

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
SLTC 20 R18	SLTCFXBD2020	4.9925	995	2.72	8/22/2020					97.4837422					
SLTC 20 R18-NWT	SLTCFXBD2020-NWT	4.9925	995	2.72	8/22/2020										
SLTC 20 R18-T25	SLTCFXBD2020-T25	4.9925	995	2.72	8/22/2020										
SLTC 20 R18-T30	SLTCFXBD2020-T30	4.9925	995	2.72	8/22/2020										
BDO 10-20	BDO2LINC2020	3.7500	1040	2.85	10/6/2020					92.9025158					
ALI 20 R19	ALIFXBND2020	4.6250	1044	2.86	10/10/2020					100.3265673	102.7563919				
ALI 20 R19-NWT	ALIFXBND2020-NWT	4.6250	1044	2.86	10/10/2020										
ALI 20 R19-T25	ALIFXBND2020-T25	4.6250	1044	2.86	10/10/2020										
ALI 20 R19-T30	ALIFXBND2020-T30	4.6250	1044	2.86	10/10/2020										
HOUSE 10-20	HOUSEFBD2020	6.2080	1050	2.87	10/16/2020					101.8682311	102.5385200				
HOUSE 10-20-NWT	HOUSEFBD2020-NWT	6.2080	1050	2.87	10/16/2020										
HOUSE 10-20-T25	HOUSEFBD2020-T25	6.2080	1050	2.87	10/16/2020										
HOUSE 10-20-T30	HOUSEFBD2020-T30	6.2080	1050	2.87	10/16/2020										
AEV 11-20	AEV2FXBD2020	4.4722	1071	2.93	11/6/2020	12.000000	99.6784575	3:17:14 PM	99.6955950	99.6502090	101.2985503	99.7860983	99.7860983	99.6784575	99.6784575
AEV 11-20-NWT	AEV2FXBD2020-NWT	4.4722	1071	2.93	11/6/2020										
AEV 11-20-T25	AEV2FXBD2020-T25	4.4722	1071	2.93	11/6/2020										
AEV 11-20-T30	AEV2FXBD2020-T30	4.4722	1071	2.93	11/6/2020										
FLI 20 R19	FLIFXBND2020	4.8562	1073	2.94	11/8/2020	3.000000	101.3818917	11:32:04 AM	101.3869494	100.6985740	102.3596359	101.3818917	101.3818917	101.3818917	101.3818917
FLI 20 R19-NWT	FLIFXBND2020-NWT	4.8562	1073	2.94	11/8/2020										
FLI 20 R19-T25	FLIFXBND2020-T25	4.8562	1073	2.94	11/8/2020										
FLI 20 R19-T30	FLIFXBND2020-T30	4.8562	1073	2.94	11/8/2020										
AEV 20 R19	AEVFXBND2020	4.4125	1086	2.97	11/21/2020					99.4812797	101.1500147				
AEV 20 R19-NWT	AEVFXBND2020-NWT	4.4125	1086	2.97	11/21/2020										
AEV 20 R19-T25	AEVFXBND2020-T25	4.4125	1086	2.97	11/21/2020										
AEV 20 R19-T30	AEVFXBND2020-T30	4.4125	1086	2.97	11/21/2020										
MER 20 P19	MERFXBND2020	4.3750	1107	3.03	12/12/2020	1.000000	98.6263330	2:09:49 PM	98.6263330	98.6124324		98.6263330	98.6263330	98.6263330	98.6263330
MER 20 P19-NWT	MERFXBND2020-NWT	4.3750	1107	3.03	12/12/2020										
MER 20 P19-T25	MERFXBND2020-T25	4.3750	1107	3.03	12/12/2020										
MER 20 P19-T30	MERFXBND2020-T30	4.3750	1107	3.03	12/12/2020										
TEL 21 R19	TELFXBND2021	5.2250	1163	3.18	2/6/2021	11.000000	100.8766032	2:34:58 PM	102.2930863	100.6562114		102.4266734	102.4266734	100.8766032	100.8766032
TEL 21 R19-NWT	TELFXBND2021-NWT	5.2250	1163	3.18	2/6/2021										
TEL 21 R19-T25	TELFXBND2021-T25	5.2250	1163	3.18	2/6/2021										
TEL 21 R19-T30	TELFXBND2021-T30	5.2250	1163	3.18	2/6/2021										
ABS 21 R19	ABSFXBND2021	5.3350	1167	3.20	2/10/2021					100.1005829	103.0700698				
