

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
PNB 06-20	PNBLTNC2020	4.1250	953	2.61	6/12/2020										
RCB 06-20	RCBLTNC2020	4.1250	960	2.63	6/19/2020										
GLO 20 R18	GLOFXBND2020	4.8875	988	2.70	7/17/2020	11.1200000	4.3000	10:23:11 AM	4.3000	4.5000		4.3000	4.3000	4.3000	4.3000
GLO 20 R18-NWT	GLOFXBND2020-NWT	4.8875	988	2.70	7/17/2020										
GLO 20 R18-T25	GLOFXBND2020-T25	4.8875	988	2.70	7/17/2020										
GLO 20 R18-T30	GLOFXBND2020-T30	4.8875	988	2.70	7/17/2020										
SLTC 20 R18	SLTCFXBD2020	4.9925	1024	2.80	8/22/2020					7.3500					
SLTC 20 R18-NWT	SLTCFXBD2020-NWT	4.9925	1024	2.80	8/22/2020										
SLTC 20 R18-T25	SLTCFXBD2020-T25	4.9925	1024	2.80	8/22/2020										
SLTC 20 R18-T30	SLTCFXBD2020-T30	4.9925	1024	2.80	8/22/2020										
BDO 10-20	BDO2LTNC2020	3.7500	1069	2.93	10/6/2020					5.2500					
ALI 20 R19	ALIFXBND2020	4.6250	1073	2.94	10/10/2020					4.5000	3.6000				
ALI 20 R19-NWT	ALIFXBND2020-NWT	4.6250	1073	2.94	10/10/2020										
ALI 20 R19-T25	ALIFXBND2020-T25	4.6250	1073	2.94	10/10/2020										
ALI 20 R19-T30	ALIFXBND2020-T30	4.6250	1073	2.94	10/10/2020										
HOUSE 10-20	HOUSEFBD2020	6.2080	1079	2.95	10/16/2020	6.0000000	5.0000	9:48:03 AM	5.0000	5.5500		5.0000	5.0000	5.0000	5.0000
HOUSE 10-20-NWT	HOUSEFBD2020-NWT	6.2080	1079	2.95	10/16/2020										
HOUSE 10-20-T25	HOUSEFBD2020-T25	6.2080	1079	2.95	10/16/2020										
HOUSE 10-20-T30	HOUSEFBD2020-T30	6.2080	1079	2.95	10/16/2020										
AEV 11-20	AEV2FXBD2020	4.4722	1100	3.01	11/6/2020	22.9800000	4.2500	10:22:45 AM	4.0975	4.6000	4.0000	3.9000	4.2500	3.9000	4.2500
AEV 11-20-NWT	AEV2FXBD2020-NWT	4.4722	1100	3.01	11/6/2020										
AEV 11-20-T25	AEV2FXBD2020-T25	4.4722	1100	3.01	11/6/2020										
AEV 11-20-T30	AEV2FXBD2020-T30	4.4722	1100	3.01	11/6/2020										
FLI 20 R19	FLIFXBND2020	4.8562	1102	3.02	11/8/2020	10.0000000	4.3500	10:35:29 AM	4.3500	4.6000	4.0000	4.3500	4.3500	4.3500	4.3500
FLI 20 R19-NWT	FLIFXBND2020-NWT	4.8562	1102	3.02	11/8/2020										
FLI 20 R19-T25	FLIFXBND2020-T25	4.8562	1102	3.02	11/8/2020										
FLI 20 R19-T30	FLIFXBND2020-T30	4.8562	1102	3.02	11/8/2020										
AEV 20 R19	AEVFXBND2020	4.4125	1115	3.05	11/21/2020					4.6000	4.0000				
AEV 20 R19-NWT	AEVFXBND2020-NWT	4.4125	1115	3.05	11/21/2020										
AEV 20 R19-T25	AEVFXBND2020-T25	4.4125	1115	3.05	11/21/2020										
AEV 20 R19-T30	AEVFXBND2020-T30	4.4125	1115	3.05	11/21/2020										
MER 20 P19	MERFXBND2020	4.3750	1136	3.11	12/12/2020					4.8700					
MER 20 P19-NWT	MERFXBND2020-NWT	4.3750	1136	3.11	12/12/2020										
MER 20 P19-T25	MERFXBND2020-T25	4.3750	1136	3.11	12/12/2020										
MER 20 P19-T30	MERFXBND2020-T30	4.3750	1136	3.11	12/12/2020										
TEL 21 R19	TELFXBND2021	5.2250	1192	3.26	2/6/2021					5.0000					
