



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
BDO 10-20	BDO2LTCN2020	3.7500	1007	2.76	10/6/2020					93.1064597					
ALI 20 R19	ALIFXBND2020	4.6250	1011	2.77	10/10/2020					99.1614395					
ALI 20 R19-NWT	ALIFXBND2020-NWT	4.6250	1011	2.77	10/10/2020										
ALI 20 R19-T25	ALIFXBND2020-T25	4.6250	1011	2.77	10/10/2020										
ALI 20 R19-T30	ALIFXBND2020-T30	4.6250	1011	2.77	10/10/2020										
HOUSE 10-20	HOUSEFBD2020	6.2080	1017	2.78	10/16/2020					102.7284562					
HOUSE 10-20-NWT	HOUSEFBD2020-NWT	6.2080	1017	2.78	10/16/2020										
HOUSE 10-20-T25	HOUSEFBD2020-T25	6.2080	1017	2.78	10/16/2020										
HOUSE 10-20-T30	HOUSEFBD2020-T30	6.2080	1017	2.78	10/16/2020										
AEV 11-20	AEV2FXBD2020	4.4722	1038	2.84	11/6/2020					98.6083020					
AEV 11-20-NWT	AEV2FXBD2020-NWT	4.4722	1038	2.84	11/6/2020										
AEV 11-20-T25	AEV2FXBD2020-T25	4.4722	1038	2.84	11/6/2020										
AEV 11-20-T30	AEV2FXBD2020-T30	4.4722	1038	2.84	11/6/2020										
FLI 20 R19	FLIFXBND2020	4.8562	1040	2.85	11/8/2020					100.4123084					
FLI 20 R19-NWT	FLIFXBND2020-NWT	4.8562	1040	2.85	11/8/2020										
FLI 20 R19-T25	FLIFXBND2020-T25	4.8562	1040	2.85	11/8/2020										
FLI 20 R19-T30	FLIFXBND2020-T30	4.8562	1040	2.85	11/8/2020										
AEV 20 R19	AEVFXBND2020	4.4125	1053	2.88	11/21/2020					98.4298746					
AEV 20 R19-NWT	AEVFXBND2020-NWT	4.4125	1053	2.88	11/21/2020										
AEV 20 R19-T25	AEVFXBND2020-T25	4.4125	1053	2.88	11/21/2020										
AEV 20 R19-T30	AEVFXBND2020-T30	4.4125	1053	2.88	11/21/2020										
MER 20 P19	MERFXBND2020	4.3750	1074	2.94	12/12/2020	0.100000	98.5687058	9:54:10 AM	98.5687058	98.5687058	98.5687058	98.5687058	98.5687058	98.5687058	98.5687058
MER 20 P19-NWT	MERFXBND2020-NWT	4.3750	1074	2.94	12/12/2020										
MER 20 P19-T25	MERFXBND2020-T25	4.3750	1074	2.94	12/12/2020										
MER 20 P19-T30	MERFXBND2020-T30	4.3750	1074	2.94	12/12/2020										
TEL 21 R19	TELFXBND2021	5.2250	1130	3.09	2/6/2021	13.340000	101.9315913	3:16:46 PM	101.6103403	101.5007502	100.6389445	101.9315913	100.6389445	101.9315913	101.9315913
TEL 21 R19-NWT	TELFXBND2021-NWT	5.2250	1130	3.09	2/6/2021										
TEL 21 R19-T25	TELFXBND2021-T25	5.2250	1130	3.09	2/6/2021										
TEL 21 R19-T30	TELFXBND2021-T30	5.2250	1130	3.09	2/6/2021										
ABS 21 R19	ABSFXBND2021	5.3350	1134	3.10	2/10/2021	1.000000	102.4036885	11:53:39 AM	102.4036885	93.7884547	102.4036885	102.4036885	102.4036885	102.4036885	102.4036885
ABS 21 R19-NWT	ABSFXBND2021-NWT	5.3350	1134	3.10	2/10/2021										
ABS 21 R19-T25	ABSFXBND2021-T25	5.3350	1134	3.10	2/10/2021										
ABS 21 R19-T30	ABSFXBND2021-T30	5.3350	1134	3.10	2/10/2021										
ROCK 21 R19	ROCKFXBD2021	5.0932	1139	3.12	2/15/2021	1.000000	100.3373448	11:19:47 AM	100.3373449	100.8421626	98.3264027	100.3373448	100.3373448	100.3373448	100.3373448
