

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
GLO 20 R18	GLOFXBND2020	4.8875	1047	2.87	7/17/2020					100.2314316					
GLO 20 R18-NWT	GLOFXBND2020-NWT	4.8875	1047	2.87	7/17/2020										
GLO 20 R18-T25	GLOFXBND2020-T25	4.8875	1047	2.87	7/17/2020										
GLO 20 R18-T30	GLOFXBND2020-T30	4.8875	1047	2.87	7/17/2020										
SLTC 20 R18	SLTCFXBD2020	4.9925	1083	2.97	8/22/2020					94.0211265					
SLTC 20 R18-NWT	SLTCFXBD2020-NWT	4.9925	1083	2.97	8/22/2020										
SLTC 20 R18-T25	SLTCFXBD2020-T25	4.9925	1083	2.97	8/22/2020										
SLTC 20 R18-T30	SLTCFXBD2020-T30	4.9925	1083	2.97	8/22/2020										
BDO 10-20	BDO2LINC2020	3.7500	1128	3.09	10/6/2020					95.7470847					
ALI 20 R19	ALIFXBND2020	4.6250	1132	3.10	10/10/2020					99.4970610	101.8016183				
ALI 20 R19-NWT	ALIFXBND2020-NWT	4.6250	1132	3.10	10/10/2020										
ALI 20 R19-T25	ALIFXBND2020-T25	4.6250	1132	3.10	10/10/2020										
ALI 20 R19-T30	ALIFXBND2020-T30	4.6250	1132	3.10	10/10/2020										
HOUSE 10-20	HOUSEFBD2020	6.2080	1138	3.12	10/16/2020					101.1528851	103.4638663				
HOUSE 10-20-NWT	HOUSEFBD2020-NWT	6.2080	1138	3.12	10/16/2020										
HOUSE 10-20-T25	HOUSEFBD2020-T25	6.2080	1138	3.12	10/16/2020										
HOUSE 10-20-T30	HOUSEFBD2020-T30	6.2080	1138	3.12	10/16/2020										
AEV 11-20	AEV2FXBD2020	4.4722	1159	3.17	11/6/2020					98.7487393	101.1006429				
AEV 11-20-NWT	AEV2FXBD2020-NWT	4.4722	1159	3.17	11/6/2020										
AEV 11-20-T25	AEV2FXBD2020-T25	4.4722	1159	3.17	11/6/2020										
AEV 11-20-T30	AEV2FXBD2020-T30	4.4722	1159	3.17	11/6/2020										
FLI 20 R19	FLIFXBND2020	4.8562	1161	3.18	11/8/2020					99.8703156	102.2410619				
FLI 20 R19-NWT	FLIFXBND2020-NWT	4.8562	1161	3.18	11/8/2020										
FLI 20 R19-T25	FLIFXBND2020-T25	4.8562	1161	3.18	11/8/2020										
FLI 20 R19-T30	FLIFXBND2020-T30	4.8562	1161	3.18	11/8/2020										
AEV 20 R19	AEVFXBND2020	4.4125	1174	3.21	11/21/2020					98.2648643					
AEV 20 R19-NWT	AEVFXBND2020-NWT	4.4125	1174	3.21	11/21/2020										
AEV 20 R19-T25	AEVFXBND2020-T25	4.4125	1174	3.21	11/21/2020										
AEV 20 R19-T30	AEVFXBND2020-T30	4.4125	1174	3.21	11/21/2020										
MER 20 P19	MERFXBND2020	4.3750	1195	3.27	12/12/2020					98.5105258					
MER 20 P19-NWT	MERFXBND2020-NWT	4.3750	1195	3.27	12/12/2020										
MER 20 P19-T25	MERFXBND2020-T25	4.3750	1195	3.27	12/12/2020										
MER 20 P19-T30	MERFXBND2020-T30	4.3750	1195	3.27	12/12/2020										
TEL 21 R19	TELFXBND2021	5.2250	1251	3.43	2/6/2021					100.7019625					
TEL 21 R19-NWT	TELFXBND2021-NWT	5.2250	1251	3.43	2/6/2021										
TEL 21 R19-T25	TELFXBND2021-T25	5.2250	1251	3.43	2/6/2021										
TEL 21 R19-T30	TELFXBND2021-T30	5.2250	1251	3.43	2/6/2021										
ABS 21 R19	ABSFXBND2021	5.3350	1255	3.44	2/10/2021					100.7342097	103.2858771				
ABS 21 R19-NWT	ABSFXBND2021-NWT	5.3350	1255	3.44	2/10/2021										
