

Instrument Name	ISIN	CPN	Days	YRS	Maturity	D. Vol (MM)	Last Price	Traded Time	W. Ave Price	Bid Price	Offer Price	Open Price	High Price	Low Price	Close Price
AC 19 R16	ACFXBOND2019	5.4500	1391	3.81	11/23/2019	0.200000	105.1006823	10:34:19 AM	105.1006823	104.2003122			105.1006823	105.1006823	105.1006823
AC 19 R16-NWT	ACFXBOND2019-NWT	5.4500	1391	3.81	11/23/2019										
GTCAP 20 R17	GTCFXBND2020	4.8371	1487	4.07	2/27/2020					99.0371986	103.1300757				
GTCAP 20 R17-NWT	GTCFXBND2020-NWT	4.8371	1487	4.07	2/27/2020										
SMPH 03-20	SMPHFXBD2020	5.1000	1490	4.08	3/1/2020	5.000000	103.9320291	11:05:48 AM	103.9320291	101.8501010			103.9320291	103.9320291	103.9320291
SMPH 03-20-NWT	SMPHFXBD2020-NWT	5.1000	1490	4.08	3/1/2020										
CPG 20 R18	CPGIFXBD2020	6.6878	1491	4.08	3/2/2020	3.000000	105.0662002	11:30:02 AM	105.0662002	99.7763314	105.0662002		105.0662002	105.0662002	105.0662002
CPG 20 R18-NWT	CPGIFXBD2020-NWT	6.6878	1491	4.08	3/2/2020										
MBT 04-20	MBTLTNC2020	4.0000	1544	4.23	4/24/2020										
EDC 20 R18	EDCFXBND2020	4.1583	1553	4.25	5/3/2020	1.000000	100.4140081	2:44:01 PM	100.4142613	97.9264976	100.6086826		100.4140081	100.4140081	100.4140081
EDC 20 R18-NWT	EDCFXBND2020-NWT	4.1583	1553	4.25	5/3/2020										
PNB 06-20	PNBLTNC2020	4.1250	1593	4.36	6/12/2020										
RCB 06-20	RCBLTNC2020	4.1250	1600	4.38	6/19/2020										
GLO 20 R18	GLOFXBND2020	4.8875	1628	4.46	7/17/2020	6.700000	103.6088351	11:56:52 AM	103.5964772	101.9640141			103.6088351	103.1948464	103.6088351
GLO 20 R18-NWT	GLOFXBND2020-NWT	4.8875	1628	4.46	7/17/2020										
SLTC 20 R18	SLTCFXBD2020	4.9925	1664	4.56	8/22/2020					96.9798393					
SLTC 20 R18-NWT	SLTCFXBD2020-NWT	4.9925	1664	4.56	8/22/2020										
BDO 10-20	BDO2LTNC2020	3.7500	1709	4.68	10/6/2020										
ALI 20 R19	ALIFXBND2020	4.6250	1713	4.69	10/10/2020	0.200000	102.2145909	10:33:17 AM	102.2145909	100.9385198			102.2145909	102.2145909	102.2145909
ALI 20 R19-NWT	ALIFXBND2020-NWT	4.6250	1713	4.69	10/10/2020										
HOUSE 10-20	HOUSEFBD2020	6.2080	1719	4.71	10/16/2020	1.000000	102.9178322	11:00:40 AM	102.9178322	99.4243087	102.9178322		102.9178322	102.9178322	102.9178322
HOUSE 10-20-NWT	HOUSEFBD2020-NWT	6.2080	1719	4.71	10/16/2020										
AEV 11-20	AEV2FXBD2020	4.4722	1740	4.76	11/6/2020	0.200000	101.6029739	10:33:28 AM	101.6029739	100.9533845			101.6029739	101.6029739	101.6029739
AEV 11-20-NWT	AEV2FXBD2020-NWT	4.4722	1740	4.76	11/6/2020										
FLI 20 R19	FLIFXBND2020	4.8562	1742	4.77	11/8/2020					100.6634098	103.2603727				
FLI 20 R19-NWT	FLIFXBND2020-NWT	4.8562	1742	4.77	11/8/2020										
AEV 20 R19	AEVFXBND2020	4.4125	1755	4.80	11/21/2020	1.000000	101.5740108	3:32:44 PM	101.5748014	100.7019524			101.5740108	101.5740108	101.5740108
AEV 20 R19-NWT	AEVFXBND2020-NWT	4.4125	1755	4.80	11/21/2020										
MER 20 P19	MERFXBND2020	4.3750	1776	4.86	12/12/2020	0.200000	101.2056774	10:33:46 AM	101.2056774	99.4551616			101.2056774	101.2056774	101.2056774
MER 20 P19-NWT	MERFXBND2020-NWT	4.3750	1776	4.86	12/12/2020										
TEL 21 R19	TELFXBND2021	5.2250	1832	5.02	2/6/2021	2.500000	102.3325984	3:59:17 PM	102.3325984	102.3325984			102.3325984	102.3325984	102.3325984
TEL 21 R19-NWT	TELFXBND2021-NWT	5.2250	1832	5.02	2/6/2021										
ABS 21 R19	ABSFXBND2021	5.3350	1836	5.03	2/10/2021					100.5928402	104.1939897				
