 R17-NWT	GTCFXBND2020-NWT	4.8371	542	1.48	2/27/2020										
GTCAP 20 R17-T25	GTCFXBND2020-T25	4.8371	542	1.48	2/27/2020										
GTCAP 20 R17-T30	GTCFXBND2020-T30	4.8371	542	1.48	2/27/2020										
SMPH 03-20	SMPHFXBD2020	5.1000	545	1.49	3/1/2020					5.2000					
SMPH 03-20-NWT	SMPHFXBD2020-NWT	5.1000	545	1.49	3/1/2020										
SMPH 03-20-T25	SMPHFXBD2020-T25	5.1000	545	1.49	3/1/2020										
SMPH 03-20-T30	SMPHFXBD2020-T30	5.1000	545	1.49	3/1/2020										
CPG 20 R18	CPGIFXBD2020	6.6878	546	1.49	3/2/2020					9.0000	6.0000				
CPG 20 R18-NWT	CPGIFXBD2020-NWT	6.6878	546	1.49	3/2/2020										
CPG 20 R18-T25	CPGIFXBD2020-T25	6.6878	546	1.49	3/2/2020										
CPG 20 R18-T30	CPGIFXBD2020-T30	6.6878	546	1.49	3/2/2020										
MBT 04-20	MBTLTNCD2020	4.0000	599	1.64	4/24/2020										
EDC 20 R18	EDCFXBND2020	4.1583	608	1.66	5/3/2020					5.6000	5.2000				
EDC 20 R18-NWT	EDCFXBND2020-NWT	4.1583	608	1.66	5/3/2020										
EDC 20 R18-T25	EDCFXBND2020-T25	4.1583	608	1.66	5/3/2020										
EDC 20 R18-T30	EDCFXBND2020-T30	4.1583	608	1.66	5/3/2020										
ES SMC 05-20	SMCSDNES2020	5.2500	630	1.72	5/25/2020					5.3000					
ES SMC 05-20-NWT	SMCSDNES2020-NWT	5.2500	630	1.72	5/25/2020										

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
PNB 06-20	PNBLTNCD2020	4.1250	648	1.77	6/12/2020										
RCB 06-20	RCBLTNCD2020	4.1250	655	1.79	6/19/2020										
GLO 20 R18	GLOFXBND2020	4.8875	683	1.87	7/17/2020					5.5000	5.2000				
GLO 20 R18-NWT	GLOFXBND2020-NWT	4.8875	683	1.87	7/17/2020										
GLO 20 R18-T25	GLOFXBND2020-T25	4.8875	683	1.87	7/17/2020										
GLO 20 R18-T30	GLOFXBND2020-T30	4.8875	683	1.87	7/17/2020										
SLTC 20 R18	SLTCFXBD2020	4.9925	719	1.97	8/22/2020					8.6000					
SLTC 20 R18-NWT	SLTCFXBD2020-NWT	4.9925	719	1.97	8/22/2020										
SLTC 20 R18-T25	SLTCFXBD2020-T25	4.9925	719	1.97	8/22/2020										
SLTC 20 R18-T30	SLTCFXBD2020-T30	4.9925	719	1.97	8/22/2020										
BDO 10-20	BDO2LTNC2020	3.7500	764	2.09	10/6/2020					7.7500					
ALI 20 R19	ALIFXBND2020	4.6250	768	2.10	10/10/2020					5.8000	5.3000				
ALI 20 R19-NWT	ALIFXBND2020-NWT	4.6250	768	2.10	10/10/2020										
ALI 20 R19-T25	ALIFXBND2020-T25	4.6250	768	2.10	10/10/2020										
ALI 20 R19-T30	ALIFXBND2020-T30	4.6250	768	2.10	10/10/2020										
HOUSE 10-20	HOUSEFBD2020	6.2080	774	2.12	10/16/2020					6.1000	5.8250				
HOUSE 10-20-NWT	HOUSEFBD2020-NWT	6.2080	774	2.12	10/16/2020										
HOUSE 10-20-T25	HOUSEFBD2020-T25	6.2080	774	2.12	10/16/2020										
HOUSE 10-20-T30	HOUSEFBD2020-T30	6.2080	774	2.12	10/16/2020										
AEV 11-20	AEV2FXBD2020	4.4722	795	2.18	11/6/2020					5.7000	5.2000				
AEV 11-20-NWT	AEV2FXBD2020-NWT	4.4722	795	2.18	11/6/2020										
AEV 11-20-T25	AEV2FXBD2020-T25	4.4722	795	2.18	11/6/2020										
AEV 11-20-T30	AEV2FXBD2020-T30	4.4722	795	2.18	11/6/2020										
FLI 20 R19	FLIFXBND2020	4.8562	797	2.18	11/8/2020					5.7000	5.2000				
FLI 20 R19-NWT	FLIFXBND2020-NWT	4.8562	797	2.18	11/8/2020										
FLI 20 R19-T25	FLIFXBND2020-T25	4.8562	797	2.18	11/8/2020										
FLI 20 R19-T30	FLIFXBND2020-T30	4.8562	797	2.18	11/8/2020										
AEV 20 R19	AEVFXBND2020	4.4125	810	2.22	11/21/2020	3.300000	5.4000	2:36:35 PM	5.4000	5.5000	5.2000	5.4000	5.4000	5.4000	5.4000
AEV 20 R19-NWT	AEVFXBND2020-NWT	4.4125	810	2.22	11/21/2020										
AEV 20 R19-T25	AEVFXBND2020-T25	4.4125	810	2.22	11/21/2020										
AEV 20 R19-T30	AEVFXBND2020-T30	4.4125	810	2.22	11/21/2020										
MER 20 P19	MERFXBND2020	4.3750	831	2.28	12/12/2020					6.0500					
MER 20 P19-NWT	MERFXBND2020-NWT	4.3750	831	2.28	12/12/2020										
MER 20 P19-T25	MERFXBND2020-T25	4.3750	831	2.28	12/12/2020										
MER 20 P19-T30	MERFXBND2020-T30	4.3750	831	2.28	12/12/2020										
TEL 21 R19	TELFXBND2021	5.2250	887	2.43	2/6/2021					6.2500					
TEL 21 R19-NWT	TELFXBND2021-NWT	5.2250	887	2.43	2/6/2021										
TEL 21 R19-T25	TELFXBND2021-T25	5.2250	887	2.43	2/6/2021										
