

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
SMB 19 R17	SMB2FXBD2019	5.9300	1127	3.09	4/2/2019					104.0730882	105.5470572				
SMB 19 R17-NWT	SMB2FXBD2019-NWT	5.9300	1127	3.09	4/2/2019										
SMB 19 R17-T25	SMB2FXBD2019-T25	5.9300	1127	3.09	4/2/2019										
SMB 19 R17-T30	SMB2FXBD2019-T30	5.9300	1127	3.09	4/2/2019										
SMB 04-19	SMBFXBND2019	10.5000	1128	3.09	4/3/2019					116.4874549	118.7041298				
SMB 04-19-NWT	SMBFXBND2019-NWT	10.5000	1128	3.09	4/3/2019										
SMB 04-19-T25	SMBFXBND2019-T25	10.5000	1128	3.09	4/3/2019										
SMB 04-19-T30	SMBFXBND2019-T30	10.5000	1128	3.09	4/3/2019										
ALI 19 R17	ALIFXBND2019	5.6250	1152	3.15	4/27/2019					104.0143978	105.3733809				
ALI 19 R17-NWT	ALIFXBND2019-NWT	5.6250	1152	3.15	4/27/2019										
ALI 19 R17-T25	ALIFXBND2019-T25	5.6250	1152	3.15	4/27/2019										
ALI 19 R17-T30	ALIFXBND2019-T30	5.6250	1152	3.15	4/27/2019										
GLO 19 R17	GLOFXBND2019	6.0000	1187	3.25	6/1/2019					103.7439401					
GLO 19 R17-NWT	GLOFXBND2019-NWT	6.0000	1187	3.25	6/1/2019										
GLO 19 R17-T25	GLOFXBND2019-T25	6.0000	1187	3.25	6/1/2019										
GLO 19 R17-T30	GLOFXBND2019-T30	6.0000	1187	3.25	6/1/2019										
FLI 19 R17	FLIFXBND2019	6.2731	1194	3.27	6/8/2019					105.3621933	107.5693077				
FLI 19 R17-NWT	FLIFXBND2019-NWT	6.2731	1194	3.27	6/8/2019										
FLI 19 R17-T25	FLIFXBND2019-T25	6.2731	1194	3.27	6/8/2019										
FLI 19 R17-T30	FLIFXBND2019-T30	6.2731	1194	3.27	6/8/2019										
SM 19 R17	SMICFXBD2019	6.0000	1232	3.37	7/16/2019					104.6423179	106.9019957				
SM 19 R17-NWT	SMICFXBD2019-NWT	6.0000	1232	3.37	7/16/2019										
SM 19 R17-T25	SMICFXBD2019-T25	6.0000	1232	3.37	7/16/2019										
SM 19 R17-T30	SMICFXBD2019-T30	6.0000	1232	3.37	7/16/2019										
FMIC 19 R17	FMICBOND2019	5.7500	1257	3.44	8/10/2019					99.2258989					
FMIC 19 R17-NWT	FMICBOND2019-NWT	5.7500	1257	3.44	8/10/2019										
FMIC 19 R17-T25	FMICBOND2019-T25	5.7500	1257	3.44	8/10/2019										
FMIC 19 R17-T30	FMICBOND2019-T30	5.7500	1257	3.44	8/10/2019										
JGS 08-19	JGSFXBND2019	5.2317	1274	3.49	8/27/2019	0.910000	104.5770236	9:05:26 AM	104.5699513	103.0699075	104.6364862	104.5770236	104.5770236	104.5770236	104.5770236
JGS 08-19-NWT	JGSFXBND2019-NWT	5.2317	1274	3.49	8/27/2019										
JGS 08-19-T25	JGSFXBND2019-T25	5.2317	1274	3.49	8/27/2019										
JGS 08-19-T30	JGSFXBND2019-T30	5.2317	1274	3.49	8/27/2019										
GTCAP 11-19	GTCFXBND2019	4.7106	1346	3.69	11/7/2019					100.8795646					
GTCAP 11-19-NWT	GTCFXBND2019-NWT	4.7106	1346	3.69	11/7/2019										
GTCAP 11-19-T25	GTCFXBND2019-T25	4.7106	1346	3.69	11/7/2019										
GTCAP 11-19-T30	GTCFXBND2019-T30	4.7106	1346	3.69	11/7/2019										
