

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	802	2.20	6/12/2020										
RCB 06-20	RCBLTNC2020	4.1250	809	2.21	6/19/2020										
GLO 20 R18	GLOFXBND2020	4.8875	837	2.29	7/17/2020					5.0000	4.3000				
GLO 20 R18-NWT	GLOFXBND2020-NWT	4.8875	837	2.29	7/17/2020										
GLO 20 R18-T25	GLOFXBND2020-T25	4.8875	837	2.29	7/17/2020										
GLO 20 R18-T30	GLOFXBND2020-T30	4.8875	837	2.29	7/17/2020										
SLTC 20 R18	SLTCFXBD2020	4.9925	873	2.39	8/22/2020					8.4500					
SLTC 20 R18-NWT	SLTCFXBD2020-NWT	4.9925	873	2.39	8/22/2020										
SLTC 20 R18-T25	SLTCFXBD2020-T25	4.9925	873	2.39	8/22/2020										
SLTC 20 R18-T30	SLTCFXBD2020-T30	4.9925	873	2.39	8/22/2020										
BDO 10-20	BDO2LTNC2020	3.7500	918	2.51	10/6/2020	0.500000	4.9970	3:51:15 PM	4.9970	7.7500		4.9970	4.9970	4.9970	4.9970
ALI 20 R19	ALIFXBND2020	4.6250	922	2.52	10/10/2020					5.1750	4.4000				
ALI 20 R19-NWT	ALIFXBND2020-NWT	4.6250	922	2.52	10/10/2020										
ALI 20 R19-T25	ALIFXBND2020-T25	4.6250	922	2.52	10/10/2020										
ALI 20 R19-T30	ALIFXBND2020-T30	4.6250	922	2.52	10/10/2020										
HOUSE 10-20	HOUSEFBD2020	6.2080	928	2.54	10/16/2020					5.2000	5.1000				
HOUSE 10-20-NWT	HOUSEFBD2020-NWT	6.2080	928	2.54	10/16/2020										
HOUSE 10-20-T25	HOUSEFBD2020-T25	6.2080	928	2.54	10/16/2020										
HOUSE 10-20-T30	HOUSEFBD2020-T30	6.2080	928	2.54	10/16/2020										
AEV 11-20	AEV2FXBD2020	4.4722	949	2.60	11/6/2020					5.2000	4.6000				
AEV 11-20-NWT	AEV2FXBD2020-NWT	4.4722	949	2.60	11/6/2020										
AEV 11-20-T25	AEV2FXBD2020-T25	4.4722	949	2.60	11/6/2020										
AEV 11-20-T30	AEV2FXBD2020-T30	4.4722	949	2.60	11/6/2020										
FLI 20 R19	FLIFXBND2020	4.8562	951	2.60	11/8/2020					5.3000	4.6000				
FLI 20 R19-NWT	FLIFXBND2020-NWT	4.8562	951	2.60	11/8/2020										
FLI 20 R19-T25	FLIFXBND2020-T25	4.8562	951	2.60	11/8/2020										
FLI 20 R19-T30	FLIFXBND2020-T30	4.8562	951	2.60	11/8/2020										
AEV 20 R19	AEVFXBND2020	4.4125	964	2.64	11/21/2020					5.4000	4.6000				
AEV 20 R19-NWT	AEVFXBND2020-NWT	4.4125	964	2.64	11/21/2020										
AEV 20 R19-T25	AEVFXBND2020-T25	4.4125	964	2.64	11/21/2020										
AEV 20 R19-T30	AEVFXBND2020-T30	4.4125	964	2.64	11/21/2020										
MER 20 P19	MERFXBND2020	4.3750	985	2.70	12/12/2020	2.000000	5.1000	2:30:44 PM	5.1000	5.1000		5.1000	5.1000	5.1000	5.1000
MER 20 P19-NWT	MERFXBND2020-NWT	4.3750	985	2.70	12/12/2020										
MER 20 P19-T25	MERFXBND2020-T25	4.3750	985	2.70	12/12/2020										
MER 20 P19-T30	MERFXBND2020-T30	4.3750	985	2.70	12/12/2020										
TEL 21 R19	TELFXBND2021	5.2250	1041	2.85	2/6/2021					5.3000					
TEL 21 R19-NWT	TELFXBND2021-NWT	5.2250	1041	2.85	2/6/2021										
