





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
TEL 21 R19	TELFXBND2021	5.2250	1466	4.01	2/6/2021	4.200000	101.5428430	3:58:14 PM	101.4558962	101.3598892	104.0495972	104.4029939	101.5428430	101.3602548	101.5428430
TEL 21 R19-NWT	TELFXBND2021-NWT	5.2250	1466	4.01	2/6/2021										
TEL 21 R19-T25	TELFXBND2021-T25	5.2250	1466	4.01	2/6/2021										
TEL 21 R19-T30	TELFXBND2021-T30	5.2250	1466	4.01	2/6/2021										
ABS 21 R19	ABSFXBND2021	5.3350	1470	4.02	2/10/2021					97.6367879	104.5603013				
ABS 21 R19-NWT	ABSFXBND2021-NWT	5.3350	1470	4.02	2/10/2021										
ABS 21 R19-T25	ABSFXBND2021-T25	5.3350	1470	4.02	2/10/2021										
ABS 21 R19-T30	ABSFXBND2021-T30	5.3350	1470	4.02	2/10/2021										
ROCK 21 R19	ROCKFXBD2021	5.0932	1475	4.04	2/15/2021					99.9742599		103.5463812			
ROCK 21 R19-NWT	ROCKFXBD2021-NWT	5.0932	1475	4.04	2/15/2021						103.6787243				
ROCK 21 R19-T25	ROCKFXBD2021-T25	5.0932	1475	4.04	2/15/2021										
ROCK 21 R19-T30	ROCKFXBD2021-T30	5.0932	1475	4.04	2/15/2021										
SMPH 02-21	SMPH2FBD2021	4.5095	1485	4.07	2/25/2021					100.2931509	101.5255712				
SMPH 02-21-NWT	SMPH2FBD2021-NWT	4.5095	1485	4.07	2/25/2021										
SMPH 02-21-T25	SMPH2FBD2021-T25	4.5095	1485	4.07	2/25/2021										
SMPH 02-21-T30	SMPH2FBD2021-T30	4.5095	1485	4.07	2/25/2021										
JGS 21 R19	JGSFXBND2021	5.2442	1487	4.07	2/27/2021	135.765000	103.9580542	4:12:36 PM	103.0550299	103.6785014	104.2480370	104.5089754	103.9580542	102.7374764	103.9580542
JGS 21 R19-NWT	JGSFXBND2021-NWT	5.2442	1487	4.07	2/27/2021										
JGS 21 R19-T25	JGSFXBND2021-T25	5.2442	1487	4.07	2/27/2021										
JGS 21 R19-T30	JGSFXBND2021-T30	5.2442	1487	4.07	2/27/2021										
SLI 21 R18	SLIFXBND2021	6.7150	1510	4.13	3/22/2021					99.9606767					
SLI 21 R18-NWT	SLIFXBND2021-NWT	6.7150	1510	4.13	3/22/2021										
SLI 21 R18-T25	SLIFXBND2021-T25	6.7150	1510	4.13	3/22/2021										
SLI 21 R18-T30	SLIFXBND2021-T30	6.7150	1510	4.13	3/22/2021										
MNTC 21 R19	MNTCFXBD2021	5.0700	1519	4.16	3/31/2021					100.6538694					
MNTC 21 R19-NWT	MNTCFXBD2021-NWT	5.0700	1519	4.16	3/31/2021										
MNTC 21 R19-T25	MNTCFXBD2021-T25	5.0700	1519	4.16	3/31/2021										
MNTC 21 R19-T30	MNTCFXBD2021-T30	5.0700	1519	4.16	3/31/2021										
SMB 21 R19	SMBFXBND2021	5.5000	1521	4.16	4/2/2021	0.100000	104.9186546	2:36:54 PM	104.9186546	104.9186546	105.3094969		104.9186546	104.9186546	104.9186546
SMB 21 R19-NWT	SMBFXBND2021-NWT	5.5000	1521	4.16	4/2/2021										
SMB 21 R19-T25	SMBFXBND2021-T25	5.5000	1521	4.16	4/2/2021										
SMB 21 R19-T30	SMBFXBND2021-T30	5.5000	1521	4.16	4/2/2021										
LBP 04-21	LBPLTNC2021	3.7500	1528	4.18	4/9/2021										
VLL 21 R19	VLLFXBND2021	5.9437	1558	4.27	5/9/2021					97.0280561					
VLL 21 R19-NWT	VLLFXBND2021-NWT	5.9437	1558	4.27	5/9/2021										
VLL 21 R19-T25	VLLFXBND2021-T25	5.9437	1558	4.27	5/9/2021										
VLL 21 R19-T30	VLLFXBND2021-T30	5.9437	1558	4.27	5/9/2021										