ROCK 21 R19-NWT	ROCKFXBD2021-NWT	5.0932	1139	3.12	2/15/2021										
ROCK 21 R19-T25	ROCKFXBD2021-T25	5.0932	1139	3.12	2/15/2021										
ROCK 21 R19-T30	ROCKFXBD2021-T30	5.0932	1139	3.12	2/15/2021										
SMPH 02-21	SMPH2FBD2021	4.5095	1149	3.15	2/25/2021					99.6622126					
SMPH 02-21-NWT	SMPH2FBD2021-NWT	4.5095	1149	3.15	2/25/2021										
SMPH 02-21-T25	SMPH2FBD2021-T25	4.5095	1149	3.15	2/25/2021										
SMPH 02-21-T30	SMPH2FBD2021-T30	4.5095	1149	3.15	2/25/2021										
JGS 21 R19	JGSFXBND2021	5.2442	1151	3.15	2/27/2021					100.2637035					
JGS 21 R19-NWT	JGSFXBND2021-NWT	5.2442	1151	3.15	2/27/2021										
JGS 21 R19-T25	JGSFXBND2021-T25	5.2442	1151	3.15	2/27/2021										
JGS 21 R19-T30	JGSFXBND2021-T30	5.2442	1151	3.15	2/27/2021										
SLI 21 R18	SLIFXBND2021	6.7150	1174	3.21	3/22/2021					99.8979756					
SLI 21 R18-NWT	SLIFXBND2021-NWT	6.7150	1174	3.21	3/22/2021										
SLI 21 R18-T25	SLIFXBND2021-T25	6.7150	1174	3.21	3/22/2021										
SLI 21 R18-T30	SLIFXBND2021-T30	6.7150	1174	3.21	3/22/2021										
MNTC 21 R19	MNTCFXBD2021	5.0700	1183	3.24	3/31/2021	10.000000	100.9542659	2:37:16 PM	100.9559338	100.5064381	100.9542659	100.9542659	100.9542659	100.9542659	100.9542659
MNTC 21 R19-NWT	MNTCFXBD2021-NWT	5.0700	1183	3.24	3/31/2021										
MNTC 21 R19-T25	MNTCFXBD2021-T25	5.0700	1183	3.24	3/31/2021										
MNTC 21 R19-T30	MNTCFXBD2021-T30	5.0700	1183	3.24	3/31/2021										
SMB 21 R19	SMBFXBND2021	5.5000	1185	3.24	4/2/2021					101.6228906					
SMB 21 R19-NWT	SMBFXBND2021-NWT	5.5000	1185	3.24	4/2/2021										
SMB 21 R19-T25	SMBFXBND2021-T25	5.5000	1185	3.24	4/2/2021										
SMB 21 R19-T30	SMBFXBND2021-T30	5.5000	1185	3.24	4/2/2021										
LBP 04-21	LBPLTNCN2021	3.7500	1192	3.26	4/9/2021										
VLL 21 R19	VLLFXBND2021	5.9437	1222	3.35	5/9/2021					93.7250259					
VLL 21 R19-NWT	VLLFXBND2021-NWT	5.9437	1222	3.35	5/9/2021										
VLL 21 R19-T25	VLLFXBND2021-T25	5.9437	1222	3.35	5/9/2021										
VLL 21 R19-T30	VLLFXBND2021-T30	5.9437	1222	3.35	5/9/2021										
AC 05-21	ACFXBOND2021	6.8000	1225	3.35	5/12/2021	0.100000	105.0560920	9:52:16 AM	105.0560920	105.0560920	105.0560920	105.0560920	105.0560920	105.0560920	105.0560920
AC 05-21-NWT	ACFXBOND2021-NWT	6.8000	1225	3.35	5/12/2021										
AC 05-21-T25	ACFXBOND2021-T25	6.8000	1225	3.35	5/12/2021										
AC 05-21-T30	ACFXBOND2021-T30	6.8000	1225	3.35	5/12/2021										
SM 21 R19	SMICFXBD2021	5.2958	1232	3.37	5/19/2021					100.7485204					
SM 21 R19-NWT	SMICFXBD2021-NWT	5.2958	1232	3.37	5/19/2021										
SM 21 R19-T25	SMICFXBD2021-T25	5.2958	1232	3.37	5/19/2021										
SM 21 R19-T30	SMICFXBD2021-T30	5.2958	1232	3.37	5/19/2021										
CHI 21 R19	CHIFXBND2021	5.3200	1250	3.42	6/6/2021					100.6791624					
CHI 21 R19-NWT	CHIFXBND2021-NWT	5.3200	1250	3.42	6/6/2021										
CHI 21 R19-T25	CHIFXBND2021-T25	5.3200	1250	3.42	6/6/2021										