TEL 21 R19-T30	TELFXBND2021-T30	5.2250	887	2.43	2/6/2021										
ABS 21 R19	ABSFXBND2021	5.3350	891	2.44	2/10/2021					6.9000	5.2000				
ABS 21 R19-NWT	ABSFXBND2021-NWT	5.3350	891	2.44	2/10/2021										
ABS 21 R19-T25	ABSFXBND2021-T25	5.3350	891	2.44	2/10/2021										
ABS 21 R19-T30	ABSFXBND2021-T30	5.3350	891	2.44	2/10/2021										
ROCK 21 R19	ROCKFXBD2021	5.0932	896	2.45	2/15/2021	6.000000	5.5000	3:33:51 PM	5.5000	5.8000	5.4000	5.5000	5.5000	5.5000	5.5000
ROCK 21 R19-NWT	ROCKFXBD2021-NWT	5.0932	896	2.45	2/15/2021										
ROCK 21 R19-T25	ROCKFXBD2021-T25	5.0932	896	2.45	2/15/2021										
ROCK 21 R19-T30	ROCKFXBD2021-T30	5.0932	896	2.45	2/15/2021										
SMPH 02-21	SMPH2FBD2021	4.5095	906	2.48	2/25/2021					5.5000	5.3000				
SMPH 02-21-NWT	SMPH2FBD2021-NWT	4.5095	906	2.48	2/25/2021										
SMPH 02-21-T25	SMPH2FBD2021-T25	4.5095	906	2.48	2/25/2021										
SMPH 02-21-T30	SMPH2FBD2021-T30	4.5095	906	2.48	2/25/2021										
JGS 21 R19	JGSFXBND2021	5.2442	908	2.49	2/27/2021					5.8000	5.3000				
JGS 21 R19-NWT	JGSFXBND2021-NWT	5.2442	908	2.49	2/27/2021										
JGS 21 R19-T25	JGSFXBND2021-T25	5.2442	908	2.49	2/27/2021										
JGS 21 R19-T30	JGSFXBND2021-T30	5.2442	908	2.49	2/27/2021										
SLI 21 R18	SLIFXBND2021	6.7150	931	2.55	3/22/2021					6.7000					
SLI 21 R18-NWT	SLIFXBND2021-NWT	6.7150	931	2.55	3/22/2021										
SLI 21 R18-T25	SLIFXBND2021-T25	6.7150	931	2.55	3/22/2021										
SLI 21 R18-T30	SLIFXBND2021-T30	6.7150	931	2.55	3/22/2021										
MNTC 21 R19	MNTCFXBD2021	5.0700	940	2.57	3/31/2021					5.9000					
MNTC 21 R19-NWT	MNTCFXBD2021-NWT	5.0700	940	2.57	3/31/2021										
MNTC 21 R19-T25	MNTCFXBD2021-T25	5.0700	940	2.57	3/31/2021										
MNTC 21 R19-T30	MNTCFXBD2021-T30	5.0700	940	2.57	3/31/2021										
SMB 21 R19	SMBFXBND2021	5.5000	942	2.58	4/2/2021	0.500000	6.1000	3:21:04 PM	6.1000	5.7500	5.6000	6.1000	6.1000	6.1000	6.1000
SMB 21 R19-NWT	SMBFXBND2021-NWT	5.5000	942	2.58	4/2/2021										
SMB 21 R19-T25	SMBFXBND2021-T25	5.5000	942	2.58	4/2/2021										
SMB 21 R19-T30	SMBFXBND2021-T30	5.5000	942	2.58	4/2/2021										
LBP 04-21	LBPLTNCD2021	3.7500	949	2.60	4/9/2021										
VLL 21 R19	VLLFXBND2021	5.9437	979	2.68	5/9/2021					8.2500					
VLL 21 R19-NWT	VLLFXBND2021-NWT	5.9437	979	2.68	5/9/2021										
VLL 21 R19-T25	VLLFXBND2021-T25	5.9437	979	2.68	5/9/2021										
VLL 21 R19-T30	VLLFXBND2021-T30	5.9437	979	2.68	5/9/2021										
AC 05-21	ACFXBOND2021	6.8000	982	2.69	5/12/2021					5.6000	5.3000				

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AC 05-21-NWT	ACFXBOND2021-NWT	6.8000	982	2.69	5/12/2021										
AC 05-21-T25	ACFXBOND2021-T25	6.8000	982	2.69	5/12/2021										
AC 05-21-T30	ACFXBOND2021-T30	6.8000	982	2.69	5/12/2021										
SM 21 R19	SMICFXBD2021	5.2958	989	2.71	5/19/2021					6.8500	5.1000				
SM 21 R19-NWT	SMICFXBD2021-NWT	5.2958	989	2.71	5/19/2021										
SM 21 R19-T25	SMICFXBD2021-T25	5.2958	989	2.71	5/19/2021										
SM 21 R19-T30	SMICFXBD2021-T30	5.2958	989	2.71	5/19/2021										
CHI 21 R19	CHIFXBND2021	5.3200	1007	2.76	6/6/2021	0.910000	6.7500	2:26:22 PM	6.7500	7.0000		6.7500	6.7500	6.7500	6.7500
CHI 21 R19-NWT	CHIFXBND2021-NWT	5.3200	1007	2.76	6/6/2021										
CHI 21 R19-T25	CHIFXBND2021-T25	5.3200	1007	2.76	6/6/2021										
CHI 21 R19-T30	CHIFXBND2021-T30	5.3200	1007	2.76	6/6/2021										
SMCGP 21 R19	SMCGPFBD2021	4.3458	1042	2.85	7/11/2021					5.9500	5.7000				
SMCGP 21 R19-NWT	SMCGPFBD2021-NWT	4.3458	1042	2.85	7/11/2021										
SMCGP 21 R19-T25	SMCGPFBD2021-T25	4.3458	1042	2.85	7/11/2021										
SMCGP 21 R19-T30	SMCGPFBD2021-T30	4.3458	1042	2.85	7/11/2021										
GTCAP 21 R19	GTCFXBND2021	5.1965	1069	2.93	8/7/2021					7.0000					
GTCAP 21 R19-NWT	GTCFXBND2021-NWT	5.1965	1069	2.93	8/7/2021										
GTCAP 21 R19-T25	GTCFXBND2021-T25	5.1965	1069	2.93	8/7/2021										
GTCAP 21 R19-T30	GTCFXBND2021-T30	5.1965	1069	2.93	8/7/2021										
