

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	746	2.04	7/17/2020					99.2056250					
GLO 20 R18-NWT	GLOFXBND2020-NWT	4.8875	746	2.04	7/17/2020										
GLO 20 R18-T25	GLOFXBND2020-T25	4.8875	746	2.04	7/17/2020										
GLO 20 R18-T30	GLOFXBND2020-T30	4.8875	746	2.04	7/17/2020										
SLTC 20 R18	SLTCFXBD2020	4.9925	782	2.14	8/22/2020					93.0168638	97.0098111				
SLTC 20 R18-NWT	SLTCFXBD2020-NWT	4.9925	782	2.14	8/22/2020										
SLTC 20 R18-T25	SLTCFXBD2020-T25	4.9925	782	2.14	8/22/2020										
SLTC 20 R18-T30	SLTCFXBD2020-T30	4.9925	782	2.14	8/22/2020										
BDO 10-20	BDO2L2TNC2020	3.7500	827	2.26	10/6/2020					91.7759578					
ALI 20 R19	ALIFXBND2020	4.6250	831	2.28	10/10/2020					98.3558137					
ALI 20 R19-NWT	ALIFXBND2020-NWT	4.6250	831	2.28	10/10/2020										
ALI 20 R19-T25	ALIFXBND2020-T25	4.6250	831	2.28	10/10/2020										
ALI 20 R19-T30	ALIFXBND2020-T30	4.6250	831	2.28	10/10/2020										
HOUSE 10-20	HOUSEFBD2020	6.2080	837	2.29	10/16/2020					100.0153786	102.0521438				
HOUSE 10-20-NWT	HOUSEFBD2020-NWT	6.2080	837	2.29	10/16/2020										
HOUSE 10-20-T25	HOUSEFBD2020-T25	6.2080	837	2.29	10/16/2020										
HOUSE 10-20-T30	HOUSEFBD2020-T30	6.2080	837	2.29	10/16/2020										
AEV 11-20	AEV2FXBD2020	4.4722	858	2.35	11/6/2020					97.5364115	99.1111254				
AEV 11-20-NWT	AEV2FXBD2020-NWT	4.4722	858	2.35	11/6/2020										
AEV 11-20-T25	AEV2FXBD2020-T25	4.4722	858	2.35	11/6/2020										
AEV 11-20-T30	AEV2FXBD2020-T30	4.4722	858	2.35	11/6/2020										
FLI 20 R19	FLIFXBND2020	4.8562	860	2.35	11/8/2020					98.5878343	100.2331092				
FLI 20 R19-NWT	FLIFXBND2020-NWT	4.8562	860	2.35	11/8/2020										
FLI 20 R19-T25	FLIFXBND2020-T25	4.8562	860	2.35	11/8/2020										
FLI 20 R19-T30	FLIFXBND2020-T30	4.8562	860	2.35	11/8/2020										
AEV 20 R19	AEVFXBND2020	4.4125	873	2.39	11/21/2020	1.600000	98.7400800	3:36:34 PM	98.7400800	97.3629449	98.9624746		98.7400800	98.7400800	98.7400800
AEV 20 R19-NWT	AEVFXBND2020-NWT	4.4125	873	2.39	11/21/2020										
AEV 20 R19-T25	AEVFXBND2020-T25	4.4125	873	2.39	11/21/2020										
AEV 20 R19-T30	AEVFXBND2020-T30	4.4125	873	2.39	11/21/2020										
MER 20 P19	MERFXBND2020	4.3750	894	2.45	12/12/2020					97.4419440					
MER 20 P19-NWT	MERFXBND2020-NWT	4.3750	894	2.45	12/12/2020										
MER 20 P19-T25	MERFXBND2020-T25	4.3750	894	2.45	12/12/2020										
MER 20 P19-T30	MERFXBND2020-T30	4.3750	894	2.45	12/12/2020										
TEL 21 R19	TELFXBND2021	5.2250	950	2.60	2/6/2021	2.000000	100.4211208	3:00:12 PM	100.4211208	98.7408108			100.4211208	100.4211208	100.4211208
TEL 21 R19-NWT	TELFXBND2021-NWT	5.2250	950	2.60	2/6/2021										
TEL 21 R19-T25	TELFXBND2021-T25	5.2250	950	2.60	2/6/2021										
TEL 21 R19-T30	TELFXBND2021-T30	5.2250	950	2.60	2/6/2021										