TEL 21 R19-T25	TELFXBND2021-T25	5.2250	1041	2.85	2/6/2021										
TEL 21 R19-T30	TELFXBND2021-T30	5.2250	1041	2.85	2/6/2021										
ABS 21 R19	ABSFXBND2021	5.3350	1045	2.86	2/10/2021	1.100000	9.0000	11:06:41 AM	7.1770	8.0000	6.3500	7.0000	9.0000	7.0000	9.0000
ABS 21 R19-NWT	ABSFXBND2021-NWT	5.3350	1045	2.86	2/10/2021										
ABS 21 R19-T25	ABSFXBND2021-T25	5.3350	1045	2.86	2/10/2021										
ABS 21 R19-T30	ABSFXBND2021-T30	5.3350	1045	2.86	2/10/2021										
ROCK 21 R19	ROCKFXBD2021	5.0932	1050	2.87	2/15/2021					5.3000	4.9000				
ROCK 21 R19-NWT	ROCKFXBD2021-NWT	5.0932	1050	2.87	2/15/2021										
ROCK 21 R19-T25	ROCKFXBD2021-T25	5.0932	1050	2.87	2/15/2021										
ROCK 21 R19-T30	ROCKFXBD2021-T30	5.0932	1050	2.87	2/15/2021										
SMPH 02-21	SMPH2FBD2021	4.5095	1060	2.90	2/25/2021					5.0000	4.9000				
SMPH 02-21-NWT	SMPH2FBD2021-NWT	4.5095	1060	2.90	2/25/2021										
SMPH 02-21-T25	SMPH2FBD2021-T25	4.5095	1060	2.90	2/25/2021										
SMPH 02-21-T30	SMPH2FBD2021-T30	4.5095	1060	2.90	2/25/2021										
JGS 21 R19	JGSFXBND2021	5.2442	1062	2.91	2/27/2021					5.4000	4.9000				
JGS 21 R19-NWT	JGSFXBND2021-NWT	5.2442	1062	2.91	2/27/2021										
JGS 21 R19-T25	JGSFXBND2021-T25	5.2442	1062	2.91	2/27/2021										
JGS 21 R19-T30	JGSFXBND2021-T30	5.2442	1062	2.91	2/27/2021										
SLI 21 R18	SLIFXBND2021	6.7150	1085	2.97	3/22/2021					6.7000					
SLI 21 R18-NWT	SLIFXBND2021-NWT	6.7150	1085	2.97	3/22/2021										
SLI 21 R18-T25	SLIFXBND2021-T25	6.7150	1085	2.97	3/22/2021										
SLI 21 R18-T30	SLIFXBND2021-T30	6.7150	1085	2.97	3/22/2021										
MNTC 21 R19	MNTCFXBD2021	5.0700	1094	3.00	3/31/2021					5.5500	4.8000				
MNTC 21 R19-NWT	MNTCFXBD2021-NWT	5.0700	1094	3.00	3/31/2021										
MNTC 21 R19-T25	MNTCFXBD2021-T25	5.0700	1094	3.00	3/31/2021										
MNTC 21 R19-T30	MNTCFXBD2021-T30	5.0700	1094	3.00	3/31/2021										
SMB 21 R19	SMBFXBND2021	5.5000	1096	3.00	4/2/2021	2.000000	6.0000	12:02:41 PM	5.7993	5.3000	5.0000	5.6000	6.0000	5.6000	6.0000
SMB 21 R19-NWT	SMBFXBND2021-NWT	5.5000	1096	3.00	4/2/2021										
SMB 21 R19-T25	SMBFXBND2021-T25	5.5000	1096	3.00	4/2/2021										
SMB 21 R19-T30	SMBFXBND2021-T30	5.5000	1096	3.00	4/2/2021										
LBP 04-21	LBPLTNC2021	3.7500	1103	3.02	4/9/2021										
VLL 21 R19	VLLFXBND2021	5.9437	1133	3.10	5/9/2021					8.1000					
VLL 21 R19-NWT	VLLFXBND2021-NWT	5.9437	1133	3.10	5/9/2021										
VLL 21 R19-T25	VLLFXBND2021-T25	5.9437	1133	3.10	5/9/2021										
VLL 21 R19-T30	VLLFXBND2021-T30	5.9437	1133	3.10	5/9/2021										
AC 05-21	ACFXBOND2021	6.8000	1136	3.11	5/12/2021					5.4000	4.9000				

