CS Board Summary
September 28, 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
ES ALI 02-19	ALI2SDNE2019	3.2500	145	0.40	2/23/2019					3.9000					
ES ALI 02-19-NWT	ALI2SDNE2019-NWT	3.2500	145	0.40	2/23/2019										
SLAC 03.23.19	SLACP01I2019		173	0.47	3/23/2019					5.2000					
SLAC 03.23.19-NWT	SLACP01I2019-NWT		173	0.47	3/23/2019										
SMB 19 R17	SMB2FXBD2019	5.9300	183	0.50	4/2/2019					4.9000	4.4000				
SMB 19 R17-NWT	SMB2FXBD2019-NWT	5.9300	183	0.50	4/2/2019										
SMB 19 R17-T25	SMB2FXBD2019-T25	5.9300	183	0.50	4/2/2019										
SMB 19 R17-T30	SMB2FXBD2019-T30	5.9300	183	0.50	4/2/2019										
SMB 04-19	SMBFXBND2019	10.5000	184	0.50	4/3/2019					7.5000	4.4000				
SMB 04-19-NWT	SMBFXBND2019-NWT	10.5000	184	0.50	4/3/2019										
SMB 04-19-T25	SMBFXBND2019-T25	10.5000	184	0.50	4/3/2019										
SMB 04-19-T30	SMBFXBND2019-T30	10.5000	184	0.50	4/3/2019										
ES ALI 04-19	ALISDNES2019	2.7500	198	0.54	4/17/2019					4.6500					
ES ALI 04-19-NWT	ALISDNES2019-NWT	2.7500	198	0.54	4/17/2019										
ALI 19 R17	ALIFXBND2019	5.6250	208	0.57	4/27/2019					4.9500	4.4000				
ALI 19 R17-NWT	ALIFXBND2019-NWT	5.6250	208	0.57	4/27/2019										
ALI 19 R17-T25	ALIFXBND2019-T25	5.6250	208	0.57	4/27/2019										
ALI 19 R17-T30	ALIFXBND2019-T30	5.6250	208	0.57	4/27/2019										
GLO 19 R17	GLOFXBND2019	6.0000	243	0.67	6/1/2019					5.2500					
GLO 19 R17-NWT	GLOFXBND2019-NWT	6.0000	243	0.67	6/1/2019										
GLO 19 R17-T25	GLOFXBND2019-T25	6.0000	243	0.67	6/1/2019										
GLO 19 R17-T30	GLOFXBND2019-T30	6.0000	243	0.67	6/1/2019										
FLI 19 R17	FLIFXBND2019	6.2731	250	0.68	6/8/2019					4.9500	4.9000				
FLI 19 R17-NWT	FLIFXBND2019-NWT	6.2731	250	0.68	6/8/2019										
FLI 19 R17-T25	FLIFXBND2019-T25	6.2731	250	0.68	6/8/2019										
FLI 19 R17-T30	FLIFXBND2019-T30	6.2731	250	0.68	6/8/2019										
SM 19 R17	SMICFXBD2019	6.0000	288	0.79	7/16/2019	0.550000	5.7000	2:42:36 PM	5.7000	5.7000	4.9000	5.7000	5.7000	5.7000	5.7000
SM 19 R17-NWT	SMICFXBD2019-NWT	6.0000	288	0.79	7/16/2019										
SM 19 R17-T25	SMICFXBD2019-T25	6.0000	288	0.79	7/16/2019										
SM 19 R17-T30	SMICFXBD2019-T30	6.0000	288	0.79	7/16/2019										
FMIC 19 R17	FMICBOND2019	5.7500	313	0.86	8/10/2019					8.1250					
FMIC 19 R17-NWT	FMICBOND2019-NWT	5.7500	313	0.86	8/10/2019										
FMIC 19 R17-T25	FMICBOND2019-T25	5.7500	313	0.86	8/10/2019										
FMIC 19 R17-T30	FMICBOND2019-T30	5.7500	313	0.86	8/10/2019										
JGS 08-19	JGSFXBND2019	5.2317	330	0.90	8/27/2019					6.0000	5.3000				
JGS 08-19-NWT	JGSFXBND2019-NWT	5.2317	330	0.90	8/27/2019										
JGS 08-19-T25	JGSFXBND2019-T25	5.2317	330	0.90	8/27/2019										
JGS 08-19-T30	JGSFXBND2019-T30	5.2317	330	0.90	8/27/2019										
ES PNX 09-19	PNXSDNES2019	4.6250	357	0.98	9/23/2019					5.7500					
ES PNX 09-19-NWT	PNXSDNES2019-NWT	4.6250	357	0.98	9/23/2019										
ALI HS 10-19	ALIHSBND2019	3.0000	383	1.05	10/19/2019										
GTCAP 11-19	GTCFXBND2019	4.7106	402	1.10	11/7/2019					7.8500					
GTCAP 11-19-NWT	GTCFXBND2019-NWT	4.7106	402	1.10	11/7/2019										
GTCAP 11-19-T25	GTCFXBND2019-T25	4.7106	402	1.10	11/7/2019										
GTCAP 11-19-T30	GTCFXBND2019-T30	4.7106	402	1.10	11/7/2019										
VLL 19 R17	VLLFXBND2019	5.6542	404	1.11	11/9/2019					8.1000					
VLL 19 R17-NWT	VLLFXBND2019-NWT	5.6542	404	1.11	11/9/2019										
VLL 19 R17-T25	VLLFXBND2019-T25	5.6542	404	1.11	11/9/2019										
VLL 19 R17-T30	VLLFXBND2019-T30	5.6542	404	1.11	11/9/2019										
GTCAP 20 R17	GTCFXBND2020	4.8371	514	1.41	2/27/2020	5.000000	6.0500	2:17:08 PM	6.0500	6.1000	5.4000	6.0500	6.0500	6.0500	6.0500
GTCAP 20 R17-NWT	GTCFXBND2020-NWT	4.8371	514	1.41	2/27/2020										
GTCAP 20 R17-T25	GTCFXBND2020-T25	4.8371	514	1.41	2/27/2020										
GTCAP 20 R17-T30	GTCFXBND2020-T30	4.8371	514	1.41	2/27/2020										
SMPH 03-20	SMPHFXBD2020	5.1000	517	1.42	3/1/2020					6.0500					
SMPH 03-20-NWT	SMPHFXBD2020-NWT	5.1000	517	1.42	3/1/2020										
SMPH 03-20-T25	SMPHFXBD2020-T25	5.1000	517	1.42	3/1/2020										
SMPH 03-20-T30	SMPHFXBD2020-T30	5.1000	517	1.42	3/1/2020										
CPG 20 R18	CPGIFXBD2020	6.6878	518	1.42	3/2/2020					9.1000	6.7500				
CPG 20 R18-NWT	CPGIFXBD2020-NWT	6.6878	518	1.42	3/2/2020										
CPG 20 R18-T25	CPGIFXBD2020-T25	6.6878	518	1.42	3/2/2020										
CPG 20 R18-T30	CPGIFXBD2020-T30	6.6878	518	1.42	3/2/2020										