SMPH 21 R19	SMPHFXBD2021	5.2006	1094	3.00	9/1/2021	2.500000	5.9000	11:02:50 AM	5.9000	6.0000		5.9000	5.9000	5.9000	5.9000
SMPH 21 R19-NWT	SMPHFXBD2021-NWT	5.2006	1094	3.00	9/1/2021										
SMPH 21 R19-T25	SMPHFXBD2021-T25	5.2006	1094	3.00	9/1/2021										
SMPH 21 R19-T30	SMPHFXBD2021-T30	5.2006	1094	3.00	9/1/2021										
CPG 21 R20	CPGIFXBD2021	6.9758	1095	3.00	9/2/2021					8.6500	6.5000				
CPG 21 R20-NWT	CPGIFXBD2021-NWT	6.9758	1095	3.00	9/2/2021										
CPG 21 R20-T25	CPGIFXBD2021-T25	6.9758	1095	3.00	9/2/2021										
CPG 21 R20-T30	CPGIFXBD2021-T30	6.9758	1095	3.00	9/2/2021										
AP 21 R19	APCFXBND2021	5.2050	1103	3.02	9/10/2021					6.3000					
AP 21 R19-NWT	APCFXBND2021-NWT	5.2050	1103	3.02	9/10/2021										
AP 21 R19-T25	APCFXBND2021-T25	5.2050	1103	3.02	9/10/2021										
AP 21 R19-T30	APCFXBND2021-T30	5.2050	1103	3.02	9/10/2021										
PCOR 21 R19	PCORFXBD2021	4.0032	1150	3.15	10/27/2021					5.8000	5.7000				
PCOR 21 R19-NWT	PCORFXBD2021-NWT	4.0032	1150	3.15	10/27/2021										
PCOR 21 R19-T25	PCORFXBD2021-T25	4.0032	1150	3.15	10/27/2021										
PCOR 21 R19-T30	PCORFXBD2021-T30	4.0032	1150	3.15	10/27/2021										
MBT 11-21	MBTLTNCD2021	4.2500	1175	3.22	11/21/2021										
FLI 21 R20	FLIFXBND2021	5.4000	1188	3.25	12/4/2021					6.0000	5.5000				
FLI 21 R20-NWT	FLIFXBND2021-NWT	5.4000	1188	3.25	12/4/2021										
FLI 21 R20-T25	FLIFXBND2021-T25	5.4000	1188	3.25	12/4/2021										
FLI 21 R20-T30	FLIFXBND2021-T30	5.4000	1188	3.25	12/4/2021										
RLC 02-22	RLCFXBND2022	4.8000	1269	3.47	2/23/2022					6.3000	5.5000				
RLC 02-22-NWT	RLCFXBND2022-NWT	4.8000	1269	3.47	2/23/2022										
RLC 02-22-T25	RLCFXBND2022-T25	4.8000	1269	3.47	2/23/2022										
RLC 02-22-T30	RLCFXBND2022-T30	4.8000	1269	3.47	2/23/2022										
SMC 22 R20	SMCFXBND2022	4.8243	1275	3.49	3/1/2022	1.100000	5.5000	3:38:32 PM	5.5000	6.5500	6.1250	5.5000	5.5000	5.5000	5.5000
SMC 22 R20-NWT	SMCFXBND2022-NWT	4.8243	1275	3.49	3/1/2022										
SMC 22 R20-T25	SMCFXBND2022-T25	4.8243	1275	3.49	3/1/2022										
SMC 22 R20-T30	SMCFXBND2022-T30	4.8243	1275	3.49	3/1/2022										
SMB 22 R19	SMBFXBND2022	6.6000	1307	3.58	4/2/2022					6.1000	6.0000				
SMB 22 R19-NWT	SMBFXBND2022-NWT	6.6000	1307	3.58	4/2/2022										
SMB 22 R19-T25	SMBFXBND2022-T25	6.6000	1307	3.58	4/2/2022										
SMB 22 R19-T30	SMBFXBND2022-T30	6.6000	1307	3.58	4/2/2022										
SMC 04-22 R20	SMC2FXBD2022	5.1923	1312	3.59	4/7/2022	0.200000	6.3000	2:20:00 PM	6.0993	5.9000		5.9000	6.3000	5.9000	6.3000
SMC 04-22 R20-NWT	SMC2FXBD2022-NWT	5.1923	1312	3.59	4/7/2022										
SMC 04-22 R20-T25	SMC2FXBD2022-T25	5.1923	1312	3.59	4/7/2022										
SMC 04-22 R20-T30	SMC2FXBD2022-T30	5.1923	1312	3.59	4/7/2022										
ALI 22 R19	ALIFXBND2022	6.0000	1332	3.65	4/27/2022					6.0000	5.8000				
ALI 22 R19-NWT	ALIFXBND2022-NWT	6.0000	1332	3.65	4/27/2022										
ALI 22 R19-T25	ALIFXBND2022-T25	6.0000	1332	3.65	4/27/2022										
ALI 22 R19-T30	ALIFXBND2022-T30	6.0000	1332	3.65	4/27/2022										
ALI 22 4.5	ALI2FXBD2022	4.5000	1334	3.65	4/29/2022	10.000000	5.8000	3:38:39 PM	5.8000	6.3000		5.8000	5.8000	5.8000	5.8000
ALI 22 4.5-NWT	ALI2FXBD2022-NWT	4.5000	1334	3.65	4/29/2022										
ALI 22 4.5-T25	ALI2FXBD2022-T25	4.5000	1334	3.65	4/29/2022										
ALI 22 4.5-T30	ALI2FXBD2022-T30	4.5000	1334	3.65	4/29/2022										
PSB 04-22	PSBLTNCD2022	3.5000	1335	3.66	4/30/2022										
CHIB 05-22	CHIBLTNC2022	3.2500	1353	3.70	5/18/2022										
SLTC 22 R20	SLTCFXBD2022	5.5796	1357	3.72	5/22/2022					6.3000	5.8000				
SLTC 22 R20-NWT	SLTCFXBD2022-NWT	5.5796	1357	3.72	5/22/2022										
SLTC 22 R20-T25	SLTCFXBD2022-T25	5.5796	1357	3.72	5/22/2022										
SLTC 22 R20-T30	SLTCFXBD2022-T30	5.5796	1357	3.72	5/22/2022										
PNB 06-22	PNBLTNCD2022	3.2500	1372	3.76	6/6/2022										
HOUSE 22 R20	HOUSEFBD2022	6.1310	1412	3.87	7/16/2022					8.0000					
HOUSE 22 R20-NWT	HOUSEFBD2022-NWT	6.1310	1412	3.87	7/16/2022										