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SMCGP 24 R22	SMCGPFBD2024	6.2500	2456	6.72	12/22/2024					6.7000					
SMCGP 24 R22-NWT	SMCGPFBD2024-NWT	6.2500	2456	6.72	12/22/2024										
SMCGP 24 R22-T25	SMCGPFBD2024-T25	6.2500	2456	6.72	12/22/2024										
SMCGP 24 R22-T30	SMCGPFBD2024-T30	6.2500	2456	6.72	12/22/2024										
AC 25 R23	ACFXBOND2025	4.8200	2506	6.86	2/10/2025					6.2000					
AC 25 R23-NWT	ACFXBOND2025-NWT	4.8200	2506	6.86	2/10/2025										
AC 25 R23-T25	ACFXBOND2025-T25	4.8200	2506	6.86	2/10/2025										
AC 25 R23-T30	ACFXBOND2025-T30	4.8200	2506	6.86	2/10/2025										
RLC 02-25	RLCFXBDN2025	4.9344	2519	6.90	2/23/2025					7.5000					
RLC 02-25-NWT	RLCFXBDN2025-NWT	4.9344	2519	6.90	2/23/2025										
RLC 02-25-T25	RLCFXBDN2025-T25	4.9344	2519	6.90	2/23/2025										
RLC 02-25-T30	RLCFXBDN2025-T30	4.9344	2519	6.90	2/23/2025										
SMPH 03-25 R23	SMPH2FBD2025	6.0804	2525	6.91	3/1/2025					6.0000					
SMPH 03-25 R23-NWT	SMPH2FBD2025-NWT	6.0804	2525	6.91	3/1/2025										
SMPH 03-25 R23-T25	SMPH2FBD2025-T25	6.0804	2525	6.91	3/1/2025										
SMPH 03-25 R23-T30	SMPH2FBD2025-T30	6.0804	2525	6.91	3/1/2025										
SMC 25 R23	SMCFXBDN2025	6.6250	2543	6.96	3/19/2025					6.7500					
SMC 25 R23-NWT	SMCFXBDN2025-NWT	6.6250	2543	6.96	3/19/2025										
SMC 25 R23-T25	SMCFXBDN2025-T25	6.6250	2543	6.96	3/19/2025										
SMC 25 R23-T30	SMCFXBDN2025-T30	6.6250	2543	6.96	3/19/2025										
ALI 25 R21	ALIFXBDN2025	5.6250	2580	7.06	4/25/2025					5.9000	5.2750				
ALI 25 R21-NWT	ALIFXBDN2025-NWT	5.6250	2580	7.06	4/25/2025										
ALI 25 R21-T25	ALIFXBDN2025-T25	5.6250	2580	7.06	4/25/2025										
ALI 25 R21-T30	ALIFXBDN2025-T30	5.6250	2580	7.06	4/25/2025										
SLTC 25 R22	SLTCFXBD2025	6.4872	2607	7.14	5/22/2025					8.6000					
SLTC 25 R22-NWT	SLTCFXBD2025-NWT	6.4872	2607	7.14	5/22/2025										
SLTC 25 R22-T25	SLTCFXBD2025-T25	6.4872	2607	7.14	5/22/2025										
SLTC 25 R22-T30	SLTCFXBD2025-T30	6.4872	2607	7.14	5/22/2025										
HOUSE 25 R22	HOUSEFBD2025	6.8666	2662	7.29	7/16/2025					8.2250					
HOUSE 25 R22-NWT	HOUSEFBD2025-NWT	6.8666	2662	7.29	7/16/2025										
HOUSE 25 R22-T25	HOUSEFBD2025-T25	6.8666	2662	7.29	7/16/2025										
HOUSE 25 R22-T30	HOUSEFBD2025-T30	6.8666	2662	7.29	7/16/2025										
FLI 25 R22	FLIFXBDN2025	5.7139	2697	7.38	8/20/2025					6.7500					
FLI 25 R22-NWT	FLIFXBDN2025-NWT	5.7139	2697	7.38	8/20/2025										
FLI 25 R22-T25	FLIFXBDN2025-T25	5.7139	2697	7.38	8/20/2025										
FLI 25 R22-T30	FLIFXBDN2025-T30	5.7139	2697	7.38	8/20/2025										
ALI 25 R22	ALI2FXBD2025	4.7500	2763	7.56	10/25/2025					6.2500	5.2750				
