



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	1096	3.00	4/2/2019					104.1171492					
SMB 19 R17-NWT	SMB2FXBD2019-NWT	5.9300	1096	3.00	4/2/2019										
SMB 19 R17-T25	SMB2FXBD2019-T25	5.9300	1096	3.00	4/2/2019										
SMB 19 R17-T30	SMB2FXBD2019-T30	5.9300	1096	3.00	4/2/2019										
SMB 04-19	SMBFXBND2019	10.5000	1097	3.00	4/3/2019					109.9058531					
SMB 04-19-NWT	SMBFXBND2019-NWT	10.5000	1097	3.00	4/3/2019										
SMB 04-19-T25	SMBFXBND2019-T25	10.5000	1097	3.00	4/3/2019										
SMB 04-19-T30	SMBFXBND2019-T30	10.5000	1097	3.00	4/3/2019										
ALI 19 R17	ALIFXBND2019	5.6250	1121	3.07	4/27/2019	0.218000	105.2417893	12:04:40 PM	105.2417893	104.0637408	105.2417893	105.2417893	105.2417893	105.2417893	105.2417893
ALI 19 R17-NWT	ALIFXBND2019-NWT	5.6250	1121	3.07	4/27/2019										
ALI 19 R17-T25	ALIFXBND2019-T25	5.6250	1121	3.07	4/27/2019										
ALI 19 R17-T30	ALIFXBND2019-T30	5.6250	1121	3.07	4/27/2019										
GLO 19 R17	GLOFXBND2019	6.0000	1156	3.16	6/1/2019					105.1576180					
GLO 19 R17-NWT	GLOFXBND2019-NWT	6.0000	1156	3.16	6/1/2019										
GLO 19 R17-T25	GLOFXBND2019-T25	6.0000	1156	3.16	6/1/2019										
GLO 19 R17-T30	GLOFXBND2019-T30	6.0000	1156	3.16	6/1/2019										
FLI 19 R17	FLIFXBND2019	6.2731	1163	3.18	6/8/2019	2.000000	107.0762728	3:03:49 PM	107.0762728	105.3861192	107.3868840	107.0762728	107.0762728	107.0762728	107.0762728
FLI 19 R17-NWT	FLIFXBND2019-NWT	6.2731	1163	3.18	6/8/2019										
FLI 19 R17-T25	FLIFXBND2019-T25	6.2731	1163	3.18	6/8/2019										
FLI 19 R17-T30	FLIFXBND2019-T30	6.2731	1163	3.18	6/8/2019										
SM 19 R17	SMICFXBD2019	6.0000	1201	3.29	7/16/2019					105.1585845	106.7402258				
SM 19 R17-NWT	SMICFXBD2019-NWT	6.0000	1201	3.29	7/16/2019										
SM 19 R17-T25	SMICFXBD2019-T25	6.0000	1201	3.29	7/16/2019										
SM 19 R17-T30	SMICFXBD2019-T30	6.0000	1201	3.29	7/16/2019										
FMIC 19 R17	FMICBOND2019	5.7500	1226	3.36	8/10/2019					99.2420703					
FMIC 19 R17-NWT	FMICBOND2019-NWT	5.7500	1226	3.36	8/10/2019										
FMIC 19 R17-T25	FMICBOND2019-T25	5.7500	1226	3.36	8/10/2019										
FMIC 19 R17-T30	FMICBOND2019-T30	5.7500	1226	3.36	8/10/2019										
JGS 08-19	JGSFXBND2019	5.2317	1243	3.40	8/27/2019	2.000000	104.3669722	2:21:33 PM	104.3669722	102.9980961	104.5294496	104.3669722	104.3669722	104.3669722	104.3669722
JGS 08-19-NWT	JGSFXBND2019-NWT	5.2317	1243	3.40	8/27/2019										
JGS 08-19-T25	JGSFXBND2019-T25	5.2317	1243	3.40	8/27/2019										
JGS 08-19-T30	JGSFXBND2019-T30	5.2317	1243	3.40	8/27/2019										
GTCAP 11-19	GTCFXBND2019	4.7106	1315	3.60	11/7/2019					101.1940948					
GTCAP 11-19-NWT	GTCFXBND2019-NWT	4.7106	1315	3.60	11/7/2019										
GTCAP 11-19-T25	GTCFXBND2019-T25	4.7106	1315	3.60	11/7/2019										
GTCAP 11-19-T30	GTCFXBND2019-T30	4.7106	1315	3.60	11/7/2019										
VLL 19 R17	VLLFXBND2019	5.6542	1317	3.61	11/9/2019					99.3651547	101.1532781				