VLL 19 R17	VLLFXBND2019	5.6542	1348	3.69	11/9/2019	1.000000	101.0105242	3:05:59 PM	101.0105242	99.3526597	101.0105242	101.0105242	101.0105242	101.0105242	101.0105242
VLL 19 R17-NWT	VLLFXBND2019-NWT	5.6542	1348	3.69	11/9/2019										
VLL 19 R17-T25	VLLFXBND2019-T25	5.6542	1348	3.69	11/9/2019										
VLL 19 R17-T30	VLLFXBND2019-T30	5.6542	1348	3.69	11/9/2019										
AC 19 R16	ACFXBOND2019	5.4500	1362	3.73	11/23/2019	1.000000	105.5309551	3:46:03 PM	105.5309551	104.1162415	105.7093184	105.5309551	105.5309551	105.5309551	105.5309551
AC 19 R16-NWT	ACFXBOND2019-NWT	5.4500	1362	3.73	11/23/2019										
AC 19 R16-T25	ACFXBOND2019-T25	5.4500	1362	3.73	11/23/2019										
AC 19 R16-T30	ACFXBOND2019-T30	5.4500	1362	3.73	11/23/2019										
GTCAP 20 R17	GTCFXBND2020	4.8371	1458	3.99	2/27/2020					98.8778941	103.0719334				
GTCAP 20 R17-NWT	GTCFXBND2020-NWT	4.8371	1458	3.99	2/27/2020										
GTCAP 20 R17-T25	GTCFXBND2020-T25	4.8371	1458	3.99	2/27/2020										
GTCAP 20 R17-T30	GTCFXBND2020-T30	4.8371	1458	3.99	2/27/2020										
SMPH 03-20	SMPHFXBD2020	5.1000	1461	4.00	3/1/2020					101.4508655					
SMPH 03-20-NWT	SMPHFXBD2020-NWT	5.1000	1461	4.00	3/1/2020										
SMPH 03-20-T25	SMPHFXBD2020-T25	5.1000	1461	4.00	3/1/2020										
SMPH 03-20-T30	SMPHFXBD2020-T30	5.1000	1461	4.00	3/1/2020										
CPG 20 R18	CPGIFXBD2020	6.6878	1462	4.00	3/2/2020					99.7832599	104.9757110				
CPG 20 R18-NWT	CPGIFXBD2020-NWT	6.6878	1462	4.00	3/2/2020										
CPG 20 R18-T25	CPGIFXBD2020-T25	6.6878	1462	4.00	3/2/2020										
CPG 20 R18-T30	CPGIFXBD2020-T30	6.6878	1462	4.00	3/2/2020										
MBT 04-20	MBTLTNC2020	4.0000	1515	4.15	4/24/2020										
EDC 20 R18	EDCFXBND2020	4.1583	1524	4.17	5/3/2020					95.0517780	100.5981192				
EDC 20 R18-NWT	EDCFXBND2020-NWT	4.1583	1524	4.17	5/3/2020										
EDC 20 R18-T25	EDCFXBND2020-T25	4.1583	1524	4.17	5/3/2020										
EDC 20 R18-T30	EDCFXBND2020-T30	4.1583	1524	4.17	5/3/2020										
PNB 06-20	PNBLTNC2020	4.1250	1564	4.28	6/12/2020										
RCB 06-20	RCBLTNC2020	4.1250	1571	4.30	6/19/2020										
GLO 20 R18	GLOFXBND2020	4.8875	1599	4.38	7/17/2020					102.3313598	104.3654341				
GLO 20 R18-NWT	GLOFXBND2020-NWT	4.8875	1599	4.38	7/17/2020										
GLO 20 R18-T25	GLOFXBND2020-T25	4.8875	1599	4.38	7/17/2020										
GLO 20 R18-T30	GLOFXBND2020-T30	4.8875	1599	4.38	7/17/2020										
SLTC 20 R18	SLTCFXBD2020	4.9925	1635	4.48	8/22/2020					97.0290643					
SLTC 20 R18-NWT	SLTCFXBD2020-NWT	4.9925	1635	4.48	8/22/2020										
SLTC 20 R18-T25	SLTCFXBD2020-T25	4.9925	1635	4.48	8/22/2020										
SLTC 20 R18-T30	SLTCFXBD2020-T30	4.9925	1635	4.48	8/22/2020										
BDO 10-20	BDO2LTNC2020	3.7500	1680	4.60	10/6/2020										