MBT 04-20	MBTLTNCD2020	4.0000	571	1.56	4/24/2020										
EDC 20 R18	EDCFXBND2020	4.1583	580	1.59	5/3/2020					6.2000	5.4000				
EDC 20 R18-NWT	EDCFXBND2020-NWT	4.1583	580	1.59	5/3/2020										
EDC 20 R18-T25	EDCFXBND2020-T25	4.1583	580	1.59	5/3/2020										
EDC 20 R18-T30	EDCFXBND2020-T30	4.1583	580	1.59	5/3/2020										
ES SMC 05-20	SMCSDNES2020	5.2500	602	1.65	5/25/2020					5.3500					
ES SMC 05-20-NWT	SMCSDNES2020-NWT	5.2500	602	1.65	5/25/2020										
PNB 06-20	PNBLTNCD2020	4.1250	620	1.70	6/12/2020										
RCB 06-20	RCBLTNCD2020	4.1250	627	1.72	6/19/2020										

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GLO 20 R18	GLOFXBND2020	4.8875	655	1.79	7/17/2020					6.0000	5.4000				
GLO 20 R18-NWT	GLOFXBND2020-NWT	4.8875	655	1.79	7/17/2020										
GLO 20 R18-T25	GLOFXBND2020-T25	4.8875	655	1.79	7/17/2020										
GLO 20 R18-T30	GLOFXBND2020-T30	4.8875	655	1.79	7/17/2020										
SLTC 20 R18	SLTCFXBD2020	4.9925	691	1.89	8/22/2020					8.7000					
SLTC 20 R18-NWT	SLTCFXBD2020-NWT	4.9925	691	1.89	8/22/2020										
SLTC 20 R18-T25	SLTCFXBD2020-T25	4.9925	691	1.89	8/22/2020										
SLTC 20 R18-T30	SLTCFXBD2020-T30	4.9925	691	1.89	8/22/2020										
BDO 10-20	BDO2LTNC2020	3.7500	736	2.02	10/6/2020					8.3750					
ALI 20 R19	ALIFXBND2020	4.6250	740	2.03	10/10/2020					6.3000	5.5000				
ALI 20 R19-NWT	ALIFXBND2020-NWT	4.6250	740	2.03	10/10/2020										
ALI 20 R19-T25	ALIFXBND2020-T25	4.6250	740	2.03	10/10/2020										
ALI 20 R19-T30	ALIFXBND2020-T30	4.6250	740	2.03	10/10/2020										
HOUSE 10-20	HOUSEFBD2020	6.2080	746	2.04	10/16/2020					6.4500	5.8000				
HOUSE 10-20-NWT	HOUSEFBD2020-NWT	6.2080	746	2.04	10/16/2020										
HOUSE 10-20-T25	HOUSEFBD2020-T25	6.2080	746	2.04	10/16/2020										
HOUSE 10-20-T30	HOUSEFBD2020-T30	6.2080	746	2.04	10/16/2020										
AEV 11-20	AEV2FXBD2020	4.4722	767	2.10	11/6/2020	1.300000	6.5000	3:41:59 PM	6.3461	7.0000	5.5000	6.3000	6.5000	6.3000	6.5000
AEV 11-20-NWT	AEV2FXBD2020-NWT	4.4722	767	2.10	11/6/2020										
AEV 11-20-T25	AEV2FXBD2020-T25	4.4722	767	2.10	11/6/2020										
AEV 11-20-T30	AEV2FXBD2020-T30	4.4722	767	2.10	11/6/2020										
FLI 20 R19	FLIFXBND2020	4.8562	769	2.11	11/8/2020	1.000000	7.0800	11:11:40 AM	7.0800	6.3000	5.5000	7.0800	7.0800	7.0800	7.0800
FLI 20 R19-NWT	FLIFXBND2020-NWT	4.8562	769	2.11	11/8/2020										
FLI 20 R19-T25	FLIFXBND2020-T25	4.8562	769	2.11	11/8/2020										
FLI 20 R19-T30	FLIFXBND2020-T30	4.8562	769	2.11	11/8/2020										
AEV 20 R19	AEVFXBND2020	4.4125	782	2.14	11/21/2020					6.3000	5.9750				
AEV 20 R19-NWT	AEVFXBND2020-NWT	4.4125	782	2.14	11/21/2020										
AEV 20 R19-T25	AEVFXBND2020-T25	4.4125	782	2.14	11/21/2020										
AEV 20 R19-T30	AEVFXBND2020-T30	4.4125	782	2.14	11/21/2020										
MER 20 P19	MERFXBND2020	4.3750	803	2.20	12/12/2020	16.770000	6.4500	11:18:51 AM	5.9983	6.5500		5.8000	6.4500	5.8000	6.4500
MER 20 P19-NWT	MERFXBND2020-NWT	4.3750	803	2.20	12/12/2020										
MER 20 P19-T25	MERFXBND2020-T25	4.3750	803	2.20	12/12/2020										
MER 20 P19-T30	MERFXBND2020-T30	4.3750	803	2.20	12/12/2020										
TEL 21 R19	TELFXBND2021	5.2250	859	2.35	2/6/2021					6.5000					
TEL 21 R19-NWT	TELFXBND2021-NWT	5.2250	859	2.35	2/6/2021										
TEL 21 R19-T25	TELFXBND2021-T25	5.2250	859	2.35	2/6/2021										
TEL 21 R19-T30	TELFXBND2021-T30	5.2250	859	2.35	2/6/2021										
ABS 21 R19	ABSFXBND2021	5.3350	863	2.36	2/10/2021					7.0000	5.3000				
ABS 21 R19-NWT	ABSFXBND2021-NWT	5.3350	863	2.36	2/10/2021										
ABS 21 R19-T25	ABSFXBND2021-T25	5.3350	863	2.36	2/10/2021										
ABS 21 R19-T30	ABSFXBND2021-T30	5.3350	863	2.36	2/10/2021										
ROCK 21 R19	ROCKFXBD2021	5.0932	868	2.38	2/15/2021					6.5000	5.6000				
ROCK 21 R19-NWT	ROCKFXBD2021-NWT	5.0932	868	2.38	2/15/2021										
ROCK 21 R19-T25	ROCKFXBD2021-T25	5.0932	868	2.38	2/15/2021										
ROCK 21 R19-T30	ROCKFXBD2021-T30	5.0932	868	2.38	2/15/2021										
SMPH 02-21	SMPH2FBD2021	4.5095	878	2.40	2/25/2021					6.5000	5.6000				
SMPH 02-21-NWT	SMPH2FBD2021-NWT	4.5095	878	2.40	2/25/2021										
SMPH 02-21-T25	SMPH2FBD2021-T25	4.5095	878	2.40	2/25/2021										
SMPH 02-21-T30	SMPH2FBD2021-T30	4.5095	878	2.40	2/25/2021										
JGS 21 R19	JGSFXBND2021	5.2442	880	2.41	2/27/2021					6.5000	5.6000				
JGS 21 R19-NWT	JGSFXBND2021-NWT	5.2442	880	2.41	2/27/2021										
JGS 21 R19-T25	JGSFXBND2021-T25	5.2442	880	2.41	2/27/2021										
