

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
VLL 19 R17-T30	VLLFXBND2019-T30	5.6542	1286	3.52	11/9/2019										
AC 19 R16	ACFXBOND2019	5.4500	1300	3.56	11/23/2019					4.0500					
AC 19 R16-NWT	ACFXBOND2019-NWT	5.4500	1300	3.56	11/23/2019										
AC 19 R16-T25	ACFXBOND2019-T25	5.4500	1300	3.56	11/23/2019										
AC 19 R16-T30	ACFXBOND2019-T30	5.4500	1300	3.56	11/23/2019										
GTCAP 20 R17	GTCFXBND2020	4.8371	1396	3.82	2/27/2020					5.1000					
GTCAP 20 R17-NWT	GTCFXBND2020-NWT	4.8371	1396	3.82	2/27/2020										
GTCAP 20 R17-T25	GTCFXBND2020-T25	4.8371	1396	3.82	2/27/2020										
GTCAP 20 R17-T30	GTCFXBND2020-T30	4.8371	1396	3.82	2/27/2020										
SMPH 03-20	SMPHFXBD2020	5.1000	1399	3.83	3/1/2020					4.2450					
SMPH 03-20-NWT	SMPHFXBD2020-NWT	5.1000	1399	3.83	3/1/2020										
SMPH 03-20-T25	SMPHFXBD2020-T25	5.1000	1399	3.83	3/1/2020										
SMPH 03-20-T30	SMPHFXBD2020-T30	5.1000	1399	3.83	3/1/2020										
CPG 20 R18	CPGIFXBD2020	6.6878	1400	3.83	3/2/2020	2.865000	5.4500	3:55:14 PM	5.4500	6.7500	5.4500	5.4500	5.4500	5.4500	5.4500
CPG 20 R18-NWT	CPGIFXBD2020-NWT	6.6878	1400	3.83	3/2/2020										
CPG 20 R18-T25	CPGIFXBD2020-T25	6.6878	1400	3.83	3/2/2020										
CPG 20 R18-T30	CPGIFXBD2020-T30	6.6878	1400	3.83	3/2/2020										
MBT 04-20	MBTLTNC2020	4.0000	1453	3.98	4/24/2020										
EDC 20 R18	EDCFXBND2020	4.1583	1462	4.00	5/3/2020					4.4750					
EDC 20 R18-NWT	EDCFXBND2020-NWT	4.1583	1462	4.00	5/3/2020										
EDC 20 R18-T25	EDCFXBND2020-T25	4.1583	1462	4.00	5/3/2020										
EDC 20 R18-T30	EDCFXBND2020-T30	4.1583	1462	4.00	5/3/2020										
PNB 06-20	PNBLTNC2020	4.1250	1502	4.11	6/12/2020										
RCB 06-20	RCBLTNC2020	4.1250	1509	4.13	6/19/2020										
GLO 20 R18	GLOFXBND2020	4.8875	1537	4.21	7/17/2020					4.6750					
GLO 20 R18-NWT	GLOFXBND2020-NWT	4.8875	1537	4.21	7/17/2020										
GLO 20 R18-T25	GLOFXBND2020-T25	4.8875	1537	4.21	7/17/2020										
GLO 20 R18-T30	GLOFXBND2020-T30	4.8875	1537	4.21	7/17/2020										
SLTC 20 R18	SLTCFXBD2020	4.9925	1573	4.31	8/22/2020					5.5000					
SLTC 20 R18-NWT	SLTCFXBD2020-NWT	4.9925	1573	4.31	8/22/2020										
SLTC 20 R18-T25	SLTCFXBD2020-T25	4.9925	1573	4.31	8/22/2020										
SLTC 20 R18-T30	SLTCFXBD2020-T30	4.9925	1573	4.31	8/22/2020										
BDO 10-20	BDO2LTNC2020	3.7500	1618	4.43	10/6/2020					5.0000					
ALI 20 R19	ALIFXBND2020	4.6250	1622	4.44	10/10/2020	1.000000	3.7000	2:59:19 PM	3.7000	4.2500		3.7000	3.7000	3.7000	3.7000
ALI 20 R19-NWT	ALIFXBND2020-NWT	4.6250	1622	4.44	10/10/2020										
ALI 20 R19-T25	ALIFXBND2020-T25	4.6250	1622	4.44	10/10/2020										
