

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
ROCK 21 R19-T25	ROCKFXBD2021-T25	5.0932	1414	3.87	2/15/2021										
ROCK 21 R19-T30	ROCKFXBD2021-T30	5.0932	1414	3.87	2/15/2021										
SMPH 02-21	SMPH2FBD2021	4.5095	1424	3.90	2/25/2021					4.9485					
SMPH 02-21-NWT	SMPH2FBD2021-NWT	4.5095	1424	3.90	2/25/2021										
SMPH 02-21-T25	SMPH2FBD2021-T25	4.5095	1424	3.90	2/25/2021										
SMPH 02-21-T30	SMPH2FBD2021-T30	4.5095	1424	3.90	2/25/2021										
JGS 21 R19	JGSFXBND2021	5.2442	1426	3.90	2/27/2021	1.000000	4.5800	8:58:27 AM	4.5800	4.7000	4.1000	4.5800	4.5800	4.5800	4.5800
JGS 21 R19-NWT	JGSFXBND2021-NWT	5.2442	1426	3.90	2/27/2021										
JGS 21 R19-T25	JGSFXBND2021-T25	5.2442	1426	3.90	2/27/2021										
JGS 21 R19-T30	JGSFXBND2021-T30	5.2442	1426	3.90	2/27/2021										
SLI 21 R18	SLIFXBND2021	6.7150	1449	3.97	3/22/2021					6.7150					
SLI 21 R18-NWT	SLIFXBND2021-NWT	6.7150	1449	3.97	3/22/2021										
SLI 21 R18-T25	SLIFXBND2021-T25	6.7150	1449	3.97	3/22/2021										
SLI 21 R18-T30	SLIFXBND2021-T30	6.7150	1449	3.97	3/22/2021										
MNTC 21 R19	MNTCFXBD2021	5.0700	1458	3.99	3/31/2021					5.0750					
MNTC 21 R19-NWT	MNTCFXBD2021-NWT	5.0700	1458	3.99	3/31/2021										
MNTC 21 R19-T25	MNTCFXBD2021-T25	5.0700	1458	3.99	3/31/2021										
MNTC 21 R19-T30	MNTCFXBD2021-T30	5.0700	1458	3.99	3/31/2021										
SMB 21 R19	SMBFXBND2021	5.5000	1460	4.00	4/2/2021					6.7500					
SMB 21 R19-NWT	SMBFXBND2021-NWT	5.5000	1460	4.00	4/2/2021										
SMB 21 R19-T25	SMBFXBND2021-T25	5.5000	1460	4.00	4/2/2021										
SMB 21 R19-T30	SMBFXBND2021-T30	5.5000	1460	4.00	4/2/2021										
LBP 04-21	LBPLTNC2021	3.7500	1467	4.02	4/9/2021										
VLL 21 R19	VLLFXBND2021	5.9437	1497	4.10	5/9/2021					6.8750					
VLL 21 R19-NWT	VLLFXBND2021-NWT	5.9437	1497	4.10	5/9/2021										
VLL 21 R19-T25	VLLFXBND2021-T25	5.9437	1497	4.10	5/9/2021										
VLL 21 R19-T30	VLLFXBND2021-T30	5.9437	1497	4.10	5/9/2021										
AC 05-21	ACFXBOND2021	6.8000	1500	4.11	5/12/2021					4.6000	4.1000				
AC 05-21-NWT	ACFXBOND2021-NWT	6.8000	1500	4.11	5/12/2021										
AC 05-21-T25	ACFXBOND2021-T25	6.8000	1500	4.11	5/12/2021										
AC 05-21-T30	ACFXBOND2021-T30	6.8000	1500	4.11	5/12/2021										
SM 21 R19	SMICFXBD2021	5.2958	1507	4.13	5/19/2021					5.2500					
SM 21 R19-NWT	SMICFXBD2021-NWT	5.2958	1507	4.13	5/19/2021										
SM 21 R19-T25	SMICFXBD2021-T25	5.2958	1507	4.13	5/19/2021										
SM 21 R19-T30	SMICFXBD2021-T30	5.2958	1507	4.13	5/19/2021										
CHI 21 R19	CHIFXBND2021	5.3200	1525	4.18	6/6/2021					5.0000					
