

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	1256	3.44	11/9/2019										
AC 19 R16	ACFXBOND2019	5.4500	1270	3.48	11/23/2019					4.0500	3.6000				
AC 19 R16-NWT	ACFXBOND2019-NWT	5.4500	1270	3.48	11/23/2019										
AC 19 R16-T25	ACFXBOND2019-T25	5.4500	1270	3.48	11/23/2019										
AC 19 R16-T30	ACFXBOND2019-T30	5.4500	1270	3.48	11/23/2019										
GTCAP 20 R17	GTCFXBND2020	4.8371	1366	3.74	2/27/2020					4.9500	3.6000				
GTCAP 20 R17-NWT	GTCFXBND2020-NWT	4.8371	1366	3.74	2/27/2020										
GTCAP 20 R17-T25	GTCFXBND2020-T25	4.8371	1366	3.74	2/27/2020										
GTCAP 20 R17-T30	GTCFXBND2020-T30	4.8371	1366	3.74	2/27/2020										
SMPH 03-20	SMPHFXBD2020	5.1000	1369	3.75	3/1/2020					4.2000					
SMPH 03-20-NWT	SMPHFXBD2020-NWT	5.1000	1369	3.75	3/1/2020										
SMPH 03-20-T25	SMPHFXBD2020-T25	5.1000	1369	3.75	3/1/2020										
SMPH 03-20-T30	SMPHFXBD2020-T30	5.1000	1369	3.75	3/1/2020										
CPG 20 R18	CPGIFXBD2020	6.6878	1370	3.75	3/2/2020					6.7500	5.4500				
CPG 20 R18-NWT	CPGIFXBD2020-NWT	6.6878	1370	3.75	3/2/2020										
CPG 20 R18-T25	CPGIFXBD2020-T25	6.6878	1370	3.75	3/2/2020										
CPG 20 R18-T30	CPGIFXBD2020-T30	6.6878	1370	3.75	3/2/2020										
MBT 04-20	MBTLTNC2020	4.0000	1423	3.90	4/24/2020										
EDC 20 R18	EDCFXBND2020	4.1583	1432	3.92	5/3/2020					4.4750	3.8000				
EDC 20 R18-NWT	EDCFXBND2020-NWT	4.1583	1432	3.92	5/3/2020										
EDC 20 R18-T25	EDCFXBND2020-T25	4.1583	1432	3.92	5/3/2020										
EDC 20 R18-T30	EDCFXBND2020-T30	4.1583	1432	3.92	5/3/2020										
PNB 06-20	PNBLTNC2020	4.1250	1472	4.03	6/12/2020										
RCB 06-20	RCBLTNC2020	4.1250	1479	4.05	6/19/2020										
GLO 20 R18	GLOFXBND2020	4.8875	1507	4.13	7/17/2020	1.000000	3.7250	8:52:39 AM	3.7250	4.6500	3.6000	3.7250	3.7250	3.7250	3.7250
GLO 20 R18-NWT	GLOFXBND2020-NWT	4.8875	1507	4.13	7/17/2020										
GLO 20 R18-T25	GLOFXBND2020-T25	4.8875	1507	4.13	7/17/2020										
GLO 20 R18-T30	GLOFXBND2020-T30	4.8875	1507	4.13	7/17/2020										
SLTC 20 R18	SLTCFXBD2020	4.9925	1543	4.22	8/22/2020					5.5000	4.0000				
SLTC 20 R18-NWT	SLTCFXBD2020-NWT	4.9925	1543	4.22	8/22/2020										
SLTC 20 R18-T25	SLTCFXBD2020-T25	4.9925	1543	4.22	8/22/2020										
SLTC 20 R18-T30	SLTCFXBD2020-T30	4.9925	1543	4.22	8/22/2020										
BDO 10-20	BDO2LTNC2020	3.7500	1588	4.35	10/6/2020					5.0000					
ALI 20 R19	ALIFXBND2020	4.6250	1592	4.36	10/10/2020					4.1750	3.6000				
ALI 20 R19-NWT	ALIFXBND2020-NWT	4.6250	1592	4.36	10/10/2020										
ALI 20 R19-T25	ALIFXBND2020-T25	4.6250	1592	4.36	10/10/2020										