JGS 21 R19-T30	JGSFXBND2021-T30	5.2442	880	2.41	2/27/2021										
SLI 21 R18	SLIFXBND2021	6.7150	903	2.47	3/22/2021					6.8750					
SLI 21 R18-NWT	SLIFXBND2021-NWT	6.7150	903	2.47	3/22/2021										
SLI 21 R18-T25	SLIFXBND2021-T25	6.7150	903	2.47	3/22/2021										
SLI 21 R18-T30	SLIFXBND2021-T30	6.7150	903	2.47	3/22/2021										
MNTC 21 R19	MNTCFXBD2021	5.0700	912	2.50	3/31/2021					6.5500	5.7500				
MNTC 21 R19-NWT	MNTCFXBD2021-NWT	5.0700	912	2.50	3/31/2021										
MNTC 21 R19-T25	MNTCFXBD2021-T25	5.0700	912	2.50	3/31/2021										
MNTC 21 R19-T30	MNTCFXBD2021-T30	5.0700	912	2.50	3/31/2021										
SMB 21 R19	SMBFXBND2021	5.5000	914	2.50	4/2/2021					6.5000	6.3750				
SMB 21 R19-NWT	SMBFXBND2021-NWT	5.5000	914	2.50	4/2/2021										
SMB 21 R19-T25	SMBFXBND2021-T25	5.5000	914	2.50	4/2/2021										
SMB 21 R19-T30	SMBFXBND2021-T30	5.5000	914	2.50	4/2/2021										
LBP 04-21	LBPLTNCD2021	3.7500	921	2.52	4/9/2021										
VLL 21 R19	VLLFXBND2021	5.9437	951	2.60	5/9/2021					8.3500					
VLL 21 R19-NWT	VLLFXBND2021-NWT	5.9437	951	2.60	5/9/2021										
VLL 21 R19-T25	VLLFXBND2021-T25	5.9437	951	2.60	5/9/2021										
VLL 21 R19-T30	VLLFXBND2021-T30	5.9437	951	2.60	5/9/2021										
AC 05-21	ACFXBOND2021	6.8000	954	2.61	5/12/2021					6.5000	5.6000				
AC 05-21-NWT	ACFXBOND2021-NWT	6.8000	954	2.61	5/12/2021										
AC 05-21-T25	ACFXBOND2021-T25	6.8000	954	2.61	5/12/2021										

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AC 05-21-T30	ACFXBOND2021-T30	6.8000	954	2.61	5/12/2021										
SM 21 R19	SMICFXBD2021	5.2958	961	2.63	5/19/2021					7.2000					
SM 21 R19-NWT	SMICFXBD2021-NWT	5.2958	961	2.63	5/19/2021										
SM 21 R19-T25	SMICFXBD2021-T25	5.2958	961	2.63	5/19/2021										
SM 21 R19-T30	SMICFXBD2021-T30	5.2958	961	2.63	5/19/2021										
CHI 21 R19	CHIFXBND2021	5.3200	979	2.68	6/6/2021					6.5000					
CHI 21 R19-NWT	CHIFXBND2021-NWT	5.3200	979	2.68	6/6/2021										
CHI 21 R19-T25	CHIFXBND2021-T25	5.3200	979	2.68	6/6/2021										
CHI 21 R19-T30	CHIFXBND2021-T30	5.3200	979	2.68	6/6/2021										
SMCGP 21 R19	SMCGPFBD2021	4.3458	1014	2.78	7/11/2021					6.1000	5.7000				
SMCGP 21 R19-NWT	SMCGPFBD2021-NWT	4.3458	1014	2.78	7/11/2021										
SMCGP 21 R19-T25	SMCGPFBD2021-T25	4.3458	1014	2.78	7/11/2021										
SMCGP 21 R19-T30	SMCGPFBD2021-T30	4.3458	1014	2.78	7/11/2021										
GTCAP 21 R19	GTCFXBND2021	5.1965	1041	2.85	8/7/2021					7.0000					
GTCAP 21 R19-NWT	GTCFXBND2021-NWT	5.1965	1041	2.85	8/7/2021										
GTCAP 21 R19-T25	GTCFXBND2021-T25	5.1965	1041	2.85	8/7/2021										
GTCAP 21 R19-T30	GTCFXBND2021-T30	5.1965	1041	2.85	8/7/2021										
SMPH 21 R19	SMPHFXBD2021	5.2006	1066	2.92	9/1/2021					7.2500					
SMPH 21 R19-NWT	SMPHFXBD2021-NWT	5.2006	1066	2.92	9/1/2021										
SMPH 21 R19-T25	SMPHFXBD2021-T25	5.2006	1066	2.92	9/1/2021										
SMPH 21 R19-T30	SMPHFXBD2021-T30	5.2006	1066	2.92	9/1/2021										
CPG 21 R20	CPGIFXBD2021	6.9758	1067	2.92	9/2/2021					8.8500	6.9750				
CPG 21 R20-NWT	CPGIFXBD2021-NWT	6.9758	1067	2.92	9/2/2021										
CPG 21 R20-T25	CPGIFXBD2021-T25	6.9758	1067	2.92	9/2/2021										
CPG 21 R20-T30	CPGIFXBD2021-T30	6.9758	1067	2.92	9/2/2021										
AP 21 R19	APCFXBND2021	5.2050	1075	2.94	9/10/2021					6.6000					
AP 21 R19-NWT	APCFXBND2021-NWT	5.2050	1075	2.94	9/10/2021										
AP 21 R19-T25	APCFXBND2021-T25	5.2050	1075	2.94	9/10/2021										
AP 21 R19-T30	APCFXBND2021-T30	5.2050	1075	2.94	9/10/2021										
PCOR 21 R19	PCORFXBD2021	4.0032	1122	3.07	10/27/2021	2.000000	6.8000	11:36:35 AM	6.8000	6.6500	5.8000	6.8000	6.8000	6.8000	6.8000
PCOR 21 R19-NWT	PCORFXBD2021-NWT	4.0032	1122	3.07	10/27/2021										
PCOR 21 R19-T25	PCORFXBD2021-T25	4.0032	1122	3.07	10/27/2021										
PCOR 21 R19-T30	PCORFXBD2021-T30	4.0032	1122	3.07	10/27/2021										
MBT 11-21	MBTLTNCD2021	4.2500	1147	3.14	11/21/2021										
FLI 21 R20	FLIFXBND2021	5.4000	1160	3.18	12/4/2021					6.7500	6.0000				
FLI 21 R20-NWT	FLIFXBND2021-NWT	5.4000	1160	3.18	12/4/2021										
FLI 21 R20-T25	FLIFXBND2021-T25	5.4000	1160	3.18	12/4/2021										
FLI 21 R20-T30	FLIFXBND2021-T30	5.4000	1160	3.18	12/4/2021										
RLC 02-22	RLCFXBND2022	4.8000	1241	3.40	2/23/2022					7.0000	6.0000				
RLC 02-22-NWT	RLCFXBND2022-NWT	4.8000	1241	3.40	2/23/2022										
RLC 02-22-T25	RLCFXBND2022-T25	4.8000	1241	3.40	2/23/2022										