ABS 21 R19-NWT	ABSFXBND2021-NWT	5.3350	1167	3.20	2/10/2021										
ABS 21 R19-T25	ABSFXBND2021-T25	5.3350	1167	3.20	2/10/2021										
ABS 21 R19-T30	ABSFXBND2021-T30	5.3350	1167	3.20	2/10/2021										
ROCK 21 R19	ROCKFXBD2021	5.0932	1172	3.21	2/15/2021	2.790000	101.3117522	3:54:55 PM	101.3117522	100.7168767	102.6648047	101.3117522	101.3117522	101.3117522	101.3117522
ROCK 21 R19-NWT	ROCKFXBD2021-NWT	5.0932	1172	3.21	2/15/2021										
ROCK 21 R19-T25	ROCKFXBD2021-T25	5.0932	1172	3.21	2/15/2021										
ROCK 21 R19-T30	ROCKFXBD2021-T30	5.0932	1172	3.21	2/15/2021										
SMPH 02-21	SMPH2FBD2021	4.5095	1182	3.24	2/25/2021	5.000000	99.7595214	3:33:44 PM	99.7589886	98.5435418	100.9308200	99.7595214	99.7595214	99.7595214	99.7595214
SMPH 02-21-NWT	SMPH2FBD2021-NWT	4.5095	1182	3.24	2/25/2021										
SMPH 02-21-T25	SMPH2FBD2021-T25	4.5095	1182	3.24	2/25/2021										
SMPH 02-21-T30	SMPH2FBD2021-T30	4.5095	1182	3.24	2/25/2021										
JGS 21 R19	JGSFXBND2021	5.2442	1184	3.24	2/27/2021	12.000000	102.0549368	2:15:33 PM	102.0614886	100.7138565	103.1247092	102.0549368	102.0549368	102.0549368	102.0549368
JGS 21 R19-NWT	JGSFXBND2021-NWT	5.2442	1184	3.24	2/27/2021										
JGS 21 R19-T25	JGSFXBND2021-T25	5.2442	1184	3.24	2/27/2021										
JGS 21 R19-T30	JGSFXBND2021-T30	5.2442	1184	3.24	2/27/2021										
SLI 21 R18	SLIFXBND2021	6.7150	1207	3.30	3/22/2021					100.0416824					
SLI 21 R18-NWT	SLIFXBND2021-NWT	6.7150	1207	3.30	3/22/2021										
SLI 21 R18-T25	SLIFXBND2021-T25	6.7150	1207	3.30	3/22/2021										
SLI 21 R18-T30	SLIFXBND2021-T30	6.7150	1207	3.30	3/22/2021										
MNTC 21 R19	MNTCFXBD2021	5.0700	1216	3.33	3/31/2021					99.4514568					
MNTC 21 R19-NWT	MNTCFXBD2021-NWT	5.0700	1216	3.33	3/31/2021										
MNTC 21 R19-T25	MNTCFXBD2021-T25	5.0700	1216	3.33	3/31/2021										
MNTC 21 R19-T30	MNTCFXBD2021-T30	5.0700	1216	3.33	3/31/2021										
SMB 21 R19	SMBFXBND2021	5.5000	1218	3.33	4/2/2021					101.5115116	104.0014571				
SMB 21 R19-NWT	SMBFXBND2021-NWT	5.5000	1218	3.33	4/2/2021										
SMB 21 R19-T25	SMBFXBND2021-T25	5.5000	1218	3.33	4/2/2021										
SMB 21 R19-T30	SMBFXBND2021-T30	5.5000	1218	3.33	4/2/2021										
LBP 04-21	LBPLTNC2021	3.7500	1225	3.35	4/9/2021										
VLL 21 R19	VLLFXBND2021	5.9437	1255	3.44	5/9/2021					93.5813193					
VLL 21 R19-NWT	VLLFXBND2021-NWT	5.9437	1255	3.44	5/9/2021										
VLL 21 R19-T25	VLLFXBND2021-T25	5.9437	1255	3.44	5/9/2021										
VLL 21 R19-T30	VLLFXBND2021-T30	5.9437	1255	3.44	5/9/2021										
AC 05-21	ACFXBOND2021	6.8000	1258	3.44	5/12/2021					105.6655480	108.3022375				
AC 05-21-NWT	ACFXBOND2021-NWT	6.8000	1258	3.44	5/12/2021										
AC 05-21-T25	ACFXBOND2021-T25	6.8000	1258	3.44	5/12/2021										
AC 05-21-T30	ACFXBOND2021-T30	6.8000	1258	3.44	5/12/2021										
SM 21 R19	SMICFXBD2021	5.2958	1265	3.46	5/19/2021	10.000000	102.5182967	2:14:06 PM	102.5263441	99.3611838		102.5182967	102.5182967	102.5182967	102.5182967