ALI 20 R19-T30	ALIFXBND2020-T30	4.6250	1592	4.36	10/10/2020										
HOUSE 10-20	HOUSEFBD2020	6.2080	1598	4.38	10/16/2020					6.2000	5.2000				
HOUSE 10-20-NWT	HOUSEFBD2020-NWT	6.2080	1598	4.38	10/16/2020										
HOUSE 10-20-T25	HOUSEFBD2020-T25	6.2080	1598	4.38	10/16/2020										
HOUSE 10-20-T30	HOUSEFBD2020-T30	6.2080	1598	4.38	10/16/2020										
AEV 11-20	AEV2FXBD2020	4.4722	1619	4.43	11/6/2020					4.1400	3.8000				
AEV 11-20-NWT	AEV2FXBD2020-NWT	4.4722	1619	4.43	11/6/2020										
AEV 11-20-T25	AEV2FXBD2020-T25	4.4722	1619	4.43	11/6/2020										
AEV 11-20-T30	AEV2FXBD2020-T30	4.4722	1619	4.43	11/6/2020										
FLI 20 R19	FLIFXBND2020	4.8562	1621	4.44	11/8/2020					4.3500	3.8000				
FLI 20 R19-NWT	FLIFXBND2020-NWT	4.8562	1621	4.44	11/8/2020										
FLI 20 R19-T25	FLIFXBND2020-T25	4.8562	1621	4.44	11/8/2020										
FLI 20 R19-T30	FLIFXBND2020-T30	4.8562	1621	4.44	11/8/2020										
AEV 20 R19	AEVFXBND2020	4.4125	1634	4.47	11/21/2020					4.1400					
AEV 20 R19-NWT	AEVFXBND2020-NWT	4.4125	1634	4.47	11/21/2020										
AEV 20 R19-T25	AEVFXBND2020-T25	4.4125	1634	4.47	11/21/2020										
AEV 20 R19-T30	AEVFXBND2020-T30	4.4125	1634	4.47	11/21/2020										
MER 20 P19	MERFXBND2020	4.3750	1655	4.53	12/12/2020					4.3000	3.6000				

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
FLI 22 R20-T30	FLIFXBND2022-T30	5.3567	2271	6.22	8/20/2022										
GTCAP 23 R20	GTCFBND2023	5.0937	2462	6.74	2/27/2023					6.0000					
GTCAP 23 R20-NWT	GTCFBND2023-NWT	5.0937	2462	6.74	2/27/2023										
GTCAP 23 R20-T25	GTCFBND2023-T25	5.0937	2462	6.74	2/27/2023										
GTCAP 23 R20-T30	GTCFBND2023-T30	5.0937	2462	6.74	2/27/2023										
EDC 23 R19	EDCFXBND2023	4.7312	2527	6.92	5/3/2023					5.0000					
EDC 23 R19-NWT	EDCFXBND2023-NWT	4.7312	2527	6.92	5/3/2023										
EDC 23 R19-T25	EDCFXBND2023-T25	4.7312	2527	6.92	5/3/2023										
EDC 23 R19-T30	EDCFXBND2023-T30	4.7312	2527	6.92	5/3/2023										
GLO 23 R20	GLOFBND2023	5.2792	2602	7.12	7/17/2023					4.4750					
GLO 23 R20-NWT	GLOFBND2023-NWT	5.2792	2602	7.12	7/17/2023										
GLO 23 R20-T25	GLOFBND2023-T25	5.2792	2602	7.12	7/17/2023										
GLO 23 R20-T30	GLOFBND2023-T30	5.2792	2602	7.12	7/17/2023										
FLI 23 R20	FLIFXBND2023	5.4333	2716	7.44	11/8/2023					4.9500					
FLI 23 R20-NWT	FLIFXBND2023-NWT	5.4333	2716	7.44	11/8/2023										
FLI 23 R20-T25	FLIFXBND2023-T25	5.4333	2716	7.44	11/8/2023										
FLI 23 R20-T30	FLIFXBND2023-T30	5.4333	2716	7.44	11/8/2023										
AEV 23 R20	AEVFBND2023	4.6188	2729	7.47	11/21/2023					4.5500					