RLC 02-22-T30	RLCFXBND2022-T30	4.8000	1241	3.40	2/23/2022										
SMC 22 R20	SMCFXBND2022	4.8243	1247	3.41	3/1/2022					6.7500	6.5000				
SMC 22 R20-NWT	SMCFXBND2022-NWT	4.8243	1247	3.41	3/1/2022										
SMC 22 R20-T25	SMCFXBND2022-T25	4.8243	1247	3.41	3/1/2022										
SMC 22 R20-T30	SMCFXBND2022-T30	4.8243	1247	3.41	3/1/2022										
SMB 22 R19	SMBFXBND2022	6.6000	1279	3.50	4/2/2022					6.7500	6.0000				
SMB 22 R19-NWT	SMBFXBND2022-NWT	6.6000	1279	3.50	4/2/2022										
SMB 22 R19-T25	SMBFXBND2022-T25	6.6000	1279	3.50	4/2/2022										
SMB 22 R19-T30	SMBFXBND2022-T30	6.6000	1279	3.50	4/2/2022										
SMC 04-22 R20	SMC2FXBD2022	5.1923	1284	3.52	4/7/2022					6.5000					
SMC 04-22 R20-NWT	SMC2FXBD2022-NWT	5.1923	1284	3.52	4/7/2022										
SMC 04-22 R20-T25	SMC2FXBD2022-T25	5.1923	1284	3.52	4/7/2022										
SMC 04-22 R20-T30	SMC2FXBD2022-T30	5.1923	1284	3.52	4/7/2022										
ALI 22 R19	ALIFXBND2022	6.0000	1304	3.57	4/27/2022					7.0000	6.0000				
ALI 22 R19-NWT	ALIFXBND2022-NWT	6.0000	1304	3.57	4/27/2022										
ALI 22 R19-T25	ALIFXBND2022-T25	6.0000	1304	3.57	4/27/2022										
ALI 22 R19-T30	ALIFXBND2022-T30	6.0000	1304	3.57	4/27/2022										
ALI 22 4.5	ALI2FXBD2022	4.5000	1306	3.58	4/29/2022	0.500000	7.0000	10:45:26 AM	7.0000	7.0000	6.0000	7.0000	7.0000	7.0000	7.0000
ALI 22 4.5-NWT	ALI2FXBD2022-NWT	4.5000	1306	3.58	4/29/2022										
ALI 22 4.5-T25	ALI2FXBD2022-T25	4.5000	1306	3.58	4/29/2022										
ALI 22 4.5-T30	ALI2FXBD2022-T30	4.5000	1306	3.58	4/29/2022										
PSB 04-22	PSBLTNCD2022	3.5000	1307	3.58	4/30/2022										
CHIB 05-22	CHIBLTNC2022	3.2500	1325	3.63	5/18/2022										
SLTC 22 R20	SLTCFXBD2022	5.5796	1329	3.64	5/22/2022					7.0000	6.0000				
SLTC 22 R20-NWT	SLTCFXBD2022-NWT	5.5796	1329	3.64	5/22/2022										
SLTC 22 R20-T25	SLTCFXBD2022-T25	5.5796	1329	3.64	5/22/2022										
SLTC 22 R20-T30	SLTCFXBD2022-T30	5.5796	1329	3.64	5/22/2022										
PNB 06-22	PNBLTNCD2022	3.2500	1344	3.68	6/6/2022										
HOUSE 22 R20	HOUSEFBD2022	6.1310	1384	3.79	7/16/2022					8.1000					
HOUSE 22 R20-NWT	HOUSEFBD2022-NWT	6.1310	1384	3.79	7/16/2022										
HOUSE 22 R20-T25	HOUSEFBD2022-T25	6.1310	1384	3.79	7/16/2022										
HOUSE 22 R20-T30	HOUSEFBD2022-T30	6.1310	1384	3.79	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
SM 22 R19	SMICFXBD2022	6.9442	1384	3.79	7/16/2022	5.000000	7.5000	2:23:49 PM	7.5000	6.6000	6.0000	7.5000	7.5000	7.5000	7.5000
SM 22 R19-NWT	SMICFXBD2022-NWT	6.9442	1384	3.79	7/16/2022										
SM 22 R19-T25	SMICFXBD2022-T25	6.9442	1384	3.79	7/16/2022										
SM 22 R19-T30	SMICFXBD2022-T30	6.9442	1384	3.79	7/16/2022										
AEV 22 R20	AEVFXBND2022	5.0056	1405	3.85	8/6/2022					6.5500					
AEV 22 R20-NWT	AEVFXBND2022-NWT	5.0056	1405	3.85	8/6/2022										
AEV 22 R20-T25	AEVFXBND2022-T25	5.0056	1405	3.85	8/6/2022										
AEV 22 R20-T30	AEVFXBND2022-T30	5.0056	1405	3.85	8/6/2022										
FLI 22 R20	FLIFXBND2022	5.3567	1419	3.89	8/20/2022					7.0000					
FLI 22 R20-NWT	FLIFXBND2022-NWT	5.3567	1419	3.89	8/20/2022										
FLI 22 R20-T25	FLIFXBND2022-T25	5.3567	1419	3.89	8/20/2022										
FLI 22 R20-T30	FLIFXBND2022-T30	5.3567	1419	3.89	8/20/2022										
EW 09-22	EWBLTNCD2022	4.0000	1451	3.97	9/21/2022										
PNB 10-22	PNB2LTNC2022	3.7500	1487	4.07	10/27/2022										
CHIB 12-22	CHIB2LTN2022	3.6500	1523	4.17	12/2/2022										
RBANK 12-22	RBANKLTN2022	4.1250	1537	4.21	12/16/2022										
SMCGP 22 R20	SMCGPFBD2022	5.3750	1543	4.22	12/22/2022	0.100000	7.1000	3:48:49 PM	7.1000	7.7500	5.3750	7.1000	7.1000	7.1000	7.1000
SMCGP 22 R20-NWT	SMCGPFBD2022-NWT	5.3750	1543	4.22	12/22/2022										
SMCGP 22 R20-T25	SMCGPFBD2022-T25	5.3750	1543	4.22	12/22/2022										
SMCGP 22 R20-T30	SMCGPFBD2022-T30	5.3750	1543	4.22	12/22/2022										
CPI 01-23 R20	CPIFXBND2023	5.0496	1559	4.27	1/7/2023					6.8500	5.0450				
CPI 01-23 R20-NWT	CPIFXBND2023-NWT	5.0496	1559	4.27	1/7/2023										
CPI 01-23 R20-T25	CPIFXBND2023-T25	5.0496	1559	4.27	1/7/2023										
CPI 01-23 R20-T30	CPIFXBND2023-T30	5.0496	1559	4.27	1/7/2023										
RCB 02-23	RCBLTNCD2023	3.7500	1594	4.36	2/11/2023										
BDO 02-23	BDOLTNCD2023	3.6250	1601	4.38	2/18/2023										
GTCAP 23 R20	GTCFXBND2023	5.0937	1610	4.41	2/27/2023	5.000000	7.7000	2:56:42 PM	7.7000	7.1000		7.7000	7.7000	7.7000	7.7000
GTCAP 23 R20-NWT	GTCFXBND2023-NWT	5.0937	1610	4.41	2/27/2023										
