





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	1209	3.31	11/23/2019										
GTCAP 20 R17	GTCFXBND2020	4.8371	1305	3.57	2/27/2020					4.5750	3.3000				
GTCAP 20 R17-NWT	GTCFXBND2020-NWT	4.8371	1305	3.57	2/27/2020										
GTCAP 20 R17-T25	GTCFXBND2020-T25	4.8371	1305	3.57	2/27/2020										
GTCAP 20 R17-T30	GTCFXBND2020-T30	4.8371	1305	3.57	2/27/2020										
SMPH 03-20	SMPHFXBD2020	5.1000	1308	3.58	3/1/2020					4.1000					
SMPH 03-20-NWT	SMPHFXBD2020-NWT	5.1000	1308	3.58	3/1/2020										
SMPH 03-20-T25	SMPHFXBD2020-T25	5.1000	1308	3.58	3/1/2020										
SMPH 03-20-T30	SMPHFXBD2020-T30	5.1000	1308	3.58	3/1/2020										
CPG 20 R18	CPGIFXBD2020	6.6878	1309	3.58	3/2/2020					6.7000					
CPG 20 R18-NWT	CPGIFXBD2020-NWT	6.6878	1309	3.58	3/2/2020										
CPG 20 R18-T25	CPGIFXBD2020-T25	6.6878	1309	3.58	3/2/2020										
CPG 20 R18-T30	CPGIFXBD2020-T30	6.6878	1309	3.58	3/2/2020										
MBT 04-20	MBTLTNC2020	4.0000	1362	3.73	4/24/2020										
EDC 20 R18	EDCFXBD2020	4.1583	1371	3.75	5/3/2020					4.3500	3.4000				
EDC 20 R18-NWT	EDCFXBD2020-NWT	4.1583	1371	3.75	5/3/2020										
EDC 20 R18-T25	EDCFXBD2020-T25	4.1583	1371	3.75	5/3/2020										
EDC 20 R18-T30	EDCFXBD2020-T30	4.1583	1371	3.75	5/3/2020										
PNB 06-20	PNBLTNC2020	4.1250	1411	3.86	6/12/2020										
RCB 06-20	RCBLTNC2020	4.1250	1418	3.88	6/19/2020										
GLO 20 R18	GLOFXBND2020	4.8875	1446	3.96	7/17/2020					4.5950	3.4000				
GLO 20 R18-NWT	GLOFXBND2020-NWT	4.8875	1446	3.96	7/17/2020										
GLO 20 R18-T25	GLOFXBND2020-T25	4.8875	1446	3.96	7/17/2020										
GLO 20 R18-T30	GLOFXBND2020-T30	4.8875	1446	3.96	7/17/2020										
SLTC 20 R18	SLTCFXBD2020	4.9925	1482	4.06	8/22/2020					5.2500					
SLTC 20 R18-NWT	SLTCFXBD2020-NWT	4.9925	1482	4.06	8/22/2020										
SLTC 20 R18-T25	SLTCFXBD2020-T25	4.9925	1482	4.06	8/22/2020										
SLTC 20 R18-T30	SLTCFXBD2020-T30	4.9925	1482	4.06	8/22/2020										
BDO 10-20	BDO2LTNC2020	3.7500	1527	4.18	10/6/2020					5.0000					
ALI 20 R19	ALIFXBND2020	4.6250	1531	4.19	10/10/2020					4.1750	3.6000				
ALI 20 R19-NWT	ALIFXBND2020-NWT	4.6250	1531	4.19	10/10/2020										
ALI 20 R19-T25	ALIFXBND2020-T25	4.6250	1531	4.19	10/10/2020										
ALI 20 R19-T30	ALIFXBND2020-T30	4.6250	1531	4.19	10/10/2020										
HOUSE 10-20	HOUSEFBD2020	6.2080	1537	4.21	10/16/2020					6.1500	4.8000				
HOUSE 10-20-NWT	HOUSEFBD2020-NWT	6.2080	1537	4.21	10/16/2020										
HOUSE 10-20-T25	HOUSEFBD2020-T25	6.2080	1537	4.21	10/16/2020										
HOUSE 10-20-T30	HOUSEFBD2020-T30	6.2080	1537	4.21	10/16/2020										
