

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	716	1.96	7/17/2020	3.000000	98.8675871	11:41:22 AM	98.1382591	98.8675871	100.1618824	97.7735950	98.8675871	97.7735950	98.8675871
GLO 20 R18-NWT	GLOFXBND2020-NWT	4.8875	716	1.96	7/17/2020										
GLO 20 R18-T25	GLOFXBND2020-T25	4.8875	716	1.96	7/17/2020										
GLO 20 R18-T30	GLOFXBND2020-T30	4.8875	716	1.96	7/17/2020										
SLTC 20 R18	SLTCFXBD2020	4.9925	752	2.06	8/22/2020					93.2582662	97.1157082				
SLTC 20 R18-NWT	SLTCFXBD2020-NWT	4.9925	752	2.06	8/22/2020										
SLTC 20 R18-T25	SLTCFXBD2020-T25	4.9925	752	2.06	8/22/2020										
SLTC 20 R18-T30	SLTCFXBD2020-T30	4.9925	752	2.06	8/22/2020										
BDO 10-20	BDO2LTNC2020	3.7500	797	2.18	10/6/2020					92.0436608					
ALI 20 R19	ALIFXBND2020	4.6250	801	2.19	10/10/2020					98.2089163	99.4284339				
ALI 20 R19-NWT	ALIFXBND2020-NWT	4.6250	801	2.19	10/10/2020										
ALI 20 R19-T25	ALIFXBND2020-T25	4.6250	801	2.19	10/10/2020										
ALI 20 R19-T30	ALIFXBND2020-T30	4.6250	801	2.19	10/10/2020										
HOUSE 10-20	HOUSEFBD2020	6.2080	807	2.21	10/16/2020	1.000000	100.0147375	10:48:10 AM	100.0147375	100.2199310	101.1493525	100.0147375	100.0147375	100.0147375	100.0147375
HOUSE 10-20-NWT	HOUSEFBD2020-NWT	6.2080	807	2.21	10/16/2020										
HOUSE 10-20-T25	HOUSEFBD2020-T25	6.2080	807	2.21	10/16/2020										
HOUSE 10-20-T30	HOUSEFBD2020-T30	6.2080	807	2.21	10/16/2020										
AEV 11-20	AEV2FXBD2020	4.4722	828	2.27	11/6/2020					97.4091033	98.6653459				
AEV 11-20-NWT	AEV2FXBD2020-NWT	4.4722	828	2.27	11/6/2020										
AEV 11-20-T25	AEV2FXBD2020-T25	4.4722	828	2.27	11/6/2020										
AEV 11-20-T30	AEV2FXBD2020-T30	4.4722	828	2.27	11/6/2020										
FLI 20 R19	FLIFXBND2020	4.8562	830	2.27	11/8/2020					98.2149922	99.4800922				
FLI 20 R19-NWT	FLIFXBND2020-NWT	4.8562	830	2.27	11/8/2020										
FLI 20 R19-T25	FLIFXBND2020-T25	4.8562	830	2.27	11/8/2020										
FLI 20 R19-T30	FLIFXBND2020-T30	4.8562	830	2.27	11/8/2020										
AEV 20 R19	AEVFXBND2020	4.4125	843	2.31	11/21/2020					97.8714614	98.5122742				
AEV 20 R19-NWT	AEVFXBND2020-NWT	4.4125	843	2.31	11/21/2020										
AEV 20 R19-T25	AEVFXBND2020-T25	4.4125	843	2.31	11/21/2020										
AEV 20 R19-T30	AEVFXBND2020-T30	4.4125	843	2.31	11/21/2020										
MER 20 P19	MERFXBND2020	4.3750	864	2.37	12/12/2020	2.000000	98.2618254	2:11:10 PM	98.2618254	96.3342651	98.2618254	98.2618254	98.2618254	98.2618254	98.2618254
MER 20 P19-NWT	MERFXBND2020-NWT	4.3750	864	2.37	12/12/2020										
MER 20 P19-T25	MERFXBND2020-T25	4.3750	864	2.37	12/12/2020										
MER 20 P19-T30	MERFXBND2020-T30	4.3750	864	2.37	12/12/2020										
TEL 21 R19	TELFXBND2021	5.2250	920	2.52	2/6/2021					98.2034882					
TEL 21 R19-NWT	TELFXBND2021-NWT	5.2250	920	2.52	2/6/2021										
TEL 21 R19-T25	TELFXBND2021-T25	5.2250	920	2.52	2/6/2021										