GTCAP 23 R20-T25	GTCFXBND2023-T25	5.0937	1610	4.41	2/27/2023										
GTCAP 23 R20-T30	GTCFXBND2023-T30	5.0937	1610	4.41	2/27/2023										
SMPH 23 R21	SMPHFXBD2023	5.6630	1612	4.41	3/1/2023					8.0000					
SMPH 23 R21-NWT	SMPHFXBD2023-NWT	5.6630	1612	4.41	3/1/2023										
SMPH 23 R21-T25	SMPHFXBD2023-T25	5.6630	1612	4.41	3/1/2023										
SMPH 23 R21-T30	SMPHFXBD2023-T30	5.6630	1612	4.41	3/1/2023										
SMC 23 R21	SMCFXBND2023	6.2500	1630	4.46	3/19/2023					6.9500	6.6250				
SMC 23 R21-NWT	SMCFXBND2023-NWT	6.2500	1630	4.46	3/19/2023										
SMC 23 R21-T25	SMCFXBND2023-T25	6.2500	1630	4.46	3/19/2023										
SMC 23 R21-T30	SMCFXBND2023-T30	6.2500	1630	4.46	3/19/2023										
PNB 04-23	PNBLTNCD2023	3.8750	1668	4.57	4/26/2023										
ALI 28 R23	ALIFXBND2028	5.9203	1669	4.57	4/27/2023					8.5000	6.1250				
ALI 28 R23-NWT	ALIFXBND2028-NWT	5.9203	1669	4.57	4/27/2023										
ALI 28 R23-T25	ALIFXBND2028-T25	5.9203	1669	4.57	4/27/2023										
ALI 28 R23-T30	ALIFXBND2028-T30	5.9203	1669	4.57	4/27/2023										
EDC 23 R19	EDCFXBND2023	4.7312	1675	4.59	5/3/2023					7.6250					
EDC 23 R19-NWT	EDCFXBND2023-NWT	4.7312	1675	4.59	5/3/2023										
EDC 23 R19-T25	EDCFXBND2023-T25	4.7312	1675	4.59	5/3/2023										
EDC 23 R19-T30	EDCFXBND2023-T30	4.7312	1675	4.59	5/3/2023										
SECB 05-23	SECBLTNC2023	3.8750	1680	4.60	5/8/2023	0.500000	3.8750	10:24:50 AM	3.8750			3.8750	3.8750	3.8750	3.8750
BPI 05-23	BPILTNCD2023	3.7500	1696	4.64	5/24/2023										
AC 23 R22	ACFXBOND2023	3.9200	1740	4.76	7/7/2023					7.2000					
AC 23 R22-NWT	ACFXBOND2023-NWT	3.9200	1740	4.76	7/7/2023										
AC 23 R22-T25	ACFXBOND2023-T25	3.9200	1740	4.76	7/7/2023										
AC 23 R22-T30	ACFXBOND2023-T30	3.9200	1740	4.76	7/7/2023										
SMCGP 23 R21	SMCGPFBD2023	4.7575	1744	4.77	7/11/2023					7.0000					
SMCGP 23 R21-NWT	SMCGPFBD2023-NWT	4.7575	1744	4.77	7/11/2023										
SMCGP 23 R21-T25	SMCGPFBD2023-T25	4.7575	1744	4.77	7/11/2023										
SMCGP 23 R21-T30	SMCGPFBD2023-T30	4.7575	1744	4.77	7/11/2023										
GLO 23 R20	GLOFXBND2023	5.2792	1750	4.79	7/17/2023					7.1250					
GLO 23 R20-NWT	GLOFXBND2023-NWT	5.2792	1750	4.79	7/17/2023										
GLO 23 R20-T25	GLOFXBND2023-T25	5.2792	1750	4.79	7/17/2023										
GLO 23 R20-T30	GLOFXBND2023-T30	5.2792	1750	4.79	7/17/2023										
SMCGP 08-23 R21	SMCGP2BD2023	6.7500	1781	4.88	8/17/2023					7.7500					
SMCGP 08-23 R21-NW	SMCGP2BD2023-NWT	6.7500	1781	4.88	8/17/2023										
SMCGP 08-23 R21-T2	SMCGP2BD2023-T25	6.7500	1781	4.88	8/17/2023										
SMCGP 08-23 R21-T3	SMCGP2BD2023-T30	6.7500	1781	4.88	8/17/2023										
UBP 08-23	UBPLTNCD2023	4.3750	1785	4.89	8/21/2023										
MBT 09-23	MBTLTNCD2023	3.5000	1814	4.97	9/19/2023										
ALI 23 R22	ALIFXBND2023	3.8915	1832	5.02	10/7/2023					7.7500					
ALI 23 R22-NWT	ALIFXBND2023-NWT	3.8915	1832	5.02	10/7/2023										
ALI 23 R22-T25	ALIFXBND2023-T25	3.8915	1832	5.02	10/7/2023										
ALI 23 R22-T30	ALIFXBND2023-T30	3.8915	1832	5.02	10/7/2023										
PCOR 23 R21	PCORFXBD2023	4.5219	1852	5.07	10/27/2023					7.7000	5.8500				
PCOR 23 R21-NWT	PCORFXBD2023-NWT	4.5219	1852	5.07	10/27/2023										

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
PCOR 23 R21-T25	PCORFXBD2023-T25	4.5219	1852	5.07	10/27/2023										
PCOR 23 R21-T30	PCORFXBD2023-T30	4.5219	1852	5.07	10/27/2023										
SECB 11-23	SECB2LTN2023	4.5000	1858	5.09	11/2/2023										
BDO 11-23	BDO2LTNC2023	4.3750	1863	5.10	11/7/2023										
FLI 23 R20	FLIFXBND2023	5.4333	1864	5.10	11/8/2023					7.3000					
FLI 23 R20-NWT	FLIFXBND2023-NWT	5.4333	1864	5.10	11/8/2023										
FLI 23 R20-T25	FLIFXBND2023-T25	5.4333	1864	5.10	11/8/2023										
FLI 23 R20-T30	FLIFXBND2023-T30	5.4333	1864	5.10	11/8/2023										
AEV 23 R20	AEVFXBND2023	4.6188	1877	5.14	11/21/2023					8.0000					
AEV 23 R20-NWT	AEVFXBND2023-NWT	4.6188	1877	5.14	11/21/2023										
AEV 23 R20-T25	AEVFXBND2023-T25	4.6188	1877	5.14	11/21/2023										
AEV 23 R20-T30	AEVFXBND2023-T30	4.6188	1877	5.14	11/21/2023										
EW 12-23	EWBLTNCD2023	4.6250	1893	5.18	12/7/2023										
SM 23 R21	SMICFXBD2023	5.1590	1895	5.19	12/9/2023	2.130000	7.1500	2:57:29 PM	7.1500	7.3000		7.1500	7.1500	7.1500	7.1500
SM 23 R21-NWT	SMICFXBD2023-NWT	5.1590	1895	5.19	12/9/2023										
SM 23 R21-T25	SMICFXBD2023-T25	5.1590	1895	5.19	12/9/2023										
