



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	837	2.29	7/17/2020					99.7567796	101.2747235				
GLO 20 R18-NWT	GLOFXBND2020-NWT	4.8875	837	2.29	7/17/2020										
GLO 20 R18-T25	GLOFXBND2020-T25	4.8875	837	2.29	7/17/2020										
GLO 20 R18-T30	GLOFXBND2020-T30	4.8875	837	2.29	7/17/2020										
SLTC 20 R18	SLTCFXBD2020	4.9925	873	2.39	8/22/2020					92.5878481					
SLTC 20 R18-NWT	SLTCFXBD2020-NWT	4.9925	873	2.39	8/22/2020										
SLTC 20 R18-T25	SLTCFXBD2020-T25	4.9925	873	2.39	8/22/2020										
SLTC 20 R18-T30	SLTCFXBD2020-T30	4.9925	873	2.39	8/22/2020										
BDO 10-20	BDO2L TNC2020	3.7500	918	2.51	10/6/2020	0.500000	97.0740095	3:51:15 PM	97.0740095	90.9512695		97.0740095	97.0740095	97.0740095	97.0740095
ALI 20 R19	ALIFXBND2020	4.6250	922	2.52	10/10/2020					98.7137358	100.5305617				
ALI 20 R19-NWT	ALIFXBND2020-NWT	4.6250	922	2.52	10/10/2020										
ALI 20 R19-T25	ALIFXBND2020-T25	4.6250	922	2.52	10/10/2020										
ALI 20 R19-T30	ALIFXBND2020-T30	4.6250	922	2.52	10/10/2020										
HOUSE 10-20	HOUSEFBD2020	6.2080	928	2.54	10/16/2020					102.3816827	102.6216550				
HOUSE 10-20-NWT	HOUSEFBD2020-NWT	6.2080	928	2.54	10/16/2020										
HOUSE 10-20-T25	HOUSEFBD2020-T25	6.2080	928	2.54	10/16/2020										
HOUSE 10-20-T30	HOUSEFBD2020-T30	6.2080	928	2.54	10/16/2020										
AEV 11-20	AEV2FXBD2020	4.4722	949	2.60	11/6/2020					98.2425345	99.6876279				
AEV 11-20-NWT	AEV2FXBD2020-NWT	4.4722	949	2.60	11/6/2020										
AEV 11-20-T25	AEV2FXBD2020-T25	4.4722	949	2.60	11/6/2020										
AEV 11-20-T30	AEV2FXBD2020-T30	4.4722	949	2.60	11/6/2020										
FLI 20 R19	FLIFXBND2020	4.8562	951	2.60	11/8/2020					98.9267796	100.6227875				
FLI 20 R19-NWT	FLIFXBND2020-NWT	4.8562	951	2.60	11/8/2020										
FLI 20 R19-T25	FLIFXBND2020-T25	4.8562	951	2.60	11/8/2020										
FLI 20 R19-T30	FLIFXBND2020-T30	4.8562	951	2.60	11/8/2020										
AEV 20 R19	AEVFXBND2020	4.4125	964	2.64	11/21/2020					97.5869101	99.5354569				
AEV 20 R19-NWT	AEVFXBND2020-NWT	4.4125	964	2.64	11/21/2020										
AEV 20 R19-T25	AEVFXBND2020-T25	4.4125	964	2.64	11/21/2020										
AEV 20 R19-T30	AEVFXBND2020-T30	4.4125	964	2.64	11/21/2020										
MER 20 P19	MERFXBND2020	4.3750	985	2.70	12/12/2020	2.000000	98.1843767	2:30:44 PM	98.1843767	98.1843767		98.1843767	98.1843767	98.1843767	98.1843767
MER 20 P19-NWT	MERFXBND2020-NWT	4.3750	985	2.70	12/12/2020										
MER 20 P19-T25	MERFXBND2020-T25	4.3750	985	2.70	12/12/2020										
MER 20 P19-T30	MERFXBND2020-T30	4.3750	985	2.70	12/12/2020										
TEL 21 R19	TELFXBND2021	5.2250	1041	2.85	2/6/2021					99.8011523					
TEL 21 R19-NWT	TELFXBND2021-NWT	5.2250	1041	2.85	2/6/2021										
TEL 21 R19-T25	TELFXBND2021-T25	5.2250	1041	2.85	2/6/2021										
TEL 21 R19-T30	TELFXBND2021-T30	5.2250	1041	2.85	2/6/2021										