AC 05-21	ACFXBOND2021	6.8000	1561	4.27	5/12/2021					107.2955464	110.5498157				
AC 05-21-NWT	ACFXBOND2021-NWT	6.8000	1561	4.27	5/12/2021										
AC 05-21-T25	ACFXBOND2021-T25	6.8000	1561	4.27	5/12/2021										
AC 05-21-T30	ACFXBOND2021-T30	6.8000	1561	4.27	5/12/2021										
SM 21 R19	SMICFXBD2021	5.2958	1568	4.29	5/19/2021	120.000000	103.5868546	3:28:47 PM	102.2627343	97.3561141			103.5868546	101.3169340	103.5868546
SM 21 R19-NWT	SMICFXBD2021-NWT	5.2958	1568	4.29	5/19/2021										
SM 21 R19-T25	SMICFXBD2021-T25	5.2958	1568	4.29	5/19/2021										
SM 21 R19-T30	SMICFXBD2021-T30	5.2958	1568	4.29	5/19/2021										
CHI 21 R19	CHIFXBND2021	5.3200	1586	4.34	6/6/2021					101.2295695		102.4442533			
CHI 21 R19-NWT	CHIFXBND2021-NWT	5.3200	1586	4.34	6/6/2021										
CHI 21 R19-T25	CHIFXBND2021-T25	5.3200	1586	4.34	6/6/2021										
CHI 21 R19-T30	CHIFXBND2021-T30	5.3200	1586	4.34	6/6/2021										
SMCGP 21 R19	SMCGPFBD2021	4.3458	1621	4.44	7/11/2021	30.000000	95.8579202	10:35:23 AM	95.8579202	92.6588077	100.9930975		95.8579202	95.8579202	95.8579202
SMCGP 21 R19-NWT	SMCGPFBD2021-NWT	4.3458	1621	4.44	7/11/2021										
SMCGP 21 R19-T25	SMCGPFBD2021-T25	4.3458	1621	4.44	7/11/2021										
SMCGP 21 R19-T30	SMCGPFBD2021-T30	4.3458	1621	4.44	7/11/2021										
GTAP 21 R19	GTCFXBND2021	5.1965	1648	4.51	8/7/2021					100.9917126	104.0798703				
GTAP 21 R19-NWT	GTCFXBND2021-NWT	5.1965	1648	4.51	8/7/2021										
GTAP 21 R19-T25	GTCFXBND2021-T25	5.1965	1648	4.51	8/7/2021										
GTAP 21 R19-T30	GTCFXBND2021-T30	5.1965	1648	4.51	8/7/2021										
SMPH 21 R19	SMPHFXBD2021	5.2006	1673	4.58	9/1/2021					98.7923463					
SMPH 21 R19-NWT	SMPHFXBD2021-NWT	5.2006	1673	4.58	9/1/2021										
SMPH 21 R19-T25	SMPHFXBD2021-T25	5.2006	1673	4.58	9/1/2021										
SMPH 21 R19-T30	SMPHFXBD2021-T30	5.2006	1673	4.58	9/1/2021										
CPG 21 R20	CPGIFXBD2021	6.9758	1674	4.58	9/2/2021					99.9023463					
CPG 21 R20-NWT	CPGIFXBD2021-NWT	6.9758	1674	4.58	9/2/2021										
CPG 21 R20-T25	CPGIFXBD2021-T25	6.9758	1674	4.58	9/2/2021										
CPG 21 R20-T30	CPGIFXBD2021-T30	6.9758	1674	4.58	9/2/2021										
AP 21 R19	APCFXBND2021	5.2050	1682	4.61	9/10/2021					99.8147807					
AP 21 R19-NWT	APCFXBND2021-NWT	5.2050	1682	4.61	9/10/2021										
AP 21 R19-T25	APCFXBND2021-T25	5.2050	1682	4.61	9/10/2021										
AP 21 R19-T30	APCFXBND2021-T30	5.2050	1682	4.61	9/10/2021										
PCOR 21 R19	PCORFXBD2021	4.0032	1729	4.73	10/27/2021	3.920000	99.9997887	3:03:58 PM	99.9680290	98.4162811	99.9997887	99.9041539	99.9997887	99.5847954	99.9997887
PCOR 21 R19-NWT	PCORFXBD2021-NWT	4.0032	1729	4.73	10/27/2021						99.9997887				
PCOR 21 R19-T25	PCORFXBD2021-T25	4.0032	1729	4.73	10/27/2021										
PCOR 21 R19-T30	PCORFXBD2021-T30	4.0032	1729	4.73	10/27/2021										
MBT 11-21	MBTLTNC2021	4.2500	1754	4.80	11/21/2021										
FLI 21 R20	FLIFXBND2021	5.4000	1767	4.84	12/4/2021	5.000000	104.1114217	4:08:39 PM	104.1156107	98.5277551	104.7832175		104.1114217	104.1114217	104.1114217





