

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
SLTC 20 R18-T25	SLTCFXBD2020-T25	4.9925	905	2.48	8/22/2020										
SLTC 20 R18-T30	SLTCFXBD2020-T30	4.9925	905	2.48	8/22/2020										
BDO 10-20	BDO2LTNC2020	3.7500	950	2.60	10/6/2020										
ALI 20 R19	ALIFXBD2020	4.6250	954	2.61	10/10/2020					7.7500	4.0000				
ALI 20 R19-NWT	ALIFXBD2020-NWT	4.6250	954	2.61	10/10/2020										
ALI 20 R19-T25	ALIFXBD2020-T25	4.6250	954	2.61	10/10/2020										
ALI 20 R19-T30	ALIFXBD2020-T30	4.6250	954	2.61	10/10/2020										
HOUSE 10-20	HOUSEFBD2020	6.2080	960	2.63	10/16/2020					5.1500	5.0000				
HOUSE 10-20-NWT	HOUSEFBD2020-NWT	6.2080	960	2.63	10/16/2020										
HOUSE 10-20-T25	HOUSEFBD2020-T25	6.2080	960	2.63	10/16/2020										
HOUSE 10-20-T30	HOUSEFBD2020-T30	6.2080	960	2.63	10/16/2020										
AEV 11-20	AEV2FXBD2020	4.4722	981	2.69	11/6/2020					5.2500	4.5000				
AEV 11-20-NWT	AEV2FXBD2020-NWT	4.4722	981	2.69	11/6/2020										
AEV 11-20-T25	AEV2FXBD2020-T25	4.4722	981	2.69	11/6/2020										
AEV 11-20-T30	AEV2FXBD2020-T30	4.4722	981	2.69	11/6/2020										
FLI 20 R19	FLIFXBD2020	4.8562	983	2.69	11/8/2020	1.000000	5.0020	9:24:22 AM	5.0020	4.9000	4.5000	5.0020	5.0020	5.0020	5.0020
FLI 20 R19-NWT	FLIFXBD2020-NWT	4.8562	983	2.69	11/8/2020										
FLI 20 R19-T25	FLIFXBD2020-T25	4.8562	983	2.69	11/8/2020										
FLI 20 R19-T30	FLIFXBD2020-T30	4.8562	983	2.69	11/8/2020										
AEV 20 R19	AEVFXBD2020	4.4125	996	2.73	11/21/2020					4.9000	4.5000				
AEV 20 R19-NWT	AEVFXBD2020-NWT	4.4125	996	2.73	11/21/2020										
AEV 20 R19-T25	AEVFXBD2020-T25	4.4125	996	2.73	11/21/2020										
AEV 20 R19-T30	AEVFXBD2020-T30	4.4125	996	2.73	11/21/2020										
MER 20 P19	MERFXBD2020	4.3750	1017	2.78	12/12/2020					5.1250					
MER 20 P19-NWT	MERFXBD2020-NWT	4.3750	1017	2.78	12/12/2020										
MER 20 P19-T25	MERFXBD2020-T25	4.3750	1017	2.78	12/12/2020										
MER 20 P19-T30	MERFXBD2020-T30	4.3750	1017	2.78	12/12/2020										
TEL 21 R19	TELFXBD2021	5.2250	1073	2.94	2/6/2021					5.1000					
TEL 21 R19-NWT	TELFXBD2021-NWT	5.2250	1073	2.94	2/6/2021										
TEL 21 R19-T25	TELFXBD2021-T25	5.2250	1073	2.94	2/6/2021										
TEL 21 R19-T30	TELFXBD2021-T30	5.2250	1073	2.94	2/6/2021										
ABS 21 R19	ABSFXBD2021	5.3350	1077	2.95	2/10/2021					7.9000	4.5000				
ABS 21 R19-NWT	ABSFXBD2021-NWT	5.3350	1077	2.95	2/10/2021										
ABS 21 R19-T25	ABSFXBD2021-T25	5.3350	1077	2.95	2/10/2021										
ABS 21 R19-T30	ABSFXBD2021-T30	5.3350	1077	2.95	2/10/2021										
ROCK 21 R19	ROCKFXBD2021	5.0932	1082	2.96	2/15/2021					5.2000	4.7000				
ROCK 21 R19-NWT	ROCKFXBD2021-NWT	5.0932	1082	2.96	2/15/2021										
