

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	807	2.21	7/17/2020					99.7651139	101.2304964				
GLO 20 R18-NWT	GLOFXBND2020-NWT	4.8875	807	2.21	7/17/2020										
GLO 20 R18-T25	GLOFXBND2020-T25	4.8875	807	2.21	7/17/2020										
GLO 20 R18-T30	GLOFXBND2020-T30	4.8875	807	2.21	7/17/2020										
SLTC 20 R18	SLTCFXBD2020	4.9925	843	2.31	8/22/2020	23.000000	100.0365680	4:07:10 PM	100.0365625	92.8231204		100.0365680	100.0365680	100.0365680	100.0365680
SLTC 20 R18-NWT	SLTCFXBD2020-NWT	4.9925	843	2.31	8/22/2020										
SLTC 20 R18-T25	SLTCFXBD2020-T25	4.9925	843	2.31	8/22/2020										
SLTC 20 R18-T30	SLTCFXBD2020-T30	4.9925	843	2.31	8/22/2020										
BDO 10-20	BDO2L TNC2020	3.7500	888	2.43	10/6/2020					91.2229468					
ALI 20 R19	ALIFXBND2020	4.6250	892	2.44	10/10/2020					98.7517005	100.5122931				
ALI 20 R19-NWT	ALIFXBND2020-NWT	4.6250	892	2.44	10/10/2020										
ALI 20 R19-T25	ALIFXBND2020-T25	4.6250	892	2.44	10/10/2020										
ALI 20 R19-T30	ALIFXBND2020-T30	4.6250	892	2.44	10/10/2020										
HOUSE 10-20	HOUSEFBD2020	6.2080	898	2.46	10/16/2020	5.000000	100.4693738	4:02:18 PM	100.4699505	102.4243499	102.5406700	100.4693738	100.4693738	100.4693738	100.4693738
HOUSE 10-20-NWT	HOUSEFBD2020-NWT	6.2080	898	2.46	10/16/2020										
HOUSE 10-20-T25	HOUSEFBD2020-T25	6.2080	898	2.46	10/16/2020										
HOUSE 10-20-T30	HOUSEFBD2020-T30	6.2080	898	2.46	10/16/2020										
AEV 11-20	AEV2FXBD2020	4.4722	919	2.52	11/6/2020					98.2967388	99.6982815				
AEV 11-20-NWT	AEV2FXBD2020-NWT	4.4722	919	2.52	11/6/2020										
AEV 11-20-T25	AEV2FXBD2020-T25	4.4722	919	2.52	11/6/2020										
AEV 11-20-T30	AEV2FXBD2020-T30	4.4722	919	2.52	11/6/2020										
FLI 20 R19	FLIFXBND2020	4.8562	921	2.52	11/8/2020					98.9603103	100.6051373				
FLI 20 R19-NWT	FLIFXBND2020-NWT	4.8562	921	2.52	11/8/2020										
FLI 20 R19-T25	FLIFXBND2020-T25	4.8562	921	2.52	11/8/2020										
FLI 20 R19-T30	FLIFXBND2020-T30	4.8562	921	2.52	11/8/2020										
AEV 20 R19	AEVFXBND2020	4.4125	934	2.56	11/21/2020					97.6586327	99.5497668				
AEV 20 R19-NWT	AEVFXBND2020-NWT	4.4125	934	2.56	11/21/2020										
AEV 20 R19-T25	AEVFXBND2020-T25	4.4125	934	2.56	11/21/2020										
AEV 20 R19-T30	AEVFXBND2020-T30	4.4125	934	2.56	11/21/2020										
MER 20 P19	MERFXBND2020	4.3750	955	2.61	12/12/2020					98.2363446					
MER 20 P19-NWT	MERFXBND2020-NWT	4.3750	955	2.61	12/12/2020										
MER 20 P19-T25	MERFXBND2020-T25	4.3750	955	2.61	12/12/2020										
MER 20 P19-T30	MERFXBND2020-T30	4.3750	955	2.61	12/12/2020										
TEL 21 R19	TELFXBND2021	5.2250	1011	2.77	2/6/2021					99.8081655					
TEL 21 R19-NWT	TELFXBND2021-NWT	5.2250	1011	2.77	2/6/2021										
TEL 21 R19-T25	TELFXBND2021-T25	5.2250	1011	2.77	2/6/2021										
