

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
AC 19 R16-T30	ACFXBOND2019-T30	5.4500	1240	3.39	11/23/2019										
GTCAP 20 R17	GTCFXBND2020	4.8371	1336	3.66	2/27/2020					4.5750	3.6000				
GTCAP 20 R17-NWT	GTCFXBND2020-NWT	4.8371	1336	3.66	2/27/2020										
GTCAP 20 R17-T25	GTCFXBND2020-T25	4.8371	1336	3.66	2/27/2020										
GTCAP 20 R17-T30	GTCFXBND2020-T30	4.8371	1336	3.66	2/27/2020										
SMPH 03-20	SMPHFXBD2020	5.1000	1339	3.67	3/1/2020	4.000000	3.6250	10:03:39 AM	3.6250	4.1850		3.6250	3.6250	3.6250	3.6250
SMPH 03-20-NWT	SMPHFXBD2020-NWT	5.1000	1339	3.67	3/1/2020										
SMPH 03-20-T25	SMPHFXBD2020-T25	5.1000	1339	3.67	3/1/2020										
SMPH 03-20-T30	SMPHFXBD2020-T30	5.1000	1339	3.67	3/1/2020										
CPG 20 R18	CPGIFXBD2020	6.6878	1340	3.67	3/2/2020					6.7500	5.3500				
CPG 20 R18-NWT	CPGIFXBD2020-NWT	6.6878	1340	3.67	3/2/2020										
CPG 20 R18-T25	CPGIFXBD2020-T25	6.6878	1340	3.67	3/2/2020										
CPG 20 R18-T30	CPGIFXBD2020-T30	6.6878	1340	3.67	3/2/2020										
MBT 04-20	MBTLTNC2020	4.0000	1393	3.81	4/24/2020										
EDC 20 R18	EDCFXBND2020	4.1583	1402	3.84	5/3/2020	6.000000	4.1850	9:19:18 AM	4.1850	4.2500	3.8000	4.1850	4.1850	4.1850	4.1850
EDC 20 R18-NWT	EDCFXBND2020-NWT	4.1583	1402	3.84	5/3/2020										
EDC 20 R18-T25	EDCFXBND2020-T25	4.1583	1402	3.84	5/3/2020										
EDC 20 R18-T30	EDCFXBND2020-T30	4.1583	1402	3.84	5/3/2020										
PNB 06-20	PNBLTNC2020	4.1250	1442	3.95	6/12/2020										
RCB 06-20	RCBLTNC2020	4.1250	1449	3.97	6/19/2020										
GLO 20 R18	GLOFXBND2020	4.8875	1477	4.04	7/17/2020					4.3000	3.6000				
GLO 20 R18-NWT	GLOFXBND2020-NWT	4.8875	1477	4.04	7/17/2020										
GLO 20 R18-T25	GLOFXBND2020-T25	4.8875	1477	4.04	7/17/2020										
GLO 20 R18-T30	GLOFXBND2020-T30	4.8875	1477	4.04	7/17/2020										
SLTC 20 R18	SLTCFXBD2020	4.9925	1513	4.14	8/22/2020	1.000000	4.5000	11:49:05 AM	4.5000	4.5000	3.7500	4.5000	4.5000	4.5000	4.5000
SLTC 20 R18-NWT	SLTCFXBD2020-NWT	4.9925	1513	4.14	8/22/2020										
SLTC 20 R18-T25	SLTCFXBD2020-T25	4.9925	1513	4.14	8/22/2020										
SLTC 20 R18-T30	SLTCFXBD2020-T30	4.9925	1513	4.14	8/22/2020										
BDO 10-20	BDO2LTNC2020	3.7500	1558	4.27	10/6/2020					5.0000					
ALI 20 R19	ALIFXBND2020	4.6250	1562	4.28	10/10/2020					4.1750	3.6000				
ALI 20 R19-NWT	ALIFXBND2020-NWT	4.6250	1562	4.28	10/10/2020										
ALI 20 R19-T25	ALIFXBND2020-T25	4.6250	1562	4.28	10/10/2020										
ALI 20 R19-T30	ALIFXBND2020-T30	4.6250	1562	4.28	10/10/2020										
HOUSE 10-20	HOUSEFBD2020	6.2080	1568	4.29	10/16/2020					6.1500	5.2000				
HOUSE 10-20-NWT	HOUSEFBD2020-NWT	6.2080	1568	4.29	10/16/2020										