ALI 20 R19-T30	ALIFXBND2020-T30	4.6250	1622	4.44	10/10/2020										
HOUSE 10-20	HOUSEFBD2020	6.2080	1628	4.46	10/16/2020	1.000000	5.9000	8:58:51 AM	5.9000	6.0000		5.9000	5.9000	5.9000	5.9000
HOUSE 10-20-NWT	HOUSEFBD2020-NWT	6.2080	1628	4.46	10/16/2020										
HOUSE 10-20-T25	HOUSEFBD2020-T25	6.2080	1628	4.46	10/16/2020										
HOUSE 10-20-T30	HOUSEFBD2020-T30	6.2080	1628	4.46	10/16/2020										
AEV 11-20	AEV2FXBD2020	4.4722	1649	4.51	11/6/2020	1.440000	3.7000	3:09:13 PM	3.7000	4.4500		3.7000	3.7000	3.7000	3.7000
AEV 11-20-NWT	AEV2FXBD2020-NWT	4.4722	1649	4.51	11/6/2020										
AEV 11-20-T25	AEV2FXBD2020-T25	4.4722	1649	4.51	11/6/2020										
AEV 11-20-T30	AEV2FXBD2020-T30	4.4722	1649	4.51	11/6/2020										
FLI 20 R19	FLIFXBND2020	4.8562	1651	4.52	11/8/2020	7.800000	3.9000	3:32:20 PM	3.9000	4.4000		3.9000	3.9000	3.9000	3.9000
FLI 20 R19-NWT	FLIFXBND2020-NWT	4.8562	1651	4.52	11/8/2020										
FLI 20 R19-T25	FLIFXBND2020-T25	4.8562	1651	4.52	11/8/2020										
FLI 20 R19-T30	FLIFXBND2020-T30	4.8562	1651	4.52	11/8/2020										
AEV 20 R19	AEVFXBND2020	4.4125	1664	4.56	11/21/2020	5.800000	3.7000	3:14:47 PM	3.7000	4.2000		3.7000	3.7000	3.7000	3.7000
AEV 20 R19-NWT	AEVFXBND2020-NWT	4.4125	1664	4.56	11/21/2020										
AEV 20 R19-T25	AEVFXBND2020-T25	4.4125	1664	4.56	11/21/2020										
AEV 20 R19-T30	AEVFXBND2020-T30	4.4125	1664	4.56	11/21/2020										
MER 20 P19	MERFXBND2020	4.3750	1685	4.61	12/12/2020					4.3000					

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FLI 22 R20-T30	FLIFXBND2022-T30	5.3567	2301	6.30	8/20/2022										
GTCAP 23 R20	GTCFBND2023	5.0937	2492	6.82	2/27/2023					5.8000					
GTCAP 23 R20-NWT	GTCFBND2023-NWT	5.0937	2492	6.82	2/27/2023										
GTCAP 23 R20-T25	GTCFBND2023-T25	5.0937	2492	6.82	2/27/2023										
GTCAP 23 R20-T30	GTCFBND2023-T30	5.0937	2492	6.82	2/27/2023										
EDC 23 R19	EDCFBND2023	4.7312	2557	7.00	5/3/2023					5.0000					
EDC 23 R19-NWT	EDCFBND2023-NWT	4.7312	2557	7.00	5/3/2023										
EDC 23 R19-T25	EDCFBND2023-T25	4.7312	2557	7.00	5/3/2023										
EDC 23 R19-T30	EDCFBND2023-T30	4.7312	2557	7.00	5/3/2023										
GLO 23 R20	GLOFBND2023	5.2792	2632	7.21	7/17/2023	20.000000	4.4750	3:45:55 PM	4.4750	4.4750		4.4750	4.4750	4.4750	4.4750
GLO 23 R20-NWT	GLOFBND2023-NWT	5.2792	2632	7.21	7/17/2023										
GLO 23 R20-T25	GLOFBND2023-T25	5.2792	2632	7.21	7/17/2023										
GLO 23 R20-T30	GLOFBND2023-T30	5.2792	2632	7.21	7/17/2023										
FLI 23 R20	FLIFXBND2023	5.4333	2746	7.52	11/8/2023					5.0500					
FLI 23 R20-NWT	FLIFXBND2023-NWT	5.4333	2746	7.52	11/8/2023										
FLI 23 R20-T25	FLIFXBND2023-T25	5.4333	2746	7.52	11/8/2023										