SM 21 R19-NWT	SMICFXBD2021-NWT	5.2958	1265	3.46	5/19/2021										
SM 21 R19-T25	SMICFXBD2021-T25	5.2958	1265	3.46	5/19/2021										
SM 21 R19-T30	SMICFXBD2021-T30	5.2958	1265	3.46	5/19/2021										
CHI 21 R19	CHIFXBND2021	5.3200	1283	3.51	6/6/2021					101.0187039					

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FLI 22 R20	FLIFXBND2022	5.3567	1723	4.72	8/20/2022					99.4069283					
FLI 22 R20-NWT	FLIFXBND2022-NWT	5.3567	1723	4.72	8/20/2022										
FLI 22 R20-T25	FLIFXBND2022-T25	5.3567	1723	4.72	8/20/2022										
FLI 22 R20-T30	FLIFXBND2022-T30	5.3567	1723	4.72	8/20/2022										
EW 09-22	EWBLTNC2022	4.0000	1755	4.80	9/21/2022										
PNB 10-22	PNB2LTNC2022	3.7500	1791	4.90	10/27/2022										
CHIB 12-22	CHIB2LTNC2022	3.6500	1827	5.00	12/2/2022										
RBANK 12-22	RBANKLTNC2022	4.1250	1841	5.04	12/16/2022										
CPI 01-23 R20	CPIFXBND2023	5.0496	1863	5.10	1/7/2023					99.9963101					
CPI 01-23 R20-NWT	CPIFXBND2023-NWT	5.0496	1863	5.10	1/7/2023										
CPI 01-23 R20-T25	CPIFXBND2023-T25	5.0496	1863	5.10	1/7/2023										
CPI 01-23 R20-T30	CPIFXBND2023-T30	5.0496	1863	5.10	1/7/2023										
RCB 02-23	RCBLTNC2023	3.7500	1898	5.20	2/11/2023										
BDO 02-23	BDOLTNC2023	3.6250	1905	5.22	2/18/2023										
GTCAP 23 R20	GTCFXBND2023	5.0937	1914	5.24	2/27/2023					91.6990586					
GTCAP 23 R20-NWT	GTCFXBND2023-NWT	5.0937	1914	5.24	2/27/2023										
GTCAP 23 R20-T25	GTCFXBND2023-T25	5.0937	1914	5.24	2/27/2023										
GTCAP 23 R20-T30	GTCFXBND2023-T30	5.0937	1914	5.24	2/27/2023										
PNB 04-23	PNBLTNC2023	3.8750	1972	5.40	4/26/2023										
EDC 23 R19	EDCFXBND2023	4.7312	1979	5.42	5/3/2023					89.9024351					
EDC 23 R19-NWT	EDCFXBND2023-NWT	4.7312	1979	5.42	5/3/2023										
EDC 23 R19-T25	EDCFXBND2023-T25	4.7312	1979	5.42	5/3/2023										
EDC 23 R19-T30	EDCFXBND2023-T30	4.7312	1979	5.42	5/3/2023										
SECB 05-23	SECBLTNC2023	3.8750	1984	5.43	5/8/2023										
BPI 05-23	BPILTNC2023	3.7500	2000	5.48	5/24/2023										
AC 23 R22	ACFXBND2023	3.9200	2044	5.60	7/7/2023					93.5816165					
AC 23 R22-NWT	ACFXBND2023-NWT	3.9200	2044	5.60	7/7/2023										
AC 23 R22-T25	ACFXBND2023-T25	3.9200	2044	5.60	7/7/2023										
AC 23 R22-T30	ACFXBND2023-T30	3.9200	2044	5.60	7/7/2023										
SMCGP 23 R21	SMCGPFBD2023	4.7575	2048	5.61	7/11/2023					96.4341582					
SMCGP 23 R21-NWT	SMCGPFBD2023-NWT	4.7575	2048	5.61	7/11/2023										
SMCGP 23 R21-T25	SMCGPFBD2023-T25	4.7575	2048	5.61	7/11/2023										
SMCGP 23 R21-T30	SMCGPFBD2023-T30	4.7575	2048	5.61	7/11/2023										
GLO 23 R20	GLOFXBND2023	5.2792	2054	5.62	7/17/2023	7.750000	100.8686863	3:49:58 PM	100.8697994	97.7477174		100.8686863	100.8686863	100.8686863	100.8686863
GLO 23 R20-NWT	GLOFXBND2023-NWT	5.2792	2054	5.62	7/17/2023										