AEV 11-20	AEV2FXBD2020	4.4722	1558	4.27	11/6/2020	0.300000	3.8000	10:07:06 AM	3.8000	3.9250		3.8000	3.8000	3.8000	3.8000
AEV 11-20-NWT	AEV2FXBD2020-NWT	4.4722	1558	4.27	11/6/2020										
AEV 11-20-T25	AEV2FXBD2020-T25	4.4722	1558	4.27	11/6/2020										
AEV 11-20-T30	AEV2FXBD2020-T30	4.4722	1558	4.27	11/6/2020										
FLI 20 R19	FLIFXBND2020	4.8562	1560	4.27	11/8/2020					4.1650	3.5000				
FLI 20 R19-NWT	FLIFXBND2020-NWT	4.8562	1560	4.27	11/8/2020										
FLI 20 R19-T25	FLIFXBND2020-T25	4.8562	1560	4.27	11/8/2020										
FLI 20 R19-T30	FLIFXBND2020-T30	4.8562	1560	4.27	11/8/2020										
AEV 20 R19	AEVFXBND2020	4.4125	1573	4.31	11/21/2020					4.0000					
AEV 20 R19-NWT	AEVFXBND2020-NWT	4.4125	1573	4.31	11/21/2020										
AEV 20 R19-T25	AEVFXBND2020-T25	4.4125	1573	4.31	11/21/2020										
AEV 20 R19-T30	AEVFXBND2020-T30	4.4125	1573	4.31	11/21/2020										
MER 20 P19	MERFXBND2020	4.3750	1594	4.36	12/12/2020	2.350000	3.8000	11:23:02 AM	3.8000	4.0250	3.6000	3.8000	3.8000	3.8000	3.8000
MER 20 P19-NWT	MERFXBND2020-NWT	4.3750	1594	4.36	12/12/2020										
MER 20 P19-T25	MERFXBND2020-T25	4.3750	1594	4.36	12/12/2020										
MER 20 P19-T30	MERFXBND2020-T30	4.3750	1594	4.36	12/12/2020										
TEL 21 R19	TELFXBND2021	5.2250	1650	4.52	2/6/2021	1.500000	3.7500	8:52:29 AM	3.7500	4.1000		3.7500	3.7500	3.7500	3.7500





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FLI 22 R20-T30	FLIFXBND2022-T30	5.3567	2210	6.05	8/20/2022										
GTCAP 23 R20	GTCFBND2023	5.0937	2401	6.57	2/27/2023					4.7500					
GTCAP 23 R20-NWT	GTCFBND2023-NWT	5.0937	2401	6.57	2/27/2023										
GTCAP 23 R20-T25	GTCFBND2023-T25	5.0937	2401	6.57	2/27/2023										
GTCAP 23 R20-T30	GTCFBND2023-T30	5.0937	2401	6.57	2/27/2023										
EDC 23 R19	EDCFBND2023	4.7312	2466	6.75	5/3/2023					4.6250					
EDC 23 R19-NWT	EDCFBND2023-NWT	4.7312	2466	6.75	5/3/2023										
EDC 23 R19-T25	EDCFBND2023-T25	4.7312	2466	6.75	5/3/2023										
EDC 23 R19-T30	EDCFBND2023-T30	4.7312	2466	6.75	5/3/2023										
AC 23 R22	ACFXBOND2023	3.9200	2531	6.93	7/7/2023	7.500000	3.7650	3:36:54 PM	3.7650	3.9000		3.7650	3.7650	3.7650	3.7650
AC 23 R22-NWT	ACFXBOND2023-NWT	3.9200	2531	6.93	7/7/2023										
AC 23 R22-T25	ACFXBOND2023-T25	3.9200	2531	6.93	7/7/2023										
AC 23 R22-T30	ACFXBOND2023-T30	3.9200	2531	6.93	7/7/2023										
SMCGP 23 R21	SMCGPFBD2023	4.7575	2535	6.94	7/11/2023	6.700000	4.2000	3:07:57 PM	4.1596	4.5000		4.2000	4.2000	4.1000	4.2000
SMCGP 23 R21-NWT	SMCGPFBD2023-NWT	4.7575	2535	6.94	7/11/2023										
SMCGP 23 R21-T25	SMCGPFBD2023-T25	4.7575	2535	6.94	7/11/2023										