ABS 21 R19-NWT	ABSFXBND2021-NWT	5.3350	1836	5.03	2/10/2021										
ROCK 21 R19	ROCKFXBD2021	5.0932	1841	5.04	2/15/2021					99.5281650	102.6601608				
ROCK 21 R19-NWT	ROCKFXBD2021-NWT	5.0932	1841	5.04	2/15/2021										
SMPH 02-21	SMPH2FBD2021	4.5095	1851	5.07	2/25/2021	69.400000	100.3804404	3:49:42 PM	100.2735953	99.9987631	100.9480585		100.4932586	100.1092190	100.3804404
SMPH 02-21-NWT	SMPH2FBD2021-NWT	4.5095	1851	5.07	2/25/2021										
JGS 21 R19	JGSFXBND2021	5.2442	1853	5.07	2/27/2021					102.7674850					
JGS 21 R19-NWT	JGSFXBND2021-NWT	5.2442	1853	5.07	2/27/2021										
SLI 21 R18	SLIFXBND2021	6.7150	1876	5.14	3/22/2021					99.9965699					
SLI 21 R18-NWT	SLIFXBND2021-NWT	6.7150	1876	5.14	3/22/2021										
MNTC 21 R19	MNTCFXBD2021	5.0700	1885	5.16	3/31/2021	10.000000	102.6118137	10:32:03 AM	102.6118137	102.1477378			102.6118137	102.6118137	102.6118137
MNTC 21 R19-NWT	MNTCFXBD2021-NWT	5.0700	1885	5.16	3/31/2021										
SMB 21 R19	SMBFXBND2021	5.5000	1887	5.17	4/2/2021					102.7034756	105.0301762				
SMB 21 R19-NWT	SMBFXBND2021-NWT	5.5000	1887	5.17	4/2/2021										
LBP 04-21	LBPLTNC2021	3.7500	1894	5.19	4/9/2021										
VLL 21 R19	VLLFXBND2021	5.9437	1924	5.27	5/9/2021					98.6322722					
VLL 21 R19-NWT	VLLFXBND2021-NWT	5.9437	1924	5.27	5/9/2021										
AC 05-21	ACFXBOND2021	6.8000	1927	5.28	5/12/2021	2.000000	111.2424941	11:38:50 AM	111.2528591	111.7527390	113.2680152		111.2424941	111.2424941	111.2424941
AC 05-21-NWT	ACFXBOND2021-NWT	6.8000	1927	5.28	5/12/2021										
SM 21 R19	SMICFXBD2021	5.2958	1934	5.30	5/19/2021					103.2326167					
SM 21 R19-NWT	SMICFXBD2021-NWT	5.2958	1934	5.30	5/19/2021										
CHI 21 R19	CHIFXBND2021	5.3200	1952	5.34	6/6/2021					96.9200647					
CHI 21 R19-NWT	CHIFXBND2021-NWT	5.3200	1952	5.34	6/6/2021										
GTCAP 21 R19	GTCFXBND2021	5.1965	2014	5.51	8/7/2021					102.6452818					
GTCAP 21 R19-NWT	GTCFXBND2021-NWT	5.1965	2014	5.51	8/7/2021										
SMPH 21 R19	SMPHFXBD2021	5.2006	2039	5.58	9/1/2021					102.1967905					
SMPH 21 R19-NWT	SMPHFXBD2021-NWT	5.2006	2039	5.58	9/1/2021										
CPG 21 R20	CPGIFXBD2021	6.9758	2040	5.59	9/2/2021					99.8854868					
CPG 21 R20-NWT	CPGIFXBD2021-NWT	6.9758	2040	5.59	9/2/2021										
AP 21 R19	APCFXBND2021	5.2050	2048	5.61	9/10/2021					102.7241652					
AP 21 R19-NWT	APCFXBND2021-NWT	5.2050	2048	5.61	9/10/2021										
MBT 11-21	MBTLTNC2021	4.2500	2120	5.80	11/21/2021										
FLI 21 R20	FLIFXBND2021	5.4000	2133	5.84	12/4/2021	5.000000	103.8139609	3:57:11 PM	103.8155181	102.5247396	105.1249092		103.8139609	103.8139609	103.8139609
FLI 21 R20-NWT	FLIFXBND2021-NWT	5.4000	2133	5.84	12/4/2021										
RLC 02-22	RLCFXBND2022	4.8000	2214	6.06	2/23/2022					99.2196020	102.1051093				
RLC 02-22-NWT	RLCFXBND2022-NWT	4.8000	2214	6.06	2/23/2022										
SMB 22 R19	SMBFXBND2022	6.6000	2252	6.17	4/2/2022					108.3953484	110.0652416				
SMB 22 R19-NWT	SMBFXBND2022-NWT	6.6000	2252	6.17	4/2/2022										
ALI 22 R19	ALIFXBND2022	6.0000	2277	6.23	4/27/2022	0.200000	109.7818143	10:32:40 AM	109.7818143	107.5099844			109.7818143	109.7818143	109.7818143
ALI 22 R19-NWT	ALIFXBND2022-NWT	6.0000	2277	6.23	4/27/2022										
ALI 22 4.5	ALI2FXBD2022	4.5000	2279	6.24	4/29/2022	20.200000	101.9015261	2:42:44 PM	101.8995422	99.9937447			101.9015261	101.6270288	101.9015261