TEL 21 R19-T30	TELFXBND2021-T30	5.2250	1011	2.77	2/6/2021										
ABS 21 R19	ABSFXBND2021	5.3350	1015	2.78	2/10/2021					90.8648421	100.2172623				
ABS 21 R19-NWT	ABSFXBND2021-NWT	5.3350	1015	2.78	2/10/2021										
ABS 21 R19-T25	ABSFXBND2021-T25	5.3350	1015	2.78	2/10/2021										
ABS 21 R19-T30	ABSFXBND2021-T30	5.3350	1015	2.78	2/10/2021										
ROCK 21 R19	ROCKFXBD2021	5.0932	1020	2.79	2/15/2021					99.2102803	100.4993371				
ROCK 21 R19-NWT	ROCKFXBD2021-NWT	5.0932	1020	2.79	2/15/2021										
ROCK 21 R19-T25	ROCKFXBD2021-T25	5.0932	1020	2.79	2/15/2021										
ROCK 21 R19-T30	ROCKFXBD2021-T30	5.0932	1020	2.79	2/15/2021										
SMPH 02-21	SMPH2FBD2021	4.5095	1030	2.82	2/25/2021					97.6882884					
SMPH 02-21-NWT	SMPH2FBD2021-NWT	4.5095	1030	2.82	2/25/2021										
SMPH 02-21-T25	SMPH2FBD2021-T25	4.5095	1030	2.82	2/25/2021										
SMPH 02-21-T30	SMPH2FBD2021-T30	4.5095	1030	2.82	2/25/2021										
JGS 21 R19	JGSFXBND2021	5.2442	1032	2.83	2/27/2021					99.5894950	100.8888912				
JGS 21 R19-NWT	JGSFXBND2021-NWT	5.2442	1032	2.83	2/27/2021										
JGS 21 R19-T25	JGSFXBND2021-T25	5.2442	1032	2.83	2/27/2021										
JGS 21 R19-T30	JGSFXBND2021-T30	5.2442	1032	2.83	2/27/2021										
SLI 21 R18	SLIFXBND2021	6.7150	1055	2.89	3/22/2021					100.0356600					
SLI 21 R18-NWT	SLIFXBND2021-NWT	6.7150	1055	2.89	3/22/2021										
SLI 21 R18-T25	SLIFXBND2021-T25	6.7150	1055	2.89	3/22/2021										
SLI 21 R18-T30	SLIFXBND2021-T30	6.7150	1055	2.89	3/22/2021										
MNTC 21 R19	MNTCFXBD2021	5.0700	1064	2.91	3/31/2021					98.7158836	100.7277543				
MNTC 21 R19-NWT	MNTCFXBD2021-NWT	5.0700	1064	2.91	3/31/2021										
MNTC 21 R19-T25	MNTCFXBD2021-T25	5.0700	1064	2.91	3/31/2021										
MNTC 21 R19-T30	MNTCFXBD2021-T30	5.0700	1064	2.91	3/31/2021										
SMB 21 R19	SMBFXBND2021	5.5000	1066	2.92	4/2/2021	1.200000	101.0666307	2:58:07 PM	101.0666307	99.9948348	101.0666307	101.0666307	101.0666307	101.0666307	101.0666307
SMB 21 R19-NWT	SMBFXBND2021-NWT	5.5000	1066	2.92	4/2/2021										
SMB 21 R19-T25	SMBFXBND2021-T25	5.5000	1066	2.92	4/2/2021										
SMB 21 R19-T30	SMBFXBND2021-T30	5.5000	1066	2.92	4/2/2021										
LBP 04-21	LBPLTNC2021	3.7500	1073	2.94	4/9/2021										
VLL 21 R19	VLLFXBND2021	5.9437	1103	3.02	5/9/2021					94.2741615					
VLL 21 R19-NWT	VLLFXBND2021-NWT	5.9437	1103	3.02	5/9/2021										
VLL 21 R19-T25	VLLFXBND2021-T25	5.9437	1103	3.02	5/9/2021										
VLL 21 R19-T30	VLLFXBND2021-T30	5.9437	1103	3.02	5/9/2021										
AC 05-21	ACFXBOND2021	6.8000	1106	3.03	5/12/2021	1.200000	103.8852770	10:02:59 AM	103.6041778	101.9206503	105.3152086	102.2021521	103.8852770	102.2021521	103.8852770
AC 05-21-NWT	ACFXBOND2021-NWT	6.8000	1106	3.03	5/12/2021										
AC 05-21-T25	ACFXBOND2021-T25	6.8000	1106	3.03	5/12/2021										