SMCGP 23 R21-T30	SMCGPFBD2023-T30	4.7575	2535	6.94	7/11/2023										
GLO 23 R20	GLOFXBND2023	5.2792	2541	6.96	7/17/2023					4.4750					
GLO 23 R20-NWT	GLOFXBND2023-NWT	5.2792	2541	6.96	7/17/2023										
GLO 23 R20-T25	GLOFXBND2023-T25	5.2792	2541	6.96	7/17/2023										
GLO 23 R20-T30	GLOFXBND2023-T30	5.2792	2541	6.96	7/17/2023										
FLI 23 R20	FLIFXBND2023	5.4333	2655	7.27	11/8/2023					4.9500					
FLI 23 R20-NWT	FLIFXBND2023-NWT	5.4333	2655	7.27	11/8/2023										
FLI 23 R20-T25	FLIFXBND2023-T25	5.4333	2655	7.27	11/8/2023										
FLI 23 R20-T30	FLIFXBND2023-T30	5.4333	2655	7.27	11/8/2023										
AEV 23 R20	AEVFXBND2023	4.6188	2668	7.30	11/21/2023					4.5250					
AEV 23 R20-NWT	AEVFXBND2023-NWT	4.6188	2668	7.30	11/21/2023										
AEV 23 R20-T25	AEVFXBND2023-T25	4.6188	2668	7.30	11/21/2023										
AEV 23 R20-T30	AEVFXBND2023-T30	4.6188	2668	7.30	11/21/2023										
FDC 24 R21	FDCFXBND2024	6.1458	2732	7.48	1/24/2024					4.8500					
FDC 24 R21-NWT	FDCFXBND2024-NWT	6.1458	2732	7.48	1/24/2024										
FDC 24 R21-T25	FDCFXBND2024-T25	6.1458	2732	7.48	1/24/2024										
FDC 24 R21-T30	FDCFXBND2024-T30	6.1458	2732	7.48	1/24/2024										
ALI 24 R20	ALIFXBND2024	5.0000	2738	7.50	1/30/2024					4.4750	4.0000				
ALI 24 R20-NWT	ALIFXBND2024-NWT	5.0000	2738	7.50	1/30/2024										
ALI 24 R20-T25	ALIFXBND2024-T25	5.0000	2738	7.50	1/30/2024										
ALI 24 R20-T30	ALIFXBND2024-T30	5.0000	2738	7.50	1/30/2024										
TEL 24 R21	TELFXBND2024	5.2813	2745	7.52	2/6/2024					4.8000					
TEL 24 R21-NWT	TELFXBND2024-NWT	5.2813	2745	7.52	2/6/2024										
TEL 24 R21-T25	TELFXBND2024-T25	5.2813	2745	7.52	2/6/2024										
TEL 24 R21-T30	TELFXBND2024-T30	5.2813	2745	7.52	2/6/2024										
JGS 24 R20	JGSFXBND2024	5.3000	2766	7.57	2/27/2024					4.7250					
JGS 24 R20-NWT	JGSFXBND2024-NWT	5.3000	2766	7.57	2/27/2024										
JGS 24 R20-T25	JGSFXBND2024-T25	5.3000	2766	7.57	2/27/2024										
JGS 24 R20-T30	JGSFXBND2024-T30	5.3000	2766	7.57	2/27/2024										
MNTC 24 R21	MNTCFXBD2024	5.5000	2799	7.66	3/31/2024					4.7750					
MNTC 24 R21-NWT	MNTCFXBD2024-NWT	5.5000	2799	7.66	3/31/2024										
MNTC 24 R21-T25	MNTCFXBD2024-T25	5.5000	2799	7.66	3/31/2024										
MNTC 24 R21-T30	MNTCFXBD2024-T30	5.5000	2799	7.66	3/31/2024										
SMB 24 R21	SMBFXBND2024	6.0000	2801	7.67	4/2/2024					5.2000	4.2000				
SMB 24 R21-NWT	SMBFXBND2024-NWT	6.0000	2801	7.67	4/2/2024										
SMB 24 R21-T25	SMBFXBND2024-T25	6.0000	2801	7.67	4/2/2024										
SMB 24 R21-T30	SMBFXBND2024-T30	6.0000	2801	7.67	4/2/2024										
SM 24 R21	SMICFXBD2024	5.6125	2848	7.80	5/19/2024					4.6500					



