

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 04-19	SMBFXBND2019	10.5000	1036	2.84	4/3/2019	1.100000	118.4530441	11:52:00 AM	118.4530441	110.8830225		118.4530441	118.4530441	118.4530441	118.4530441
SMB 04-19-NWT	SMBFXBND2019-NWT	10.5000	1036	2.84	4/3/2019										
SMB 04-19-T25	SMBFXBND2019-T25	10.5000	1036	2.84	4/3/2019										
SMB 04-19-T30	SMBFXBND2019-T30	10.5000	1036	2.84	4/3/2019										
ALI 19 R17	ALIFXBND2019	5.6250	1060	2.90	4/27/2019	0.500000	104.0635384	11:46:37 AM	104.0635384	104.0635384	106.1029225	104.0635384	104.0635384	104.0635384	104.0635384
ALI 19 R17-NWT	ALIFXBND2019-NWT	5.6250	1060	2.90	4/27/2019										
ALI 19 R17-T25	ALIFXBND2019-T25	5.6250	1060	2.90	4/27/2019										
ALI 19 R17-T30	ALIFXBND2019-T30	5.6250	1060	2.90	4/27/2019										
GLO 19 R17	GLOFXBND2019	6.0000	1095	3.00	6/1/2019					104.9767359					
GLO 19 R17-NWT	GLOFXBND2019-NWT	6.0000	1095	3.00	6/1/2019										
GLO 19 R17-T25	GLOFXBND2019-T25	6.0000	1095	3.00	6/1/2019										
GLO 19 R17-T30	GLOFXBND2019-T30	6.0000	1095	3.00	6/1/2019										
FLI 19 R17	FLIFXBND2019	6.2731	1102	3.02	6/8/2019	62.000000	106.7167029	11:19:35 AM	106.7449297	105.7039816	107.6151770	106.7224641	107.7571157	106.7167029	106.7167029
FLI 19 R17-NWT	FLIFXBND2019-NWT	6.2731	1102	3.02	6/8/2019										
FLI 19 R17-T25	FLIFXBND2019-T25	6.2731	1102	3.02	6/8/2019										
FLI 19 R17-T30	FLIFXBND2019-T30	6.2731	1102	3.02	6/8/2019										
SM 19 R17	SMICFXBD2019	6.0000	1140	3.12	7/16/2019					104.9903668	106.5717253				
SM 19 R17-NWT	SMICFXBD2019-NWT	6.0000	1140	3.12	7/16/2019										
SM 19 R17-T25	SMICFXBD2019-T25	6.0000	1140	3.12	7/16/2019										
SM 19 R17-T30	SMICFXBD2019-T30	6.0000	1140	3.12	7/16/2019										
FMIC 19 R17	FMICBOND2019	5.7500	1165	3.19	8/10/2019					98.5613830					
FMIC 19 R17-NWT	FMICBOND2019-NWT	5.7500	1165	3.19	8/10/2019										
FMIC 19 R17-T25	FMICBOND2019-T25	5.7500	1165	3.19	8/10/2019										
FMIC 19 R17-T30	FMICBOND2019-T30	5.7500	1165	3.19	8/10/2019										
JGS 08-19	JGSFXBND2019	5.2317	1182	3.24	8/27/2019	1.000000	103.6947111	11:57:02 AM	103.7006558	103.1636759	104.9407475	103.6947111	103.6947111	103.6947111	103.6947111
JGS 08-19-NWT	JGSFXBND2019-NWT	5.2317	1182	3.24	8/27/2019										
JGS 08-19-T25	JGSFXBND2019-T25	5.2317	1182	3.24	8/27/2019										
JGS 08-19-T30	JGSFXBND2019-T30	5.2317	1182	3.24	8/27/2019										
GTAP 11-19	GTCFXBND2019	4.7106	1254	3.43	11/7/2019					100.2689852					
