



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	978	2.68	10/6/2020					91.5409507					
ALI 20 R19	ALIFXBND2020	4.6250	982	2.69	10/10/2020					99.5565232	102.3442087				
ALI 20 R19-NWT	ALIFXBND2020-NWT	4.6250	982	2.69	10/10/2020										
ALI 20 R19-T25	ALIFXBND2020-T25	4.6250	982	2.69	10/10/2020										
ALI 20 R19-T30	ALIFXBND2020-T30	4.6250	982	2.69	10/10/2020										
HOUSE 10-20	HOUSEFBD2020	6.2080	988	2.70	10/16/2020					102.0217383	103.0407619				
HOUSE 10-20-NWT	HOUSEFBD2020-NWT	6.2080	988	2.70	10/16/2020										
HOUSE 10-20-T25	HOUSEFBD2020-T25	6.2080	988	2.70	10/16/2020										
HOUSE 10-20-T30	HOUSEFBD2020-T30	6.2080	988	2.70	10/16/2020										
AEV 11-20	AEV2FXBD2020	4.4722	1009	2.76	11/6/2020					98.9000975	101.2294538				
AEV 11-20-NWT	AEV2FXBD2020-NWT	4.4722	1009	2.76	11/6/2020										
AEV 11-20-T25	AEV2FXBD2020-T25	4.4722	1009	2.76	11/6/2020										
AEV 11-20-T30	AEV2FXBD2020-T30	4.4722	1009	2.76	11/6/2020										
FLI 20 R19	FLIFXBND2020	4.8562	1011	2.77	11/8/2020					99.8866815	102.2335994				
FLI 20 R19-NWT	FLIFXBND2020-NWT	4.8562	1011	2.77	11/8/2020										
FLI 20 R19-T25	FLIFXBND2020-T25	4.8562	1011	2.77	11/8/2020										
FLI 20 R19-T30	FLIFXBND2020-T30	4.8562	1011	2.77	11/8/2020										
AEV 20 R19	AEVFXBND2020	4.4125	1024	2.80	11/21/2020					98.7282219	101.0886284				
AEV 20 R19-NWT	AEVFXBND2020-NWT	4.4125	1024	2.80	11/21/2020										
AEV 20 R19-T25	AEVFXBND2020-T25	4.4125	1024	2.80	11/21/2020										
AEV 20 R19-T30	AEVFXBND2020-T30	4.4125	1024	2.80	11/21/2020										
MER 20 P19	MERFXBND2020	4.3750	1045	2.86	12/12/2020	2.500000	100.0655083	2:10:38 PM	100.0655083	98.3402529		100.0655083	100.0655083	100.0655083	100.0655083
MER 20 P19-NWT	MERFXBND2020-NWT	4.3750	1045	2.86	12/12/2020										
MER 20 P19-T25	MERFXBND2020-T25	4.3750	1045	2.86	12/12/2020										
MER 20 P19-T30	MERFXBND2020-T30	4.3750	1045	2.86	12/12/2020										
TEL 21 R19	TELFXBND2021	5.2250	1101	3.01	2/6/2021					100.2076974					
TEL 21 R19-NWT	TELFXBND2021-NWT	5.2250	1101	3.01	2/6/2021										
TEL 21 R19-T25	TELFXBND2021-T25	5.2250	1101	3.01	2/6/2021										
TEL 21 R19-T30	TELFXBND2021-T30	5.2250	1101	3.01	2/6/2021										
ABS 21 R19	ABSFXBND2021	5.3350	1105	3.03	2/10/2021					99.8189060	102.9204811				
ABS 21 R19-NWT	ABSFXBND2021-NWT	5.3350	1105	3.03	2/10/2021										
ABS 21 R19-T25	ABSFXBND2021-T25	5.3350	1105	3.03	2/10/2021										
ABS 21 R19-T30	ABSFXBND2021-T30	5.3350	1105	3.03	2/10/2021										
ROCK 21 R19	ROCKFXBD2021	5.0932	1110	3.04	2/15/2021					99.7004959	102.2474114				
ROCK 21 R19-NWT	ROCKFXBD2021-NWT	5.0932	1110	3.04	2/15/2021										
ROCK 21 R19-T25	ROCKFXBD2021-T25	5.0932	1110	3.04	2/15/2021										
ROCK 21 R19-T30	ROCKFXBD2021-T30	5.0932	1110	3.04	2/15/2021										