ROCK 21 R19-T25	ROCKFXBD2021-T25	5.0932	1082	2.96	2/15/2021										
ROCK 21 R19-T30	ROCKFXBD2021-T30	5.0932	1082	2.96	2/15/2021										
SMPH 02-21	SMPH2FBD2021	4.5095	1092	2.99	2/25/2021	5.050000	4.7650	3:13:40 PM	4.7650	4.8500	4.7000	4.7650	4.7650	4.7650	4.7650
SMPH 02-21-NWT	SMPH2FBD2021-NWT	4.5095	1092	2.99	2/25/2021										
SMPH 02-21-T25	SMPH2FBD2021-T25	4.5095	1092	2.99	2/25/2021										
SMPH 02-21-T30	SMPH2FBD2021-T30	4.5095	1092	2.99	2/25/2021										
JGS 21 R19	JGSFXBD2021	5.2442	1094	3.00	2/27/2021					5.2000					
JGS 21 R19-NWT	JGSFXBD2021-NWT	5.2442	1094	3.00	2/27/2021										
JGS 21 R19-T25	JGSFXBD2021-T25	5.2442	1094	3.00	2/27/2021										
JGS 21 R19-T30	JGSFXBD2021-T30	5.2442	1094	3.00	2/27/2021										
SLI 21 R18	SLIFXBD2021	6.7150	1117	3.06	3/22/2021					6.7500					
SLI 21 R18-NWT	SLIFXBD2021-NWT	6.7150	1117	3.06	3/22/2021										
SLI 21 R18-T25	SLIFXBD2021-T25	6.7150	1117	3.06	3/22/2021										
SLI 21 R18-T30	SLIFXBD2021-T30	6.7150	1117	3.06	3/22/2021										
MNTC 21 R19	MNTCFXBD2021	5.0700	1126	3.08	3/31/2021	8.570000	5.3750	11:56:48 AM	5.3750	5.5500		5.3750	5.3750	5.3750	5.3750
MNTC 21 R19-NWT	MNTCFXBD2021-NWT	5.0700	1126	3.08	3/31/2021										
MNTC 21 R19-T25	MNTCFXBD2021-T25	5.0700	1126	3.08	3/31/2021										
MNTC 21 R19-T30	MNTCFXBD2021-T30	5.0700	1126	3.08	3/31/2021										
SMB 21 R19	SMBFXBD2021	5.5000	1128	3.09	4/2/2021	3.670000	4.9250	3:19:52 PM	5.3779	5.3000	4.9000	5.4500	5.4500	4.9250	4.9250
SMB 21 R19-NWT	SMBFXBD2021-NWT	5.5000	1128	3.09	4/2/2021										
SMB 21 R19-T25	SMBFXBD2021-T25	5.5000	1128	3.09	4/2/2021										
SMB 21 R19-T30	SMBFXBD2021-T30	5.5000	1128	3.09	4/2/2021										
LBP 04-21	LBPLTNC2021	3.7500	1135	3.11	4/9/2021	0.500000	4.0500	10:38:21 AM	4.0500			4.0500	4.0500	4.0500	4.0500
VLL 21 R19	VLLFXBD2021	5.9437	1165	3.19	5/9/2021					8.1000					
VLL 21 R19-NWT	VLLFXBD2021-NWT	5.9437	1165	3.19	5/9/2021										
VLL 21 R19-T25	VLLFXBD2021-T25	5.9437	1165	3.19	5/9/2021										
VLL 21 R19-T30	VLLFXBD2021-T30	5.9437	1165	3.19	5/9/2021										
AC 05-21	ACFXBOND2021	6.8000	1168	3.20	5/12/2021					5.2000	4.7000				
AC 05-21-NWT	ACFXBOND2021-NWT	6.8000	1168	3.20	5/12/2021										
AC 05-21-T25	ACFXBOND2021-T25	6.8000	1168	3.20	5/12/2021										
AC 05-21-T30	ACFXBOND2021-T30	6.8000	1168	3.20	5/12/2021										
SM 21 R19	SMICFXBD2021	5.2958	1175	3.22	5/19/2021					5.1000					
SM 21 R19-NWT	SMICFXBD2021-NWT	5.2958	1175	3.22	5/19/2021										
SM 21 R19-T25	SMICFXBD2021-T25	5.2958	1175	3.22	5/19/2021										
SM 21 R19-T30	SMICFXBD2021-T30	5.2958	1175	3.22	5/19/2021										