ALI 25 R22-NWT	ALI2FXBD2025-NWT	4.7500	2763	7.56	10/25/2025										
ALI 25 R22-T25	ALI2FXBD2025-T25	4.7500	2763	7.56	10/25/2025										
ALI 25 R22-T30	ALI2FXBD2025-T30	4.7500	2763	7.56	10/25/2025										
SMPH 25 R23	SMPHFBD2025	4.7990	2794	7.65	11/25/2025					6.7500					
SMPH 25 R23-NWT	SMPHFBD2025-NWT	4.7990	2794	7.65	11/25/2025										
SMPH 25 R23-T25	SMPHFBD2025-T25	4.7990	2794	7.65	11/25/2025										
SMPH 25 R23-T30	SMPHFBD2025-T30	4.7990	2794	7.65	11/25/2025										
MER 25 R20	MERFXBDN2025	4.8750	2811	7.70	12/12/2025	1.000000	5.9800	11:27:52 AM	5.9800	6.5000		5.9800	5.9800	5.9800	5.9800
MER 25 R20-NWT	MERFXBDN2025-NWT	4.8750	2811	7.70	12/12/2025										
MER 25 R20-T25	MERFXBDN2025-T25	4.8750	2811	7.70	12/12/2025										
MER 25 R20-T30	MERFXBDN2025-T30	4.8750	2811	7.70	12/12/2025										
ALI 26 R23	ALIFXBDN2026	4.8500	2912	7.97	3/23/2026	7.570000	6.7500	3:02:30 PM	6.7142	6.6250	5.3250	6.6250	6.7500	6.6250	6.7500
ALI 26 R23-NWT	ALIFXBDN2026-NWT	4.8500	2912	7.97	3/23/2026										
ALI 26 R23-T25	ALIFXBDN2026-T25	4.8500	2912	7.97	3/23/2026										
ALI 26 R23-T30	ALIFXBDN2026-T30	4.8500	2912	7.97	3/23/2026										
SMCGP 26 R23	SMCGPFBD2026	5.1792	3022	8.27	7/11/2026	0.600000	6.4000	3:46:12 PM	6.4000	7.5000		6.4000	6.4000	6.4000	6.4000
SMCGP 26 R23-NWT	SMCGPFBD2026-NWT	5.1792	3022	8.27	7/11/2026										
SMCGP 26 R23-T25	SMCGPFBD2026-T25	5.1792	3022	8.27	7/11/2026										
SMCGP 26 R23-T30	SMCGPFBD2026-T30	5.1792	3022	8.27	7/11/2026										
SMPH 26 R23	SMPHFBD2026	4.2005	3037	8.31	7/26/2026					7.0000	4.9500				
SMPH 26 R23-NWT	SMPHFBD2026-NWT	4.2005	3037	8.31	7/26/2026										
SMPH 26 R23-T25	SMPHFBD2026-T25	4.2005	3037	8.31	7/26/2026										
SMPH 26 R23-T30	SMPHFBD2026-T30	4.2005	3037	8.31	7/26/2026										
AP 26 R21	APCFXBDN2026	6.1000	3083	8.44	9/10/2026					6.5000					
AP 26 R21-NWT	APCFXBDN2026-NWT	6.1000	3083	8.44	9/10/2026										
AP 26 R21-T25	APCFXBDN2026-T25	6.1000	3083	8.44	9/10/2026										
AP 26 R21-T30	APCFXBDN2026-T30	6.1000	3083	8.44	9/10/2026										
DD 26 R23	DDFXBOND2026	5.9721	3179	8.70	12/15/2026					8.2500					
DD 26 R23-NWT	DDFXBOND2026-NWT	5.9721	3179	8.70	12/15/2026										
DD 26 R23-T25	DDFXBOND2026-T25	5.9721	3179	8.70	12/15/2026										
DD 26 R23-T30	DDFXBOND2026-T30	5.9721	3179	8.70	12/15/2026										
SMC 27 R24	SMCFXBDN2027	5.7613	3255	8.91	3/1/2027					7.5000	5.4000				
SMC 27 R24-NWT	SMCFXBDN2027-NWT	5.7613	3255	8.91	3/1/2027										
SMC 27 R24-T25	SMCFXBDN2027-T25	5.7613	3255	8.91	3/1/2027										
SMC 27 R24-T30	SMCFXBDN2027-T30	5.7613	3255	8.91	3/1/2027										
STIEG 27 R24	STIGFXBD2027	6.3756	3277	8.97	3/23/2027					6.7500					

