

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	2086	5.71	2/15/2021	18.100000	4.6000	11:51:37 AM	4.6000	5.1500	4.3000	4.6000	4.6000	4.6000	4.6000
ROCK 21 R19-NWT	ROCKFXBD2021-NWT	5.0932	2086	5.71	2/15/2021										
JGS 21 R19	JGSFXBND2021	5.2442	2098	5.74	2/27/2021					5.1750					
JGS 21 R19-NWT	JGSFXBND2021-NWT	5.2442	2098	5.74	2/27/2021										
MNTC 21 R19	MNTCFXBD2021	5.0700	2130	5.83	3/31/2021					5.1500					
MNTC 21 R19-NWT	MNTCFXBD2021-NWT	5.0700	2130	5.83	3/31/2021										
SMB 21 R19	SMBFXBND2021	5.5000	2132	5.84	4/2/2021					5.6000	4.7000				
SMB 21 R19-NWT	SMBFXBND2021-NWT	5.5000	2132	5.84	4/2/2021										
VLL 21 R19	VLLFXBND2021	5.9437	2169	5.94	5/9/2021					6.2500					
VLL 21 R19-NWT	VLLFXBND2021-NWT	5.9437	2169	5.94	5/9/2021										
AC 05-21	ACFXBOND2021	6.8000	2172	5.95	5/12/2021	5.000000	4.2500	2:51:18 PM	4.2500	4.7500	4.3000	4.2500	4.2500	4.2500	4.2500
AC 05-21-NWT	ACFXBOND2021-NWT	6.8000	2172	5.95	5/12/2021										
SM 21 R19	SMICFXBD2021	5.2958	2179	5.97	5/19/2021	10.000000	4.5500	10:09:03 AM	4.5500	4.9950	4.5500	4.5500	4.5500	4.5500	4.5500
SM 21 R19-NWT	SMICFXBD2021-NWT	5.2958	2179	5.97	5/19/2021										
CHI 21 R19	CHIFXBND2021	5.3200	2197	6.02	6/6/2021					6.2500					
CHI 21 R19-NWT	CHIFXBND2021-NWT	5.3200	2197	6.02	6/6/2021										
GTCAP 21 R19	GTCFXBND2021	5.1965	2259	6.18	8/7/2021					5.6250					
GTCAP 21 R19-NWT	GTCFXBND2021-NWT	5.1965	2259	6.18	8/7/2021										
SMPH 21 R19	SMPHFXBD2021	5.2006	2284	6.25	9/1/2021					5.2000					
SMPH 21 R19-NWT	SMPHFXBD2021-NWT	5.2006	2284	6.25	9/1/2021										
CPG 21 R20	CPGIFXBD2021	6.9758	2285	6.26	9/2/2021					7.0000					
CPG 21 R20-NWT	CPGIFXBD2021-NWT	6.9758	2285	6.26	9/2/2021										
AP 21 R19	APCFXBND2021	5.2050	2293	6.28	9/10/2021	10.700000	4.6250	2:25:23 PM	4.6250	5.2000		4.6250	4.6250	4.6250	4.6250
AP 21 R19-NWT	APCFXBND2021-NWT	5.2050	2293	6.28	9/10/2021										
MBT 11-21	MBTLTNC2021	4.2500	2365	6.48	11/21/2021	1.000000	4.2500	9:25:05 AM	4.2500			4.2500	4.2500	4.2500	4.2500
FLI 21 R20	FLIFXBND2021	5.4000	2378	6.51	12/4/2021	60.000000	4.7000	2:30:24 PM	4.6791	5.0000	4.3000	4.5750	4.7000	4.5750	4.7000
FLI 21 R20-NWT	FLIFXBND2021-NWT	5.4000	2378	6.51	12/4/2021										
RLC 02-22	RLCFXBND2022	4.8000	2459	6.73	2/23/2022					5.0000	4.3000				