ABS 21 R19	ABSFXBND2021	5.3350	1045	2.86	2/10/2021	1.100000	90.8572678	11:06:41 AM	95.2792272	93.2532122	97.3656421	95.7214232	95.7214232	90.8572678	90.8572678
ABS 21 R19-NWT	ABSFXBND2021-NWT	5.3350	1045	2.86	2/10/2021										
ABS 21 R19-T25	ABSFXBND2021-T25	5.3350	1045	2.86	2/10/2021										
ABS 21 R19-T30	ABSFXBND2021-T30	5.3350	1045	2.86	2/10/2021										
ROCK 21 R19	ROCKFXBD2021	5.0932	1050	2.87	2/15/2021					99.4507759	100.5123056				
ROCK 21 R19-NWT	ROCKFXBD2021-NWT	5.0932	1050	2.87	2/15/2021										
ROCK 21 R19-T25	ROCKFXBD2021-T25	5.0932	1050	2.87	2/15/2021										
ROCK 21 R19-T30	ROCKFXBD2021-T30	5.0932	1050	2.87	2/15/2021										
SMPH 02-21	SMPH2FBD2021	4.5095	1060	2.90	2/25/2021					98.6829767	98.9495776				
SMPH 02-21-NWT	SMPH2FBD2021-NWT	4.5095	1060	2.90	2/25/2021										
SMPH 02-21-T25	SMPH2FBD2021-T25	4.5095	1060	2.90	2/25/2021										
SMPH 02-21-T30	SMPH2FBD2021-T30	4.5095	1060	2.90	2/25/2021										
JGS 21 R19	JGSFXBND2021	5.2442	1062	2.91	2/27/2021					99.5810875	100.9159183				
JGS 21 R19-NWT	JGSFXBND2021-NWT	5.2442	1062	2.91	2/27/2021										
JGS 21 R19-T25	JGSFXBND2021-T25	5.2442	1062	2.91	2/27/2021										
JGS 21 R19-T30	JGSFXBND2021-T30	5.2442	1062	2.91	2/27/2021										
SLI 21 R18	SLIFXBND2021	6.7150	1085	2.97	3/22/2021					100.0387478					
SLI 21 R18-NWT	SLIFXBND2021-NWT	6.7150	1085	2.97	3/22/2021										
SLI 21 R18-T25	SLIFXBND2021-T25	6.7150	1085	2.97	3/22/2021										
SLI 21 R18-T30	SLIFXBND2021-T30	6.7150	1085	2.97	3/22/2021										
MNTC 21 R19	MNTCFXBD2021	5.0700	1094	3.00	3/31/2021					98.6839355	100.7487485				
MNTC 21 R19-NWT	MNTCFXBD2021-NWT	5.0700	1094	3.00	3/31/2021										
MNTC 21 R19-T25	MNTCFXBD2021-T25	5.0700	1094	3.00	3/31/2021										
MNTC 21 R19-T30	MNTCFXBD2021-T30	5.0700	1094	3.00	3/31/2021										
SMB 21 R19	SMBFXBND2021	5.5000	1096	3.00	4/2/2021	2.000000	98.6457021	12:02:41 PM	99.1865189	100.5480600	101.3770313	99.7273357	99.7273357	98.6457021	98.6457021
SMB 21 R19-NWT	SMBFXBND2021-NWT	5.5000	1096	3.00	4/2/2021										
SMB 21 R19-T25	SMBFXBND2021-T25	5.5000	1096	3.00	4/2/2021										
SMB 21 R19-T30	SMBFXBND2021-T30	5.5000	1096	3.00	4/2/2021										
LBP 04-21	LBPLTNC2021	3.7500	1103	3.02	4/9/2021										
VLL 21 R19	VLLFXBND2021	5.9437	1133	3.10	5/9/2021					94.1324499					
VLL 21 R19-NWT	VLLFXBND2021-NWT	5.9437	1133	3.10	5/9/2021										
VLL 21 R19-T25	VLLFXBND2021-T25	5.9437	1133	3.10	5/9/2021										
VLL 21 R19-T30	VLLFXBND2021-T30	5.9437	1133	3.10	5/9/2021										
AC 05-21	ACFXBOND2021	6.8000	1136	3.11	5/12/2021					103.9818841	105.4491965				
AC 05-21-NWT	ACFXBOND2021-NWT	6.8000	1136	3.11	5/12/2021										
AC 05-21-T25	ACFXBOND2021-T25	6.8000	1136	3.11	5/12/2021										
AC 05-21-T30	ACFXBOND2021-T30	6.8000	1136	3.11	5/12/2021										
SM 21 R19	SMICFXBD2021	5.2958	1143	3.13	5/19/2021	4.890000	101.4192826	3:47:43 PM	101.2100915	100.9852836		98.0094673	101.4192826	98.0094673	101.4192826