HOUSE 10-20-T25	HOUSEFBD2020-T25	6.2080	1568	4.29	10/16/2020										
HOUSE 10-20-T30	HOUSEFBD2020-T30	6.2080	1568	4.29	10/16/2020										
AEV 11-20	AEV2FXBD2020	4.4722	1589	4.35	11/6/2020					3.9500					
AEV 11-20-NWT	AEV2FXBD2020-NWT	4.4722	1589	4.35	11/6/2020										
AEV 11-20-T25	AEV2FXBD2020-T25	4.4722	1589	4.35	11/6/2020										
AEV 11-20-T30	AEV2FXBD2020-T30	4.4722	1589	4.35	11/6/2020										
FLI 20 R19	FLIFXBND2020	4.8562	1591	4.36	11/8/2020					4.1750	3.8000				
FLI 20 R19-NWT	FLIFXBND2020-NWT	4.8562	1591	4.36	11/8/2020										
FLI 20 R19-T25	FLIFXBND2020-T25	4.8562	1591	4.36	11/8/2020										
FLI 20 R19-T30	FLIFXBND2020-T30	4.8562	1591	4.36	11/8/2020										
AEV 20 R19	AEVFXBND2020	4.4125	1604	4.39	11/21/2020					4.0500					
AEV 20 R19-NWT	AEVFXBND2020-NWT	4.4125	1604	4.39	11/21/2020										
AEV 20 R19-T25	AEVFXBND2020-T25	4.4125	1604	4.39	11/21/2020										
AEV 20 R19-T30	AEVFXBND2020-T30	4.4125	1604	4.39	11/21/2020										
MER 20 P19	MERFXBND2020	4.3750	1625	4.45	12/12/2020					4.1000	3.6000				
MER 20 P19-NWT	MERFXBND2020-NWT	4.3750	1625	4.45	12/12/2020										
MER 20 P19-T25	MERFXBND2020-T25	4.3750	1625	4.45	12/12/2020										
MER 20 P19-T30	MERFXBND2020-T30	4.3750	1625	4.45	12/12/2020										
TEL 21 R19	TELFXBND2021	5.2250	1681	4.60	2/6/2021	10.000000	3.7250	2:24:55 PM	3.7250	4.2000		3.7250	3.7250	3.7250	3.7250

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GTCAP 23 R20-T30	GTCFXBND2023-T30	5.0937	2432	6.66	2/27/2023										
EDC 23 R19	EDCFXBND2023	4.7312	2497	6.84	5/3/2023					5.3250					
EDC 23 R19-NWT	EDCFXBND2023-NWT	4.7312	2497	6.84	5/3/2023										
EDC 23 R19-T25	EDCFXBND2023-T25	4.7312	2497	6.84	5/3/2023										
EDC 23 R19-T30	EDCFXBND2023-T30	4.7312	2497	6.84	5/3/2023										
GLO 23 R20	GLOFXBND2023	5.2792	2572	7.04	7/17/2023					4.4750					
GLO 23 R20-NWT	GLOFXBND2023-NWT	5.2792	2572	7.04	7/17/2023										
GLO 23 R20-T25	GLOFXBND2023-T25	5.2792	2572	7.04	7/17/2023										
GLO 23 R20-T30	GLOFXBND2023-T30	5.2792	2572	7.04	7/17/2023										
FLI 23 R20	FLIFXBND2023	5.4333	2686	7.35	11/8/2023	1.150000	4.2000	9:00:58 AM	4.2000	4.9500		4.2000	4.2000	4.2000	4.2000
FLI 23 R20-NWT	FLIFXBND2023-NWT	5.4333	2686	7.35	11/8/2023										
FLI 23 R20-T25	FLIFXBND2023-T25	5.4333	2686	7.35	11/8/2023										
FLI 23 R20-T30	FLIFXBND2023-T30	5.4333	2686	7.35	11/8/2023										
AEV 23 R20	AEVFXBND2023	4.6188	2699	7.39	11/21/2023					4.5500					
AEV 23 R20-NWT	AEVFXBND2023-NWT	4.6188	2699	7.39	11/21/2023										
AEV 23 R20-T25	AEVFXBND2023-T25	4.6188	2699	7.39	11/21/2023										
AEV 23 R20-T30	AEVFXBND2023-T30	4.6188	2699	7.39	11/21/2023										