VLL 19 R17-NWT	VLLFXBND2019-NWT	5.6542	1317	3.61	11/9/2019										
VLL 19 R17-T25	VLLFXBND2019-T25	5.6542	1317	3.61	11/9/2019										
VLL 19 R17-T30	VLLFXBND2019-T30	5.6542	1317	3.61	11/9/2019										
AC 19 R16	ACFXBOND2019	5.4500	1331	3.64	11/23/2019					104.2019090	105.9393112				
AC 19 R16-NWT	ACFXBOND2019-NWT	5.4500	1331	3.64	11/23/2019										
AC 19 R16-T25	ACFXBOND2019-T25	5.4500	1331	3.64	11/23/2019										
AC 19 R16-T30	ACFXBOND2019-T30	5.4500	1331	3.64	11/23/2019										
GTCAP 20 R17	GTCFXBND2020	4.8371	1427	3.91	2/27/2020	0.346000	103.0114545	9:51:54 AM	103.0114545	101.2893381		103.0114545	103.0114545	103.0114545	103.0114545
GTCAP 20 R17-NWT	GTCFXBND2020-NWT	4.8371	1427	3.91	2/27/2020										
GTCAP 20 R17-T25	GTCFXBND2020-T25	4.8371	1427	3.91	2/27/2020										
GTCAP 20 R17-T30	GTCFXBND2020-T30	4.8371	1427	3.91	2/27/2020										
SMPH 03-20	SMPHFXBD2020	5.1000	1430	3.92	3/1/2020					102.7769626					
SMPH 03-20-NWT	SMPHFXBD2020-NWT	5.1000	1430	3.92	3/1/2020										
SMPH 03-20-T25	SMPHFXBD2020-T25	5.1000	1430	3.92	3/1/2020										
SMPH 03-20-T30	SMPHFXBD2020-T30	5.1000	1430	3.92	3/1/2020										
CPG 20 R18	CPGIFXBD2020	6.6878	1431	3.92	3/2/2020					99.7843048	104.3393899				
CPG 20 R18-NWT	CPGIFXBD2020-NWT	6.6878	1431	3.92	3/2/2020										
CPG 20 R18-T25	CPGIFXBD2020-T25	6.6878	1431	3.92	3/2/2020										
CPG 20 R18-T30	CPGIFXBD2020-T30	6.6878	1431	3.92	3/2/2020										
MBT 04-20	MBLTNCD2020	4.0000	1484	4.06	4/24/2020										
EDC 20 R18	EDCFXBND2020	4.1583	1493	4.09	5/3/2020	0.300000	100.5886664	9:52:07 AM	100.5886664	98.8251446		100.5886664	100.5886664	100.5886664	100.5886664
EDC 20 R18-NWT	EDCFXBND2020-NWT	4.1583	1493	4.09	5/3/2020										
EDC 20 R18-T25	EDCFXBND2020-T25	4.1583	1493	4.09	5/3/2020										
EDC 20 R18-T30	EDCFXBND2020-T30	4.1583	1493	4.09	5/3/2020										
PNB 06-20	PNBLTNC2020	4.1250	1533	4.20	6/12/2020										
RCB 06-20	RCBLTNC2020	4.1250	1540	4.22	6/19/2020	0.150000	99.3235818	10:10:02 AM	99.3239422			99.3235818	99.3235818	99.3235818	99.3235818
GLO 20 R18	GLOFXBND2020	4.8875	1568	4.29	7/17/2020					102.2915822	104.2894776				
GLO 20 R18-NWT	GLOFXBND2020-NWT	4.8875	1568	4.29	7/17/2020										
GLO 20 R18-T25	GLOFXBND2020-T25	4.8875	1568	4.29	7/17/2020										
GLO 20 R18-T30	GLOFXBND2020-T30	4.8875	1568	4.29	7/17/2020										
SLTC 20 R18	SLTCFXBD2020	4.9925	1604	4.39	8/22/2020					97.0763386					
SLTC 20 R18-NWT	SLTCFXBD2020-NWT	4.9925	1604	4.39	8/22/2020										
SLTC 20 R18-T25	SLTCFXBD2020-T25	4.9925	1604	4.39	8/22/2020										
SLTC 20 R18-T30	SLTCFXBD2020-T30	4.9925	1604	4.39	8/22/2020										
BDO 10-20	BDO2L2TNC2020	3.7500	1649	4.51	10/6/2020	1.000000	98.2088344	3:38:53 PM	98.2088344			98.2088344	98.2088344	98.2088344	98.2088344
ALI 20 R19	ALIFXBND2020	4.6250	1653	4.53	10/10/2020					101.3223811	103.3992518				



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	1954	5.35	8/7/2021										