ALI 20 R19	ALIFXBND2020	4.6250	1684	4.61	10/10/2020					101.3414350	103.4539367				

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
GTCAP 21 R19-T30	GTCFXBND2021-T30	5.1965	1985	5.43	8/7/2021										
SMPH 21 R19	SMPHFXBD2021	5.2006	2010	5.50	9/1/2021					102.1697628					
SMPH 21 R19-NWT	SMPHFXBD2021-NWT	5.2006	2010	5.50	9/1/2021										
SMPH 21 R19-T25	SMPHFXBD2021-T25	5.2006	2010	5.50	9/1/2021										
SMPH 21 R19-T30	SMPHFXBD2021-T30	5.2006	2010	5.50	9/1/2021										
CPG 21 R20	CPGIFXBD2021	6.9758	2011	5.51	9/2/2021					99.8900997					
CPG 21 R20-NWT	CPGIFXBD2021-NWT	6.9758	2011	5.51	9/2/2021										
CPG 21 R20-T25	CPGIFXBD2021-T25	6.9758	2011	5.51	9/2/2021										
CPG 21 R20-T30	CPGIFXBD2021-T30	6.9758	2011	5.51	9/2/2021										
AP 21 R19	APCFXBND2021	5.2050	2019	5.53	9/10/2021					102.6897851	104.6800230				
AP 21 R19-NWT	APCFXBND2021-NWT	5.2050	2019	5.53	9/10/2021										
AP 21 R19-T25	APCFXBND2021-T25	5.2050	2019	5.53	9/10/2021										
AP 21 R19-T30	APCFXBND2021-T30	5.2050	2019	5.53	9/10/2021										
MBT 11 21	MBTLTNC2021	4.2500	2091	5.72	11/21/2021										
FLI 21 R20	FLIFXBND2021	5.4000	2104	5.76	12/4/2021					102.4951615	104.8021155				
FLI 21 R20-NWT	FLIFXBND2021-NWT	5.4000	2104	5.76	12/4/2021										
FLI 21 R20-T25	FLIFXBND2021-T25	5.4000	2104	5.76	12/4/2021										
FLI 21 R20-T30	FLIFXBND2021-T30	5.4000	2104	5.76	12/4/2021										
RLC 02-22	RLCFXBND2022	4.8000	2185	5.98	2/23/2022					99.2307173	102.0814405				
RLC 02-22-NWT	RLCFXBND2022-NWT	4.8000	2185	5.98	2/23/2022										
RLC 02-22-T25	RLCFXBND2022-T25	4.8000	2185	5.98	2/23/2022										
RLC 02-22-T30	RLCFXBND2022-T30	4.8000	2185	5.98	2/23/2022										
SMB 22 R19	SMBFXBND2022	6.6000	2223	6.09	4/2/2022					108.3013587	109.9506314				
SMB 22 R19-NWT	SMBFXBND2022-NWT	6.6000	2223	6.09	4/2/2022										
SMB 22 R19-T25	SMBFXBND2022-T25	6.6000	2223	6.09	4/2/2022										
SMB 22 R19-T30	SMBFXBND2022-T30	6.6000	2223	6.09	4/2/2022										
ALI 22 R19	ALIFXBND2022	6.0000	2248	6.15	4/27/2022					107.4241599	110.2378731				
ALI 22 R19-NWT	ALIFXBND2022-NWT	6.0000	2248	6.15	4/27/2022										
ALI 22 R19-T25	ALIFXBND2022-T25	6.0000	2248	6.15	4/27/2022										
ALI 22 R19-T30	ALIFXBND2022-T30	6.0000	2248	6.15	4/27/2022										
ALI 22 4.5	ALI2FXBD2022	4.5000	2250	6.16	4/29/2022					99.9945260	102.1534384				
ALI 22 4.5-NWT	ALI2FXBD2022-NWT	4.5000	2250	6.16	4/29/2022										
ALI 22 4.5-T25	ALI2FXBD2022-T25	4.5000	2250	6.16	4/29/2022										
ALI 22 4.5-T30	ALI2FXBD2022-T30	4.5000	2250	6.16	4/29/2022										
SLTC 22 R20	SLTCFXBD2022	5.5796	2273	6.22	5/22/2022					102.0068514	105.8322076				
SLTC 22 R20-NWT	SLTCFXBD2022-NWT	5.5796	2273	6.22	5/22/2022										
