

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	1019	2.79	7/17/2020					100.7482063					
GLO 20 R18-NWT	GLOFXBND2020-NWT	4.8875	1019	2.79	7/17/2020										
GLO 20 R18-T25	GLOFXBND2020-T25	4.8875	1019	2.79	7/17/2020										
GLO 20 R18-T30	GLOFXBND2020-T30	4.8875	1019	2.79	7/17/2020										
SLTC 20 R18	SLTCFXBD2020	4.9925	1055	2.89	8/22/2020					93.9111611					
SLTC 20 R18-NWT	SLTCFXBD2020-NWT	4.9925	1055	2.89	8/22/2020										
SLTC 20 R18-T25	SLTCFXBD2020-T25	4.9925	1055	2.89	8/22/2020										
SLTC 20 R18-T30	SLTCFXBD2020-T30	4.9925	1055	2.89	8/22/2020										
BDO 10-20	BDO2L TNC2020	3.7500	1100	3.01	10/6/2020					95.8470867					
ALI 20 R19	ALIFXBND2020	4.6250	1104	3.02	10/10/2020	3.000000	100.7699195	3:44:08 PM	100.7699195	100.3484610	103.1990321	100.7699195	100.7699195	100.7699195	
ALI 20 R19-NWT	ALIFXBND2020-NWT	4.6250	1104	3.02	10/10/2020										
ALI 20 R19-T25	ALIFXBND2020-T25	4.6250	1104	3.02	10/10/2020										
ALI 20 R19-T30	ALIFXBND2020-T30	4.6250	1104	3.02	10/10/2020										
HOUSE 10-20	HOUSEFBD2020	6.2080	1110	3.04	10/16/2020					101.9675405	103.3848662				
HOUSE 10-20-NWT	HOUSEFBD2020-NWT	6.2080	1110	3.04	10/16/2020										
HOUSE 10-20-T25	HOUSEFBD2020-T25	6.2080	1110	3.04	10/16/2020										
HOUSE 10-20-T30	HOUSEFBD2020-T30	6.2080	1110	3.04	10/16/2020										
AEV 11-20	AEV2FXBD2020	4.4722	1131	3.10	11/6/2020					99.3459680	101.3666606				
AEV 11-20-NWT	AEV2FXBD2020-NWT	4.4722	1131	3.10	11/6/2020										
AEV 11-20-T25	AEV2FXBD2020-T25	4.4722	1131	3.10	11/6/2020										
AEV 11-20-T30	AEV2FXBD2020-T30	4.4722	1131	3.10	11/6/2020										
FLI 20 R19	FLIFXBND2020	4.8562	1133	3.10	11/8/2020					100.4464536	102.4831550				
FLI 20 R19-NWT	FLIFXBND2020-NWT	4.8562	1133	3.10	11/8/2020										
FLI 20 R19-T25	FLIFXBND2020-T25	4.8562	1133	3.10	11/8/2020										
FLI 20 R19-T30	FLIFXBND2020-T30	4.8562	1133	3.10	11/8/2020										
AEV 20 R19	AEVFXBND2020	4.4125	1146	3.14	11/21/2020					99.4537672	101.2087639				
AEV 20 R19-NWT	AEVFXBND2020-NWT	4.4125	1146	3.14	11/21/2020										
AEV 20 R19-T25	AEVFXBND2020-T25	4.4125	1146	3.14	11/21/2020										
AEV 20 R19-T30	AEVFXBND2020-T30	4.4125	1146	3.14	11/21/2020										
MER 20 P19	MERFXBND2020	4.3750	1167	3.20	12/12/2020					98.5426435					
MER 20 P19-NWT	MERFXBND2020-NWT	4.3750	1167	3.20	12/12/2020										
MER 20 P19-T25	MERFXBND2020-T25	4.3750	1167	3.20	12/12/2020										
MER 20 P19-T30	MERFXBND2020-T30	4.3750	1167	3.20	12/12/2020										
TEL 21 R19	TELFXBND2021	5.2250	1223	3.35	2/6/2021					101.9254392					
TEL 21 R19-NWT	TELFXBND2021-NWT	5.2250	1223	3.35	2/6/2021										
TEL 21 R19-T25	TELFXBND2021-T25	5.2250	1223	3.35	2/6/2021										
TEL 21 R19-T30	TELFXBND2021-T30	5.2250	1223	3.35	2/6/2021										
ABS 21 R19	ABSFXBND2021	5.3350	1227	3.36	2/10/2021					96.2175197	103.5334031				
