

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	1146	3.14	11/23/2019										
GTCAP 20 R17	GTCFXBND2020	4.8371	1242	3.40	2/27/2020					4.5000	3.3000				
GTCAP 20 R17-NWT	GTCFXBND2020-NWT	4.8371	1242	3.40	2/27/2020										
GTCAP 20 R17-T25	GTCFXBND2020-T25	4.8371	1242	3.40	2/27/2020										
GTCAP 20 R17-T30	GTCFXBND2020-T30	4.8371	1242	3.40	2/27/2020										
SMPH 03-20	SMPHFXBD2020	5.1000	1245	3.41	3/1/2020	1.900000	4.0750	10:47:20 AM	4.0750	4.1000		4.0750	4.0750	4.0750	4.0750
SMPH 03-20-NWT	SMPHFXBD2020-NWT	5.1000	1245	3.41	3/1/2020										
SMPH 03-20-T25	SMPHFXBD2020-T25	5.1000	1245	3.41	3/1/2020										
SMPH 03-20-T30	SMPHFXBD2020-T30	5.1000	1245	3.41	3/1/2020										
CPG 20 R18	CPGIFXBD2020	6.6878	1246	3.41	3/2/2020					6.5000	5.1250				
CPG 20 R18-NWT	CPGIFXBD2020-NWT	6.6878	1246	3.41	3/2/2020										
CPG 20 R18-T25	CPGIFXBD2020-T25	6.6878	1246	3.41	3/2/2020										
CPG 20 R18-T30	CPGIFXBD2020-T30	6.6878	1246	3.41	3/2/2020										
MBT 04-20	MBTLTNC2020	4.0000	1299	3.56	4/24/2020										
EDC 20 R18	EDCFXBD2020	4.1583	1308	3.58	5/3/2020					4.2500	3.4000				
EDC 20 R18-NWT	EDCFXBD2020-NWT	4.1583	1308	3.58	5/3/2020										
EDC 20 R18-T25	EDCFXBD2020-T25	4.1583	1308	3.58	5/3/2020										
EDC 20 R18-T30	EDCFXBD2020-T30	4.1583	1308	3.58	5/3/2020										
PNB 06-20	PNBLTNC2020	4.1250	1348	3.69	6/12/2020										
RCB 06-20	RCBLTNC2020	4.1250	1355	3.71	6/19/2020										
GLO 20 R18	GLOFXBND2020	4.8875	1383	3.79	7/17/2020					4.5000	3.4000				
GLO 20 R18-NWT	GLOFXBND2020-NWT	4.8875	1383	3.79	7/17/2020										
GLO 20 R18-T25	GLOFXBND2020-T25	4.8875	1383	3.79	7/17/2020										
GLO 20 R18-T30	GLOFXBND2020-T30	4.8875	1383	3.79	7/17/2020										
SLTC 20 R18	SLTCFXBD2020	4.9925	1419	3.89	8/22/2020	10.000000	4.0500	10:37:35 AM	4.4714	5.2500		4.9000	4.9000	4.0500	4.0500
SLTC 20 R18-NWT	SLTCFXBD2020-NWT	4.9925	1419	3.89	8/22/2020										
SLTC 20 R18-T25	SLTCFXBD2020-T25	4.9925	1419	3.89	8/22/2020										
SLTC 20 R18-T30	SLTCFXBD2020-T30	4.9925	1419	3.89	8/22/2020										
BDO 10-20	BDO2LTNC2020	3.7500	1464	4.01	10/6/2020					5.0000					
ALI 20 R19	ALIFXBND2020	4.6250	1468	4.02	10/10/2020					4.1000	3.4000				
ALI 20 R19-NWT	ALIFXBND2020-NWT	4.6250	1468	4.02	10/10/2020										
ALI 20 R19-T25	ALIFXBND2020-T25	4.6250	1468	4.02	10/10/2020										
ALI 20 R19-T30	ALIFXBND2020-T30	4.6250	1468	4.02	10/10/2020										
HOUSE 10-20	HOUSEFBD2020	6.2080	1474	4.04	10/16/2020					6.2000	4.8000				
HOUSE 10-20-NWT	HOUSEFBD2020-NWT	6.2080	1474	4.04	10/16/2020										
HOUSE 10-20-T25	HOUSEFBD2020-T25	6.2080	1474	4.04	10/16/2020										
HOUSE 10-20-T30	HOUSEFBD2020-T30	6.2080	1474	4.04	10/16/2020										
AEV 11-20	AEV2FXBD2020	4.4722	1495	4.09	11/6/2020					3.9000	3.5000				
AEV 11-20-NWT	AEV2FXBD2020-NWT	4.4722	1495	4.09	11/6/2020										
AEV 11-20-T25	AEV2FXBD2020-T25	4.4722	1495	4.09	11/6/2020										
AEV 11-20-T30	AEV2FXBD2020-T30	4.4722	1495	4.09	11/6/2020										
FLI 20 R19	FLIFXBND2020	4.8562	1497	4.10	11/8/2020					4.0500	3.3000				
FLI 20 R19-NWT	FLIFXBND2020-NWT	4.8562	1497	4.10	11/8/2020										
FLI 20 R19-T25	FLIFXBND2020-T25	4.8562	1497	4.10	11/8/2020										
FLI 20 R19-T30	FLIFXBND2020-T30	4.8562	1497	4.10	11/8/2020										
AEV 20 R19	AEVFXBND2020	4.4125	1510	4.13	11/21/2020					4.0500					
AEV 20 R19-NWT	AEVFXBND2020-NWT	4.4125	1510	4.13	11/21/2020										
AEV 20 R19-T25	AEVFXBND2020-T25	4.4125	1510	4.13	11/21/2020										
AEV 20 R19-T30	AEVFXBND2020-T30	4.4125	1510	4.13	11/21/2020										
MER 20 P19	MERFXBND2020	4.3750	1531	4.19	12/12/2020	10.000000	4.0000	2:10:38 PM	4.0000	3.9950		4.0000	4.0000	4.0000	4.0000
MER 20 P19-NWT	MERFXBND2020-NWT	4.3750	1531	4.19	12/12/2020										
MER 20 P19-T25	MERFXBND2020-T25	4.3750	1531	4.19	12/12/2020										
MER 20 P19-T30	MERFXBND2020-T30	4.3750	1531	4.19	12/12/2020										
TEL 21 R19	TELFXBND2021	5.2250	1587	4.34	2/6/2021					4.1000					