SLTC 22 R20-T25	SLTCFXBD2022-T25	5.5796	2273	6.22	5/22/2022										
SLTC 22 R20-T30	SLTCFXBD2022-T30	5.5796	2273	6.22	5/22/2022										
HOUSE 22 R20	HOUSEFBD2022	6.1310	2328	6.37	7/16/2022					96.1825984					
HOUSE 22 R20-NWT	HOUSEFBD2022-NWT	6.1310	2328	6.37	7/16/2022										
HOUSE 22 R20-T25	HOUSEFBD2022-T25	6.1310	2328	6.37	7/16/2022										
HOUSE 22 R20-T30	HOUSEFBD2022-T30	6.1310	2328	6.37	7/16/2022										
SM 22 R19	SMICFXBD2022	6.9442	2328	6.37	7/16/2022					111.0697271	113.4089261				
SM 22 R19-NWT	SMICFXBD2022-NWT	6.9442	2328	6.37	7/16/2022										
SM 22 R19-T25	SMICFXBD2022-T25	6.9442	2328	6.37	7/16/2022										
SM 22 R19-T30	SMICFXBD2022-T30	6.9442	2328	6.37	7/16/2022										
AEV 22 R20	AEVFXBND2022	5.0056	2349	6.43	8/6/2022					102.2453355					
AEV 22 R20-NWT	AEVFXBND2022-NWT	5.0056	2349	6.43	8/6/2022										
AEV 22 R20-T25	AEVFXBND2022-T25	5.0056	2349	6.43	8/6/2022										
AEV 22 R20-T30	AEVFXBND2022-T30	5.0056	2349	6.43	8/6/2022										
FLI 22 R20	FLIFXBND2022	5.3567	2363	6.47	8/20/2022					101.9603569					
FLI 22 R20-NWT	FLIFXBND2022-NWT	5.3567	2363	6.47	8/20/2022										
FLI 22 R20-T25	FLIFXBND2022-T25	5.3567	2363	6.47	8/20/2022										
FLI 22 R20-T30	FLIFXBND2022-T30	5.3567	2363	6.47	8/20/2022										
GTCAP 23 R20	GTCFXBND2023	5.0937	2554	6.99	2/27/2023					90.3099048					
GTCAP 23 R20-NWT	GTCFXBND2023-NWT	5.0937	2554	6.99	2/27/2023										
GTCAP 23 R20-T25	GTCFXBND2023-T25	5.0937	2554	6.99	2/27/2023										
GTCAP 23 R20-T30	GTCFXBND2023-T30	5.0937	2554	6.99	2/27/2023										
EDC 23 R19	EDCFXBND2023	4.7312	2619	7.17	5/3/2023					97.2162709					
EDC 23 R19-NWT	EDCFXBND2023-NWT	4.7312	2619	7.17	5/3/2023										
EDC 23 R19-T25	EDCFXBND2023-T25	4.7312	2619	7.17	5/3/2023										
EDC 23 R19-T30	EDCFXBND2023-T30	4.7312	2619	7.17	5/3/2023										
GLO 23 R20	GLOFXBND2023	5.2792	2694	7.38	7/17/2023					103.5914722					
GLO 23 R20-NWT	GLOFXBND2023-NWT	5.2792	2694	7.38	7/17/2023										
GLO 23 R20-T25	GLOFXBND2023-T25	5.2792	2694	7.38	7/17/2023										
GLO 23 R20-T30	GLOFXBND2023-T30	5.2792	2694	7.38	7/17/2023										
FLI 23 R20	FLIFXBND2023	5.4333	2808	7.69	11/8/2023					100.3633709					
FLI 23 R20-NWT	FLIFXBND2023-NWT	5.4333	2808	7.69	11/8/2023										
FLI 23 R20-T25	FLIFXBND2023-T25	5.4333	2808	7.69	11/8/2023										
FLI 23 R20-T30	FLIFXBND2023-T30	5.4333	2808	7.69	11/8/2023										
AEV 23 R20	AEVFXBND2023	4.6188	2821	7.72	11/21/2023					98.2004333					
AEV 23 R20-NWT	AEVFXBND2023-NWT	4.6188	2821	7.72	11/21/2023										
AEV 23 R20-T25	AEVFXBND2023-T25	4.6188	2821	7.72	11/21/2023										
AEV 23 R20-T30	AEVFXBND2023-T30	4.6188	2821	7.72	11/21/2023										
FDC 24 R21	FDCFXBND2024	6.1458	2885	7.90	1/24/2024					102.4954872					