SMPH 02-21	SMPH2FBD2021	4.5095	1120	3.07	2/25/2021					98.4719454	100.8850469				
SMPH 02-21-NWT	SMPH2FBD2021-NWT	4.5095	1120	3.07	2/25/2021										
SMPH 02-21-T25	SMPH2FBD2021-T25	4.5095	1120	3.07	2/25/2021										
SMPH 02-21-T30	SMPH2FBD2021-T30	4.5095	1120	3.07	2/25/2021										
JGS 21 R19	JGSFXBND2021	5.2442	1122	3.07	2/27/2021	1.000000	100.4012065	2:27:37 PM	100.4012065	100.1198488	102.9770727	100.4012065	100.4012065	100.4012065	100.4012065
JGS 21 R19-NWT	JGSFXBND2021-NWT	5.2442	1122	3.07	2/27/2021										
JGS 21 R19-T25	JGSFXBND2021-T25	5.2442	1122	3.07	2/27/2021										
JGS 21 R19-T30	JGSFXBND2021-T30	5.2442	1122	3.07	2/27/2021										
SLI 21 R18	SLIFXBND2021	6.7150	1145	3.13	3/22/2021					100.0387567					
SLI 21 R18-NWT	SLIFXBND2021-NWT	6.7150	1145	3.13	3/22/2021										
SLI 21 R18-T25	SLIFXBND2021-T25	6.7150	1145	3.13	3/22/2021										
SLI 21 R18-T30	SLIFXBND2021-T30	6.7150	1145	3.13	3/22/2021										
MNTC 21 R19	MNTCFXBD2021	5.0700	1154	3.16	3/31/2021					99.3322066					
MNTC 21 R19-NWT	MNTCFXBD2021-NWT	5.0700	1154	3.16	3/31/2021										
MNTC 21 R19-T25	MNTCFXBD2021-T25	5.0700	1154	3.16	3/31/2021										
MNTC 21 R19-T30	MNTCFXBD2021-T30	5.0700	1154	3.16	3/31/2021										
SMB 21 R19	SMBFXBND2021	5.5000	1156	3.16	4/2/2021	10.000000	101.8062387	2:45:52 PM	101.8076512	100.2795402	103.8140292	101.8062387	101.8062387	101.8062387	101.8062387
SMB 21 R19-NWT	SMBFXBND2021-NWT	5.5000	1156	3.16	4/2/2021										
SMB 21 R19-T25	SMBFXBND2021-T25	5.5000	1156	3.16	4/2/2021										
SMB 21 R19-T30	SMBFXBND2021-T30	5.5000	1156	3.16	4/2/2021										
LBP 04-21	LBPLTNC2021	3.7500	1163	3.18	4/9/2021										
VLL 21 R19	VLLFXBND2021	5.9437	1193	3.27	5/9/2021					93.8547117					
VLL 21 R19-NWT	VLLFXBND2021-NWT	5.9437	1193	3.27	5/9/2021										
VLL 21 R19-T25	VLLFXBND2021-T25	5.9437	1193	3.27	5/9/2021										
VLL 21 R19-T30	VLLFXBND2021-T30	5.9437	1193	3.27	5/9/2021										
AC 05-21	ACFXBOND2021	6.8000	1196	3.27	5/12/2021					104.9500001	107.9282071				
AC 05-21-NWT	ACFXBOND2021-NWT	6.8000	1196	3.27	5/12/2021										
AC 05-21-T25	ACFXBOND2021-T25	6.8000	1196	3.27	5/12/2021										
AC 05-21-T30	ACFXBOND2021-T30	6.8000	1196	3.27	5/12/2021										
SM 21 R19	SMICFXBD2021	5.2958	1203	3.29	5/19/2021					100.1289045					
SM 21 R19-NWT	SMICFXBD2021-NWT	5.2958	1203	3.29	5/19/2021										
SM 21 R19-T25	SMICFXBD2021-T25	5.2958	1203	3.29	5/19/2021										
SM 21 R19-T30	SMICFXBD2021-T30	5.2958	1203	3.29	5/19/2021										
CHI 21 R19	CHIFXBND2021	5.3200	1221	3.34	6/6/2021					100.6620776					
CHI 21 R19-NWT	CHIFXBND2021-NWT	5.3200	1221	3.34	6/6/2021										
CHI 21 R19-T25	CHIFXBND2021-T25	5.3200	1221	3.34	6/6/2021										
CHI 21 R19-T30	CHIFXBND2021-T30	5.3200	1221	3.34	6/6/2021										