GTAP 11-19-NWT	GTCFXBND2019-NWT	4.7106	1254	3.43	11/7/2019										
GTAP 11-19-T25	GTCFXBND2019-T25	4.7106	1254	3.43	11/7/2019										
GTAP 11-19-T30	GTCFXBND2019-T30	4.7106	1254	3.43	11/7/2019										
VLL 19 R17	VLLFXBND2019	5.6542	1256	3.44	11/9/2019					99.3921700	101.2624911				
VLL 19 R17-NWT	VLLFXBND2019-NWT	5.6542	1256	3.44	11/9/2019										
VLL 19 R17-T25	VLLFXBND2019-T25	5.6542	1256	3.44	11/9/2019										
VLL 19 R17-T30	VLLFXBND2019-T30	5.6542	1256	3.44	11/9/2019										
AC 19 R16	ACFXBOND2019	5.4500	1270	3.48	11/23/2019					104.5197153	106.0215288				
AC 19 R16-NWT	ACFXBOND2019-NWT	5.4500	1270	3.48	11/23/2019										
AC 19 R16-T25	ACFXBOND2019-T25	5.4500	1270	3.48	11/23/2019										
AC 19 R16-T30	ACFXBOND2019-T30	5.4500	1270	3.48	11/23/2019										
GTAP 20 R17	GTCFXBND2020	4.8371	1366	3.74	2/27/2020					99.6164779	104.3092805				
GTAP 20 R17-NWT	GTCFXBND2020-NWT	4.8371	1366	3.74	2/27/2020										
GTAP 20 R17-T25	GTCFXBND2020-T25	4.8371	1366	3.74	2/27/2020										
GTAP 20 R17-T30	GTCFXBND2020-T30	4.8371	1366	3.74	2/27/2020										
SMPH 03-20	SMPHFXBD2020	5.1000	1369	3.75	3/1/2020					103.1076019					
SMPH 03-20-NWT	SMPHFXBD2020-NWT	5.1000	1369	3.75	3/1/2020										
SMPH 03-20-T25	SMPHFXBD2020-T25	5.1000	1369	3.75	3/1/2020										
SMPH 03-20-T30	SMPHFXBD2020-T30	5.1000	1369	3.75	3/1/2020										
CPG 20 R18	CPGIFXBD2020	6.6878	1370	3.75	3/2/2020					99.7951550	104.1752493				
CPG 20 R18-NWT	CPGIFXBD2020-NWT	6.6878	1370	3.75	3/2/2020										
CPG 20 R18-T25	CPGIFXBD2020-T25	6.6878	1370	3.75	3/2/2020										
CPG 20 R18-T30	CPGIFXBD2020-T30	6.6878	1370	3.75	3/2/2020										
MBT 04-20	MBTLTNC2020	4.0000	1423	3.90	4/24/2020										
EDC 20 R18	EDCFXBND2020	4.1583	1432	3.92	5/3/2020					98.8692226	101.2916876				
EDC 20 R18-NWT	EDCFXBND2020-NWT	4.1583	1432	3.92	5/3/2020										
EDC 20 R18-T25	EDCFXBND2020-T25	4.1583	1432	3.92	5/3/2020										
EDC 20 R18-T30	EDCFXBND2020-T30	4.1583	1432	3.92	5/3/2020										
PNB 06-20	PNBLTNC2020	4.1250	1472	4.03	6/12/2020										
RCB 06-20	RCBLTNC2020	4.1250	1479	4.05	6/19/2020										
GLO 20 R18	GLOFXBND2020	4.8875	1507	4.13	7/17/2020	1.000000	104.4246119	8:52:39 AM	104.4273708	100.8855701	104.9166345	104.4246119	104.4246119	104.4246119	104.4246119
GLO 20 R18-NWT	GLOFXBND2020-NWT	4.8875	1507	4.13	7/17/2020										
GLO 20 R18-T25	GLOFXBND2020-T25	4.8875	1507	4.13	7/17/2020										