CHI 21 R19	CHIFXBD2021	5.3200	1193	3.27	6/6/2021					5.3000					

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
SLTC 25 R22	SLTCFXBD2025	6.4872	2639	7.23	5/22/2025					8.6000					
SLTC 25 R22-NWT	SLTCFXBD2025-NWT	6.4872	2639	7.23	5/22/2025										
SLTC 25 R22-T25	SLTCFXBD2025-T25	6.4872	2639	7.23	5/22/2025										
SLTC 25 R22-T30	SLTCFXBD2025-T30	6.4872	2639	7.23	5/22/2025										
HOUSE 25 R22	HOUSEFBD2025	6.8666	2694	7.38	7/16/2025					6.6500					
HOUSE 25 R22-NWT	HOUSEFBD2025-NWT	6.8666	2694	7.38	7/16/2025										
HOUSE 25 R22-T25	HOUSEFBD2025-T25	6.8666	2694	7.38	7/16/2025										
HOUSE 25 R22-T30	HOUSEFBD2025-T30	6.8666	2694	7.38	7/16/2025										
FLI 25 R22	FLIFXBND2025	5.7139	2729	7.47	8/20/2025					6.0000					
FLI 25 R22-NWT	FLIFXBND2025-NWT	5.7139	2729	7.47	8/20/2025										
FLI 25 R22-T25	FLIFXBND2025-T25	5.7139	2729	7.47	8/20/2025										
FLI 25 R22-T30	FLIFXBND2025-T30	5.7139	2729	7.47	8/20/2025										
ALI 25 R22	ALI2FXBD2025	4.7500	2795	7.65	10/25/2025					5.9000	5.2750				
ALI 25 R22-NWT	ALI2FXBD2025-NWT	4.7500	2795	7.65	10/25/2025										
ALI 25 R22-T25	ALI2FXBD2025-T25	4.7500	2795	7.65	10/25/2025										
ALI 25 R22-T30	ALI2FXBD2025-T30	4.7500	2795	7.65	10/25/2025										
SMPH 25 R23	SMPHFXBD2025	4.7990	2826	7.74	11/25/2025					6.5000					
SMPH 25 R23-NWT	SMPHFXBD2025-NWT	4.7990	2826	7.74	11/25/2025										
SMPH 25 R23-T25	SMPHFXBD2025-T25	4.7990	2826	7.74	11/25/2025										
SMPH 25 R23-T30	SMPHFXBD2025-T30	4.7990	2826	7.74	11/25/2025										
MER 25 R20	MERFXBND2025	4.8750	2843	7.78	12/12/2025					6.1000					
MER 25 R20-NWT	MERFXBND2025-NWT	4.8750	2843	7.78	12/12/2025										
MER 25 R20-T25	MERFXBND2025-T25	4.8750	2843	7.78	12/12/2025										
MER 25 R20-T30	MERFXBND2025-T30	4.8750	2843	7.78	12/12/2025										
ALI 26 R23	ALIFXBND2026	4.8500	2944	8.06	3/23/2026					6.4000	5.3250				
ALI 26 R23-NWT	ALIFXBND2026-NWT	4.8500	2944	8.06	3/23/2026										
ALI 26 R23-T25	ALIFXBND2026-T25	4.8500	2944	8.06	3/23/2026										
ALI 26 R23-T30	ALIFXBND2026-T30	4.8500	2944	8.06	3/23/2026										
SMCGP 26 R23	SMCGPFBD2026	5.1792	3054	8.36	7/11/2026					7.5000					
SMCGP 26 R23-NWT	SMCGPFBD2026-NWT	5.1792	3054	8.36	7/11/2026										
SMCGP 26 R23-T25	SMCGPFBD2026-T25	5.1792	3054	8.36	7/11/2026										
SMCGP 26 R23-T30	SMCGPFBD2026-T30	5.1792	3054	8.36	7/11/2026										
SMPH 26 R23	SMPHFXBD2026	4.2005	3069	8.40	7/26/2026					6.5000	4.9500				
SMPH 26 R23-NWT	SMPHFXBD2026-NWT	4.2005	3069	8.40	7/26/2026										
SMPH 26 R23-T25	SMPHFXBD2026-T25	4.2005	3069	8.40	7/26/2026										
SMPH 26 R23-T30	SMPHFXBD2026-T30	4.2005	3069	8.40	7/26/2026										