ABS 21 R19-T25	ABSFXBND2021-T25	5.3350	1255	3.44	2/10/2021										
ABS 21 R19-T30	ABSFXBND2021-T30	5.3350	1255	3.44	2/10/2021										
ROCK 21 R19	ROCKFXBD2021	5.0932	1260	3.45	2/15/2021					101.2433809	102.5276138				
ROCK 21 R19-NWT	ROCKFXBD2021-NWT	5.0932	1260	3.45	2/15/2021										
ROCK 21 R19-T25	ROCKFXBD2021-T25	5.0932	1260	3.45	2/15/2021										
ROCK 21 R19-T30	ROCKFXBD2021-T30	5.0932	1260	3.45	2/15/2021										
SMPH 02-21	SMPH2FBD2021	4.5095	1270	3.48	2/25/2021	29.700000	100.6239943	3:28:25 PM	99.9613379	99.8699303	100.6723428	99.8700115	100.6239943	98.2865694	100.6239943
SMPH 02-21-NWT	SMPH2FBD2021-NWT	4.5095	1270	3.48	2/25/2021										
SMPH 02-21-T25	SMPH2FBD2021-T25	4.5095	1270	3.48	2/25/2021										
SMPH 02-21-T30	SMPH2FBD2021-T30	4.5095	1270	3.48	2/25/2021										
JGS 21 R19	JGSFXBND2021	5.2442	1272	3.48	2/27/2021	1.000000	103.0211891	2:48:51 PM	103.0211891	100.6115889	103.0211891	103.0211891	103.0211891	103.0211891	103.0211891
JGS 21 R19-NWT	JGSFXBND2021-NWT	5.2442	1272	3.48	2/27/2021										
JGS 21 R19-T25	JGSFXBND2021-T25	5.2442	1272	3.48	2/27/2021										
JGS 21 R19-T30	JGSFXBND2021-T30	5.2442	1272	3.48	2/27/2021										
SLI 21 R18	SLIFXBND2021	6.7150	1295	3.55	3/22/2021					100.2804286					
SLI 21 R18-NWT	SLIFXBND2021-NWT	6.7150	1295	3.55	3/22/2021										
SLI 21 R18-T25	SLIFXBND2021-T25	6.7150	1295	3.55	3/22/2021										
SLI 21 R18-T30	SLIFXBND2021-T30	6.7150	1295	3.55	3/22/2021										
MNTC 21 R19	MNTCFXBD2021	5.0700	1304	3.57	3/31/2021					99.5850793					
MNTC 21 R19-NWT	MNTCFXBD2021-NWT	5.0700	1304	3.57	3/31/2021										
MNTC 21 R19-T25	MNTCFXBD2021-T25	5.0700	1304	3.57	3/31/2021										
MNTC 21 R19-T30	MNTCFXBD2021-T30	5.0700	1304	3.57	3/31/2021										
SMB 21 R19	SMBFXBND2021	5.5000	1306	3.58	4/2/2021					101.2886099	103.9364874				
SMB 21 R19-NWT	SMBFXBND2021-NWT	5.5000	1306	3.58	4/2/2021										
SMB 21 R19-T25	SMBFXBND2021-T25	5.5000	1306	3.58	4/2/2021										
SMB 21 R19-T30	SMBFXBND2021-T30	5.5000	1306	3.58	4/2/2021										
LBP 04-21	LBPLTNC2021	3.7500	1313	3.59	4/9/2021										
VLL 21 R19	VLLFXBND2021	5.9437	1343	3.68	5/9/2021					96.5961082					
VLL 21 R19-NWT	VLLFXBND2021-NWT	5.9437	1343	3.68	5/9/2021										
VLL 21 R19-T25	VLLFXBND2021-T25	5.9437	1343	3.68	5/9/2021										
VLL 21 R19-T30	VLLFXBND2021-T30	5.9437	1343	3.68	5/9/2021										
AC 05-21	ACFXBOND2021	6.8000	1346	3.69	5/12/2021					105.6816759	108.4842920				
AC 05-21-NWT	ACFXBOND2021-NWT	6.8000	1346	3.69	5/12/2021										
AC 05-21-T25	ACFXBOND2021-T25	6.8000	1346	3.69	5/12/2021										
AC 05-21-T30	ACFXBOND2021-T30	6.8000	1346	3.69	5/12/2021										
SM 21 R19	SMICFXBD2021	5.2958	1353	3.70	5/19/2021	0.200000	97.6799857	2:23:27 PM	97.6799857	97.6799857		97.6799857	97.6799857	97.6799857	97.6799857

