

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	711	1.95	6/12/2020										
RCB 06-20	RCBLTNC2020	4.1250	718	1.97	6/19/2020										
GLO 20 R18	GLOFXBND2020	4.8875	746	2.04	7/17/2020					5.3000					
GLO 20 R18-NWT	GLOFXBND2020-NWT	4.8875	746	2.04	7/17/2020										
GLO 20 R18-T25	GLOFXBND2020-T25	4.8875	746	2.04	7/17/2020										
GLO 20 R18-T30	GLOFXBND2020-T30	4.8875	746	2.04	7/17/2020										
SLTC 20 R18	SLTCFXBD2020	4.9925	782	2.14	8/22/2020					8.6000	6.5000				
SLTC 20 R18-NWT	SLTCFXBD2020-NWT	4.9925	782	2.14	8/22/2020										
SLTC 20 R18-T25	SLTCFXBD2020-T25	4.9925	782	2.14	8/22/2020										
SLTC 20 R18-T30	SLTCFXBD2020-T30	4.9925	782	2.14	8/22/2020										
BDO 10-20	BDO2LTNC2020	3.7500	827	2.26	10/6/2020					7.7500					
ALI 20 R19	ALIFXBND2020	4.6250	831	2.28	10/10/2020					5.4000					
ALI 20 R19-NWT	ALIFXBND2020-NWT	4.6250	831	2.28	10/10/2020										
ALI 20 R19-T25	ALIFXBND2020-T25	4.6250	831	2.28	10/10/2020										
ALI 20 R19-T30	ALIFXBND2020-T30	4.6250	831	2.28	10/10/2020										
HOUSE 10-20	HOUSEFBD2020	6.2080	837	2.29	10/16/2020					6.2000	5.2500				
HOUSE 10-20-NWT	HOUSEFBD2020-NWT	6.2080	837	2.29	10/16/2020										
HOUSE 10-20-T25	HOUSEFBD2020-T25	6.2080	837	2.29	10/16/2020										
HOUSE 10-20-T30	HOUSEFBD2020-T30	6.2080	837	2.29	10/16/2020										
AEV 11-20	AEV2FXBD2020	4.4722	858	2.35	11/6/2020					5.6000	4.8750				
AEV 11-20-NWT	AEV2FXBD2020-NWT	4.4722	858	2.35	11/6/2020										
AEV 11-20-T25	AEV2FXBD2020-T25	4.4722	858	2.35	11/6/2020										
AEV 11-20-T30	AEV2FXBD2020-T30	4.4722	858	2.35	11/6/2020										
FLI 20 R19	FLIFXBND2020	4.8562	860	2.35	11/8/2020					5.5000	4.7500				
FLI 20 R19-NWT	FLIFXBND2020-NWT	4.8562	860	2.35	11/8/2020										
FLI 20 R19-T25	FLIFXBND2020-T25	4.8562	860	2.35	11/8/2020										
FLI 20 R19-T30	FLIFXBND2020-T30	4.8562	860	2.35	11/8/2020										
AEV 20 R19	AEVFXBND2020	4.4125	873	2.39	11/21/2020	1.600000	4.9750	3:36:34 PM	4.9750	5.6000	4.8750	4.9750	4.9750	4.9750	4.9750
AEV 20 R19-NWT	AEVFXBND2020-NWT	4.4125	873	2.39	11/21/2020										
AEV 20 R19-T25	AEVFXBND2020-T25	4.4125	873	2.39	11/21/2020										
AEV 20 R19-T30	AEVFXBND2020-T30	4.4125	873	2.39	11/21/2020										
MER 20 P19	MERFXBND2020	4.3750	894	2.45	12/12/2020					5.5000					
MER 20 P19-NWT	MERFXBND2020-NWT	4.3750	894	2.45	12/12/2020										
MER 20 P19-T25	MERFXBND2020-T25	4.3750	894	2.45	12/12/2020										
MER 20 P19-T30	MERFXBND2020-T30	4.3750	894	2.45	12/12/2020										
TEL 21 R19	TELFXBND2021	5.2250	950	2.60	2/6/2021	2.000000	5.0500	3:00:12 PM	5.0500	5.7500		5.0500	5.0500	5.0500	5.0500