SM 23 R21-T30	SMICFXBD2023-T30	5.1590	1895	5.19	12/9/2023										
CHIB 01-24	CHIBLTNC2024	4.5500	1929	5.28	1/12/2024										
RBANK 01-24	RBANKLTN2024	4.8750	1933	5.29	1/16/2024										
FDC 24 R21	FDCFXBND2024	6.1458	1941	5.31	1/24/2024					7.0500					
FDC 24 R21-NWT	FDCFXBND2024-NWT	6.1458	1941	5.31	1/24/2024										
FDC 24 R21-T25	FDCFXBND2024-T25	6.1458	1941	5.31	1/24/2024										
FDC 24 R21-T30	FDCFXBND2024-T30	6.1458	1941	5.31	1/24/2024										
ALI 24 R20	ALIFXBND2024	5.0000	1947	5.33	1/30/2024	13.000000	7.3000	9:43:40 AM	7.3000	7.5000	6.6000	7.3000	7.3000	7.3000	7.3000
ALI 24 R20-NWT	ALIFXBND2024-NWT	5.0000	1947	5.33	1/30/2024										
ALI 24 R20-T25	ALIFXBND2024-T25	5.0000	1947	5.33	1/30/2024										
ALI 24 R20-T30	ALIFXBND2024-T30	5.0000	1947	5.33	1/30/2024										
TEL 24 R21	TELFXBND2024	5.2813	1954	5.35	2/6/2024					7.3000					
TEL 24 R21-NWT	TELFXBND2024-NWT	5.2813	1954	5.35	2/6/2024										
TEL 24 R21-T25	TELFXBND2024-T25	5.2813	1954	5.35	2/6/2024										
TEL 24 R21-T30	TELFXBND2024-T30	5.2813	1954	5.35	2/6/2024										
PSB 02-24	PSBLTNCD2024	5.0000	1957	5.36	2/9/2024										
JGS 24 R20	JGSFXBND2024	5.3000	1975	5.41	2/27/2024					8.0000					
JGS 24 R20-NWT	JGSFXBND2024-NWT	5.3000	1975	5.41	2/27/2024										
JGS 24 R20-T25	JGSFXBND2024-T25	5.3000	1975	5.41	2/27/2024										
JGS 24 R20-T30	JGSFXBND2024-T30	5.3000	1975	5.41	2/27/2024										
SMC 24 R22	SMCFXBND2024	5.2840	1978	5.42	3/1/2024					7.3000	6.7500				
SMC 24 R22-NWT	SMCFXBND2024-NWT	5.2840	1978	5.42	3/1/2024										
SMC 24 R22-T25	SMCFXBND2024-T25	5.2840	1978	5.42	3/1/2024										
SMC 24 R22-T30	SMCFXBND2024-T30	5.2840	1978	5.42	3/1/2024										
STIESG 24 R22	STIGFXBD2024	5.8085	2000	5.48	3/23/2024					7.1000					
STIESG 24 R22-NWT	STIGFXBD2024-NWT	5.8085	2000	5.48	3/23/2024										
STIESG 24 R22-T25	STIGFXBD2024-T25	5.8085	2000	5.48	3/23/2024										
STIESG 24 R22-T30	STIGFXBD2024-T30	5.8085	2000	5.48	3/23/2024										
MEG 24 R22	MEGFXBND2024	5.3535	2005	5.49	3/28/2024					7.6000	5.7000				
MEG 24 R22-NWT	MEGFXBND2024-NWT	5.3535	2005	5.49	3/28/2024										
MEG 24 R22-T25	MEGFXBND2024-T25	5.3535	2005	5.49	3/28/2024										
MEG 24 R22-T30	MEGFXBND2024-T30	5.3535	2005	5.49	3/28/2024										
RCB 03-24	RCBLTNCD2024	5.5000	2005	5.49	3/28/2024										
MNTC 24 R21	MNTCFXBD2024	5.5000	2008	5.50	3/31/2024					7.3500					
MNTC 24 R21-NWT	MNTCFXBD2024-NWT	5.5000	2008	5.50	3/31/2024										
MNTC 24 R21-T25	MNTCFXBD2024-T25	5.5000	2008	5.50	3/31/2024										
MNTC 24 R21-T30	MNTCFXBD2024-T30	5.5000	2008	5.50	3/31/2024										
SMB 24 R21	SMBFXBND2024	6.0000	2010	5.50	4/2/2024					7.3000					
SMB 24 R21-NWT	SMBFXBND2024-NWT	6.0000	2010	5.50	4/2/2024										
SMB 24 R21-T25	SMBFXBND2024-T25	6.0000	2010	5.50	4/2/2024										
SMB 24 R21-T30	SMBFXBND2024-T30	6.0000	2010	5.50	4/2/2024										
SMPH 05-24 R22	SMPH2FBD2024	5.1683	2056	5.63	5/18/2024					7.2500	5.3750				
SMPH 05-24 R22-NWT	SMPH2FBD2024-NWT	5.1683	2056	5.63	5/18/2024										
SMPH 05-24 R22-T25	SMPH2FBD2024-T25	5.1683	2056	5.63	5/18/2024										
SMPH 05-24 R22-T30	SMPH2FBD2024-T30	5.1683	2056	5.63	5/18/2024										
SM 24 R21	SMICFXBD2024	5.6125	2057	5.63	5/19/2024					7.3000					
SM 24 R21-NWT	SMICFXBD2024-NWT	5.6125	2057	5.63	5/19/2024										
SM 24 R21-T25	SMICFXBD2024-T25	5.6125	2057	5.63	5/19/2024										
SM 24 R21-T30	SMICFXBD2024-T30	5.6125	2057	5.63	5/19/2024										
MBT 07-24	MBTLTNCD2024	3.8750	2119	5.80	7/20/2024										
DD 24 R22	DDFXBOND2024	6.0952	2120	5.80	7/21/2024					8.7000	6.0950				
DD 24 R22-NWT	DDFXBOND2024-NWT	6.0952	2120	5.80	7/21/2024										
DD 24 R22-T25	DDFXBOND2024-T25	6.0952	2120	5.80	7/21/2024										
DD 24 R22-T30	DDFXBOND2024-T30	6.0952	2120	5.80	7/21/2024										
GTCAP 24 R21	GTCFXBND2024	5.6250	2137	5.85	8/7/2024					7.5000					
GTCAP 24 R21-NWT	GTCFXBND2024-NWT	5.6250	2137	5.85	8/7/2024										
GTCAP 24 R21-T25	GTCFXBND2024-T25	5.6250	2137	5.85	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-T30	GTCFXBND2024-T30	5.6250	2137	5.85	8/7/2024										
VLL 24 R23	VLLFXBND2024	5.7512	2138	5.85	8/8/2024					8.5000					
VLL 24 R23-NWT	VLLFXBND2024-NWT	5.7512	2138	5.85	8/8/2024										
VLL 24 R23-T25	VLLFXBND2024-T25	5.7512	2138	5.85	8/8/2024										
VLL 24 R23-T30	VLLFXBND2024-T30	5.7512	2138	5.85	8/8/2024										
SMPH 24 R21	SMPHFXBD2024	5.7417	2162	5.92	9/1/2024					8.2500					