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
HOUSE 22 R20-T25	HOUSEFBD2022-T25	6.1310	1412	3.87	7/16/2022										
HOUSE 22 R20-T30	HOUSEFBD2022-T30	6.1310	1412	3.87	7/16/2022										
SM 22 R19	SMICFXBD2022	6.9442	1412	3.87	7/16/2022					5.9000	5.8000				
SM 22 R19-NWT	SMICFXBD2022-NWT	6.9442	1412	3.87	7/16/2022										
SM 22 R19-T25	SMICFXBD2022-T25	6.9442	1412	3.87	7/16/2022										
SM 22 R19-T30	SMICFXBD2022-T30	6.9442	1412	3.87	7/16/2022										
AEV 22 R20	AEVFXBND2022	5.0056	1433	3.92	8/6/2022					6.1500					
AEV 22 R20-NWT	AEVFXBND2022-NWT	5.0056	1433	3.92	8/6/2022										
AEV 22 R20-T25	AEVFXBND2022-T25	5.0056	1433	3.92	8/6/2022										
AEV 22 R20-T30	AEVFXBND2022-T30	5.0056	1433	3.92	8/6/2022										
FLI 22 R20	FLIFXBND2022	5.3567	1447	3.96	8/20/2022					6.0000					
FLI 22 R20-NWT	FLIFXBND2022-NWT	5.3567	1447	3.96	8/20/2022										
FLI 22 R20-T25	FLIFXBND2022-T25	5.3567	1447	3.96	8/20/2022										
FLI 22 R20-T30	FLIFXBND2022-T30	5.3567	1447	3.96	8/20/2022										
EW 09-22	EWBLTNCD2022	4.0000	1479	4.05	9/21/2022										
PNB 10-22	PNB2LTNC2022	3.7500	1515	4.15	10/27/2022										
CHIB 12-22	CHIB2LTN2022	3.6500	1551	4.25	12/2/2022										
RBANK 12-22	RBANKLTN2022	4.1250	1565	4.28	12/16/2022										
SMCGP 22 R20	SMCGPFBD2022	5.3750	1571	4.30	12/22/2022					7.2500	6.2500				
SMCGP 22 R20-NWT	SMCGPFBD2022-NWT	5.3750	1571	4.30	12/22/2022										
SMCGP 22 R20-T25	SMCGPFBD2022-T25	5.3750	1571	4.30	12/22/2022										
SMCGP 22 R20-T30	SMCGPFBD2022-T30	5.3750	1571	4.30	12/22/2022										
CPI 01-23 R20	CPIFXBND2023	5.0496	1587	4.34	1/7/2023					6.9000	6.0000				
CPI 01-23 R20-NWT	CPIFXBND2023-NWT	5.0496	1587	4.34	1/7/2023										
CPI 01-23 R20-T25	CPIFXBND2023-T25	5.0496	1587	4.34	1/7/2023										
CPI 01-23 R20-T30	CPIFXBND2023-T30	5.0496	1587	4.34	1/7/2023										
RCB 02-23	RCBLTNCD2023	3.7500	1622	4.44	2/11/2023										
BDO 02-23	BDOLTNCD2023	3.6250	1629	4.46	2/18/2023										
GTCAP 23 R20	GTCFXBND2023	5.0937	1638	4.48	2/27/2023					6.4500					
GTCAP 23 R20-NWT	GTCFXBND2023-NWT	5.0937	1638	4.48	2/27/2023										
GTCAP 23 R20-T25	GTCFXBND2023-T25	5.0937	1638	4.48	2/27/2023										
GTCAP 23 R20-T30	GTCFXBND2023-T30	5.0937	1638	4.48	2/27/2023										
SMPH 23 R21	SMPHFXBD2023	5.6630	1640	4.49	3/1/2023					7.2500					
SMPH 23 R21-NWT	SMPHFXBD2023-NWT	5.6630	1640	4.49	3/1/2023										
SMPH 23 R21-T25	SMPHFXBD2023-T25	5.6630	1640	4.49	3/1/2023										
SMPH 23 R21-T30	SMPHFXBD2023-T30	5.6630	1640	4.49	3/1/2023										
SMC 23 R21	SMCFXBND2023	6.2500	1658	4.54	3/19/2023					6.4500	6.3050				
SMC 23 R21-NWT	SMCFXBND2023-NWT	6.2500	1658	4.54	3/19/2023										
SMC 23 R21-T25	SMCFXBND2023-T25	6.2500	1658	4.54	3/19/2023										
SMC 23 R21-T30	SMCFXBND2023-T30	6.2500	1658	4.54	3/19/2023										
PNB 04-23	PNBLTNCD2023	3.8750	1696	4.64	4/26/2023										
ALI 28 R23	ALIFXBND2028	5.9203	1697	4.65	4/27/2023					7.2500					
ALI 28 R23-NWT	ALIFXBND2028-NWT	5.9203	1697	4.65	4/27/2023										
ALI 28 R23-T25	ALIFXBND2028-T25	5.9203	1697	4.65	4/27/2023										
ALI 28 R23-T30	ALIFXBND2028-T30	5.9203	1697	4.65	4/27/2023										
EDC 23 R19	EDCFXBND2023	4.7312	1703	4.66	5/3/2023					7.6250					
EDC 23 R19-NWT	EDCFXBND2023-NWT	4.7312	1703	4.66	5/3/2023										
EDC 23 R19-T25	EDCFXBND2023-T25	4.7312	1703	4.66	5/3/2023										
EDC 23 R19-T30	EDCFXBND2023-T30	4.7312	1703	4.66	5/3/2023										
SECB 05-23	SECBLTNC2023	3.8750	1708	4.68	5/8/2023										
BPI 05-23	BPILTNCD2023	3.7500	1724	4.72	5/24/2023										
AC 23 R22	ACFXBOND2023	3.9200	1768	4.84	7/7/2023					6.7750					
AC 23 R22-NWT	ACFXBOND2023-NWT	3.9200	1768	4.84	7/7/2023										
AC 23 R22-T25	ACFXBOND2023-T25	3.9200	1768	4.84	7/7/2023										
AC 23 R22-T30	ACFXBOND2023-T30	3.9200	1768	4.84	7/7/2023										
SMCGP 23 R21	SMCGPFBD2023	4.7575	1772	4.85	7/11/2023					6.2500					