TEL 21 R19-NWT	TELFXBND2021-NWT	5.2250	950	2.60	2/6/2021										
TEL 21 R19-T25	TELFXBND2021-T25	5.2250	950	2.60	2/6/2021										
TEL 21 R19-T30	TELFXBND2021-T30	5.2250	950	2.60	2/6/2021										
ABS 21 R19	ABSFXBND2021	5.3350	954	2.61	2/10/2021					8.0000	7.0000				
ABS 21 R19-NWT	ABSFXBND2021-NWT	5.3350	954	2.61	2/10/2021										
ABS 21 R19-T25	ABSFXBND2021-T25	5.3350	954	2.61	2/10/2021										
ABS 21 R19-T30	ABSFXBND2021-T30	5.3350	954	2.61	2/10/2021										
ROCK 21 R19	ROCKFXBD2021	5.0932	959	2.63	2/15/2021					5.7500	5.0000				
ROCK 21 R19-NWT	ROCKFXBD2021-NWT	5.0932	959	2.63	2/15/2021										
ROCK 21 R19-T25	ROCKFXBD2021-T25	5.0932	959	2.63	2/15/2021										
ROCK 21 R19-T30	ROCKFXBD2021-T30	5.0932	959	2.63	2/15/2021										
SMPH 02-21	SMPH2FBD2021	4.5095	969	2.65	2/25/2021					5.8000					
SMPH 02-21-NWT	SMPH2FBD2021-NWT	4.5095	969	2.65	2/25/2021										
SMPH 02-21-T25	SMPH2FBD2021-T25	4.5095	969	2.65	2/25/2021										
SMPH 02-21-T30	SMPH2FBD2021-T30	4.5095	969	2.65	2/25/2021										
JGS 21 R19	JGSFXBND2021	5.2442	971	2.66	2/27/2021					5.6000	5.1000				
JGS 21 R19-NWT	JGSFXBND2021-NWT	5.2442	971	2.66	2/27/2021										
JGS 21 R19-T25	JGSFXBND2021-T25	5.2442	971	2.66	2/27/2021										
JGS 21 R19-T30	JGSFXBND2021-T30	5.2442	971	2.66	2/27/2021										
SLI 21 R18	SLIFXBND2021	6.7150	994	2.72	3/22/2021					6.7000					
SLI 21 R18-NWT	SLIFXBND2021-NWT	6.7150	994	2.72	3/22/2021										
SLI 21 R18-T25	SLIFXBND2021-T25	6.7150	994	2.72	3/22/2021										
SLI 21 R18-T30	SLIFXBND2021-T30	6.7150	994	2.72	3/22/2021										
MNTC 21 R19	MNTCFXBD2021	5.0700	1003	2.75	3/31/2021					6.5000	5.1000				
MNTC 21 R19-NWT	MNTCFXBD2021-NWT	5.0700	1003	2.75	3/31/2021										
MNTC 21 R19-T25	MNTCFXBD2021-T25	5.0700	1003	2.75	3/31/2021										
MNTC 21 R19-T30	MNTCFXBD2021-T30	5.0700	1003	2.75	3/31/2021										
SMB 21 R19	SMBFXBND2021	5.5000	1005	2.75	4/2/2021	5.000000	5.1500	3:02:51 PM	5.1500	6.1000		5.1500	5.1500	5.1500	5.1500
SMB 21 R19-NWT	SMBFXBND2021-NWT	5.5000	1005	2.75	4/2/2021										
SMB 21 R19-T25	SMBFXBND2021-T25	5.5000	1005	2.75	4/2/2021										
SMB 21 R19-T30	SMBFXBND2021-T30	5.5000	1005	2.75	4/2/2021										
LBP 04-21	LBPLTNC2021	3.7500	1012	2.77	4/9/2021										
VLL 21 R19	VLLFXBND2021	5.9437	1042	2.85	5/9/2021					8.2500					
VLL 21 R19-NWT	VLLFXBND2021-NWT	5.9437	1042	2.85	5/9/2021										
VLL 21 R19-T25	VLLFXBND2021-T25	5.9437	1042	2.85	5/9/2021										
VLL 21 R19-T30	VLLFXBND2021-T30	5.9437	1042	2.85	5/9/2021										
AC 05-21	ACFXBOND2021	6.8000	1045	2.86	5/12/2021					5.7000					