GLO 23 R20-T25	GLOFXBND2023-T25	5.2792	2054	5.62	7/17/2023										
GLO 23 R20-T30	GLOFXBND2023-T30	5.2792	2054	5.62	7/17/2023										
MBT 09-23	MBTLTNC2023	3.5000	2118	5.80	9/19/2023										
ALI 23 R22	ALIFXBND2023	3.8915	2136	5.85	10/7/2023					93.2275376					
ALI 23 R22-NWT	ALIFXBND2023-NWT	3.8915	2136	5.85	10/7/2023										
ALI 23 R22-T25	ALIFXBND2023-T25	3.8915	2136	5.85	10/7/2023										
ALI 23 R22-T30	ALIFXBND2023-T30	3.8915	2136	5.85	10/7/2023										
PCOR 23 R21	PCORFXBD2023	4.5219	2156	5.90	10/27/2023					86.1105528					
PCOR 23 R21-NWT	PCORFXBD2023-NWT	4.5219	2156	5.90	10/27/2023										
PCOR 23 R21-T25	PCORFXBD2023-T25	4.5219	2156	5.90	10/27/2023										
PCOR 23 R21-T30	PCORFXBD2023-T30	4.5219	2156	5.90	10/27/2023										
FLI 23 R20	FLIFXBND2023	5.4333	2168	5.94	11/8/2023					99.1612520					
FLI 23 R20-NWT	FLIFXBND2023-NWT	5.4333	2168	5.94	11/8/2023										
FLI 23 R20-T25	FLIFXBND2023-T25	5.4333	2168	5.94	11/8/2023										
FLI 23 R20-T30	FLIFXBND2023-T30	5.4333	2168	5.94	11/8/2023										
AEV 23 R20	AEVFXBND2023	4.6188	2181	5.97	11/21/2023					95.5393248					
AEV 23 R20-NWT	AEVFXBND2023-NWT	4.6188	2181	5.97	11/21/2023										
AEV 23 R20-T25	AEVFXBND2023-T25	4.6188	2181	5.97	11/21/2023										
AEV 23 R20-T30	AEVFXBND2023-T30	4.6188	2181	5.97	11/21/2023										
SM 23 R21	SMICFXBD2023	5.1590	2199	6.02	12/9/2023					99.5338979					
SM 23 R21-NWT	SMICFXBD2023-NWT	5.1590	2199	6.02	12/9/2023										
SM 23 R21-T25	SMICFXBD2023-T25	5.1590	2199	6.02	12/9/2023										
SM 23 R21-T30	SMICFXBD2023-T30	5.1590	2199	6.02	12/9/2023										
FDC 24 R21	FDCFXBND2024	6.1458	2245	6.15	1/24/2024					103.0826442					
FDC 24 R21-NWT	FDCFXBND2024-NWT	6.1458	2245	6.15	1/24/2024										
FDC 24 R21-T25	FDCFXBND2024-T25	6.1458	2245	6.15	1/24/2024										
FDC 24 R21-T30	FDCFXBND2024-T30	6.1458	2245	6.15	1/24/2024										
ALI 24 R20	ALIFXBND2024	5.0000	2251	6.16	1/30/2024	1.000000	100.9169601	3:22:05 PM	100.9169601	99.4698020		100.9169601	100.9169601	100.9169601	100.9169601
ALI 24 R20-NWT	ALIFXBND2024-NWT	5.0000	2251	6.16	1/30/2024										
ALI 24 R20-T25	ALIFXBND2024-T25	5.0000	2251	6.16	1/30/2024										
ALI 24 R20-T30	ALIFXBND2024-T30	5.0000	2251	6.16	1/30/2024										
TEL 24 R21	TELFXBND2024	5.2813	2258	6.18	2/6/2024					100.1625661					
TEL 24 R21-NWT	TELFXBND2024-NWT	5.2813	2258	6.18	2/6/2024										
TEL 24 R21-T25	TELFXBND2024-T25	5.2813	2258	6.18	2/6/2024										
TEL 24 R21-T30	TELFXBND2024-T30	5.2813	2258	6.18	2/6/2024										
JGS 24 R20	JGSFXBND2024	5.3000	2279	6.24	2/27/2024					99.4674451					
JGS 24 R20-NWT	JGSFXBND2024-NWT	5.3000	2279	6.24	2/27/2024										
JGS 24 R20-T25	JGSFXBND2024-T25	5.3000	2279	6.24	2/27/2024										
JGS 24 R20-T30	JGSFXBND2024-T30	5.3000	2279	6.24	2/27/2024										
SMC 24 R22	SMCFXBND2024	5.2840	2282	6.25	3/1/2024					95.0336873					