AEV 23 R20-NWT	AEVFBND2023-NWT	4.6188	2729	7.47	11/21/2023										
AEV 23 R20-T25	AEVFBND2023-T25	4.6188	2729	7.47	11/21/2023										
AEV 23 R20-T30	AEVFBND2023-T30	4.6188	2729	7.47	11/21/2023										
FDC 24 R21	FDCFBND2024	6.1458	2793	7.65	1/24/2024					5.1000					
FDC 24 R21-NWT	FDCFBND2024-NWT	6.1458	2793	7.65	1/24/2024										
FDC 24 R21-T25	FDCFBND2024-T25	6.1458	2793	7.65	1/24/2024										
FDC 24 R21-T30	FDCFBND2024-T30	6.1458	2793	7.65	1/24/2024										
ALI 24 R20	ALIFXBND2024	5.0000	2799	7.66	1/30/2024	0.200000	4.5250	10:23:42 AM	4.5250	4.5250	4.0000	4.5250	4.5250	4.5250	4.5250
ALI 24 R20-NWT	ALIFXBND2024-NWT	5.0000	2799	7.66	1/30/2024										
ALI 24 R20-T25	ALIFXBND2024-T25	5.0000	2799	7.66	1/30/2024										
ALI 24 R20-T30	ALIFXBND2024-T30	5.0000	2799	7.66	1/30/2024										
TEL 24 R21	TELFXBND2024	5.2813	2806	7.68	2/6/2024					4.8500					
TEL 24 R21-NWT	TELFXBND2024-NWT	5.2813	2806	7.68	2/6/2024										
TEL 24 R21-T25	TELFXBND2024-T25	5.2813	2806	7.68	2/6/2024										
TEL 24 R21-T30	TELFXBND2024-T30	5.2813	2806	7.68	2/6/2024										
JGS 24 R20	JGSFBND2024	5.3000	2827	7.74	2/27/2024					4.8000					
JGS 24 R20-NWT	JGSFBND2024-NWT	5.3000	2827	7.74	2/27/2024										
JGS 24 R20-T25	JGSFBND2024-T25	5.3000	2827	7.74	2/27/2024										
JGS 24 R20-T30	JGSFBND2024-T30	5.3000	2827	7.74	2/27/2024										
MNTC 24 R21	MNTCFXBD2024	5.5000	2860	7.83	3/31/2024	5.300000	4.8250	12:54:17 PM	4.8014	4.8200		4.8000	4.8250	4.8000	4.8250
MNTC 24 R21-NWT	MNTCFXBD2024-NWT	5.5000	2860	7.83	3/31/2024										
MNTC 24 R21-T25	MNTCFXBD2024-T25	5.5000	2860	7.83	3/31/2024										
MNTC 24 R21-T30	MNTCFXBD2024-T30	5.5000	2860	7.83	3/31/2024										
SMB 24 R21	SMBFBND2024	6.0000	2862	7.84	4/2/2024					5.2000	4.4000				
SMB 24 R21-NWT	SMBFBND2024-NWT	6.0000	2862	7.84	4/2/2024										
SMB 24 R21-T25	SMBFBND2024-T25	6.0000	2862	7.84	4/2/2024										
SMB 24 R21-T30	SMBFBND2024-T30	6.0000	2862	7.84	4/2/2024										
SM 24 R21	SMICFXBD2024	5.6125	2909	7.96	5/19/2024					4.8750					
SM 24 R21-NWT	SMICFXBD2024-NWT	5.6125	2909	7.96	5/19/2024										
SM 24 R21-T25	SMICFXBD2024-T25	5.6125	2909	7.96	5/19/2024										
SM 24 R21-T30	SMICFXBD2024-T30	5.6125	2909	7.96	5/19/2024										
GTCAP 24 R21	GTCFBND2024	5.6250	2989	8.18	8/7/2024					4.9000					
GTCAP 24 R21-NWT	GTCFBND2024-NWT	5.6250	2989	8.18	8/7/2024										
GTCAP 24 R21-T25	GTCFBND2024-T25	5.6250	2989	8.18	8/7/2024										
GTCAP 24 R21-T30	GTCFBND2024-T30	5.6250	2989	8.18	8/7/2024										
SMPH 24 R21	SMPHFBD2024	5.7417	3014	8.25	9/1/2024					5.3000					