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
RLC 02-25-T25	RLCFXBND2025-T25	4.9344	2519	6.90	2/23/2025										
RLC 02-25-T30	RLCFXBND2025-T30	4.9344	2519	6.90	2/23/2025										
SMPH 03-25 R23	SMPH2FBD2025	6.0804	2525	6.91	3/1/2025					100.4431959					
SMPH 03-25 R23-NWT	SMPH2FBD2025-NWT	6.0804	2525	6.91	3/1/2025										
SMPH 03-25 R23-T25	SMPH2FBD2025-T25	6.0804	2525	6.91	3/1/2025										
SMPH 03-25 R23-T30	SMPH2FBD2025-T30	6.0804	2525	6.91	3/1/2025										
SMC 25 R23	SMCFXBND2025	6.6250	2543	6.96	3/19/2025					99.3083263					
SMC 25 R23-NWT	SMCFXBND2025-NWT	6.6250	2543	6.96	3/19/2025										
SMC 25 R23-T25	SMCFXBND2025-T25	6.6250	2543	6.96	3/19/2025										
SMC 25 R23-T30	SMCFXBND2025-T30	6.6250	2543	6.96	3/19/2025										
ALI 25 R21	ALIFXBND2025	5.6250	2580	7.06	4/25/2025					98.4254058	102.0377710				
ALI 25 R21-NWT	ALIFXBND2025-NWT	5.6250	2580	7.06	4/25/2025										
ALI 25 R21-T25	ALIFXBND2025-T25	5.6250	2580	7.06	4/25/2025										
ALI 25 R21-T30	ALIFXBND2025-T30	5.6250	2580	7.06	4/25/2025										
SLTC 25 R22	SLTCFBD2025	6.4872	2607	7.14	5/22/2025					88.8112897					
SLTC 25 R22-NWT	SLTCFBD2025-NWT	6.4872	2607	7.14	5/22/2025										
SLTC 25 R22-T25	SLTCFBD2025-T25	6.4872	2607	7.14	5/22/2025										
SLTC 25 R22-T30	SLTCFBD2025-T30	6.4872	2607	7.14	5/22/2025										
HOUSE 25 R22	HOUSEFBD2025	6.8666	2662	7.29	7/16/2025					92.6058381					
HOUSE 25 R22-NWT	HOUSEFBD2025-NWT	6.8666	2662	7.29	7/16/2025										
HOUSE 25 R22-T25	HOUSEFBD2025-T25	6.8666	2662	7.29	7/16/2025										
HOUSE 25 R22-T30	HOUSEFBD2025-T30	6.8666	2662	7.29	7/16/2025										
FLI 25 R22	FLIFXBND2025	5.7139	2697	7.38	8/20/2025					94.0114160					
FLI 25 R22-NWT	FLIFXBND2025-NWT	5.7139	2697	7.38	8/20/2025										
FLI 25 R22-T25	FLIFXBND2025-T25	5.7139	2697	7.38	8/20/2025										
FLI 25 R22-T30	FLIFXBND2025-T30	5.7139	2697	7.38	8/20/2025										
ALI 25 R22	ALI2FXBD2025	4.7500	2763	7.56	10/25/2025					91.0635160	96.7566980				
ALI 25 R22-NWT	ALI2FXBD2025-NWT	4.7500	2763	7.56	10/25/2025										
ALI 25 R22-T25	ALI2FXBD2025-T25	4.7500	2763	7.56	10/25/2025										
ALI 25 R22-T30	ALI2FXBD2025-T30	4.7500	2763	7.56	10/25/2025										
SMPH 25 R23	SMPHFBD2025	4.7990	2794	7.65	11/25/2025					88.4178043					
SMPH 25 R23-NWT	SMPHFBD2025-NWT	4.7990	2794	7.65	11/25/2025										
SMPH 25 R23-T25	SMPHFBD2025-T25	4.7990	2794	7.65	11/25/2025										
SMPH 25 R23-T30	SMPHFBD2025-T30	4.7990	2794	7.65	11/25/2025										
MER 25 R20	MERFXBND2025	4.8750	2811	7.70	12/12/2025	1.000000	93.2235003	11:27:52 AM	93.2235003	90.2205380		93.2235003	93.2235003	93.2235003	93.2235003
MER 25 R20-NWT	MERFXBND2025-NWT	4.8750	2811	7.70	12/12/2025										
MER 25 R20-T25	MERFXBND2025-T25	4.8750	2811	7.70	12/12/2025										
MER 25 R20-T30	MERFXBND2025-T30	4.8750	2811	7.70	12/12/2025										