RLC 02-22-NWT	RLCFXBND2022-NWT	4.8000	2459	6.73	2/23/2022										
SMB 22 R19	SMBFXBND2022	6.6000	2497	6.84	4/2/2022	1.000000	5.0000	3:03:22 PM	5.0000	5.2000		5.0000	5.0000	5.0000	5.0000
SMB 22 R19-NWT	SMBFXBND2022-NWT	6.6000	2497	6.84	4/2/2022										
ALI 22 R19	ALIFXBND2022	6.0000	2522	6.90	4/27/2022	9.000000	4.4500	3:23:43 PM	4.4500	4.8750	4.3100	4.4500	4.4500	4.4500	4.4500
ALI 22 R19-NWT	ALIFXBND2022-NWT	6.0000	2522	6.90	4/27/2022										
ALI 22 4.5	ALI2FXBD2022	4.5000	2524	6.91	4/29/2022	50.490000	4.3500	2:32:12 PM	4.3828	4.5750	4.3750	4.3860	4.3860	4.3500	4.3500
ALI 22 4.5-NWT	ALI2FXBD2022-NWT	4.5000	2524	6.91	4/29/2022										
SLTC 22 R20	SLTCFXBD2022	5.5796	2547	6.97	5/22/2022					5.2000	4.3000				
SLTC 22 R20-NWT	SLTCFXBD2022-NWT	5.5796	2547	6.97	5/22/2022										
SM 22 R19	SMICFXBD2022	6.9442	2602	7.12	7/16/2022					5.1950	4.3000				
SM 22 R19-NWT	SMICFXBD2022-NWT	6.9442	2602	7.12	7/16/2022										
GTCAP 23 R20	GTCFXBND2023	5.0937	2828	7.74	2/27/2023					5.5000					
GTCAP 23 R20-NWT	GTCFXBND2023-NWT	5.0937	2828	7.74	2/27/2023										
EDC 23 R19	EDCFXBND2023	4.7312	2893	7.92	5/3/2023					6.5000					
EDC 23 R19-NWT	EDCFXBND2023-NWT	4.7312	2893	7.92	5/3/2023										
GLO 23 R20	GLOFXBND2023	5.2792	2968	8.13	7/17/2023					6.0000					
GLO 23 R20-NWT	GLOFXBND2023-NWT	5.2792	2968	8.13	7/17/2023										
FLI 23 R20	FLIFXBND2023	5.4333	3082	8.44	11/8/2023					5.5500					
FLI 23 R20-NWT	FLIFXBND2023-NWT	5.4333	3082	8.44	11/8/2023										
AEV 23 R20	AEVFXBND2023	4.6188	3095	8.47	11/21/2023					5.6000					
AEV 23 R20-NWT	AEVFXBND2023-NWT	4.6188	3095	8.47	11/21/2023										
FDC 24 R21	FDCFXBND2024	6.1458	3159	8.65	1/24/2024	1.150000	4.9000	9:14:31 AM	4.9000	5.7500		4.9000	4.9000	4.9000	4.9000

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FDC 24 R21-NWT	FDCFXBND2024-NWT	6.1458	3159	8.65	1/24/2024										
ALI 24 R20	ALIFXBND2024	5.0000	3165	8.67	1/30/2024	40.000000	5.2800	11:26:53 AM	5.3961	5.5000	4.8000	5.4350	5.4350	5.2800	5.2800
ALI 24 R20-NWT	ALIFXBND2024-NWT	5.0000	3165	8.67	1/30/2024										
ALI 24 R21	ALIFXBND2024	5.0000	3165	8.67	1/30/2024					5.5000					
TEL 24 R21	TELFXBND2024	5.2813	3172	8.68	2/6/2024										
TEL 24 R21-NWT	TELFXBND2024-NWT	5.2813	3172	8.68	2/6/2024										
JGS 24 R20	JGSFXBND2024	5.3000	3193	8.74	2/27/2024					5.5000					