GLO 20 R18-T30	GLOFXBND2020-T30	4.8875	1507	4.13	7/17/2020										
SLTC 20 R18	SLTCFXBD2020	4.9925	1543	4.22	8/22/2020					98.0975364	103.8399680				
SLTC 20 R18-NWT	SLTCFXBD2020-NWT	4.9925	1543	4.22	8/22/2020										
SLTC 20 R18-T25	SLTCFXBD2020-T25	4.9925	1543	4.22	8/22/2020										
SLTC 20 R18-T30	SLTCFXBD2020-T30	4.9925	1543	4.22	8/22/2020										
BDO 10-20	BDO2LTC2020	3.7500	1588	4.35	10/6/2020					95.1417197					
ALI 20 R19	ALIFXBND2020	4.6250	1592	4.36	10/10/2020					101.7714726	104.0962974				
ALI 20 R19-NWT	ALIFXBND2020-NWT	4.6250	1592	4.36	10/10/2020										
ALI 20 R19-T25	ALIFXBND2020-T25	4.6250	1592	4.36	10/10/2020										
ALI 20 R19-T30	ALIFXBND2020-T30	4.6250	1592	4.36	10/10/2020										
HOUSE 10-20	HOUSEFBD2020	6.2080	1598	4.38	10/16/2020					100.0274659	103.9191759				

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
SMPH 21 R19-T30	SMPHFxBD2021-T30	5.2006	1918	5.25	9/1/2021										
CPG 21 R20	CPGIFxBD2021	6.9758	1919	5.25	9/2/2021					98.8108606					
CPG 21 R20-NWT	CPGIFxBD2021-NWT	6.9758	1919	5.25	9/2/2021										
CPG 21 R20-T25	CPGIFxBD2021-T25	6.9758	1919	5.25	9/2/2021										
CPG 21 R20-T30	CPGIFxBD2021-T30	6.9758	1919	5.25	9/2/2021										
AP 21 R19	APCFXBND2021	5.2050	1927	5.28	9/10/2021					103.2933949					
AP 21 R19-NWT	APCFXBND2021-NWT	5.2050	1927	5.28	9/10/2021										
AP 21 R19-T25	APCFXBND2021-T25	5.2050	1927	5.28	9/10/2021										
AP 21 R19-T30	APCFXBND2021-T30	5.2050	1927	5.28	9/10/2021										
MBT 11-21	MBTLTNC2021	4.2500	1999	5.47	11/21/2021										
FLI 21 R20	FLIFXBND2021	5.4000	2012	5.51	12/4/2021					104.6180417	107.4027733				
FLI 21 R20-NWT	FLIFXBND2021-NWT	5.4000	2012	5.51	12/4/2021										
FLI 21 R20-T25	FLIFXBND2021-T25	5.4000	2012	5.51	12/4/2021										
FLI 21 R20-T30	FLIFXBND2021-T30	5.4000	2012	5.51	12/4/2021										
RLC 02-22	RLCFXBND2022	4.8000	2093	5.73	2/23/2022					100.2411925	103.0203390				
RLC 02-22-NWT	RLCFXBND2022-NWT	4.8000	2093	5.73	2/23/2022										
RLC 02-22-T25	RLCFXBND2022-T25	4.8000	2093	5.73	2/23/2022										
RLC 02-22-T30	RLCFXBND2022-T30	4.8000	2093	5.73	2/23/2022										
SMB 22 R19	SMBFBXND2022	6.6000	2131	5.83	4/2/2022					109.3251595	113.4070004				
SMB 22 R19-NWT	SMBFBXND2022-NWT	6.6000	2131	5.83	4/2/2022										
SMB 22 R19-T25	SMBFBXND2022-T25	6.6000	2131	5.83	4/2/2022										
SMB 22 R19-T30	SMBFBXND2022-T30	6.6000	2131	5.83	4/2/2022										