FDC 24 R21	FDCFXBND2024	6.1458	2763	7.56	1/24/2024					4.9500					
FDC 24 R21-NWT	FDCFXBND2024-NWT	6.1458	2763	7.56	1/24/2024										
FDC 24 R21-T25	FDCFXBND2024-T25	6.1458	2763	7.56	1/24/2024										
FDC 24 R21-T30	FDCFXBND2024-T30	6.1458	2763	7.56	1/24/2024										
ALI 24 R20	ALIFXBND2024	5.0000	2769	7.58	1/30/2024	4.500000	4.2000	2:33:16 PM	4.2000	4.4500	4.0500	4.2000	4.2000	4.2000	4.2000
ALI 24 R20-NWT	ALIFXBND2024-NWT	5.0000	2769	7.58	1/30/2024										
ALI 24 R20-T25	ALIFXBND2024-T25	5.0000	2769	7.58	1/30/2024										
ALI 24 R20-T30	ALIFXBND2024-T30	5.0000	2769	7.58	1/30/2024										
TEL 24 R21	TELFXBND2024	5.2813	2776	7.60	2/6/2024					4.8000					
TEL 24 R21-NWT	TELFXBND2024-NWT	5.2813	2776	7.60	2/6/2024										
TEL 24 R21-T25	TELFXBND2024-T25	5.2813	2776	7.60	2/6/2024										
TEL 24 R21-T30	TELFXBND2024-T30	5.2813	2776	7.60	2/6/2024										
JGS 24 R20	JGSFXBND2024	5.3000	2797	7.66	2/27/2024					4.7500					
JGS 24 R20-NWT	JGSFXBND2024-NWT	5.3000	2797	7.66	2/27/2024										
JGS 24 R20-T25	JGSFXBND2024-T25	5.3000	2797	7.66	2/27/2024										
JGS 24 R20-T30	JGSFXBND2024-T30	5.3000	2797	7.66	2/27/2024										
MNTC 24 R21	MNTCFXBD2024	5.5000	2830	7.75	3/31/2024					4.7850					
MNTC 24 R21-NWT	MNTCFXBD2024-NWT	5.5000	2830	7.75	3/31/2024										
MNTC 24 R21-T25	MNTCFXBD2024-T25	5.5000	2830	7.75	3/31/2024										
MNTC 24 R21-T30	MNTCFXBD2024-T30	5.5000	2830	7.75	3/31/2024										
SMB 24 R21	SMBFXBND2024	6.0000	2832	7.75	4/2/2024					5.2000	4.4000				
SMB 24 R21-NWT	SMBFXBND2024-NWT	6.0000	2832	7.75	4/2/2024										
SMB 24 R21-T25	SMBFXBND2024-T25	6.0000	2832	7.75	4/2/2024										
SMB 24 R21-T30	SMBFXBND2024-T30	6.0000	2832	7.75	4/2/2024										
SM 24 R21	SMICFXBD2024	5.6125	2879	7.88	5/19/2024					4.6750					
SM 24 R21-NWT	SMICFXBD2024-NWT	5.6125	2879	7.88	5/19/2024										
SM 24 R21-T25	SMICFXBD2024-T25	5.6125	2879	7.88	5/19/2024										
SM 24 R21-T30	SMICFXBD2024-T30	5.6125	2879	7.88	5/19/2024										
GTCAP 24 R21	GTCFXBND2024	5.6250	2959	8.10	8/7/2024	0.100000	4.8500	2:38:58 PM	4.8500	4.8500		4.8500	4.8500	4.8500	4.8500
GTCAP 24 R21-NWT	GTCFXBND2024-NWT	5.6250	2959	8.10	8/7/2024										
GTCAP 24 R21-T25	GTCFXBND2024-T25	5.6250	2959	8.10	8/7/2024										
GTCAP 24 R21-T30	GTCFXBND2024-T30	5.6250	2959	8.10	8/7/2024										
SMPH 24 R21	SMPHFxBD2024	5.7417	2984	8.17	9/1/2024					5.2500					
SMPH 24 R21-NWT	SMPHFxBD2024-NWT	5.7417	2984	8.17	9/1/2024										
SMPH 24 R21-T25	SMPHFxBD2024-T25	5.7417	2984	8.17	9/1/2024										
SMPH 24 R21-T30	SMPHFxBD2024-T30	5.7417	2984	8.17	9/1/2024										
FLI 24 R21	FLIFXBND2024	5.6389	3078	8.43	12/4/2024					5.1500					