SMCGP 21 R19	SMCGPFBD2021	4.3458	1256	3.44	7/11/2021					97.4753733	99.1934582				



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EW 09-22	EWBLTNC2022	4.0000	1693	4.64	9/21/2022										
PNB 10-22	PNB2LTNC2022	3.7500	1729	4.73	10/27/2022										
CHB 12-22	CHIB2LTNC2022	3.6500	1765	4.83	12/2/2022										
RBANK 12-22	RBANKLTN2022	4.1250	1779	4.87	12/16/2022										
SMCGP 22 R20	SMCGPFB2022	5.3750	1785	4.89	12/22/2022	0.050000	97.1578126	2:25:10 PM	97.1578126	96.9511231	100.3835520	97.1578126	97.1578126	97.1578126	97.1578126
SMCGP 22 R20-NWT	SMCGPFB2022-NWT	5.3750	1785	4.89	12/22/2022										
SMCGP 22 R20-T25	SMCGPFB2022-T25	5.3750	1785	4.89	12/22/2022										
SMCGP 22 R20-T30	SMCGPFB2022-T30	5.3750	1785	4.89	12/22/2022										
CPI 01-23 R20	CPIFXBND2023	5.0496	1801	4.93	1/7/2023					99.9967158					
CPI 01-23 R20-NWT	CPIFXBND2023-NWT	5.0496	1801	4.93	1/7/2023										
CPI 01-23 R20-T25	CPIFXBND2023-T25	5.0496	1801	4.93	1/7/2023										
CPI 01-23 R20-T30	CPIFXBND2023-T30	5.0496	1801	4.93	1/7/2023										
RCB 02-23	RCBLTNC2023	3.7500	1836	5.03	2/11/2023										
BDO 02-23	BDOLTNC2023	3.6250	1843	5.05	2/18/2023										
GT CAP 23 R20	GTFCXBND2023	5.0937	1852	5.07	2/27/2023					98.6471365					
GT CAP 23 R20-NWT	GTFCXBND2023-NWT	5.0937	1852	5.07	2/27/2023										
GT CAP 23 R20-T25	GTFCXBND2023-T25	5.0937	1852	5.07	2/27/2023										
GT CAP 23 R20-T30	GTFCXBND2023-T30	5.0937	1852	5.07	2/27/2023										
PNB 04-23	PNBLTNC2023	3.8750	1910	5.23	4/26/2023										
EDC 23 R19	EDCFXBND2023	4.7312	1917	5.25	5/3/2023					88.5412244					
EDC 23 R19-NWT	EDCFXBND2023-NWT	4.7312	1917	5.25	5/3/2023										
EDC 23 R19-T25	EDCFXBND2023-T25	4.7312	1917	5.25	5/3/2023										
EDC 23 R19-T30	EDCFXBND2023-T30	4.7312	1917	5.25	5/3/2023										
SECB 05-23	SECBLTNC2023	3.8750	1922	5.26	5/8/2023	4.000000	86.8374290	3:53:39 PM	86.5791306			86.3327311	86.8374290	86.3327311	86.8374290
BPI 05-23	BPILTNC2023	3.7500	1938	5.31	5/24/2023										
AC 23 R22	ACFXBOND2023	3.9200	1982	5.43	7/7/2023					92.6213711					
AC 23 R22-NWT	ACFXBOND2023-NWT	3.9200	1982	5.43	7/7/2023										
AC 23 R22-T25	ACFXBOND2023-T25	3.9200	1982	5.43	7/7/2023										
AC 23 R22-T30	ACFXBOND2023-T30	3.9200	1982	5.43	7/7/2023										
SMCGP 23 R21	SMCGPFB2023	4.7575	1986	5.44	7/11/2023					96.2967089					
SMCGP 23 R21-NWT	SMCGPFB2023-NWT	4.7575	1986	5.44	7/11/2023										
SMCGP 23 R21-T25	SMCGPFB2023-T25	4.7575	1986	5.44	7/11/2023										
SMCGP 23 R21-T30	SMCGPFB2023-T30	4.7575	1986	5.44	7/11/2023										
GLO 23 R20	GLOFXBND2023	5.2792	1992	5.45	7/17/2023					98.9633370					
GLO 23 R20-NWT	GLOFXBND2023-NWT	5.2792	1992	5.45	7/17/2023										
GLO 23 R20-T25	GLOFXBND2023-T25	5.2792	1992	5.45	7/17/2023										