CHI 21 R19-NWT	CHIFXBND2021-NWT	5.3200	1525	4.18	6/6/2021										
CHI 21 R19-T25	CHIFXBND2021-T25	5.3200	1525	4.18	6/6/2021										
CHI 21 R19-T30	CHIFXBND2021-T30	5.3200	1525	4.18	6/6/2021										
SMCGP 21 R19	SMCGPFBD2021	4.3458	1560	4.27	7/11/2021					4.8500	4.4500				
SMCGP 21 R19-NWT	SMCGPFBD2021-NWT	4.3458	1560	4.27	7/11/2021										
SMCGP 21 R19-T25	SMCGPFBD2021-T25	4.3458	1560	4.27	7/11/2021										
SMCGP 21 R19-T30	SMCGPFBD2021-T30	4.3458	1560	4.27	7/11/2021										
GTCAP 21 R19	GTCFXBND2021	5.1965	1587	4.34	8/7/2021					5.7500					
GTCAP 21 R19-NWT	GTCFXBND2021-NWT	5.1965	1587	4.34	8/7/2021										
GTCAP 21 R19-T25	GTCFXBND2021-T25	5.1965	1587	4.34	8/7/2021										
GTCAP 21 R19-T30	GTCFXBND2021-T30	5.1965	1587	4.34	8/7/2021										
SMPH 21 R19	SMPHFXBD2021	5.2006	1612	4.41	9/1/2021					5.5000					
SMPH 21 R19-NWT	SMPHFXBD2021-NWT	5.2006	1612	4.41	9/1/2021										
SMPH 21 R19-T25	SMPHFXBD2021-T25	5.2006	1612	4.41	9/1/2021										
SMPH 21 R19-T30	SMPHFXBD2021-T30	5.2006	1612	4.41	9/1/2021										
CPG 21 R20	CPGIFXBD2021	6.9758	1613	4.42	9/2/2021					7.0000					
CPG 21 R20-NWT	CPGIFXBD2021-NWT	6.9758	1613	4.42	9/2/2021										
CPG 21 R20-T25	CPGIFXBD2021-T25	6.9758	1613	4.42	9/2/2021										
CPG 21 R20-T30	CPGIFXBD2021-T30	6.9758	1613	4.42	9/2/2021										
AP 21 R19	APCFXBND2021	5.2050	1621	4.44	9/10/2021					5.5000					
AP 21 R19-NWT	APCFXBND2021-NWT	5.2050	1621	4.44	9/10/2021										
AP 21 R19-T25	APCFXBND2021-T25	5.2050	1621	4.44	9/10/2021										
AP 21 R19-T30	APCFXBND2021-T30	5.2050	1621	4.44	9/10/2021										
PCOR 21 R19	PCORFXBD2021	4.0032	1668	4.57	10/27/2021	19.015000	5.2500	3:38:47 PM		5.2000	4.0750	4.4000	5.2500	4.4000	5.2500
PCOR 21 R19-NWT	PCORFXBD2021-NWT	4.0032	1668	4.57	10/27/2021										
PCOR 21 R19-T25	PCORFXBD2021-T25	4.0032	1668	4.57	10/27/2021										
PCOR 21 R19-T30	PCORFXBD2021-T30	4.0032	1668	4.57	10/27/2021										
MBT 11-21	MBTLTNC2021	4.2500	1693	4.64	11/21/2021										
FLI 21 R20	FLIFXBND2021	5.4000	1706	4.67	12/4/2021					5.3000	4.3000				
FLI 21 R20-NWT	FLIFXBND2021-NWT	5.4000	1706	4.67	12/4/2021										
FLI 21 R20-T25	FLIFXBND2021-T25	5.4000	1706	4.67	12/4/2021										
FLI 21 R20-T30	FLIFXBND2021-T30	5.4000	1706	4.67	12/4/2021										
RLC 02-22	RLCFXBND2022	4.8000	1787	4.89	2/23/2022					5.0000	4.3000				
RLC 02-22-NWT	RLCFXBND2022-NWT	4.8000	1787	4.89	2/23/2022										
RLC 02-22-T25	RLCFXBND2022-T25	4.8000	1787	4.89	2/23/2022										
RLC 02-22-T30	RLCFXBND2022-T30	4.8000	1787	4.89	2/23/2022										
SMC 22 R20	SMCFXBND2022	4.8243	1793	4.91	3/1/2022					5.8750					