AC 05-21-T30	ACFXBOND2021-T30	6.8000	1106	3.03	5/12/2021										
SM 21 R19	SMICFXBD2021	5.2958	1113	3.05	5/19/2021					100.2638666					

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
AC 25 R23-T25	ACFXBOND2025-T25	4.8200	2476	6.78	2/10/2025										
AC 25 R23-T30	ACFXBOND2025-T30	4.8200	2476	6.78	2/10/2025										
RLC 02-25	RLCFXBND2025	4.9344	2489	6.81	2/23/2025					86.5028658					
RLC 02-25-NWT	RLCFXBND2025-NWT	4.9344	2489	6.81	2/23/2025										
RLC 02-25-T25	RLCFXBND2025-T25	4.9344	2489	6.81	2/23/2025										
RLC 02-25-T30	RLCFXBND2025-T30	4.9344	2489	6.81	2/23/2025										
SMPH 03-25 R23	SMPH2FBD2025	6.0804	2495	6.83	3/1/2025					100.4351327					
SMPH 03-25 R23-NWT	SMPH2FBD2025-NWT	6.0804	2495	6.83	3/1/2025										
SMPH 03-25 R23-T25	SMPH2FBD2025-T25	6.0804	2495	6.83	3/1/2025										
SMPH 03-25 R23-T30	SMPH2FBD2025-T30	6.0804	2495	6.83	3/1/2025										
SMC 25 R23	SMCFXBND2025	6.6250	2513	6.88	3/19/2025					99.3130775	100.2715779				
SMC 25 R23-NWT	SMCFXBND2025-NWT	6.6250	2513	6.88	3/19/2025										
SMC 25 R23-T25	SMCFXBND2025-T25	6.6250	2513	6.88	3/19/2025										
SMC 25 R23-T30	SMCFXBND2025-T30	6.6250	2513	6.88	3/19/2025										
ALI 25 R21	ALIFXBND2025	5.6250	2550	6.98	4/25/2025										
ALI 25 R21-NWT	ALIFXBND2025-NWT	5.6250	2550	6.98	4/25/2025					98.1638555					
ALI 25 R21-T25	ALIFXBND2025-T25	5.6250	2550	6.98	4/25/2025										
ALI 25 R21-T30	ALIFXBND2025-T30	5.6250	2550	6.98	4/25/2025										
SLTC 25 R22	SLTCFXBD2025	6.4872	2577	7.06	5/22/2025					88.9077920					
SLTC 25 R22-NWT	SLTCFXBD2025-NWT	6.4872	2577	7.06	5/22/2025										
SLTC 25 R22-T25	SLTCFXBD2025-T25	6.4872	2577	7.06	5/22/2025										
SLTC 25 R22-T30	SLTCFXBD2025-T30	6.4872	2577	7.06	5/22/2025										
HOUSE 25 R22	HOUSEFBD2025	6.8666	2632	7.21	7/16/2025								92.6677014		
HOUSE 25 R22-NWT	HOUSEFBD2025-NWT	6.8666	2632	7.21	7/16/2025										
HOUSE 25 R22-T25	HOUSEFBD2025-T25	6.8666	2632	7.21	7/16/2025										
HOUSE 25 R22-T30	HOUSEFBD2025-T30	6.8666	2632	7.21	7/16/2025										
FLI 25 R22	FLIFXBND2025	5.7139	2667	7.30	8/20/2025					94.0648537					
FLI 25 R22-NWT	FLIFXBND2025-NWT	5.7139	2667	7.30	8/20/2025										
FLI 25 R22-T25	FLIFXBND2025-T25	5.7139	2667	7.30	8/20/2025										
FLI 25 R22-T30	FLIFXBND2025-T30	5.7139	2667	7.30	8/20/2025										
ALI 25 R22	ALI2FXBD2025	4.7500	2733	7.48	10/25/2025					89.2135854					
ALI 25 R22-NWT	ALI2FXBD2025-NWT	4.7500	2733	7.48	10/25/2025										
ALI 25 R22-T25	ALI2FXBD2025-T25	4.7500	2733	7.48	10/25/2025										
ALI 25 R22-T30	ALI2FXBD2025-T30	4.7500	2733	7.48	10/25/2025										
SMPH 25 R23	SMPHFBD2025	4.7990	2764	7.57	11/25/2025					87.1573471					
SMPH 25 R23-NWT	SMPHFBD2025-NWT	4.7990	2764	7.57	11/25/2025										
SMPH 25 R23-T25	SMPHFBD2025-T25	4.7990	2764	7.57	11/25/2025										