ALI 26 R23	ALIFXBND2026	4.8500	2912	7.97	3/23/2026	7.570000	88.4275721	3:02:30 PM	88.6302218	89.1378220	96.9444825	89.1378220	89.1378220	88.4275721	88.4275721
ALI 26 R23-NWT	ALIFXBND2026-NWT	4.8500	2912	7.97	3/23/2026										
ALI 26 R23-T25	ALIFXBND2026-T25	4.8500	2912	7.97	3/23/2026										
ALI 26 R23-T30	ALIFXBND2026-T30	4.8500	2912	7.97	3/23/2026										
SMCGP 26 R23	SMCGPFBND2026	5.1792	3022	8.27	7/11/2026	0.600000	92.2033905	3:46:12 PM	92.2033905	85.7865419		92.2033905	92.2033905	92.2033905	92.2033905
SMCGP 26 R23-NWT	SMCGPFBND2026-NWT	5.1792	3022	8.27	7/11/2026										
SMCGP 26 R23-T25	SMCGPFBND2026-T25	5.1792	3022	8.27	7/11/2026										
SMCGP 26 R23-T30	SMCGPFBND2026-T30	5.1792	3022	8.27	7/11/2026										
SMPH 26 R23	SMPHFBD2026	4.2005	3037	8.31	7/26/2026					82.4616209	94.9144843				
SMPH 26 R23-NWT	SMPHFBD2026-NWT	4.2005	3037	8.31	7/26/2026										
SMPH 26 R23-T25	SMPHFBD2026-T25	4.2005	3037	8.31	7/26/2026										
SMPH 26 R23-T30	SMPHFBD2026-T30	4.2005	3037	8.31	7/26/2026										
AP 26 R21	APCFXBND2026	6.1000	3083	8.44	9/10/2026					97.4152902					
AP 26 R21-NWT	APCFXBND2026-NWT	6.1000	3083	8.44	9/10/2026										
AP 26 R21-T25	APCFXBND2026-T25	6.1000	3083	8.44	9/10/2026										
AP 26 R21-T30	APCFXBND2026-T30	6.1000	3083	8.44	9/10/2026										
DD 26 R23	DDFXBOND2026	5.9721	3179	8.70	12/15/2026					85.9523407					
DD 26 R23-NWT	DDFXBOND2026-NWT	5.9721	3179	8.70	12/15/2026										
DD 26 R23-T25	DDFXBOND2026-T25	5.9721	3179	8.70	12/15/2026										
DD 26 R23-T30	DDFXBOND2026-T30	5.9721	3179	8.70	12/15/2026										
SMC 27 R24	SMCFXBND2027	5.7613	3255	8.91	3/1/2027					88.7681669	102.5406925				
SMC 27 R24-NWT	SMCFXBND2027-NWT	5.7613	3255	8.91	3/1/2027										
SMC 27 R24-T25	SMCFXBND2027-T25	5.7613	3255	8.91	3/1/2027										
SMC 27 R24-T30	SMCFXBND2027-T30	5.7613	3255	8.91	3/1/2027										
STIESG 27 R24	STIGFXBD2027	6.3756	3277	8.97	3/23/2027					97.4939052					
STIESG 27 R24-NWT	STIGFXBD2027-NWT	6.3756	3277	8.97	3/23/2027										
STIESG 27 R24-T25	STIGFXBD2027-T25	6.3756	3277	8.97	3/23/2027										
STIESG 27 R24-T30	STIGFXBD2027-T30	6.3756	3277	8.97	3/23/2027										
ALI 05-27 R24	ALIFXBND2027	5.2624	3317	9.08	5/2/2027	2.000000	94.8867989	3:22:28 PM	94.8867989	93.8870330	99.5489541	94.8867989	94.8867989	94.8867989	94.8867989
ALI 05-27 R24-NWT	ALIFXBND2027-NWT	5.2624	3317	9.08	5/2/2027										
ALI 05-27 R24-T25	ALIFXBND2027-T25	5.2624	3317	9.08	5/2/2027										
ALI 05-27 R24-T30	ALIFXBND2027-T30	5.2624	3317	9.08	5/2/2027										
AC 27 R22	ACFXBOND2027	6.8750	3326	9.11	5/11/2027					105.0239657	109.7965868				
AC 27 R22-NWT	ACFXBOND2027-NWT	6.8750	3326	9.11	5/11/2027										
AC 27 R22-T25	ACFXBOND2027-T25	6.8750	3326	9.11	5/11/2027										
AC 27 R22-T30	ACFXBOND2027-T30	6.8750	3326	9.11	5/11/2027										
AP 07-27 R24	APCFXBND2027	5.3367	3379	9.25	7/3/2027					91.3060379					