CHI 21 R19-T30	CHIFXBND2021-T30	5.3200	1250	3.42	6/6/2021										
SMCGP 21 R19	SMCGPFBND2021	4.3458	1285	3.52	7/11/2021					96.6385891					



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EW 09-22	EWBLTNC2022	4.0000	1722	4.71	9/21/2022										
PNB 10-22	PNB2LTNC2022	3.7500	1758	4.81	10/27/2022										
CHIB 12-22	CHIB2LTNC2022	3.6500	1794	4.91	12/2/2022										
RBANK 12-22	RBANKLTNC2022	4.1250	1808	4.95	12/16/2022										
SMCGP 22 R20	SMCGPFBD2022	5.3750	1814	4.97	12/22/2022					98.8147109	99.5009578				
SMCGP 22 R20-NWT	SMCGPFBD2022-NWT	5.3750	1814	4.97	12/22/2022										
SMCGP 22 R20-T25	SMCGPFBD2022-T25	5.3750	1814	4.97	12/22/2022										
SMCGP 22 R20-T30	SMCGPFBD2022-T30	5.3750	1814	4.97	12/22/2022										
CPI 01-23 R20	CPIFXBND2023	5.0496	1830	5.01	1/7/2023	1.000000	100.2183250	11:24:53 AM	100.2183250	100.1080447		99.5231184	100.2183250	100.2183250	100.2183250
CPI 01-23 R20-NWT	CPIFXBND2023-NWT	5.0496	1830	5.01	1/7/2023										
CPI 01-23 R20-T25	CPIFXBND2023-T25	5.0496	1830	5.01	1/7/2023										
CPI 01-23 R20-T30	CPIFXBND2023-T30	5.0496	1830	5.01	1/7/2023										
RCB 02-23	RCBLTNC2023	3.7500	1865	5.11	2/11/2023										
BDO 02-23	BDOLTNC2023	3.6250	1872	5.13	2/18/2023										
GTCAP 23 R20	GTFCXBND2023	5.0937	1881	5.15	2/27/2023										
GTCAP 23 R20-NWT	GTFCXBND2023-NWT	5.0937	1881	5.15	2/27/2023										
GTCAP 23 R20-T25	GTFCXBND2023-T25	5.0937	1881	5.15	2/27/2023										
GTCAP 23 R20-T30	GTFCXBND2023-T30	5.0937	1881	5.15	2/27/2023										
PNB 04-23	PNBLTNC2023	3.8750	1939	5.31	4/26/2023										
EDC 23 R19	EDCFXBND2023	4.7312	1946	5.33	5/3/2023					88.4036977					
EDC 23 R19-NWT	EDCFXBND2023-NWT	4.7312	1946	5.33	5/3/2023										
EDC 23 R19-T25	EDCFXBND2023-T25	4.7312	1946	5.33	5/3/2023										
EDC 23 R19-T30	EDCFXBND2023-T30	4.7312	1946	5.33	5/3/2023										
SECB 05-23	SECBLTNC2023	3.8750	1951	5.34	5/8/2023										
BPI 05-23	BPILTNC2023	3.7500	1967	5.39	5/24/2023										
AC 23 R22	ACFXBOND2023	3.9200	2011	5.51	7/7/2023						92.8719124				
AC 23 R22-NWT	ACFXBOND2023-NWT	3.9200	2011	5.51	7/7/2023										
AC 23 R22-T25	ACFXBOND2023-T25	3.9200	2011	5.51	7/7/2023										
AC 23 R22-T30	ACFXBOND2023-T30	3.9200	2011	5.51	7/7/2023										
SMCGP 23 R21	SMCGPFBD2023	4.7575	2015	5.52	7/11/2023						96.4838682				
SMCGP 23 R21-NWT	SMCGPFBD2023-NWT	4.7575	2015	5.52	7/11/2023										
SMCGP 23 R21-T25	SMCGPFBD2023-T25	4.7575	2015	5.52	7/11/2023										
SMCGP 23 R21-T30	SMCGPFBD2023-T30	4.7575	2015	5.52	7/11/2023										
GLO 23 R20	GLOFXBND2023	5.2792	2021	5.53	7/17/2023	3.000000	101.5839601	3:42:04 PM	101.5852161	98.9507031		101.5839601	101.5839601	101.5839601	101.5839601
GLO 23 R20-NWT	GLOFXBND2023-NWT	5.2792	2021	5.53	7/17/2023										
GLO 23 R20-T25	GLOFXBND2023-T25	5.2792	2021	5.53	7/17/2023										