SMPH 25 R23-T30	SMPHFBD2025-T30	4.7990	2764	7.57	11/25/2025										
MER 25 R20	MERFXBND2025	4.8750	2781	7.61	12/12/2025					90.3018183					
MER 25 R20-NWT	MERFXBND2025-NWT	4.8750	2781	7.61	12/12/2025										
MER 25 R20-T25	MERFXBND2025-T25	4.8750	2781	7.61	12/12/2025										
MER 25 R20-T30	MERFXBND2025-T30	4.8750	2781	7.61	12/12/2025										
ALI 26 R23	ALIFXBND2026	4.8500	2882	7.89	3/23/2026					87.6772577					
ALI 26 R23-NWT	ALIFXBND2026-NWT	4.8500	2882	7.89	3/23/2026										
ALI 26 R23-T25	ALIFXBND2026-T25	4.8500	2882	7.89	3/23/2026										
ALI 26 R23-T30	ALIFXBND2026-T30	4.8500	2882	7.89	3/23/2026										
SMCGP 26 R23	SMCGPFB2026	5.1792	2992	8.19	7/11/2026					85.8894049					
SMCGP 26 R23-NWT	SMCGPFB2026-NWT	5.1792	2992	8.19	7/11/2026										
SMCGP 26 R23-T25	SMCGPFB2026-T25	5.1792	2992	8.19	7/11/2026										
SMCGP 26 R23-T30	SMCGPFB2026-T30	5.1792	2992	8.19	7/11/2026										
SMPH 26 R23	SMPHFBD2026	4.2005	3007	8.23	7/26/2026					82.5930774					
SMPH 26 R23-NWT	SMPHFBD2026-NWT	4.2005	3007	8.23	7/26/2026										
SMPH 26 R23-T25	SMPHFBD2026-T25	4.2005	3007	8.23	7/26/2026										
SMPH 26 R23-T30	SMPHFBD2026-T30	4.2005	3007	8.23	7/26/2026										
AP 26 R21	APCFXBND2026	6.1000	3053	8.36	9/10/2026					97.4337987					
AP 26 R21-NWT	APCFXBND2026-NWT	6.1000	3053	8.36	9/10/2026										
AP 26 R21-T25	APCFXBND2026-T25	6.1000	3053	8.36	9/10/2026										
AP 26 R21-T30	APCFXBND2026-T30	6.1000	3053	8.36	9/10/2026										
DD 26 R23	DDFXBOND2026	5.9721	3149	8.62	12/15/2026					83.3040055	95.8945922				
DD 26 R23-NWT	DDFXBOND2026-NWT	5.9721	3149	8.62	12/15/2026										
DD 26 R23-T25	DDFXBOND2026-T25	5.9721	3149	8.62	12/15/2026										
DD 26 R23-T30	DDFXBOND2026-T30	5.9721	3149	8.62	12/15/2026										
SMC 27 R24	SMCFXBND2027	5.7613	3225	8.83	3/1/2027					88.8425093					
SMC 27 R24-NWT	SMCFXBND2027-NWT	5.7613	3225	8.83	3/1/2027										
SMC 27 R24-T25	SMCFXBND2027-T25	5.7613	3225	8.83	3/1/2027										
SMC 27 R24-T30	SMCFXBND2027-T30	5.7613	3225	8.83	3/1/2027										
STIESG 27 R24	STIGFXBD2027	6.3756	3247	8.89	3/23/2027					97.5088438					
STIESG 27 R24-NWT	STIGFXBD2027-NWT	6.3756	3247	8.89	3/23/2027										
STIESG 27 R24-T25	STIGFXBD2027-T25	6.3756	3247	8.89	3/23/2027										
STIESG 27 R24-T30	STIGFXBD2027-T30	6.3756	3247	8.89	3/23/2027										
ALI 05-27 R24	ALIFXBND2027	5.2624	3287	9.00	5/2/2027					93.2797362					
ALI 05-27 R24-NWT	ALIFXBND2027-NWT	5.2624	3287	9.00	5/2/2027										
ALI 05-27 R24-T25	ALIFXBND2027-T25	5.2624	3287	9.00	5/2/2027										
ALI 05-27 R24-T30	ALIFXBND2027-T30	5.2624	3287	9.00	5/2/2027										
AC 27 R22	ACFXBOND2027	6.8750	3296	9.02	5/11/2027	3.500000	104.6375354	2:49:07 PM	104.5368111	104.6375354	108.2441286	104.2832752	104.6375354	104.2832752	104.6375354