TEL 21 R19-NWT	TELFXBND2021-NWT	5.2250	1192	3.26	2/6/2021										
TEL 21 R19-T25	TELFXBND2021-T25	5.2250	1192	3.26	2/6/2021										
TEL 21 R19-T30	TELFXBND2021-T30	5.2250	1192	3.26	2/6/2021										
ABS 21 R19	ABSFXBND2021	5.3350	1196	3.27	2/10/2021					5.3000	4.3000				
ABS 21 R19-NWT	ABSFXBND2021-NWT	5.3350	1196	3.27	2/10/2021										
ABS 21 R19-T25	ABSFXBND2021-T25	5.3350	1196	3.27	2/10/2021										
ABS 21 R19-T30	ABSFXBND2021-T30	5.3350	1196	3.27	2/10/2021										
ROCK 21 R19	ROCKFXBD2021	5.0932	1201	3.29	2/15/2021	33.0000000	4.8200	2:13:29 PM	4.8200	4.9250	4.2000	4.8200	4.8200	4.8200	4.8200
ROCK 21 R19-NWT	ROCKFXBD2021-NWT	5.0932	1201	3.29	2/15/2021										
ROCK 21 R19-T25	ROCKFXBD2021-T25	5.0932	1201	3.29	2/15/2021										
ROCK 21 R19-T30	ROCKFXBD2021-T30	5.0932	1201	3.29	2/15/2021										
SMPH 02-21	SMPH2FBD2021	4.5095	1211	3.32	2/25/2021	11.5000000	4.2250	3:21:35 PM	4.3728	4.3500	4.2000	4.3950	4.3950	4.2250	4.2250
SMPH 02-21-NWT	SMPH2FBD2021-NWT	4.5095	1211	3.32	2/25/2021										
SMPH 02-21-T25	SMPH2FBD2021-T25	4.5095	1211	3.32	2/25/2021										
SMPH 02-21-T30	SMPH2FBD2021-T30	4.5095	1211	3.32	2/25/2021										
JGS 21 R19	JGSFXBND2021	5.2442	1213	3.32	2/27/2021					5.0000	4.2000				
JGS 21 R19-NWT	JGSFXBND2021-NWT	5.2442	1213	3.32	2/27/2021										
JGS 21 R19-T25	JGSFXBND2021-T25	5.2442	1213	3.32	2/27/2021										
JGS 21 R19-T30	JGSFXBND2021-T30	5.2442	1213	3.32	2/27/2021										
SLI 21 R18	SLIFXBND2021	6.7150	1236	3.38	3/22/2021					6.7000					
SLI 21 R18-NWT	SLIFXBND2021-NWT	6.7150	1236	3.38	3/22/2021										
SLI 21 R18-T25	SLIFXBND2021-T25	6.7150	1236	3.38	3/22/2021										
SLI 21 R18-T30	SLIFXBND2021-T30	6.7150	1236	3.38	3/22/2021										
MNTC 21 R19	MNTCFXBD2021	5.0700	1245	3.41	3/31/2021					5.2500					
MNTC 21 R19-NWT	MNTCFXBD2021-NWT	5.0700	1245	3.41	3/31/2021										
MNTC 21 R19-T25	MNTCFXBD2021-T25	5.0700	1245	3.41	3/31/2021										
MNTC 21 R19-T30	MNTCFXBD2021-T30	5.0700	1245	3.41	3/31/2021										
SMB 21 R19	SMBFXBND2021	5.5000	1247	3.41	4/2/2021					4.6500	4.2000				
SMB 21 R19-NWT	SMBFXBND2021-NWT	5.5000	1247	3.41	4/2/2021										
SMB 21 R19-T25	SMBFXBND2021-T25	5.5000	1247	3.41	4/2/2021										
SMB 21 R19-T30	SMBFXBND2021-T30	5.5000	1247	3.41	4/2/2021										
LBP 04-21	LBPLTNC2021	3.7500	1254	3.43	4/9/2021										
VLL 21 R19	VLLFXBND2021	5.9437	1284	3.52	5/9/2021					7.1000	5.3000				
VLL 21 R19-NWT	VLLFXBND2021-NWT	5.9437	1284	3.52	5/9/2021										
VLL 21 R19-T25	VLLFXBND2021-T25	5.9437	1284	3.52	5/9/2021										
VLL 21 R19-T30	VLLFXBND2021-T30	5.9437	1284	3.52	5/9/2021										
AC 05-21	ACFXBOND2021	6.8000	1287	3.52	5/12/2021	5.0000000	4.2500	11:55:37 AM	4.2500	4.4750	4.2000	4.2500	4.2500	4.2500	4.2500