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SECB 11-23	SECB2LTN2023	4.5000	1949	5.34	11/2/2023										
BDO 11-23	BDO2LTNC2023	4.3750	1954	5.35	11/7/2023										
FLI 23 R20	FLIFXBND2023	5.4333	1955	5.35	11/8/2023					6.5000					
FLI 23 R20-NWT	FLIFXBND2023-NWT	5.4333	1955	5.35	11/8/2023										
FLI 23 R20-T25	FLIFXBND2023-T25	5.4333	1955	5.35	11/8/2023										
FLI 23 R20-T30	FLIFXBND2023-T30	5.4333	1955	5.35	11/8/2023										
AEV 23 R20	AEVFXBND2023	4.6188	1968	5.39	11/21/2023					6.1500					
AEV 23 R20-NWT	AEVFXBND2023-NWT	4.6188	1968	5.39	11/21/2023										
AEV 23 R20-T25	AEVFXBND2023-T25	4.6188	1968	5.39	11/21/2023										
AEV 23 R20-T30	AEVFXBND2023-T30	4.6188	1968	5.39	11/21/2023										
EW 12-23	EWBLTNC2023	4.6250	1984	5.43	12/7/2023										
SM 23 R21	SMICFXBD2023	5.1590	1986	5.44	12/9/2023	5.500000	6.5000	3:47:36 PM	6.1360	6.6000	5.6000	6.1000	6.5000	6.1000	6.5000
SM 23 R21-NWT	SMICFXBD2023-NWT	5.1590	1986	5.44	12/9/2023										
SM 23 R21-T25	SMICFXBD2023-T25	5.1590	1986	5.44	12/9/2023										
SM 23 R21-T30	SMICFXBD2023-T30	5.1590	1986	5.44	12/9/2023										
FDC 24 R21	FDCFXBND2024	6.1458	2032	5.56	1/24/2024	3.000000	6.0750	2:53:31 PM	6.0750	6.1500	5.7500	6.0750	6.0750	6.0750	6.0750
FDC 24 R21-NWT	FDCFXBND2024-NWT	6.1458	2032	5.56	1/24/2024										
FDC 24 R21-T25	FDCFXBND2024-T25	6.1458	2032	5.56	1/24/2024										
FDC 24 R21-T30	FDCFXBND2024-T30	6.1458	2032	5.56	1/24/2024										
ALI 24 R20	ALIFXBND2024	5.0000	2038	5.58	1/30/2024					6.2500					
ALI 24 R20-NWT	ALIFXBND2024-NWT	5.0000	2038	5.58	1/30/2024										
ALI 24 R20-T25	ALIFXBND2024-T25	5.0000	2038	5.58	1/30/2024										
ALI 24 R20-T30	ALIFXBND2024-T30	5.0000	2038	5.58	1/30/2024										
TEL 24 R21	TELFXBND2024	5.2813	2045	5.60	2/6/2024					6.9000	5.5000				
TEL 24 R21-NWT	TELFXBND2024-NWT	5.2813	2045	5.60	2/6/2024										
TEL 24 R21-T25	TELFXBND2024-T25	5.2813	2045	5.60	2/6/2024										
TEL 24 R21-T30	TELFXBND2024-T30	5.2813	2045	5.60	2/6/2024										
JGS 24 R20	JGSFXBND2024	5.3000	2066	5.66	2/27/2024	5.000000	6.1500	2:51:06 PM	6.1500	6.9000	5.6500	6.1500	6.1500	6.1500	6.1500
JGS 24 R20-NWT	JGSFXBND2024-NWT	5.3000	2066	5.66	2/27/2024										
JGS 24 R20-T25	JGSFXBND2024-T25	5.3000	2066	5.66	2/27/2024										
JGS 24 R20-T30	JGSFXBND2024-T30	5.3000	2066	5.66	2/27/2024										
SMC 24 R22	SMCFXBND2024	5.2840	2069	5.66	3/1/2024					7.0000					
SMC 24 R22-NWT	SMCFXBND2024-NWT	5.2840	2069	5.66	3/1/2024										
SMC 24 R22-T25	SMCFXBND2024-T25	5.2840	2069	5.66	3/1/2024										
SMC 24 R22-T30	SMCFXBND2024-T30	5.2840	2069	5.66	3/1/2024										
STIESG 24 R22	STIGFXBD2024	5.8085	2091	5.72	3/23/2024					6.8000					