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
SMC 22 R20-NWT	SMCFXBND2022-NWT	4.8243	1793	4.91	3/1/2022										
SMC 22 R20-T25	SMCFXBND2022-T25	4.8243	1793	4.91	3/1/2022										
SMC 22 R20-T30	SMCFXBND2022-T30	4.8243	1793	4.91	3/1/2022										
SMB 22 R19	SMBFBND2022	6.6000	1825	5.00	4/2/2022					7.2500	4.9000				
SMB 22 R19-NWT	SMBFBND2022-NWT	6.6000	1825	5.00	4/2/2022										
SMB 22 R19-T25	SMBFBND2022-T25	6.6000	1825	5.00	4/2/2022										
SMB 22 R19-T30	SMBFBND2022-T30	6.6000	1825	5.00	4/2/2022										
ALI 22 R19	ALIFXBND2022	6.0000	1850	5.07	4/27/2022					5.5000	4.3000				
ALI 22 R19-NWT	ALIFXBND2022-NWT	6.0000	1850	5.07	4/27/2022										
ALI 22 R19-T25	ALIFXBND2022-T25	6.0000	1850	5.07	4/27/2022										
ALI 22 R19-T30	ALIFXBND2022-T30	6.0000	1850	5.07	4/27/2022										
ALI 22 4.5	ALI2FXBD2022	4.5000	1852	5.07	4/29/2022					4.9000	4.3000				
ALI 22 4.5-NWT	ALI2FXBD2022-NWT	4.5000	1852	5.07	4/29/2022										
ALI 22 4.5-T25	ALI2FXBD2022-T25	4.5000	1852	5.07	4/29/2022										
ALI 22 4.5-T30	ALI2FXBD2022-T30	4.5000	1852	5.07	4/29/2022										
PSB 04-22	PSBLTNC2022	3.5000	1853	5.07	4/30/2022										
CHIB 05-22	CHIBLTNC2022	3.2500	1871	5.12	5/18/2022										
SLTC 22 R20	SLTCFXBD2022	5.5796	1875	5.13	5/22/2022					5.5000	4.3000				
SLTC 22 R20-NWT	SLTCFXBD2022-NWT	5.5796	1875	5.13	5/22/2022										
SLTC 22 R20-T25	SLTCFXBD2022-T25	5.5796	1875	5.13	5/22/2022										
SLTC 22 R20-T30	SLTCFXBD2022-T30	5.5796	1875	5.13	5/22/2022										
PNB 06-22	PNBLTNC2022	3.2500	1890	5.17	6/6/2022										
HOUSE 22 R20	HOUSEFBD2022	6.1310	1930	5.28	7/16/2022					6.5000					
HOUSE 22 R20-NWT	HOUSEFBD2022-NWT	6.1310	1930	5.28	7/16/2022										
HOUSE 22 R20-T25	HOUSEFBD2022-T25	6.1310	1930	5.28	7/16/2022										
HOUSE 22 R20-T30	HOUSEFBD2022-T30	6.1310	1930	5.28	7/16/2022										
SM 22 R19	SMICFXBD2022	6.9442	1930	5.28	7/16/2022					4.7500	4.5000				
SM 22 R19-NWT	SMICFXBD2022-NWT	6.9442	1930	5.28	7/16/2022										
SM 22 R19-T25	SMICFXBD2022-T25	6.9442	1930	5.28	7/16/2022										
SM 22 R19-T30	SMICFXBD2022-T30	6.9442	1930	5.28	7/16/2022										
AEV 22 R20	AEVFXBND2022	5.0056	1951	5.34	8/6/2022					5.0000					
AEV 22 R20-NWT	AEVFXBND2022-NWT	5.0056	1951	5.34	8/6/2022										
AEV 22 R20-T25	AEVFXBND2022-T25	5.0056	1951	5.34	8/6/2022										
AEV 22 R20-T30	AEVFXBND2022-T30	5.0056	1951	5.34	8/6/2022										
FLI 22 R20	FLIFXBND2022	5.3567	1965	5.38	8/20/2022					4.8000	4.3000				
FLI 22 R20-NWT	FLIFXBND2022-NWT	5.3567	1965	5.38	8/20/2022										
FLI 22 R20-T25	FLIFXBND2022-T25	5.3567	1965	5.38	8/20/2022										