ABS 21 R19	ABSFXBND2021	5.3350	954	2.61	2/10/2021					93.7845909	96.0628475				
ABS 21 R19-NWT	ABSFXBND2021-NWT	5.3350	954	2.61	2/10/2021										
ABS 21 R19-T25	ABSFXBND2021-T25	5.3350	954	2.61	2/10/2021										
ABS 21 R19-T30	ABSFXBND2021-T30	5.3350	954	2.61	2/10/2021										
ROCK 21 R19	ROCKFXBD2021	5.0932	959	2.63	2/15/2021					98.4111213	100.2255192				
ROCK 21 R19-NWT	ROCKFXBD2021-NWT	5.0932	959	2.63	2/15/2021										
ROCK 21 R19-T25	ROCKFXBD2021-T25	5.0932	959	2.63	2/15/2021										
ROCK 21 R19-T30	ROCKFXBD2021-T30	5.0932	959	2.63	2/15/2021										
SMPH 02-21	SMPH2FBD2021	4.5095	969	2.65	2/25/2021					96.8521871					
SMPH 02-21-NWT	SMPH2FBD2021-NWT	4.5095	969	2.65	2/25/2021										
SMPH 02-21-T25	SMPH2FBD2021-T25	4.5095	969	2.65	2/25/2021								99.2595793		
SMPH 02-21-T30	SMPH2FBD2021-T30	4.5095	969	2.65	2/25/2021										
JGS 21 R19	JGSFXBND2021	5.2442	971	2.66	2/27/2021					99.1264000	100.3465736				
JGS 21 R19-NWT	JGSFXBND2021-NWT	5.2442	971	2.66	2/27/2021										
JGS 21 R19-T25	JGSFXBND2021-T25	5.2442	971	2.66	2/27/2021								100.2927421		
JGS 21 R19-T30	JGSFXBND2021-T30	5.2442	971	2.66	2/27/2021										
SLI 21 R18	SLIFXBND2021	6.7150	994	2.72	3/22/2021					100.0356698					
SLI 21 R18-NWT	SLIFXBND2021-NWT	6.7150	994	2.72	3/22/2021										
SLI 21 R18-T25	SLIFXBND2021-T25	6.7150	994	2.72	3/22/2021										
SLI 21 R18-T30	SLIFXBND2021-T30	6.7150	994	2.72	3/22/2021										
MNTC 21 R19	MNTCFXBD2021	5.0700	1003	2.75	3/31/2021					96.4317634	99.9234475				
MNTC 21 R19-NWT	MNTCFXBD2021-NWT	5.0700	1003	2.75	3/31/2021										
MNTC 21 R19-T25	MNTCFXBD2021-T25	5.0700	1003	2.75	3/31/2021										
MNTC 21 R19-T30	MNTCFXBD2021-T30	5.0700	1003	2.75	3/31/2021										
SMB 21 R19	SMBFXBND2021	5.5000	1005	2.75	4/2/2021	5.000000	100.8772922	3:02:51 PM	100.8781263	98.4915214			100.8772922	100.8772922	100.8772922
SMB 21 R19-NWT	SMBFXBND2021-NWT	5.5000	1005	2.75	4/2/2021										
SMB 21 R19-T25	SMBFXBND2021-T25	5.5000	1005	2.75	4/2/2021										
SMB 21 R19-T30	SMBFXBND2021-T30	5.5000	1005	2.75	4/2/2021										
LBP 04-21	LBPLTNC2021	3.7500	1012	2.77	4/9/2021										
VLL 21 R19	VLLFXBND2021	5.9437	1042	2.85	5/9/2021					94.1868345					
VLL 21 R19-NWT	VLLFXBND2021-NWT	5.9437	1042	2.85	5/9/2021										
VLL 21 R19-T25	VLLFXBND2021-T25	5.9437	1042	2.85	5/9/2021										
VLL 21 R19-T30	VLLFXBND2021-T30	5.9437	1042	2.85	5/9/2021										
AC 05-21	ACFXBOND2021	6.8000	1045	2.86	5/12/2021					102.8821406					
AC 05-21-NWT	ACFXBOND2021-NWT	6.8000	1045	2.86	5/12/2021										
AC 05-21-T25	ACFXBOND2021-T25	6.8000	1045	2.86	5/12/2021										
AC 05-21-T30	ACFXBOND2021-T30	6.8000	1045	2.86	5/12/2021										
SM 21 R19	SMICFXBD2021	5.2958	1052	2.88	5/19/2021					96.8747653					