SMPH 24 R21-NWT	SMPHFXBD2024-NWT	5.7417	2162	5.92	9/1/2024										
SMPH 24 R21-T25	SMPHFXBD2024-T25	5.7417	2162	5.92	9/1/2024										
SMPH 24 R21-T30	SMPHFXBD2024-T30	5.7417	2162	5.92	9/1/2024										
FLI 24 R21	FLIFXBND2024	5.6389	2256	6.18	12/4/2024					7.3500					
FLI 24 R21-NWT	FLIFXBND2024-NWT	5.6389	2256	6.18	12/4/2024										
FLI 24 R21-T25	FLIFXBND2024-T25	5.6389	2256	6.18	12/4/2024										
FLI 24 R21-T30	FLIFXBND2024-T30	5.6389	2256	6.18	12/4/2024										
SMCGP 24 R22	SMCGPFBD2024	6.2500	2274	6.23	12/22/2024					7.3500	6.2500				
SMCGP 24 R22-NWT	SMCGPFBD2024-NWT	6.2500	2274	6.23	12/22/2024										
SMCGP 24 R22-T25	SMCGPFBD2024-T25	6.2500	2274	6.23	12/22/2024										
SMCGP 24 R22-T30	SMCGPFBD2024-T30	6.2500	2274	6.23	12/22/2024										
AC 25 R23	ACFXBOND2025	4.8200	2324	6.36	2/10/2025					8.0000					
AC 25 R23-NWT	ACFXBOND2025-NWT	4.8200	2324	6.36	2/10/2025										
AC 25 R23-T25	ACFXBOND2025-T25	4.8200	2324	6.36	2/10/2025										
AC 25 R23-T30	ACFXBOND2025-T30	4.8200	2324	6.36	2/10/2025										
RLC 02-25	RLCFXBND2025	4.9344	2337	6.40	2/23/2025					8.2500					
RLC 02-25-NWT	RLCFXBND2025-NWT	4.9344	2337	6.40	2/23/2025										
RLC 02-25-T25	RLCFXBND2025-T25	4.9344	2337	6.40	2/23/2025										
RLC 02-25-T30	RLCFXBND2025-T30	4.9344	2337	6.40	2/23/2025										
SMPH 03-25 R23	SMPH2FBD2025	6.0804	2343	6.41	3/1/2025					7.4000	6.4500				
SMPH 03-25 R23-NWT	SMPH2FBD2025-NWT	6.0804	2343	6.41	3/1/2025										
SMPH 03-25 R23-T25	SMPH2FBD2025-T25	6.0804	2343	6.41	3/1/2025										
SMPH 03-25 R23-T30	SMPH2FBD2025-T30	6.0804	2343	6.41	3/1/2025										
SMC 25 R23	SMCFXBND2025	6.6250	2361	6.46	3/19/2025					7.4000	7.0000				
SMC 25 R23-NWT	SMCFXBND2025-NWT	6.6250	2361	6.46	3/19/2025										
SMC 25 R23-T25	SMCFXBND2025-T25	6.6250	2361	6.46	3/19/2025										
SMC 25 R23-T30	SMCFXBND2025-T30	6.6250	2361	6.46	3/19/2025										
ALI 25 R21	ALIFXBND2025	5.6250	2398	6.57	4/25/2025					7.4500	5.3750				
ALI 25 R21-NWT	ALIFXBND2025-NWT	5.6250	2398	6.57	4/25/2025										
ALI 25 R21-T25	ALIFXBND2025-T25	5.6250	2398	6.57	4/25/2025										
ALI 25 R21-T30	ALIFXBND2025-T30	5.6250	2398	6.57	4/25/2025										
SLTC 25 R22	SLTCFXBD2025	6.4872	2425	6.64	5/22/2025					8.8500					
SLTC 25 R22-NWT	SLTCFXBD2025-NWT	6.4872	2425	6.64	5/22/2025										
SLTC 25 R22-T25	SLTCFXBD2025-T25	6.4872	2425	6.64	5/22/2025										
SLTC 25 R22-T30	SLTCFXBD2025-T30	6.4872	2425	6.64	5/22/2025										
NLEX 25 R23	NLEXFXBD2025	6.6407	2468	6.76	7/4/2025					6.8000					
NLEX 25 R23-NWT	NLEXFXBD2025-NWT	6.6407	2468	6.76	7/4/2025										
NLEX 25 R23-T25	NLEXFXBD2025-T25	6.6407	2468	6.76	7/4/2025										
NLEX 25 R23-T30	NLEXFXBD2025-T30	6.6407	2468	6.76	7/4/2025										
HOUSE 25 R22	HOUSEFBD2025	6.8666	2480	6.79	7/16/2025					8.4750					
HOUSE 25 R22-NWT	HOUSEFBD2025-NWT	6.8666	2480	6.79	7/16/2025										
HOUSE 25 R22-T25	HOUSEFBD2025-T25	6.8666	2480	6.79	7/16/2025										
HOUSE 25 R22-T30	HOUSEFBD2025-T30	6.8666	2480	6.79	7/16/2025										
FLI 25 R22	FLIFXBND2025	5.7139	2515	6.89	8/20/2025					7.4000					
FLI 25 R22-NWT	FLIFXBND2025-NWT	5.7139	2515	6.89	8/20/2025										
FLI 25 R22-T25	FLIFXBND2025-T25	5.7139	2515	6.89	8/20/2025										
FLI 25 R22-T30	FLIFXBND2025-T30	5.7139	2515	6.89	8/20/2025										
ALI 25 R22	ALI2FXBD2025	4.7500	2581	7.07	10/25/2025					7.5000					
ALI 25 R22-NWT	ALI2FXBD2025-NWT	4.7500	2581	7.07	10/25/2025										
ALI 25 R22-T25	ALI2FXBD2025-T25	4.7500	2581	7.07	10/25/2025										
ALI 25 R22-T30	ALI2FXBD2025-T30	4.7500	2581	7.07	10/25/2025										
SMPH 25 R23	SMPHFXBD2025	4.7990	2612	7.15	11/25/2025					7.3500					
SMPH 25 R23-NWT	SMPHFXBD2025-NWT	4.7990	2612	7.15	11/25/2025										
SMPH 25 R23-T25	SMPHFXBD2025-T25	4.7990	2612	7.15	11/25/2025										
SMPH 25 R23-T30	SMPHFXBD2025-T30	4.7990	2612	7.15	11/25/2025										
MER 25 R20	MERFXBND2025	4.8750	2629	7.20	12/12/2025					7.3500					
MER 25 R20-NWT	MERFXBND2025-NWT	4.8750	2629	7.20	12/12/2025										
MER 25 R20-T25	MERFXBND2025-T25	4.8750	2629	7.20	12/12/2025										
MER 25 R20-T30	MERFXBND2025-T30	4.8750	2629	7.20	12/12/2025										
ALI 26 R23	ALIFXBND2026	4.8500	2730	7.47	3/23/2026	0.100000	8.0000	3:15:45 PM	8.0000	7.5000		8.0000	8.0000	8.0000	8.0000
ALI 26 R23-NWT	ALIFXBND2026-NWT	4.8500	2730	7.47	3/23/2026										
ALI 26 R23-T25	ALIFXBND2026-T25	4.8500	2730	7.47	3/23/2026										