FLI 22 R20-T30	FLIFXBND2022-T30	5.3567	1965	5.38	8/20/2022										
EW 09-22	EWBLTNC2022	4.0000	1997	5.47	9/21/2022										
GTCAP 23 R20	GTCFXBND2023	5.0937	2156	5.90	2/27/2023					6.0000					
GTCAP 23 R20-NWT	GTCFXBND2023-NWT	5.0937	2156	5.90	2/27/2023										
GTCAP 23 R20-T25	GTCFXBND2023-T25	5.0937	2156	5.90	2/27/2023										
GTCAP 23 R20-T30	GTCFXBND2023-T30	5.0937	2156	5.90	2/27/2023										
EDC 23 R19	EDCFXBND2023	4.7312	2221	6.08	5/3/2023					4.9000					
EDC 23 R19-NWT	EDCFXBND2023-NWT	4.7312	2221	6.08	5/3/2023										
EDC 23 R19-T25	EDCFXBND2023-T25	4.7312	2221	6.08	5/3/2023										
EDC 23 R19-T30	EDCFXBND2023-T30	4.7312	2221	6.08	5/3/2023										
AC 23 R22	ACFXBOND2023	3.9200	2286	6.26	7/7/2023					5.5000	4.4000				
AC 23 R22-NWT	ACFXBOND2023-NWT	3.9200	2286	6.26	7/7/2023										
AC 23 R22-T25	ACFXBOND2023-T25	3.9200	2286	6.26	7/7/2023										
AC 23 R22-T30	ACFXBOND2023-T30	3.9200	2286	6.26	7/7/2023										
SMCGP 23 R21	SMCGPFBD2023	4.7575	2290	6.27	7/11/2023					5.2500					
SMCGP 23 R21-NWT	SMCGPFBD2023-NWT	4.7575	2290	6.27	7/11/2023										
SMCGP 23 R21-T25	SMCGPFBD2023-T25	4.7575	2290	6.27	7/11/2023										
SMCGP 23 R21-T30	SMCGPFBD2023-T30	4.7575	2290	6.27	7/11/2023										
GLO 23 R20	GLOFXBND2023	5.2792	2296	6.29	7/17/2023					5.0000					
GLO 23 R20-NWT	GLOFXBND2023-NWT	5.2792	2296	6.29	7/17/2023										
GLO 23 R20-T25	GLOFXBND2023-T25	5.2792	2296	6.29	7/17/2023										
GLO 23 R20-T30	GLOFXBND2023-T30	5.2792	2296	6.29	7/17/2023										
MBT 09-23	MBTLTNC2023	3.5000	2360	6.46	9/19/2023										
ALI 23 R22	ALIFXBND2023	3.8915	2378	6.51	10/7/2023	4.000000	4.4500	10:57:32 AM		5.0500	4.4500	4.4500	4.4500	4.4500	4.4500
ALI 23 R22-NWT	ALIFXBND2023-NWT	3.8915	2378	6.51	10/7/2023										
ALI 23 R22-T25	ALIFXBND2023-T25	3.8915	2378	6.51	10/7/2023										
ALI 23 R22-T30	ALIFXBND2023-T30	3.8915	2378	6.51	10/7/2023										
PCOR 23 R21	PCORFXBD2023	4.5219	2398	6.57	10/27/2023	0.270000	5.6500	2:25:09 PM	5.6500	6.0000	4.2500	5.6500	5.6500	5.6500	5.6500
PCOR 23 R21-NWT	PCORFXBD2023-NWT	4.5219	2398	6.57	10/27/2023										
PCOR 23 R21-T25	PCORFXBD2023-T25	4.5219	2398	6.57	10/27/2023										
PCOR 23 R21-T30	PCORFXBD2023-T30	4.5219	2398	6.57	10/27/2023										
FLI 23 R20	FLIFXBND2023	5.4333	2410	6.60	11/8/2023					5.5000					
FLI 23 R20-NWT	FLIFXBND2023-NWT	5.4333	2410	6.60	11/8/2023										
FLI 23 R20-T25	FLIFXBND2023-T25	5.4333	2410	6.60	11/8/2023										
FLI 23 R20-T30	FLIFXBND2023-T30	5.4333	2410	6.60	11/8/2023										
AEV 23 R20	AEVFXBND2023	4.6188	2423	6.63	11/21/2023					5.5000					