GLO 23 R20-T30	GLOFXBND2023-T30	5.2792	1992	5.45	7/17/2023										
MBT 09-23	MBTLTNC2023	3.5000	2056	5.63	9/19/2023										
ALI 23 R22	ALIFXBND2023	3.8915	2074	5.68	10/7/2023					91.4320887					
ALI 23 R22-NWT	ALIFXBND2023-NWT	3.8915	2074	5.68	10/7/2023										
ALI 23 R22-T25	ALIFXBND2023-T25	3.8915	2074	5.68	10/7/2023										
ALI 23 R22-T30	ALIFXBND2023-T30	3.8915	2074	5.68	10/7/2023										
PCOR 23 R21	PCORFXBD2023	4.5219	2094	5.73	10/27/2023					92.8679852					
PCOR 23 R21-NWT	PCORFXBD2023-NWT	4.5219	2094	5.73	10/27/2023										
PCOR 23 R21-T25	PCORFXBD2023-T25	4.5219	2094	5.73	10/27/2023										
PCOR 23 R21-T30	PCORFXBD2023-T30	4.5219	2094	5.73	10/27/2023										
FLI 23 R20	FLIFXBND2023	5.4333	2106	5.77	11/8/2023					98.6958365					
FLI 23 R20-NWT	FLIFXBND2023-NWT	5.4333	2106	5.77	11/8/2023										
FLI 23 R20-T25	FLIFXBND2023-T25	5.4333	2106	5.77	11/8/2023										
FLI 23 R20-T30	FLIFXBND2023-T30	5.4333	2106	5.77	11/8/2023										
AEV 23 R20	AEVFXBND2023	4.6188	2119	5.80	11/21/2023					95.1640608					
AEV 23 R20-NWT	AEVFXBND2023-NWT	4.6188	2119	5.80	11/21/2023										
AEV 23 R20-T25	AEVFXBND2023-T25	4.6188	2119	5.80	11/21/2023										
AEV 23 R20-T30	AEVFXBND2023-T30	4.6188	2119	5.80	11/21/2023										
SM 23 R21	SMICFXBD2023	5.1590	2137	5.85	12/9/2023	1.000000	97.5734662	11:15:10 AM	97.5734662	98.3052859		97.5734662	97.5734662	97.5734662	97.5734662
SM 23 R21-NWT	SMICFXBD2023-NWT	5.1590	2137	5.85	12/9/2023										
SM 23 R21-T25	SMICFXBD2023-T25	5.1590	2137	5.85	12/9/2023										
SM 23 R21-T30	SMICFXBD2023-T30	5.1590	2137	5.85	12/9/2023										
FDC 24 R21	FDCFXBND2024	6.1458	2183	5.98	1/24/2024					101.9902573					
FDC 24 R21-NWT	FDCFXBND2024-NWT	6.1458	2183	5.98	1/24/2024										
FDC 24 R21-T25	FDCFXBND2024-T25	6.1458	2183	5.98	1/24/2024										
FDC 24 R21-T30	FDCFXBND2024-T30	6.1458	2183	5.98	1/24/2024										
ALI 24 R20	ALIFXBND2024	5.0000	2189	5.99	1/30/2024					97.4747521	102.6024899				
ALI 24 R20-NWT	ALIFXBND2024-NWT	5.0000	2189	5.99	1/30/2024										
ALI 24 R20-T25	ALIFXBND2024-T25	5.0000	2189	5.99	1/30/2024										
ALI 24 R20-T30	ALIFXBND2024-T30	5.0000	2189	5.99	1/30/2024										
TEL 24 R21	TELFXBND2024	5.2813	2196	6.01	2/6/2024					98.1306811					
TEL 24 R21-NWT	TELFXBND2024-NWT	5.2813	2196	6.01	2/6/2024										
TEL 24 R21-T25	TELFXBND2024-T25	5.2813	2196	6.01	2/6/2024										
TEL 24 R21-T30	TELFXBND2024-T30	5.2813	2196	6.01	2/6/2024										
JGS 24 R20	JGSFXBND2024	5.3000	2217	6.07	2/27/2024					98.9748534					
JGS 24 R20-NWT	JGSFXBND2024-NWT	5.3000	2217	6.07	2/27/2024										
JGS 24 R20-T25	JGSFXBND2024-T25	5.3000	2217	6.07	2/27/2024										
JGS 24 R20-T30	JGSFXBND2024-T30	5.3000	2217	6.07	2/27/2024										
SMC 24 R22	SMCFXBND2024	5.2840	2220	6.08	3/1/2024					93.9277924					