TEL 21 R19-T30	TELFXBND2021-T30	5.2250	920	2.52	2/6/2021										
ABS 21 R19	ABSFXBND2021	5.3350	924	2.53	2/10/2021					94.3985458	97.9916643				
ABS 21 R19-NWT	ABSFXBND2021-NWT	5.3350	924	2.53	2/10/2021										
ABS 21 R19-T25	ABSFXBND2021-T25	5.3350	924	2.53	2/10/2021										
ABS 21 R19-T30	ABSFXBND2021-T30	5.3350	924	2.53	2/10/2021										
ROCK 21 R19	ROCKFXBD2021	5.0932	929	2.54	2/15/2021					98.8071569	99.5106631				
ROCK 21 R19-NWT	ROCKFXBD2021-NWT	5.0932	929	2.54	2/15/2021										
ROCK 21 R19-T25	ROCKFXBD2021-T25	5.0932	929	2.54	2/15/2021										
ROCK 21 R19-T30	ROCKFXBD2021-T30	5.0932	929	2.54	2/15/2021										
SMPH 02-21	SMPH2FBD2021	4.5095	939	2.57	2/25/2021	0.700000	98.1131842	3:45:51 PM	96.0449306	97.6425452	98.1131842	96.0729653	98.1131842	95.3227844	98.1131842
SMPH 02-21-NWT	SMPH2FBD2021-NWT	4.5095	939	2.57	2/25/2021										
SMPH 02-21-T25	SMPH2FBD2021-T25	4.5095	939	2.57	2/25/2021										
SMPH 02-21-T30	SMPH2FBD2021-T30	4.5095	939	2.57	2/25/2021										
JGS 21 R19	JGSFXBND2021	5.2442	941	2.58	2/27/2021					98.6847810	99.8632051				
JGS 21 R19-NWT	JGSFXBND2021-NWT	5.2442	941	2.58	2/27/2021										
JGS 21 R19-T25	JGSFXBND2021-T25	5.2442	941	2.58	2/27/2021										
JGS 21 R19-T30	JGSFXBND2021-T30	5.2442	941	2.58	2/27/2021										
SLI 21 R18	SLIFXBND2021	6.7150	964	2.64	3/22/2021					100.0326187					
SLI 21 R18-NWT	SLIFXBND2021-NWT	6.7150	964	2.64	3/22/2021										
SLI 21 R18-T25	SLIFXBND2021-T25	6.7150	964	2.64	3/22/2021										
SLI 21 R18-T30	SLIFXBND2021-T30	6.7150	964	2.64	3/22/2021										
MNTC 21 R19	MNTCFXBD2021	5.0700	973	2.66	3/31/2021					97.9656824	99.9239037				
MNTC 21 R19-NWT	MNTCFXBD2021-NWT	5.0700	973	2.66	3/31/2021										
MNTC 21 R19-T25	MNTCFXBD2021-T25	5.0700	973	2.66	3/31/2021										
MNTC 21 R19-T30	MNTCFXBD2021-T30	5.0700	973	2.66	3/31/2021										
SMB 21 R19	SMBFXBND2021	5.5000	975	2.67	4/2/2021					99.3806712	99.7466931				
SMB 21 R19-NWT	SMBFXBND2021-NWT	5.5000	975	2.67	4/2/2021										
SMB 21 R19-T25	SMBFXBND2021-T25	5.5000	975	2.67	4/2/2021										
SMB 21 R19-T30	SMBFXBND2021-T30	5.5000	975	2.67	4/2/2021										
LBP 04-21	LBPLTNC2021	3.7500	982	2.69	4/9/2021										
VLL 21 R19	VLLFXBND2021	5.9437	1012	2.77	5/9/2021					94.3354363					
VLL 21 R19-NWT	VLLFXBND2021-NWT	5.9437	1012	2.77	5/9/2021										
VLL 21 R19-T25	VLLFXBND2021-T25	5.9437	1012	2.77	5/9/2021										
VLL 21 R19-T30	VLLFXBND2021-T30	5.9437	1012	2.77	5/9/2021										
AC 05-21	ACFXBOND2021	6.8000	1015	2.78	5/12/2021	0.200000	102.8088158	10:27:45 AM	102.8088158	102.8088158	104.1162145	102.8088158	102.8088158	102.8088158	102.8088158
AC 05-21-NWT	ACFXBOND2021-NWT	6.8000	1015	2.78	5/12/2021										
AC 05-21-T25	ACFXBOND2021-T25	6.8000	1015	2.78	5/12/2021										
AC 05-21-T30	ACFXBOND2021-T30	6.8000	1015	2.78	5/12/2021										