SMPH 21 R19	SMPHFxbd2021	5.2006	1979	5.42	9/1/2021					103.8382799					
SMPH 21 R19-NWT	SMPHFxbd2021-NWT	5.2006	1979	5.42	9/1/2021										
SMPH 21 R19-T25	SMPHFxbd2021-T25	5.2006	1979	5.42	9/1/2021										
SMPH 21 R19-T30	SMPHFxbd2021-T30	5.2006	1979	5.42	9/1/2021										
CPG 21 R20	CPGIFXBD2021	6.9758	1980	5.42	9/2/2021					98.7767486					
CPG 21 R20-NWT	CPGIFXBD2021-NWT	6.9758	1980	5.42	9/2/2021										
CPG 21 R20-T25	CPGIFXBD2021-T25	6.9758	1980	5.42	9/2/2021										
CPG 21 R20-T30	CPGIFXBD2021-T30	6.9758	1980	5.42	9/2/2021										
AP 21 R19	APCFXBND2021	5.2050	1988	5.44	9/10/2021	1.000000	103.1417360	9:55:46 AM	103.1402772	103.0183204		103.1417360	103.1417360	103.1417360	103.1417360
AP 21 R19-NWT	APCFXBND2021-NWT	5.2050	1988	5.44	9/10/2021										
AP 21 R19-T25	APCFXBND2021-T25	5.2050	1988	5.44	9/10/2021										
AP 21 R19-T30	APCFXBND2021-T30	5.2050	1988	5.44	9/10/2021										
MBT 11-21	MBTLTNC2021	4.2500	2060	5.64	11/21/2021										
FLI 21 R20	FLIFXBND2021	5.4000	2073	5.68	12/4/2021	0.334000	106.5508683	9:50:33 AM	106.5508683	103.4674350		106.5508683	106.5508683	106.5508683	106.5508683
FLI 21 R20-NWT	FLIFXBND2021-NWT	5.4000	2073	5.68	12/4/2021										
FLI 21 R20-T25	FLIFXBND2021-T25	5.4000	2073	5.68	12/4/2021										
FLI 21 R20-T30	FLIFXBND2021-T30	5.4000	2073	5.68	12/4/2021										
RLC 02-22	RLCFXBND2022	4.8000	2154	5.90	2/23/2022	3.000000									
RLC 02-22-NWT	RLCFXBND2022-NWT	4.8000	2154	5.90	2/23/2022										
RLC 02-22-T25	RLCFXBND2022-T25	4.8000	2154	5.90	2/23/2022										
RLC 02-22-T30	RLCFXBND2022-T30	4.8000	2154	5.90	2/23/2022										
SMB 22 R19	SMBFXBND2022	6.6000	2192	6.00	4/2/2022					108.2092495					
SMB 22 R19-NWT	SMBFXBND2022-NWT	6.6000	2192	6.00	4/2/2022										
SMB 22 R19-T25	SMBFXBND2022-T25	6.6000	2192	6.00	4/2/2022										
SMB 22 R19-T30	SMBFXBND2022-T30	6.6000	2192	6.00	4/2/2022										
ALI 22 R19	ALIFXBND2022	6.0000	2217	6.07	4/27/2022	1.000000	107.0666899	3:13:55 PM	107.1759772	107.8888449	111.8265492	107.0666899	107.3399081	107.0666899	107.0666899
ALI 22 R19-NWT	ALIFXBND2022-NWT	6.0000	2217	6.07	4/27/2022										
ALI 22 R19-T25	ALIFXBND2022-T25	6.0000	2217	6.07	4/27/2022										
ALI 22 R19-T30	ALIFXBND2022-T30	6.0000	2217	6.07	4/27/2022										
ALI 22 4.5	ALI2FXBD2022	4.5000	2219	6.08	4/29/2022	2.000000	100.2604662	11:20:58 AM	100.2604552	99.9967035	103.7643830	100.2604662	100.2604662	100.2604662	100.2604662
ALI 22 4.5-NWT	ALI2FXBD2022-NWT	4.5000	2219	6.08	4/29/2022										
ALI 22 4.5-T25	ALI2FXBD2022-T25	4.5000	2219	6.08	4/29/2022										
ALI 22 4.5-T30	ALI2FXBD2022-T30	4.5000	2219	6.08	4/29/2022										
SLTC 22 R20	SLTCFXBD2022	5.5796	2242	6.14	5/22/2022	1.000000	101.7185789	2:56:08 PM	101.7185789	97.8510762	105.7631539	101.7185789	101.7185789	101.7185789	101.7185789
SLTC 22 R20-NWT	SLTCFXBD2022-NWT	5.5796	2242	6.14	5/22/2022										
SLTC 22 R20-T25	SLTCFXBD2022-T25	5.5796	2242	6.14	5/22/2022										