SMCGP 23 R21-NWT	SMCGPFBD2023-NWT	4.7575	1772	4.85	7/11/2023										
SMCGP 23 R21-T25	SMCGPFBD2023-T25	4.7575	1772	4.85	7/11/2023										
SMCGP 23 R21-T30	SMCGPFBD2023-T30	4.7575	1772	4.85	7/11/2023										
GLO 23 R20	GLOFXBND2023	5.2792	1778	4.87	7/17/2023					6.6500					
GLO 23 R20-NWT	GLOFXBND2023-NWT	5.2792	1778	4.87	7/17/2023										
GLO 23 R20-T25	GLOFXBND2023-T25	5.2792	1778	4.87	7/17/2023										
GLO 23 R20-T30	GLOFXBND2023-T30	5.2792	1778	4.87	7/17/2023										
SMCGP 08-23 R21	SMCGP2BD2023	6.7500	1809	4.95	8/17/2023					6.8500					
SMCGP 08-23 R21-NV	SMCGP2BD2023-NWT	6.7500	1809	4.95	8/17/2023										
SMCGP 08-23 R21-T2	SMCGP2BD2023-T25	6.7500	1809	4.95	8/17/2023										
SMCGP 08-23 R21-T3	SMCGP2BD2023-T30	6.7500	1809	4.95	8/17/2023										
UBP 08-23	UBPLTNCD2023	4.3750	1813	4.96	8/21/2023										
MBT 09-23	MBTLTNCD2023	3.5000	1842	5.04	9/19/2023										
ALI 23 R22	ALIFXBND2023	3.8915	1860	5.09	10/7/2023					6.6250					
ALI 23 R22-NWT	ALIFXBND2023-NWT	3.8915	1860	5.09	10/7/2023										
ALI 23 R22-T25	ALIFXBND2023-T25	3.8915	1860	5.09	10/7/2023										
ALI 23 R22-T30	ALIFXBND2023-T30	3.8915	1860	5.09	10/7/2023										

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
PCOR 23 R21	PCORFXBD2023	4.5219	1880	5.15	10/27/2023	2.000000	6.5000	9:11:57 AM	6.5000	6.2250	5.8500	6.5000	6.5000	6.5000	6.5000
PCOR 23 R21-NWT	PCORFXBD2023-NWT	4.5219	1880	5.15	10/27/2023										
PCOR 23 R21-T25	PCORFXBD2023-T25	4.5219	1880	5.15	10/27/2023										
PCOR 23 R21-T30	PCORFXBD2023-T30	4.5219	1880	5.15	10/27/2023										
SECB 11-23	SECB2LTN2023	4.5000	1886	5.16	11/2/2023										
BDO 11-23	BDO2LTNC2023	4.3750	1891	5.18	11/7/2023										
FLI 23 R20	FLIFXBND2023	5.4333	1892	5.18	11/8/2023					6.5000					
FLI 23 R20-NWT	FLIFXBND2023-NWT	5.4333	1892	5.18	11/8/2023										
FLI 23 R20-T25	FLIFXBND2023-T25	5.4333	1892	5.18	11/8/2023										
FLI 23 R20-T30	FLIFXBND2023-T30	5.4333	1892	5.18	11/8/2023										
AEV 23 R20	AEVFXBND2023	4.6188	1905	5.22	11/21/2023					6.3500					
AEV 23 R20-NWT	AEVFXBND2023-NWT	4.6188	1905	5.22	11/21/2023										
AEV 23 R20-T25	AEVFXBND2023-T25	4.6188	1905	5.22	11/21/2023										
AEV 23 R20-T30	AEVFXBND2023-T30	4.6188	1905	5.22	11/21/2023										
EW 12-23	EWBLTNCD2023	4.6250	1921	5.26	12/7/2023										
SM 23 R21	SMICFXBD2023	5.1590	1923	5.26	12/9/2023					6.1500					
SM 23 R21-NWT	SMICFXBD2023-NWT	5.1590	1923	5.26	12/9/2023										
SM 23 R21-T25	SMICFXBD2023-T25	5.1590	1923	5.26	12/9/2023										
SM 23 R21-T30	SMICFXBD2023-T30	5.1590	1923	5.26	12/9/2023										
CHIB 01-24	CHIBLTNC2024	4.5500	1957	5.36	1/12/2024										
RBANK 01-24	RBANKLTN2024	4.8750	1961	5.37	1/16/2024										
FDC 24 R21	FDCFXBND2024	6.1458	1969	5.39	1/24/2024					6.2000	5.7500				
FDC 24 R21-NWT	FDCFXBND2024-NWT	6.1458	1969	5.39	1/24/2024										
FDC 24 R21-T25	FDCFXBND2024-T25	6.1458	1969	5.39	1/24/2024										
FDC 24 R21-T30	FDCFXBND2024-T30	6.1458	1969	5.39	1/24/2024										
ALI 24 R20	ALIFXBND2024	5.0000	1975	5.41	1/30/2024					6.7000	6.2000				
ALI 24 R20-NWT	ALIFXBND2024-NWT	5.0000	1975	5.41	1/30/2024										
ALI 24 R20-T25	ALIFXBND2024-T25	5.0000	1975	5.41	1/30/2024										
ALI 24 R20-T30	ALIFXBND2024-T30	5.0000	1975	5.41	1/30/2024										
TEL 24 R21	TELFXBND2024	5.2813	1982	5.43	2/6/2024					6.9000					
TEL 24 R21-NWT	TELFXBND2024-NWT	5.2813	1982	5.43	2/6/2024										
TEL 24 R21-T25	TELFXBND2024-T25	5.2813	1982	5.43	2/6/2024										
TEL 24 R21-T30	TELFXBND2024-T30	5.2813	1982	5.43	2/6/2024										
PSB 02-24	PSBLTNCD2024	5.0000	1985	5.43	2/9/2024										
JGS 24 R20	JGSFXBND2024	5.3000	2003	5.48	2/27/2024					6.9000					
JGS 24 R20-NWT	JGSFXBND2024-NWT	5.3000	2003	5.48	2/27/2024										
JGS 24 R20-T25	JGSFXBND2024-T25	5.3000	2003	5.48	2/27/2024										
JGS 24 R20-T30	JGSFXBND2024-T30	5.3000	2003	5.48	2/27/2024										
SMC 24 R22	SMCFXBND2024	5.2840	2006	5.49	3/1/2024					7.1000	6.4500				
