



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	683	1.87	7/17/2020					98.9152949	99.4439580				
GLO 20 R18-NWT	GLOFXBND2020-NWT	4.8875	683	1.87	7/17/2020										
GLO 20 R18-T25	GLOFXBND2020-T25	4.8875	683	1.87	7/17/2020										
GLO 20 R18-T30	GLOFXBND2020-T30	4.8875	683	1.87	7/17/2020										
SLTC 20 R18	SLTCFXBD2020	4.9925	719	1.97	8/22/2020					93.5265302					
SLTC 20 R18-NWT	SLTCFXBD2020-NWT	4.9925	719	1.97	8/22/2020										
SLTC 20 R18-T25	SLTCFXBD2020-T25	4.9925	719	1.97	8/22/2020										
SLTC 20 R18-T30	SLTCFXBD2020-T30	4.9925	719	1.97	8/22/2020										
BDO 10-20	BDO2L2TNC2020	3.7500	764	2.09	10/6/2020					92.3422718					
ALI 20 R19	ALIFXBND2020	4.6250	768	2.10	10/10/2020					97.6996884	98.6684523				
ALI 20 R19-NWT	ALIFXBND2020-NWT	4.6250	768	2.10	10/10/2020										
ALI 20 R19-T25	ALIFXBND2020-T25	4.6250	768	2.10	10/10/2020										
ALI 20 R19-T30	ALIFXBND2020-T30	4.6250	768	2.10	10/10/2020										
HOUSE 10-20	HOUSEFBD2020	6.2080	774	2.12	10/16/2020					100.2102711	100.7556633				
HOUSE 10-20-NWT	HOUSEFBD2020-NWT	6.2080	774	2.12	10/16/2020										
HOUSE 10-20-T25	HOUSEFBD2020-T25	6.2080	774	2.12	10/16/2020										
HOUSE 10-20-T30	HOUSEFBD2020-T30	6.2080	774	2.12	10/16/2020										
AEV 11-20	AEV2FXBD2020	4.4722	795	2.18	11/6/2020					97.5034349	98.5108686				
AEV 11-20-NWT	AEV2FXBD2020-NWT	4.4722	795	2.18	11/6/2020										
AEV 11-20-T25	AEV2FXBD2020-T25	4.4722	795	2.18	11/6/2020										
AEV 11-20-T30	AEV2FXBD2020-T30	4.4722	795	2.18	11/6/2020										
FLI 20 R19	FLIFXBND2020	4.8562	797	2.18	11/8/2020					98.2795512	99.2940088				
FLI 20 R19-NWT	FLIFXBND2020-NWT	4.8562	797	2.18	11/8/2020										
FLI 20 R19-T25	FLIFXBND2020-T25	4.8562	797	2.18	11/8/2020										
FLI 20 R19-T30	FLIFXBND2020-T30	4.8562	797	2.18	11/8/2020										
AEV 20 R19	AEVFXBND2020	4.4125	810	2.22	11/21/2020	3.300000	97.9491200	2:36:35 PM	97.9491200	97.7442034	98.3604308		97.9491200	97.9491200	97.9491200
AEV 20 R19-NWT	AEVFXBND2020-NWT	4.4125	810	2.22	11/21/2020										
AEV 20 R19-T25	AEVFXBND2020-T25	4.4125	810	2.22	11/21/2020										
AEV 20 R19-T30	AEVFXBND2020-T30	4.4125	810	2.22	11/21/2020										
MER 20 P19	MERFXBND2020	4.3750	831	2.28	12/12/2020					96.4641232					
MER 20 P19-NWT	MERFXBND2020-NWT	4.3750	831	2.28	12/12/2020										
MER 20 P19-T25	MERFXBND2020-T25	4.3750	831	2.28	12/12/2020										
MER 20 P19-T30	MERFXBND2020-T30	4.3750	831	2.28	12/12/2020										
TEL 21 R19	TELFXBND2021	5.2250	887	2.43	2/6/2021					97.7079739					
TEL 21 R19-NWT	TELFXBND2021-NWT	5.2250	887	2.43	2/6/2021										
TEL 21 R19-T25	TELFXBND2021-T25	5.2250	887	2.43	2/6/2021										
TEL 21 R19-T30	TELFXBND2021-T30	5.2250	887	2.43	2/6/2021										
ABS 21 R19	ABSFXBND2021	5.3350	891	2.44	2/10/2021					96.5160206	100.3053919				