STIESG 24 R22-NWT	STIGFXBD2024-NWT	5.8085	2091	5.72	3/23/2024										
STIESG 24 R22-T25	STIGFXBD2024-T25	5.8085	2091	5.72	3/23/2024										
STIESG 24 R22-T30	STIGFXBD2024-T30	5.8085	2091	5.72	3/23/2024										
MEG 24 R22	MEGFXBND2024	5.3535	2096	5.74	3/28/2024					6.3000	5.2500				
MEG 24 R22-NWT	MEGFXBND2024-NWT	5.3535	2096	5.74	3/28/2024										
MEG 24 R22-T25	MEGFXBND2024-T25	5.3535	2096	5.74	3/28/2024										
MEG 24 R22-T30	MEGFXBND2024-T30	5.3535	2096	5.74	3/28/2024										
MNTC 24 R21	MNTCFXBD2024	5.5000	2099	5.75	3/31/2024					6.7500	5.5000				
MNTC 24 R21-NWT	MNTCFXBD2024-NWT	5.5000	2099	5.75	3/31/2024										
MNTC 24 R21-T25	MNTCFXBD2024-T25	5.5000	2099	5.75	3/31/2024										
MNTC 24 R21-T30	MNTCFXBD2024-T30	5.5000	2099	5.75	3/31/2024										
SMB 24 R21	SMBFXBND2024	6.0000	2101	5.75	4/2/2024					7.5000					
SMB 24 R21-NWT	SMBFXBND2024-NWT	6.0000	2101	5.75	4/2/2024										
SMB 24 R21-T25	SMBFXBND2024-T25	6.0000	2101	5.75	4/2/2024										
SMB 24 R21-T30	SMBFXBND2024-T30	6.0000	2101	5.75	4/2/2024										
SMPH 05-24 R22	SMPH2FBD2024	5.1683	2147	5.88	5/18/2024					6.5450	5.7500				
SMPH 05-24 R22-NWT	SMPH2FBD2024-NWT	5.1683	2147	5.88	5/18/2024										
SMPH 05-24 R22-T25	SMPH2FBD2024-T25	5.1683	2147	5.88	5/18/2024										
SMPH 05-24 R22-T30	SMPH2FBD2024-T30	5.1683	2147	5.88	5/18/2024										
SM 24 R21	SMICFXBD2024	5.6125	2148	5.88	5/19/2024					6.8000	5.7500				
SM 24 R21-NWT	SMICFXBD2024-NWT	5.6125	2148	5.88	5/19/2024										
SM 24 R21-T25	SMICFXBD2024-T25	5.6125	2148	5.88	5/19/2024										
SM 24 R21-T30	SMICFXBD2024-T30	5.6125	2148	5.88	5/19/2024										
MBT 07-24	MBTLTNC2024	3.8750	2210	6.05	7/20/2024										
DD 24 R22	DDFXBOND2024	6.0952	2211	6.05	7/21/2024					8.6000	6.5000				
DD 24 R22-NWT	DDFXBOND2024-NWT	6.0952	2211	6.05	7/21/2024										
DD 24 R22-T25	DDFXBOND2024-T25	6.0952	2211	6.05	7/21/2024										
DD 24 R22-T30	DDFXBOND2024-T30	6.0952	2211	6.05	7/21/2024										
GTAP 24 R21	GTCFXBND2024	5.6250	2228	6.10	8/7/2024					6.7500					
GTAP 24 R21-NWT	GTCFXBND2024-NWT	5.6250	2228	6.10	8/7/2024										
GTAP 24 R21-T25	GTCFXBND2024-T25	5.6250	2228	6.10	8/7/2024										
GTAP 24 R21-T30	GTCFXBND2024-T30	5.6250	2228	6.10	8/7/2024										
VLL 24 R23	VLLFXBND2024	5.7512	2229	6.10	8/8/2024					7.2500					
VLL 24 R23-NWT	VLLFXBND2024-NWT	5.7512	2229	6.10	8/8/2024										
VLL 24 R23-T25	VLLFXBND2024-T25	5.7512	2229	6.10	8/8/2024										
VLL 24 R23-T30	VLLFXBND2024-T30	5.7512	2229	6.10	8/8/2024										
SMPH 24 R21	SMPHFXBD2024	5.7417	2253	6.17	9/1/2024					6.7500					