SM 21 R19	SMICFXBD2021	5.2958	1022	2.80	5/19/2021					96.9518939	100.4969360				

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AEV 23 R20-T25	AEVFXBND2023-T25	4.6188	1938	5.31	11/21/2023										
AEV 23 R20-T30	AEVFXBND2023-T30	4.6188	1938	5.31	11/21/2023										
EW 12-23	EWBLTNC2023	4.6250	1954	5.35	12/7/2023										
SM 23 R21	SMICFXBD2023	5.1590	1956	5.36	12/9/2023	1.000000	96.1882939	3:26:28 PM	96.1882939	95.6374979	97.9762588	96.1882939	96.1882939	96.1882939	96.1882939
SM 23 R21-NWT	SMICFXBD2023-NWT	5.1590	1956	5.36	12/9/2023										
SM 23 R21-T25	SMICFXBD2023-T25	5.1590	1956	5.36	12/9/2023										
SM 23 R21-T30	SMICFXBD2023-T30	5.1590	1956	5.36	12/9/2023										
CHIB 01-24	CHIBLTNC2024	4.5500	1990	5.45	1/12/2024										
RBANK 01-24	RBANKLTN2024	4.8750	1994	5.46	1/16/2024										
FDC 24 R21	FDCFXBND2024	6.1458	2002	5.48	1/24/2024					99.7489380	101.8485888				
FDC 24 R21-NWT	FDCFXBND2024-NWT	6.1458	2002	5.48	1/24/2024										
FDC 24 R21-T25	FDCFXBND2024-T25	6.1458	2002	5.48	1/24/2024										
FDC 24 R21-T30	FDCFXBND2024-T30	6.1458	2002	5.48	1/24/2024										
ALI 24 R20	ALIFXBND2024	5.0000	2008	5.50	1/30/2024	2.000000	94.0377703	2:40:22 PM	94.0377703	94.0377703	96.2797699	94.0377703	94.0377703	94.0377703	94.0377703
ALI 24 R20-NWT	ALIFXBND2024-NWT	5.0000	2008	5.50	1/30/2024										
ALI 24 R20-T25	ALIFXBND2024-T25	5.0000	2008	5.50	1/30/2024										
ALI 24 R20-T30	ALIFXBND2024-T30	5.0000	2008	5.50	1/30/2024										
TEL 24 R21	TELFXBND2024	5.2813	2015	5.52	2/6/2024	1.000000	95.9586406	3:04:20 PM	95.9586406	92.6277339	98.9653985	95.9586406	95.9586406	95.9586406	95.9586406
TEL 24 R21-NWT	TELFXBND2024-NWT	5.2813	2015	5.52	2/6/2024										
TEL 24 R21-T25	TELFXBND2024-T25	5.2813	2015	5.52	2/6/2024										
TEL 24 R21-T30	TELFXBND2024-T30	5.2813	2015	5.52	2/6/2024										
JGS 24 R20	JGSFXBND2024	5.3000	2036	5.57	2/27/2024					92.6954257					
JGS 24 R20-NWT	JGSFXBND2024-NWT	5.3000	2036	5.57	2/27/2024										
JGS 24 R20-T25	JGSFXBND2024-T25	5.3000	2036	5.57	2/27/2024										
JGS 24 R20-T30	JGSFXBND2024-T30	5.3000	2036	5.57	2/27/2024										
SMC 24 R22	SMCFXBND2024	5.2840	2039	5.58	3/1/2024					91.6865179	94.5670899				
SMC 24 R22-NWT	SMCFXBND2024-NWT	5.2840	2039	5.58	3/1/2024										
SMC 24 R22-T25	SMCFXBND2024-T25	5.2840	2039	5.58	3/1/2024										
SMC 24 R22-T30	SMCFXBND2024-T30	5.2840	2039	5.58	3/1/2024										
STIESG 24 R22	STIGFXBD2024	5.8085	2061	5.64	3/23/2024					96.7517027					
STIESG 24 R22-NWT	STIGFXBD2024-NWT	5.8085	2061	5.64	3/23/2024										
STIESG 24 R22-T25	STIGFXBD2024-T25	5.8085	2061	5.64	3/23/2024										
STIESG 24 R22-T30	STIGFXBD2024-T30	5.8085	2061	5.64	3/23/2024										
MEG 24 R22	MEGFXBND2024	5.3535	2066	5.66	3/28/2024	1.000000	96.4640194	2:44:07 PM	96.4640194	89.8117047	98.3358952	96.4640194	96.4640194	96.4640194	96.4640194