FLI 23 R20-T30	FLIFXBND2023-T30	5.4333	2746	7.52	11/8/2023										
AEV 23 R20	AEVFBND2023	4.6188	2759	7.55	11/21/2023					4.6000					
AEV 23 R20-NWT	AEVFBND2023-NWT	4.6188	2759	7.55	11/21/2023										
AEV 23 R20-T25	AEVFBND2023-T25	4.6188	2759	7.55	11/21/2023										
AEV 23 R20-T30	AEVFBND2023-T30	4.6188	2759	7.55	11/21/2023										
FDC 24 R21	FDCFBND2024	6.1458	2823	7.73	1/24/2024					5.1250					
FDC 24 R21-NWT	FDCFBND2024-NWT	6.1458	2823	7.73	1/24/2024										
FDC 24 R21-T25	FDCFBND2024-T25	6.1458	2823	7.73	1/24/2024										
FDC 24 R21-T30	FDCFBND2024-T30	6.1458	2823	7.73	1/24/2024										
ALI 24 R20	ALIFXBND2024	5.0000	2829	7.75	1/30/2024					4.5250	4.2000				
ALI 24 R20-NWT	ALIFXBND2024-NWT	5.0000	2829	7.75	1/30/2024										
ALI 24 R20-T25	ALIFXBND2024-T25	5.0000	2829	7.75	1/30/2024										
ALI 24 R20-T30	ALIFXBND2024-T30	5.0000	2829	7.75	1/30/2024										
TEL 24 R21	TELFXBND2024	5.2813	2836	7.76	2/6/2024					4.8750					
TEL 24 R21-NWT	TELFXBND2024-NWT	5.2813	2836	7.76	2/6/2024										
TEL 24 R21-T25	TELFXBND2024-T25	5.2813	2836	7.76	2/6/2024										
TEL 24 R21-T30	TELFXBND2024-T30	5.2813	2836	7.76	2/6/2024										
JGS 24 R20	JGSFBND2024	5.3000	2857	7.82	2/27/2024					4.8500					
JGS 24 R20-NWT	JGSFBND2024-NWT	5.3000	2857	7.82	2/27/2024										
JGS 24 R20-T25	JGSFBND2024-T25	5.3000	2857	7.82	2/27/2024										
JGS 24 R20-T30	JGSFBND2024-T30	5.3000	2857	7.82	2/27/2024										
MNTC 24 R21	MNTCFXBD2024	5.5000	2890	7.91	3/31/2024					4.8450					
MNTC 24 R21-NWT	MNTCFXBD2024-NWT	5.5000	2890	7.91	3/31/2024										
MNTC 24 R21-T25	MNTCFXBD2024-T25	5.5000	2890	7.91	3/31/2024										
MNTC 24 R21-T30	MNTCFXBD2024-T30	5.5000	2890	7.91	3/31/2024										
SMB 24 R21	SMBFBND2024	6.0000	2892	7.92	4/2/2024					5.1000					
SMB 24 R21-NWT	SMBFBND2024-NWT	6.0000	2892	7.92	4/2/2024										
SMB 24 R21-T25	SMBFBND2024-T25	6.0000	2892	7.92	4/2/2024										
SMB 24 R21-T30	SMBFBND2024-T30	6.0000	2892	7.92	4/2/2024										
SM 24 R21	SMICFXBD2024	5.6125	2939	8.05	5/19/2024					4.9000					
SM 24 R21-NWT	SMICFXBD2024-NWT	5.6125	2939	8.05	5/19/2024										
SM 24 R21-T25	SMICFXBD2024-T25	5.6125	2939	8.05	5/19/2024										
SM 24 R21-T30	SMICFXBD2024-T30	5.6125	2939	8.05	5/19/2024										
GTCAP 24 R21	GTCFBND2024	5.6250	3019	8.27	8/7/2024					4.7500					
GTCAP 24 R21-NWT	GTCFBND2024-NWT	5.6250	3019	8.27	8/7/2024										
GTCAP 24 R21-T25	GTCFBND2024-T25	5.6250	3019	8.27	8/7/2024										
GTCAP 24 R21-T30	GTCFBND2024-T30	5.6250	3019	8.27	8/7/2024										
SMPH 24 R21	SMPHFBD2024	5.7417	3044	8.33	9/1/2024					5.3500					

