





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	ROCKFXBD2021	5.0932	2177	5.96	2/15/2021					5.3000					
ROCK 21 R19-NWT	ROCKFXBD2021-NWT	5.0932	2177	5.96	2/15/2021										
JGS 21 R19	JGSFXBND2021	5.2442	2189	5.99	2/27/2021	1.000000	4.8010	10:47:12 AM	4.8010	5.3000		4.8010	4.8010	4.8010	4.8010
JGS 21 R19-NWT	JGSFXBND2021-NWT	5.2442	2189	5.99	2/27/2021										
MNTC 21 R19	MNTCFXBD2021	5.0700	2221	6.08	3/31/2021					5.4000					
MNTC 21 R19-NWT	MNTCFXBD2021-NWT	5.0700	2221	6.08	3/31/2021										
SMB 21 R19	SMBFXBND2021	5.5000	2223	6.09	4/2/2021	1.900000	4.9750	11:15:57 AM	4.9750	5.6500		4.9750	4.9750	4.9750	4.9750
SMB 21 R19-NWT	SMBFXBND2021-NWT	5.5000	2223	6.09	4/2/2021										
VLL 21 R19	VLLFXBND2021	5.9437	2260	6.19	5/9/2021					6.2500					
VLL 21 R19-NWT	VLLFXBND2021-NWT	5.9437	2260	6.19	5/9/2021										
AC 05-21	ACFXBOND2021	6.8000	2263	6.20	5/12/2021	3.500000	4.5500	3:09:32 PM	4.6354	4.8750		4.7500	4.7500	4.5500	4.5500
AC 05-21-NWT	ACFXBOND2021-NWT	6.8000	2263	6.20	5/12/2021										
SM 21 R19	SMICFXBD2021	5.2958	2270	6.21	5/19/2021					5.4150					
SM 21 R19-NWT	SMICFXBD2021-NWT	5.2958	2270	6.21	5/19/2021										
CHI 21 R19	CHIFXBND2021	5.3200	2288	6.26	6/6/2021					6.1000					
CHI 21 R19-NWT	CHIFXBND2021-NWT	5.3200	2288	6.26	6/6/2021										
GTCAP 21 R19	GTCFXBND2021	5.1965	2350	6.43	8/7/2021					5.6250					
GTCAP 21 R19-NWT	GTCFXBND2021-NWT	5.1965	2350	6.43	8/7/2021										
SMPH 21 R19	SMPHFXBD2021	5.2006	2375	6.50	9/1/2021					5.2500					
SMPH 21 R19-NWT	SMPHFXBD2021-NWT	5.2006	2375	6.50	9/1/2021										
CPG 21 R20	CPGIFXBD2021	6.9758	2376	6.51	9/2/2021					7.1000					
CPG 21 R20-NWT	CPGIFXBD2021-NWT	6.9758	2376	6.51	9/2/2021										
AP 21 R19	APCFXBND2021	5.2050	2384	6.53	9/10/2021					5.2000					
AP 21 R19-NWT	APCFXBND2021-NWT	5.2050	2384	6.53	9/10/2021										
MBT 11-21	MBTLTNC2021	4.2500	2456	6.72	11/21/2021										
FLI 21 R20	FLIFXBND2021	5.4000	2469	6.76	12/4/2021					5.3500					
FLI 21 R20-NWT	FLIFXBND2021-NWT	5.4000	2469	6.76	12/4/2021										
RLC 02-22	RLCFXBND2022	4.8000	2550	6.98	2/23/2022					4.9000					
RLC 02-22-NWT	RLCFXBND2022-NWT	4.8000	2550	6.98	2/23/2022										
SMB 22 R19	SMBFXBND2022	6.6000	2588	7.09	4/2/2022					5.3750					
SMB 22 R19-NWT	SMBFXBND2022-NWT	6.6000	2588	7.09	4/2/2022										
ALI 22 R19	ALIFXBND2022	6.0000	2613	7.15	4/27/2022					5.2500					
ALI 22 R19-NWT	ALIFXBND2022-NWT	6.0000	2613	7.15	4/27/2022										
SM 22 R19	SMICFXBD2022	6.9442	2693	7.37	7/16/2022					5.5000	4.9750				
SM 22 R19-NWT	SMICFXBD2022-NWT	6.9442	2693	7.37	7/16/2022										
GTCAP 23 R20	GTCFXBND2023	5.0937	2919	7.99	2/27/2023					6.0000					
GTCAP 23 R20-NWT	GTCFXBND2023-NWT	5.0937	2919	7.99	2/27/2023										
EDC 23 R19	EDCFXBND2023	4.7312	2984	8.17	5/3/2023	0.500000	5.5500	2:08:46 PM	5.5500	7.5000		5.5500	5.5500	5.5500	5.5500
EDC 23 R19-NWT	EDCFXBND2023-NWT	4.7312	2984	8.17	5/3/2023										
GLO 23 R20	GLOFXBND2023	5.2792	3059	8.38	7/17/2023	0.500000	5.1000	2:09:19 PM	5.1000	6.0000		5.1000	5.1000	5.1000	5.1000
GLO 23 R20-NWT	GLOFXBND2023-NWT	5.2792	3059	8.38	7/17/2023										
FLI 23 R20	FLIFXBND2023	5.4333	3173	8.69	11/8/2023					5.6500					
FLI 23 R20-NWT	FLIFXBND2023-NWT	5.4333	3173	8.69	11/8/2023										
AEV 23 R20	AEVFXBND2023	4.6188	3186	8.72	11/21/2023					5.6500					
AEV 23 R20-NWT	AEVFXBND2023-NWT	4.6188	3186	8.72	11/21/2023										
FDC 24 R21	FDCFXBND2024	6.1458	3250	8.90	1/24/2024	0.100000	6.0500	3:32:50 PM	6.0500	6.0500		6.0500	6.0500	6.0500	6.0500
FDC 24 R21-NWT	FDCFXBND2024-NWT	6.1458	3250	8.90	1/24/2024										
ALI 24 R20	ALIFXBND2024	5.0000	3256	8.91	1/30/2024					5.5000					
ALI 24 R20-NWT	ALIFXBND2024-NWT	5.0000	3256	8.91	1/30/2024										
TEL 24 R21	TELFXBND2024	5.2813	3263	8.93	2/6/2024					5.5000					