GLO 23 R20-T30	GLOFXBND2023-T30	5.2792	2021	5.53	7/17/2023										
MBT 09-23	MBTLTNC2023	3.5000	2085	5.71	9/19/2023										
ALI 23 R22	ALIFXBND2023	3.8915	2103	5.76	10/7/2023						92.6094141				
ALI 23 R22-NWT	ALIFXBND2023-NWT	3.8915	2103	5.76	10/7/2023										
ALI 23 R22-T25	ALIFXBND2023-T25	3.8915	2103	5.76	10/7/2023										
ALI 23 R22-T30	ALIFXBND2023-T30	3.8915	2103	5.76	10/7/2023										
PCOR 23 R21	PCORFXBD2023	4.5219	2123	5.81	10/27/2023						86.2782730				
PCOR 23 R21-NWT	PCORFXBD2023-NWT	4.5219	2123	5.81	10/27/2023										
PCOR 23 R21-T25	PCORFXBD2023-T25	4.5219	2123	5.81	10/27/2023										
PCOR 23 R21-T30	PCORFXBD2023-T30	4.5219	2123	5.81	10/27/2023										
FLI 23 R20	FLIFXBND2023	5.4333	2135	5.85	11/8/2023						99.1714051				
FLI 23 R20-NWT	FLIFXBND2023-NWT	5.4333	2135	5.85	11/8/2023										
FLI 23 R20-T25	FLIFXBND2023-T25	5.4333	2135	5.85	11/8/2023										
FLI 23 R20-T30	FLIFXBND2023-T30	5.4333	2135	5.85	11/8/2023										
AEV 23 R20	AEVFXBND2023	4.6188	2148	5.88	11/21/2023						95.5944164				
AEV 23 R20-NWT	AEVFXBND2023-NWT	4.6188	2148	5.88	11/21/2023										
AEV 23 R20-T25	AEVFXBND2023-T25	4.6188	2148	5.88	11/21/2023										
AEV 23 R20-T30	AEVFXBND2023-T30	4.6188	2148	5.88	11/21/2023										
SM 23 R21	SMICFXBD2023	5.1590	2166	5.93	12/9/2023	10.000000	100.9307324	3:21:32 PM	100.9317407	100.8040257		100.9307324	100.9307324	100.9307324	100.9307324
SM 23 R21-NWT	SMICFXBD2023-NWT	5.1590	2166	5.93	12/9/2023										
SM 23 R21-T25	SMICFXBD2023-T25	5.1590	2166	5.93	12/9/2023										
SM 23 R21-T30	SMICFXBD2023-T30	5.1590	2166	5.93	12/9/2023										
FDC 24 R21	FDCFXBND2024	6.1458	2212	6.06	1/24/2024						105.1524692				
FDC 24 R21-NWT	FDCFXBND2024-NWT	6.1458	2212	6.06	1/24/2024										
FDC 24 R21-T25	FDCFXBND2024-T25	6.1458	2212	6.06	1/24/2024										
FDC 24 R21-T30	FDCFXBND2024-T30	6.1458	2212	6.06	1/24/2024										
ALI 24 R20	ALIFXBND2024	5.0000	2218	6.07	1/30/2024	20.000000	98.9664991	11:44:27 AM	98.9654421	98.0739350		99.6143499	98.9664991	98.9664991	98.9664991
ALI 24 R20-NWT	ALIFXBND2024-NWT	5.0000	2218	6.07	1/30/2024										
ALI 24 R20-T25	ALIFXBND2024-T25	5.0000	2218	6.07	1/30/2024										
ALI 24 R20-T30	ALIFXBND2024-T30	5.0000	2218	6.07	1/30/2024										
TEL 24 R21	TELFXBND2024	5.2813	2225	6.09	2/6/2024						100.1602841				
TEL 24 R21-NWT	TELFXBND2024-NWT	5.2813	2225	6.09	2/6/2024										
TEL 24 R21-T25	TELFXBND2024-T25	5.2813	2225	6.09	2/6/2024										
TEL 24 R21-T30	TELFXBND2024-T30	5.2813	2225	6.09	2/6/2024										
JGS 24 R20	JGSFXBND2024	5.3000	2246	6.15	2/27/2024						99.2175375				
JGS 24 R20-NWT	JGSFXBND2024-NWT	5.3000	2246	6.15	2/27/2024										
JGS 24 R20-T25	JGSFXBND2024-T25	5.3000	2246	6.15	2/27/2024										
JGS 24 R20-T30	JGSFXBND2024-T30	5.3000	2246	6.15	2/27/2024										
SMC 24 R22	SMCFXBND2024	5.2840	2249	6.16	3/1/2024						94.8428971				