ABS 21 R19-NWT	ABSFXBND2021-NWT	5.3350	891	2.44	2/10/2021										
ABS 21 R19-T25	ABSFXBND2021-T25	5.3350	891	2.44	2/10/2021										
ABS 21 R19-T30	ABSFXBND2021-T30	5.3350	891	2.44	2/10/2021										
ROCK 21 R19	ROCKFXBD2021	5.0932	896	2.45	2/15/2021	6.000000	99.0721202	3:33:51 PM	99.0721202	98.3950765	99.2989834		99.0721202	99.0721202	99.0721202
ROCK 21 R19-NWT	ROCKFXBD2021-NWT	5.0932	896	2.45	2/15/2021										
ROCK 21 R19-T25	ROCKFXBD2021-T25	5.0932	896	2.45	2/15/2021										
ROCK 21 R19-T30	ROCKFXBD2021-T30	5.0932	896	2.45	2/15/2021										
SMPH 02-21	SMPH2FBD2021	4.5095	906	2.48	2/25/2021					97.7196198	98.1751612				
SMPH 02-21-NWT	SMPH2FBD2021-NWT	4.5095	906	2.48	2/25/2021										
SMPH 02-21-T25	SMPH2FBD2021-T25	4.5095	906	2.48	2/25/2021										
SMPH 02-21-T30	SMPH2FBD2021-T30	4.5095	906	2.48	2/25/2021										
JGS 21 R19	JGSFXBND2021	5.2442	908	2.49	2/27/2021					98.7303741	99.8706445				
JGS 21 R19-NWT	JGSFXBND2021-NWT	5.2442	908	2.49	2/27/2021										
JGS 21 R19-T25	JGSFXBND2021-T25	5.2442	908	2.49	2/27/2021										
JGS 21 R19-T30	JGSFXBND2021-T30	5.2442	908	2.49	2/27/2021										
SLI 21 R18	SLIFXBND2021	6.7150	931	2.55	3/22/2021					100.0326027					
SLI 21 R18-NWT	SLIFXBND2021-NWT	6.7150	931	2.55	3/22/2021										
SLI 21 R18-T25	SLIFXBND2021-T25	6.7150	931	2.55	3/22/2021										
SLI 21 R18-T30	SLIFXBND2021-T30	6.7150	931	2.55	3/22/2021										
MNTC 21 R19	MNTCFXBD2021	5.0700	940	2.57	3/31/2021					98.0286479					
MNTC 21 R19-NWT	MNTCFXBD2021-NWT	5.0700	940	2.57	3/31/2021										
MNTC 21 R19-T25	MNTCFXBD2021-T25	5.0700	940	2.57	3/31/2021										
MNTC 21 R19-T30	MNTCFXBD2021-T30	5.0700	940	2.57	3/31/2021										
SMB 21 R19	SMBFXBND2021	5.5000	942	2.58	4/2/2021	0.500000	98.5815738	3:21:04 PM	98.5815738	99.4030115	99.7576484		98.5815738	98.5815738	98.5815738
SMB 21 R19-NWT	SMBFXBND2021-NWT	5.5000	942	2.58	4/2/2021										
SMB 21 R19-T25	SMBFXBND2021-T25	5.5000	942	2.58	4/2/2021										
SMB 21 R19-T30	SMBFXBND2021-T30	5.5000	942	2.58	4/2/2021										
LBP 04-21	LBPLTNC2021	3.7500	949	2.60	4/9/2021										
VLL 21 R19	VLLFXBND2021	5.9437	979	2.68	5/9/2021					94.4961058					
VLL 21 R19-NWT	VLLFXBND2021-NWT	5.9437	979	2.68	5/9/2021										
VLL 21 R19-T25	VLLFXBND2021-T25	5.9437	979	2.68	5/9/2021										
VLL 21 R19-T30	VLLFXBND2021-T30	5.9437	979	2.68	5/9/2021										
AC 05-21	ACFXBOND2021	6.8000	982	2.69	5/12/2021					102.9769613	103.7377292				
AC 05-21-NWT	ACFXBOND2021-NWT	6.8000	982	2.69	5/12/2021										
AC 05-21-T25	ACFXBOND2021-T25	6.8000	982	2.69	5/12/2021										
AC 05-21-T30	ACFXBOND2021-T30	6.8000	982	2.69	5/12/2021										
SM 21 R19	SMICFXBD2021	5.2958	989	2.71	5/19/2021					96.2023111	100.4818329				