ALI 26 R23-T30	ALIFXBND2026-T30	4.8500	2730	7.47	3/23/2026										
SMCGP 26 R23	SMCGPFBD2026	5.1792	2840	7.78	7/11/2026					7.4000					
SMCGP 26 R23-NWT	SMCGPFBD2026-NWT	5.1792	2840	7.78	7/11/2026										
SMCGP 26 R23-T25	SMCGPFBD2026-T25	5.1792	2840	7.78	7/11/2026										
SMCGP 26 R23-T30	SMCGPFBD2026-T30	5.1792	2840	7.78	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
SMPH 26 R23	SMPHFXBD2026	4.2005	2855	7.82	7/26/2026					7.4000					
SMPH 26 R23-NWT	SMPHFXBD2026-NWT	4.2005	2855	7.82	7/26/2026										
SMPH 26 R23-T25	SMPHFXBD2026-T25	4.2005	2855	7.82	7/26/2026										
SMPH 26 R23-T30	SMPHFXBD2026-T30	4.2005	2855	7.82	7/26/2026										
AP 26 R21	APCFXBND2026	6.1000	2901	7.94	9/10/2026					8.2500					
AP 26 R21-NWT	APCFXBND2026-NWT	6.1000	2901	7.94	9/10/2026										
AP 26 R21-T25	APCFXBND2026-T25	6.1000	2901	7.94	9/10/2026										
AP 26 R21-T30	APCFXBND2026-T30	6.1000	2901	7.94	9/10/2026										
DD 26 R23	DDFXBOND2026	5.9721	2997	8.21	12/15/2026					10.5000					
DD 26 R23-NWT	DDFXBOND2026-NWT	5.9721	2997	8.21	12/15/2026										
DD 26 R23-T25	DDFXBOND2026-T25	5.9721	2997	8.21	12/15/2026										
DD 26 R23-T30	DDFXBOND2026-T30	5.9721	2997	8.21	12/15/2026										
SMC 27 R24	SMCFXBND2027	5.7613	3073	8.41	3/1/2027					7.5500					
SMC 27 R24-NWT	SMCFXBND2027-NWT	5.7613	3073	8.41	3/1/2027										
SMC 27 R24-T25	SMCFXBND2027-T25	5.7613	3073	8.41	3/1/2027										
SMC 27 R24-T30	SMCFXBND2027-T30	5.7613	3073	8.41	3/1/2027										
STIESG 27 R24	STIGFXBD2027	6.3756	3095	8.47	3/23/2027					8.1250					
STIESG 27 R24-NWT	STIGFXBD2027-NWT	6.3756	3095	8.47	3/23/2027										
STIESG 27 R24-T25	STIGFXBD2027-T25	6.3756	3095	8.47	3/23/2027										
STIESG 27 R24-T30	STIGFXBD2027-T30	6.3756	3095	8.47	3/23/2027										
ALI 05-27 R24	ALIFXBND2027	5.2624	3135	8.58	5/2/2027					7.5500					
ALI 05-27 R24-NWT	ALIFXBND2027-NWT	5.2624	3135	8.58	5/2/2027										
ALI 05-27 R24-T25	ALIFXBND2027-T25	5.2624	3135	8.58	5/2/2027										
ALI 05-27 R24-T30	ALIFXBND2027-T30	5.2624	3135	8.58	5/2/2027										
AC 27 R22	ACFXBOND2027	6.8750	3144	8.61	5/11/2027	30.000000	7.5500	3:23:41 PM	7.5500	7.5800	7.2000	7.5500	7.5500	7.5500	7.5500
AC 27 R22-NWT	ACFXBOND2027-NWT	6.8750	3144	8.61	5/11/2027										
AC 27 R22-T25	ACFXBOND2027-T25	6.8750	3144	8.61	5/11/2027										
AC 27 R22-T30	ACFXBOND2027-T30	6.8750	3144	8.61	5/11/2027										
AP 07-27 R24	APCFXBND2027	5.3367	3197	8.75	7/3/2027					8.0000					
AP 07-27 R24-NWT	APCFXBND2027-NWT	5.3367	3197	8.75	7/3/2027										
AP 07-27 R24-T25	APCFXBND2027-T25	5.3367	3197	8.75	7/3/2027										
AP 07-27 R24-T30	APCFXBND2027-T30	5.3367	3197	8.75	7/3/2027										
AEV 27 R22	AEVFXBND2027	6.0169	3231	8.85	8/6/2027					7.6500	7.0000				
AEV 27 R22-NWT	AEVFXBND2027-NWT	6.0169	3231	8.85	8/6/2027										
AEV 27 R22-T25	AEVFXBND2027-T25	6.0169	3231	8.85	8/6/2027										
AEV 27 R22-T30	AEVFXBND2027-T30	6.0169	3231	8.85	8/6/2027										
VLL 27 R24	VLLFXBND2027	6.2255	3233	8.85	8/8/2027					8.5000					
VLL 27 R24-NWT	VLLFXBND2027-NWT	6.2255	3233	8.85	8/8/2027										
VLL 27 R24-T25	VLLFXBND2027-T25	6.2255	3233	8.85	8/8/2027										
VLL 27 R24-T30	VLLFXBND2027-T30	6.2255	3233	8.85	8/8/2027										
SMCGP 27 R24	SMCGPFBD2027	6.6250	3369	9.22	12/22/2027					8.2500	6.5250				
SMCGP 27 R24-NWT	SMCGPFBD2027-NWT	6.6250	3369	9.22	12/22/2027										
SMCGP 27 R24-T25	SMCGPFBD2027-T25	6.6250	3369	9.22	12/22/2027										
SMCGP 27 R24-T30	SMCGPFBD2027-T30	6.6250	3369	9.22	12/22/2027										
SMC 28 R25	SMCFXBND2028	7.1250	3457	9.46	3/19/2028					7.7500	7.1500				
SMC 28 R25-NWT	SMCFXBND2028-NWT	7.1250	3457	9.46	3/19/2028										
SMC 28 R25-T25	SMCFXBND2028-T25	7.1250	3457	9.46	3/19/2028										
SMC 28 R25-T30	SMCFXBND2028-T30	7.1250	3457	9.46	3/19/2028										
NLEX 28 R25	NLEXFXBD2028	6.9000	3564	9.76	7/4/2028					7.0500					
NLEX 28 R25-NWT	NLEXFXBD2028-NWT	6.9000	3564	9.76	7/4/2028										
NLEX 28 R25-T25	NLEXFXBD2028-T25	6.9000	3564	9.76	7/4/2028										
NLEX 28 R25-T30	NLEXFXBD2028-T30	6.9000	3564	9.76	7/4/2028										
ALI 33 R25	ALIFXBND2033	6.0000	5488	15.03	10/10/2033					7.9500					
ALI 33 R25-NWT	ALIFXBND2033-NWT	6.0000	5488	15.03	10/10/2033										
ALI 33 R25-T25	ALIFXBND2033-T25	6.0000	5488	15.03	10/10/2033										
ALI 33 R25-T30	ALIFXBND2033-T30	6.0000	5488	15.03	10/10/2033										