AP 26 R21	APCFXBND2026	6.1000	3115	8.53	9/10/2026					6.0500					
AP 26 R21-NWT	APCFXBND2026-NWT	6.1000	3115	8.53	9/10/2026										
AP 26 R21-T25	APCFXBND2026-T25	6.1000	3115	8.53	9/10/2026										
AP 26 R21-T30	APCFXBND2026-T30	6.1000	3115	8.53	9/10/2026										
DD 26 R23	DDFXBOND2026	5.9721	3211	8.79	12/15/2026					8.2500					
DD 26 R23-NWT	DDFXBOND2026-NWT	5.9721	3211	8.79	12/15/2026										
DD 26 R23-T25	DDFXBOND2026-T25	5.9721	3211	8.79	12/15/2026										
DD 26 R23-T30	DDFXBOND2026-T30	5.9721	3211	8.79	12/15/2026										
SMC 27 R24	SMCFXBND2027	5.7613	3287	9.00	3/1/2027					7.5000	5.4000				
SMC 27 R24-NWT	SMCFXBND2027-NWT	5.7613	3287	9.00	3/1/2027										
SMC 27 R24-T25	SMCFXBND2027-T25	5.7613	3287	9.00	3/1/2027										
SMC 27 R24-T30	SMCFXBND2027-T30	5.7613	3287	9.00	3/1/2027										
STIESG 27 R24	STIGFXBD2027	6.3756	3309	9.06	3/23/2027					6.4950					
STIESG 27 R24-NWT	STIGFXBD2027-NWT	6.3756	3309	9.06	3/23/2027										
STIESG 27 R24-T25	STIGFXBD2027-T25	6.3756	3309	9.06	3/23/2027										
STIESG 27 R24-T30	STIGFXBD2027-T30	6.3756	3309	9.06	3/23/2027										
ALI 05-27 R24	ALIFXBND2027	5.2624	3349	9.17	5/2/2027					5.8500	5.3250				
ALI 05-27 R24-NWT	ALIFXBND2027-NWT	5.2624	3349	9.17	5/2/2027										
ALI 05-27 R24-T25	ALIFXBND2027-T25	5.2624	3349	9.17	5/2/2027										
ALI 05-27 R24-T30	ALIFXBND2027-T30	5.2624	3349	9.17	5/2/2027										
AC 27 R22	ACFXBOND2027	6.8750	3358	9.19	5/11/2027					6.0500	5.2500				
AC 27 R22-NWT	ACFXBOND2027-NWT	6.8750	3358	9.19	5/11/2027										
AC 27 R22-T25	ACFXBOND2027-T25	6.8750	3358	9.19	5/11/2027										
AC 27 R22-T30	ACFXBOND2027-T30	6.8750	3358	9.19	5/11/2027										
AP 07-27 R24	APCFXBND2027	5.3367	3411	9.34	7/3/2027					6.0000					
AP 07-27 R24-NWT	APCFXBND2027-NWT	5.3367	3411	9.34	7/3/2027										
AP 07-27 R24-T25	APCFXBND2027-T25	5.3367	3411	9.34	7/3/2027										
AP 07-27 R24-T30	APCFXBND2027-T30	5.3367	3411	9.34	7/3/2027										
AEV 27 R22	AEVFXBND2027	6.0169	3445	9.43	8/6/2027					5.7000					
AEV 27 R22-NWT	AEVFXBND2027-NWT	6.0169	3445	9.43	8/6/2027										
AEV 27 R22-T25	AEVFXBND2027-T25	6.0169	3445	9.43	8/6/2027										
AEV 27 R22-T30	AEVFXBND2027-T30	6.0169	3445	9.43	8/6/2027										
VLL 27 R24	VLLFXBND2027	6.2255	3447	9.44	8/8/2027					7.2500	5.8750				
VLL 27 R24-NWT	VLLFXBND2027-NWT	6.2255	3447	9.44	8/8/2027										
VLL 27 R24-T25	VLLFXBND2027-T25	6.2255	3447	9.44	8/8/2027										
VLL 27 R24-T30	VLLFXBND2027-T30	6.2255	3447	9.44	8/8/2027										
SMCGP 27 R24	SMCGPFBD2027	6.6250	3583	9.81	12/22/2027	1.000000	6.8500	2:11:28 PM	6.8500	7.0500	6.3750	6.8500	6.8500	6.8500	6.8500