MEG 24 R22-NWT	MEGFXBND2024-NWT	5.3535	2066	5.66	3/28/2024										
MEG 24 R22-T25	MEGFXBND2024-T25	5.3535	2066	5.66	3/28/2024										
MEG 24 R22-T30	MEGFXBND2024-T30	5.3535	2066	5.66	3/28/2024										
MNTC 24 R21	MNTCFXBD2024	5.5000	2069	5.66	3/31/2024					93.2559990	99.9978815				
MNTC 24 R21-NWT	MNTCFXBD2024-NWT	5.5000	2069	5.66	3/31/2024										
MNTC 24 R21-T25	MNTCFXBD2024-T25	5.5000	2069	5.66	3/31/2024										
MNTC 24 R21-T30	MNTCFXBD2024-T30	5.5000	2069	5.66	3/31/2024										
SMB 24 R21	SMBFXBND2024	6.0000	2071	5.67	4/2/2024					93.5997617					
SMB 24 R21-NWT	SMBFXBND2024-NWT	6.0000	2071	5.67	4/2/2024										
SMB 24 R21-T25	SMBFXBND2024-T25	6.0000	2071	5.67	4/2/2024										
SMB 24 R21-T30	SMBFXBND2024-T30	6.0000	2071	5.67	4/2/2024										
SMPH 05-24 R22	SMPH2FBD2024	5.1683	2117	5.80	5/18/2024					93.6422285					
SMPH 05-24 R22-NWT	SMPH2FBD2024-NWT	5.1683	2117	5.80	5/18/2024										
SMPH 05-24 R22-T25	SMPH2FBD2024-T25	5.1683	2117	5.80	5/18/2024										
SMPH 05-24 R22-T30	SMPH2FBD2024-T30	5.1683	2117	5.80	5/18/2024										
SM 24 R21	SMICFXBD2024	5.6125	2118	5.80	5/19/2024					95.0628814	99.3203966				
SM 24 R21-NWT	SMICFXBD2024-NWT	5.6125	2118	5.80	5/19/2024										
SM 24 R21-T25	SMICFXBD2024-T25	5.6125	2118	5.80	5/19/2024										
SM 24 R21-T30	SMICFXBD2024-T30	5.6125	2118	5.80	5/19/2024										
MBT 07-24	MBTLTNC2024	3.8750	2180	5.97	7/20/2024										
DD 24 R22	DDFXBOND2024	6.0952	2181	5.97	7/21/2024					88.3946815	98.0084204				
DD 24 R22-NWT	DDFXBOND2024-NWT	6.0952	2181	5.97	7/21/2024										
DD 24 R22-T25	DDFXBOND2024-T25	6.0952	2181	5.97	7/21/2024										
DD 24 R22-T30	DDFXBOND2024-T30	6.0952	2181	5.97	7/21/2024										
GTAP 24 R21	GTCFXBND2024	5.6250	2198	6.02	8/7/2024					90.9866368					
GTAP 24 R21-NWT	GTCFXBND2024-NWT	5.6250	2198	6.02	8/7/2024										
GTAP 24 R21-T25	GTCFXBND2024-T25	5.6250	2198	6.02	8/7/2024										
GTAP 24 R21-T30	GTCFXBND2024-T30	5.6250	2198	6.02	8/7/2024										
VLL 24 R23	VLLFXBND2024	5.7512	2199	6.02	8/8/2024					92.1631260					
VLL 24 R23-NWT	VLLFXBND2024-NWT	5.7512	2199	6.02	8/8/2024										
VLL 24 R23-T25	VLLFXBND2024-T25	5.7512	2199	6.02	8/8/2024										
VLL 24 R23-T30	VLLFXBND2024-T30	5.7512	2199	6.02	8/8/2024										
SMPH 24 R21	SMPHFXBD2024	5.7417	2223	6.09	9/1/2024					93.8070335					
SMPH 24 R21-NWT	SMPHFXBD2024-NWT	5.7417	2223	6.09	9/1/2024										
SMPH 24 R21-T25	SMPHFXBD2024-T25	5.7417	2223	6.09	9/1/2024										
SMPH 24 R21-T30	SMPHFXBD2024-T30	5.7417	2223	6.09	9/1/2024										
FLI 24 R21	FLIFXBND2024	5.6389	2317	6.34	12/4/2024					93.0747348					
FLI 24 R21-NWT	FLIFXBND2024-NWT	5.6389	2317	6.34	12/4/2024										
FLI 24 R21-T25	FLIFXBND2024-T25	5.6389	2317	6.34	12/4/2024										
FLI 24 R21-T30	FLIFXBND2024-T30	5.6389	2317	6.34	12/4/2024										
SMCGP 24 R22	SMCGPFBD2024	6.2500	2335	6.39	12/22/2024					98.6978532					