ABS 21 R19-NWT	ABSFXBND2021-NWT	5.3350	1227	3.36	2/10/2021										
ABS 21 R19-T25	ABSFXBND2021-T25	5.3350	1227	3.36	2/10/2021										
ABS 21 R19-T30	ABSFXBND2021-T30	5.3350	1227	3.36	2/10/2021										
ROCK 21 R19	ROCKFXBD2021	5.0932	1232	3.37	2/15/2021	35.873000	100.9039019	3:57:29 PM	100.8714681	100.4399521	102.7910498	100.9045849	100.9052697	100.8418140	
ROCK 21 R19-NWT	ROCKFXBD2021-NWT	5.0932	1232	3.37	2/15/2021										
ROCK 21 R19-T25	ROCKFXBD2021-T25	5.0932	1232	3.37	2/15/2021										
ROCK 21 R19-T30	ROCKFXBD2021-T30	5.0932	1232	3.37	2/15/2021										
SMPH 02-21	SMPH2FBD2021	4.5095	1242	3.40	2/25/2021	5.600000	100.4997209	3:39:58 PM	100.9229104	100.4997209	100.9736931	100.9736931	100.9736931	100.4997209	
SMPH 02-21-NWT	SMPH2FBD2021-NWT	4.5095	1242	3.40	2/25/2021										
SMPH 02-21-T25	SMPH2FBD2021-T25	4.5095	1242	3.40	2/25/2021										
SMPH 02-21-T30	SMPH2FBD2021-T30	4.5095	1242	3.40	2/25/2021										
JGS 21 R19	JGSFXBND2021	5.2442	1244	3.41	2/27/2021					100.5951342	103.2747753				
JGS 21 R19-NWT	JGSFXBND2021-NWT	5.2442	1244	3.41	2/27/2021										
JGS 21 R19-T25	JGSFXBND2021-T25	5.2442	1244	3.41	2/27/2021										
JGS 21 R19-T30	JGSFXBND2021-T30	5.2442	1244	3.41	2/27/2021										
SLI 21 R18	SLIFXBND2021	6.7150	1267	3.47	3/22/2021					100.2757672					
SLI 21 R18-NWT	SLIFXBND2021-NWT	6.7150	1267	3.47	3/22/2021										
SLI 21 R18-T25	SLIFXBND2021-T25	6.7150	1267	3.47	3/22/2021										
SLI 21 R18-T30	SLIFXBND2021-T30	6.7150	1267	3.47	3/22/2021										
MNTC 21 R19	MNTCFXBD2021	5.0700	1276	3.49	3/31/2021					99.5947937					
MNTC 21 R19-NWT	MNTCFXBD2021-NWT	5.0700	1276	3.49	3/31/2021										
MNTC 21 R19-T25	MNTCFXBD2021-T25	5.0700	1276	3.49	3/31/2021										
MNTC 21 R19-T30	MNTCFXBD2021-T30	5.0700	1276	3.49	3/31/2021										
SMB 21 R19	SMBFXBND2021	5.5000	1278	3.50	4/2/2021					96.9140000					
SMB 21 R19-NWT	SMBFXBND2021-NWT	5.5000	1278	3.50	4/2/2021										
SMB 21 R19-T25	SMBFXBND2021-T25	5.5000	1278	3.50	4/2/2021										
SMB 21 R19-T30	SMBFXBND2021-T30	5.5000	1278	3.50	4/2/2021										
LBP 04-21	LBPLTNC2021	3.7500	1285	3.52	4/9/2021										
VLL 21 R19	VLLFXBND2021	5.9437	1315	3.60	5/9/2021					96.3494107					
VLL 21 R19-NWT	VLLFXBND2021-NWT	5.9437	1315	3.60	5/9/2021										
VLL 21 R19-T25	VLLFXBND2021-T25	5.9437	1315	3.60	5/9/2021										
VLL 21 R19-T30	VLLFXBND2021-T30	5.9437	1315	3.60	5/9/2021										
AC 05-21	ACFXBOND2021	6.8000	1318	3.61	5/12/2021					108.3182722	108.6672986				
AC 05-21-NWT	ACFXBOND2021-NWT	6.8000	1318	3.61	5/12/2021										
AC 05-21-T25	ACFXBOND2021-T25	6.8000	1318	3.61	5/12/2021										
AC 05-21-T30	ACFXBOND2021-T30	6.8000	1318	3.61	5/12/2021										
SM 21 R19	SMICFXBD2021	5.2958	1325	3.63	5/19/2021					100.9647408					