SMC 24 R22-NWT	SMCFXBND2024-NWT	5.2840	2006	5.49	3/1/2024										
SMC 24 R22-T25	SMCFXBND2024-T25	5.2840	2006	5.49	3/1/2024										
SMC 24 R22-T30	SMCFXBND2024-T30	5.2840	2006	5.49	3/1/2024										
STIESG 24 R22	STIGFXBD2024	5.8085	2028	5.55	3/23/2024					6.5000					
STIESG 24 R22-NWT	STIGFXBD2024-NWT	5.8085	2028	5.55	3/23/2024										
STIESG 24 R22-T25	STIGFXBD2024-T25	5.8085	2028	5.55	3/23/2024										
STIESG 24 R22-T30	STIGFXBD2024-T30	5.8085	2028	5.55	3/23/2024										
MEG 24 R22	MEGFXBND2024	5.3535	2033	5.57	3/28/2024					7.6000	5.7000				
MEG 24 R22-NWT	MEGFXBND2024-NWT	5.3535	2033	5.57	3/28/2024										
MEG 24 R22-T25	MEGFXBND2024-T25	5.3535	2033	5.57	3/28/2024										
MEG 24 R22-T30	MEGFXBND2024-T30	5.3535	2033	5.57	3/28/2024										
MNTC 24 R21	MNTCFXBD2024	5.5000	2036	5.57	3/31/2024					6.9500					
MNTC 24 R21-NWT	MNTCFXBD2024-NWT	5.5000	2036	5.57	3/31/2024										
MNTC 24 R21-T25	MNTCFXBD2024-T25	5.5000	2036	5.57	3/31/2024										
MNTC 24 R21-T30	MNTCFXBD2024-T30	5.5000	2036	5.57	3/31/2024										
SMB 24 R21	SMBFXBND2024	6.0000	2038	5.58	4/2/2024					7.4000					
SMB 24 R21-NWT	SMBFXBND2024-NWT	6.0000	2038	5.58	4/2/2024										
SMB 24 R21-T25	SMBFXBND2024-T25	6.0000	2038	5.58	4/2/2024										
SMB 24 R21-T30	SMBFXBND2024-T30	6.0000	2038	5.58	4/2/2024										
SMPH 05-24 R22	SMPH2FBD2024	5.1683	2084	5.71	5/18/2024					6.5000					
SMPH 05-24 R22-NWT	SMPH2FBD2024-NWT	5.1683	2084	5.71	5/18/2024										
SMPH 05-24 R22-T25	SMPH2FBD2024-T25	5.1683	2084	5.71	5/18/2024										
SMPH 05-24 R22-T30	SMPH2FBD2024-T30	5.1683	2084	5.71	5/18/2024										
SM 24 R21	SMICFXBD2024	5.6125	2085	5.71	5/19/2024					6.6500					
SM 24 R21-NWT	SMICFXBD2024-NWT	5.6125	2085	5.71	5/19/2024										
SM 24 R21-T25	SMICFXBD2024-T25	5.6125	2085	5.71	5/19/2024										
SM 24 R21-T30	SMICFXBD2024-T30	5.6125	2085	5.71	5/19/2024										
MBT 07-24	MBTLTNCD2024	3.8750	2147	5.88	7/20/2024										
DD 24 R22	DDFXBOND2024	6.0952	2148	5.88	7/21/2024					8.6000	6.5000				
DD 24 R22-NWT	DDFXBOND2024-NWT	6.0952	2148	5.88	7/21/2024										
DD 24 R22-T25	DDFXBOND2024-T25	6.0952	2148	5.88	7/21/2024										
DD 24 R22-T30	DDFXBOND2024-T30	6.0952	2148	5.88	7/21/2024										
GTCAP 24 R21	GTCFXBND2024	5.6250	2165	5.93	8/7/2024					7.5000					
GTCAP 24 R21-NWT	GTCFXBND2024-NWT	5.6250	2165	5.93	8/7/2024										

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
GTCAP 24 R21-T25	GTCFXBND2024-T25	5.6250	2165	5.93	8/7/2024										
GTCAP 24 R21-T30	GTCFXBND2024-T30	5.6250	2165	5.93	8/7/2024										
VLL 24 R23	VLLFXBND2024	5.7512	2166	5.93	8/8/2024					7.3750					
VLL 24 R23-NWT	VLLFXBND2024-NWT	5.7512	2166	5.93	8/8/2024										
VLL 24 R23-T25	VLLFXBND2024-T25	5.7512	2166	5.93	8/8/2024										
VLL 24 R23-T30	VLLFXBND2024-T30	5.7512	2166	5.93	8/8/2024										
SMPH 24 R21	SMPHFXBD2024	5.7417	2190	6.00	9/1/2024					7.5000					
SMPH 24 R21-NWT	SMPHFXBD2024-NWT	5.7417	2190	6.00	9/1/2024										
SMPH 24 R21-T25	SMPHFXBD2024-T25	5.7417	2190	6.00	9/1/2024										
SMPH 24 R21-T30	SMPHFXBD2024-T30	5.7417	2190	6.00	9/1/2024										
FLI 24 R21	FLIFXBND2024	5.6389	2284	6.25	12/4/2024					7.0000					
FLI 24 R21-NWT	FLIFXBND2024-NWT	5.6389	2284	6.25	12/4/2024										
FLI 24 R21-T25	FLIFXBND2024-T25	5.6389	2284	6.25	12/4/2024										
FLI 24 R21-T30	FLIFXBND2024-T30	5.6389	2284	6.25	12/4/2024										
SMCGP 24 R22	SMCGPFBD2024	6.2500	2302	6.30	12/22/2024					6.6000					
SMCGP 24 R22-NWT	SMCGPFBD2024-NWT	6.2500	2302	6.30	12/22/2024										
SMCGP 24 R22-T25	SMCGPFBD2024-T25	6.2500	2302	6.30	12/22/2024										
SMCGP 24 R22-T30	SMCGPFBD2024-T30	6.2500	2302	6.30	12/22/2024										
AC 25 R23	ACFXBOND2025	4.8200	2352	6.44	2/10/2025					7.3500					
AC 25 R23-NWT	ACFXBOND2025-NWT	4.8200	2352	6.44	2/10/2025										
AC 25 R23-T25	ACFXBOND2025-T25	4.8200	2352	6.44	2/10/2025										
AC 25 R23-T30	ACFXBOND2025-T30	4.8200	2352	6.44	2/10/2025										