SLTC 22 R20-T30	SLTCFXBD2022-T30	5.5796	2242	6.14	5/22/2022										
HOUSE 22 R20	HOUSEFBD2022	6.1310	2297	6.29	7/16/2022					96.8463187					
HOUSE 22 R20-NWT	HOUSEFBD2022-NWT	6.1310	2297	6.29	7/16/2022										
HOUSE 22 R20-T25	HOUSEFBD2022-T25	6.1310	2297	6.29	7/16/2022										
HOUSE 22 R20-T30	HOUSEFBD2022-T30	6.1310	2297	6.29	7/16/2022										
SM 22 R19	SMICFXBD2022	6.9442	2297	6.29	7/16/2022	0.500000	112.0966182	9:57:00 AM	112.0919794	112.3813328	115.0264860	112.0966182	112.0966182	112.0966182	112.0966182
SM 22 R19-NWT	SMICFXBD2022-NWT	6.9442	2297	6.29	7/16/2022										
SM 22 R19-T25	SMICFXBD2022-T25	6.9442	2297	6.29	7/16/2022										
SM 22 R19-T30	SMICFXBD2022-T30	6.9442	2297	6.29	7/16/2022										
AEV 22 R20	AEVFXBND2022	5.0056	2318	6.35	8/6/2022					102.6369680					
AEV 22 R20-NWT	AEVFXBND2022-NWT	5.0056	2318	6.35	8/6/2022										
AEV 22 R20-T25	AEVFXBND2022-T25	5.0056	2318	6.35	8/6/2022										
AEV 22 R20-T30	AEVFXBND2022-T30	5.0056	2318	6.35	8/6/2022										
FLI 22 R20	FLIFXBND2022	5.3567	2332	6.38	8/20/2022	1.000000	103.6041905	11:22:05 AM	103.6028362	103.0443499		103.6041905	103.6041905	103.6041905	103.6041905
FLI 22 R20-NWT	FLIFXBND2022-NWT	5.3567	2332	6.38	8/20/2022										
FLI 22 R20-T25	FLIFXBND2022-T25	5.3567	2332	6.38	8/20/2022										
FLI 22 R20-T30	FLIFXBND2022-T30	5.3567	2332	6.38	8/20/2022										
GTCAP 23 R20	GTCFXBND2023	5.0937	2523	6.91	2/27/2023					90.3983550					
GTCAP 23 R20-NWT	GTCFXBND2023-NWT	5.0937	2523	6.91	2/27/2023										
GTCAP 23 R20-T25	GTCFXBND2023-T25	5.0937	2523	6.91	2/27/2023										
GTCAP 23 R20-T30	GTCFXBND2023-T30	5.0937	2523	6.91	2/27/2023										
EDC 23 R19	EDCFXBND2023	4.7312	2588	7.09	5/3/2023					98.4077955					
EDC 23 R19-NWT	EDCFXBND2023-NWT	4.7312	2588	7.09	5/3/2023										
EDC 23 R19-T25	EDCFXBND2023-T25	4.7312	2588	7.09	5/3/2023										
EDC 23 R19-T30	EDCFXBND2023-T30	4.7312	2588	7.09	5/3/2023										
GLO 23 R20	GLOFXBND2023	5.2792	2663	7.29	7/17/2023					103.8723079					
GLO 23 R20-NWT	GLOFXBND2023-NWT	5.2792	2663	7.29	7/17/2023										
GLO 23 R20-T25	GLOFXBND2023-T25	5.2792	2663	7.29	7/17/2023										
GLO 23 R20-T30	GLOFXBND2023-T30	5.2792	2663	7.29	7/17/2023										
FLI 23 R20	FLIFXBND2023	5.4333	2777	7.60	11/8/2023					102.7244583					
FLI 23 R20-NWT	FLIFXBND2023-NWT	5.4333	2777	7.60	11/8/2023										
FLI 23 R20-T25	FLIFXBND2023-T25	5.4333	2777	7.60	11/8/2023										
FLI 23 R20-T30	FLIFXBND2023-T30	5.4333	2777	7.60	11/8/2023										
AEV 23 R20	AEVFXBND2023	4.6188	2790	7.64	11/21/2023					100.1188855					
AEV 23 R20-NWT	AEVFXBND2023-NWT	4.6188	2790	7.64	11/21/2023										
AEV 23 R20-T25	AEVFXBND2023-T25	4.6188	2790	7.64	11/21/2023										
AEV 23 R20-T30	AEVFXBND2023-T30	4.6188	2790	7.64	11/21/2023										
FDC 24 R21	FDCFXBND2024	6.1458	2854	7.81	1/24/2024	7.952000	108.5539845	11:40:50 AM	108.5539845	104.0774557		108.5539845	108.5539845	108.5539845	108.5539845