RLC 02-25	RLCFXBND2025	4.9344	2365	6.48	2/23/2025					7.7500					
RLC 02-25-NWT	RLCFXBND2025-NWT	4.9344	2365	6.48	2/23/2025										
RLC 02-25-T25	RLCFXBND2025-T25	4.9344	2365	6.48	2/23/2025										
RLC 02-25-T30	RLCFXBND2025-T30	4.9344	2365	6.48	2/23/2025										
SMPH 03-25 R23	SMPH2FBD2025	6.0804	2371	6.49	3/1/2025	1.000000	6.4750	3:24:25 PM	6.4750	6.5000		6.4750	6.4750	6.4750	6.4750
SMPH 03-25 R23-NWT	SMPH2FBD2025-NWT	6.0804	2371	6.49	3/1/2025										
SMPH 03-25 R23-T25	SMPH2FBD2025-T25	6.0804	2371	6.49	3/1/2025										
SMPH 03-25 R23-T30	SMPH2FBD2025-T30	6.0804	2371	6.49	3/1/2025										
SMC 25 R23	SMCFXBND2025	6.6250	2389	6.54	3/19/2025					6.7500	6.4000				
SMC 25 R23-NWT	SMCFXBND2025-NWT	6.6250	2389	6.54	3/19/2025										
SMC 25 R23-T25	SMCFXBND2025-T25	6.6250	2389	6.54	3/19/2025										
SMC 25 R23-T30	SMCFXBND2025-T30	6.6250	2389	6.54	3/19/2025										
ALI 25 R21	ALIFXBND2025	5.6250	2426	6.64	4/25/2025	10.000000	6.9500	11:03:16 AM	6.9500	7.2000		6.9500	6.9500	6.9500	6.9500
ALI 25 R21-NWT	ALIFXBND2025-NWT	5.6250	2426	6.64	4/25/2025										
ALI 25 R21-T25	ALIFXBND2025-T25	5.6250	2426	6.64	4/25/2025										
ALI 25 R21-T30	ALIFXBND2025-T30	5.6250	2426	6.64	4/25/2025										
SLTC 25 R22	SLTCFXBD2025	6.4872	2453	6.72	5/22/2025					8.7500	6.2500				
SLTC 25 R22-NWT	SLTCFXBD2025-NWT	6.4872	2453	6.72	5/22/2025										
SLTC 25 R22-T25	SLTCFXBD2025-T25	6.4872	2453	6.72	5/22/2025										
SLTC 25 R22-T30	SLTCFXBD2025-T30	6.4872	2453	6.72	5/22/2025										
NLEX 25 R23	NLEXFXBD2025	6.6407	2496	6.83	7/4/2025					6.5750					
NLEX 25 R23-NWT	NLEXFXBD2025-NWT	6.6407	2496	6.83	7/4/2025										
NLEX 25 R23-T25	NLEXFXBD2025-T25	6.6407	2496	6.83	7/4/2025										
NLEX 25 R23-T30	NLEXFXBD2025-T30	6.6407	2496	6.83	7/4/2025										
HOUSE 25 R22	HOUSEFBD2025	6.8666	2508	6.87	7/16/2025					8.3750					
HOUSE 25 R22-NWT	HOUSEFBD2025-NWT	6.8666	2508	6.87	7/16/2025										
HOUSE 25 R22-T25	HOUSEFBD2025-T25	6.8666	2508	6.87	7/16/2025										
HOUSE 25 R22-T30	HOUSEFBD2025-T30	6.8666	2508	6.87	7/16/2025										
FLI 25 R22	FLIFXBND2025	5.7139	2543	6.96	8/20/2025					7.0500					
FLI 25 R22-NWT	FLIFXBND2025-NWT	5.7139	2543	6.96	8/20/2025										
FLI 25 R22-T25	FLIFXBND2025-T25	5.7139	2543	6.96	8/20/2025										
FLI 25 R22-T30	FLIFXBND2025-T30	5.7139	2543	6.96	8/20/2025										
ALI 25 R22	ALI2FXBD2025	4.7500	2609	7.14	10/25/2025					6.8750					
ALI 25 R22-NWT	ALI2FXBD2025-NWT	4.7500	2609	7.14	10/25/2025										
ALI 25 R22-T25	ALI2FXBD2025-T25	4.7500	2609	7.14	10/25/2025										
ALI 25 R22-T30	ALI2FXBD2025-T30	4.7500	2609	7.14	10/25/2025										
SMPH 25 R23	SMPHFXBD2025	4.7990	2640	7.23	11/25/2025					6.6250					
SMPH 25 R23-NWT	SMPHFXBD2025-NWT	4.7990	2640	7.23	11/25/2025										
SMPH 25 R23-T25	SMPHFXBD2025-T25	4.7990	2640	7.23	11/25/2025										
SMPH 25 R23-T30	SMPHFXBD2025-T30	4.7990	2640	7.23	11/25/2025										
MER 25 R20	MERFXBND2025	4.8750	2657	7.27	12/12/2025					6.7250					
MER 25 R20-NWT	MERFXBND2025-NWT	4.8750	2657	7.27	12/12/2025										
MER 25 R20-T25	MERFXBND2025-T25	4.8750	2657	7.27	12/12/2025										
MER 25 R20-T30	MERFXBND2025-T30	4.8750	2657	7.27	12/12/2025										
ALI 26 R23	ALIFXBND2026	4.8500	2758	7.55	3/23/2026					6.9000					
ALI 26 R23-NWT	ALIFXBND2026-NWT	4.8500	2758	7.55	3/23/2026										
ALI 26 R23-T25	ALIFXBND2026-T25	4.8500	2758	7.55	3/23/2026										
ALI 26 R23-T30	ALIFXBND2026-T30	4.8500	2758	7.55	3/23/2026										
SMCGP 26 R23	SMCGPFBD2026	5.1792	2868	7.85	7/11/2026					7.1500					
SMCGP 26 R23-NWT	SMCGPFBD2026-NWT	5.1792	2868	7.85	7/11/2026										
SMCGP 26 R23-T25	SMCGPFBD2026-T25	5.1792	2868	7.85	7/11/2026										

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
SMCGP 26 R23-T30	SMCGPFBD2026-T30	5.1792	2868	7.85	7/11/2026										
SMPH 26 R23	SMPHFXBD2026	4.2005	2883	7.89	7/26/2026	1.000000	6.0000	10:03:10 AM	6.0000	6.6250		6.0000	6.0000	6.0000	6.0000
SMPH 26 R23-NWT	SMPHFXBD2026-NWT	4.2005	2883	7.89	7/26/2026										
SMPH 26 R23-T25	SMPHFXBD2026-T25	4.2005	2883	7.89	7/26/2026										
SMPH 26 R23-T30	SMPHFXBD2026-T30	4.2005	2883	7.89	7/26/2026										
AP 26 R21	APCFXBND2026	6.1000	2929	8.02	9/10/2026					6.7500					
AP 26 R21-NWT	APCFXBND2026-NWT	6.1000	2929	8.02	9/10/2026										
AP 26 R21-T25	APCFXBND2026-T25	6.1000	2929	8.02	9/10/2026										
AP 26 R21-T30	APCFXBND2026-T30	6.1000	2929	8.02	9/10/2026										
DD 26 R23	DDFXBOND2026	5.9721	3025	8.28	12/15/2026					9.0000					
DD 26 R23-NWT	DDFXBOND2026-NWT	5.9721	3025	8.28	12/15/2026										
DD 26 R23-T25	DDFXBOND2026-T25	5.9721	3025	8.28	12/15/2026										
DD 26 R23-T30	DDFXBOND2026-T30	5.9721	3025	8.28	12/15/2026										
SMC 27 R24	SMCFXBND2027	5.7613	3101	8.49	3/1/2027					7.1750	7.0000				
SMC 27 R24-NWT	SMCFXBND2027-NWT	5.7613	3101	8.49	3/1/2027										
SMC 27 R24-T25	SMCFXBND2027-T25	5.7613	3101	8.49	3/1/2027										
SMC 27 R24-T30	SMCFXBND2027-T30	5.7613	3101	8.49	3/1/2027										
STIESG 27 R24	STIGFXBD2027	6.3756	3123	8.55	3/23/2027					7.6000					
STIESG 27 R24-NWT	STIGFXBD2027-NWT	6.3756	3123	8.55	3/23/2027										
STIESG 27 R24-T25	STIGFXBD2027-T25	6.3756	3123	8.55	3/23/2027										
STIESG 27 R24-T30	STIGFXBD2027-T30	6.3756	3123	8.55	3/23/2027										
ALI 05-27 R24	ALIFXBND2027	5.2624	3163	8.66	5/2/2027					7.5000					
ALI 05-27 R24-NWT	ALIFXBND2027-NWT	5.2624	3163	8.66	5/2/2027										
ALI 05-27 R24-T25	ALIFXBND2027-T25	5.2624	3163	8.66	5/2/2027										
ALI 05-27 R24-T30	ALIFXBND2027-T30	5.2624	3163	8.66	5/2/2027										
AC 27 R22	ACFXBOND2027	6.8750	3172	8.68	5/11/2027					6.8000	6.5000				
AC 27 R22-NWT	ACFXBOND2027-NWT	6.8750	3172	8.68	5/11/2027										
AC 27 R22-T25	ACFXBOND2027-T25	6.8750	3172	8.68	5/11/2027										
AC 27 R22-T30	ACFXBOND2027-T30	6.8750	3172	8.68	5/11/2027										
AP 07-27 R24	APCFXBND2027	5.3367	3225	8.83	7/3/2027					7.2000					
AP 07-27 R24-NWT	APCFXBND2027-NWT	5.3367	3225	8.83	7/3/2027										
AP 07-27 R24-T25	APCFXBND2027-T25	5.3367	3225	8.83	7/3/2027										
AP 07-27 R24-T30	APCFXBND2027-T30	5.3367	3225	8.83	7/3/2027										
AEV 27 R22	AEVFXBND2027	6.0169	3259	8.92	8/6/2027					6.7500					
AEV 27 R22-NWT	AEVFXBND2027-NWT	6.0169	3259	8.92	8/6/2027										
AEV 27 R22-T25	AEVFXBND2027-T25	6.0169	3259	8.92	8/6/2027										
AEV 27 R22-T30	AEVFXBND2027-T30	6.0169	3259	8.92	8/6/2027										
VLL 27 R24	VLLFXBND2027	6.2255	3261	8.93	8/8/2027					8.0000					
VLL 27 R24-NWT	VLLFXBND2027-NWT	6.2255	3261	8.93	8/8/2027										
VLL 27 R24-T25	VLLFXBND2027-T25	6.2255	3261	8.93	8/8/2027										
VLL 27 R24-T30	VLLFXBND2027-T30	6.2255	3261	8.93	8/8/2027										
SMCGP 27 R24	SMCGPFBD2027	6.6250	3397	9.30	12/22/2027					8.1500					
SMCGP 27 R24-NWT	SMCGPFBD2027-NWT	6.6250	3397	9.30	12/22/2027										
SMCGP 27 R24-T25	SMCGPFBD2027-T25	6.6250	3397	9.30	12/22/2027										
SMCGP 27 R24-T30	SMCGPFBD2027-T30	6.6250	3397	9.30	12/22/2027										
SMC 28 R25	SMCFXBND2028	7.1250	3485	9.54	3/19/2028	4.460000	7.0750	2:43:59 PM	7.0750	7.1750	7.0750	7.0750	7.0750	7.0750	7.0750
SMC 28 R25-NWT	SMCFXBND2028-NWT	7.1250	3485	9.54	3/19/2028										
SMC 28 R25-T25	SMCFXBND2028-T25	7.1250	3485	9.54	3/19/2028										
SMC 28 R25-T30	SMCFXBND2028-T30	7.1250	3485	9.54	3/19/2028										
NLEX 28 R25	NLEXFXBD2028	6.9000	3592	9.83	7/4/2028					6.9500					
NLEX 28 R25-NWT	NLEXFXBD2028-NWT	6.9000	3592	9.83	7/4/2028										
NLEX 28 R25-T25	NLEXFXBD2028-T25	6.9000	3592	9.83	7/4/2028										
NLEX 28 R25-T30	NLEXFXBD2028-T30	6.9000	3592	9.83	7/4/2028										
ALI 33 R25	ALIFXBND2033	6.0000	5516	15.10	10/10/2033	1.000000	6.5000	10:02:31 AM	6.5000	7.0750		6.5000	6.5000	6.5000	6.5000
ALI 33 R25-NWT	ALIFXBND2033-NWT	6.0000	5516	15.10	10/10/2033										
ALI 33 R25-T25	ALIFXBND2033-T25	6.0000	5516	15.10	10/10/2033										
ALI 33 R25-T30	ALIFXBND2033-T30	6.0000	5516	15.10	10/10/2033										