ALI 22 R19	ALIFXBND2022	6.0000	2156	5.90	4/27/2022	0.300000	108.7823406	8:56:10 AM	108.7785954	109.0506359	111.5358144	108.7823406	108.7823406	108.7823406	108.7823406
ALI 22 R19-NWT	ALIFXBND2022-NWT	6.0000	2156	5.90	4/27/2022										
ALI 22 R19-T25	ALIFXBND2022-T25	6.0000	2156	5.90	4/27/2022										
ALI 22 R19-T30	ALIFXBND2022-T30	6.0000	2156	5.90	4/27/2022										
ALI 22 4.5	ALI2FXBD2022	4.5000	2158	5.91	4/29/2022					101.0307147	104.2097201				
ALI 22 4.5-NWT	ALI2FXBD2022-NWT	4.5000	2158	5.91	4/29/2022										
ALI 22 4.5-T25	ALI2FXBD2022-T25	4.5000	2158	5.91	4/29/2022										
ALI 22 4.5-T30	ALI2FXBD2022-T30	4.5000	2158	5.91	4/29/2022										
SLTC 22 R20	SLTCFXBD2022	5.5796	2181	5.97	5/22/2022					97.9011747	105.6279279				
SLTC 22 R20-NWT	SLTCFXBD2022-NWT	5.5796	2181	5.97	5/22/2022										
SLTC 22 R20-T25	SLTCFXBD2022-T25	5.5796	2181	5.97	5/22/2022										
SLTC 22 R20-T30	SLTCFXBD2022-T30	5.5796	2181	5.97	5/22/2022										
HOUSE 22 R20	HOUSEFBD2022	6.1310	2236	6.12	7/16/2022					96.9124159					
HOUSE 22 R20-NWT	HOUSEFBD2022-NWT	6.1310	2236	6.12	7/16/2022										
HOUSE 22 R20-T25	HOUSEFBD2022-T25	6.1310	2236	6.12	7/16/2022										
HOUSE 22 R20-T30	HOUSEFBD2022-T30	6.1310	2236	6.12	7/16/2022										
SM 22 R19	SMICFXBD2022	6.9442	2236	6.12	7/16/2022					113.0940913	117.0318173				
SM 22 R19-NWT	SMICFXBD2022-NWT	6.9442	2236	6.12	7/16/2022										
SM 22 R19-T25	SMICFXBD2022-T25	6.9442	2236	6.12	7/16/2022										
SM 22 R19-T30	SMICFXBD2022-T30	6.9442	2236	6.12	7/16/2022										
AEV 22 R20	AEVFXBND2022	5.0056	2257	6.18	8/6/2022					102.8497519					
AEV 22 R20-NWT	AEVFXBND2022-NWT	5.0056	2257	6.18	8/6/2022										
AEV 22 R20-T25	AEVFXBND2022-T25	5.0056	2257	6.18	8/6/2022										
AEV 22 R20-T30	AEVFXBND2022-T30	5.0056	2257	6.18	8/6/2022										
FLI 22 R20	FLIFXBND2022	5.3567	2271	6.22	8/20/2022					104.3476397					
FLI 22 R20-NWT	FLIFXBND2022-NWT	5.3567	2271	6.22	8/20/2022										
FLI 22 R20-T25	FLIFXBND2022-T25	5.3567	2271	6.22	8/20/2022										
FLI 22 R20-T30	FLIFXBND2022-T30	5.3567	2271	6.22	8/20/2022										
GTCAP 23 R20	GTCFXBND2023	5.0937	2462	6.74	2/27/2023					95.0063168					
GTCAP 23 R20-NWT	GTCFXBND2023-NWT	5.0937	2462	6.74	2/27/2023										
GTCAP 23 R20-T25	GTCFXBND2023-T25	5.0937	2462	6.74	2/27/2023										
GTCAP 23 R20-T30	GTCFXBND2023-T30	5.0937	2462	6.74	2/27/2023										
EDC 23 R19	EDCFXBND2023	4.7312	2527	6.92	5/3/2023					98.4395582					
EDC 23 R19-NWT	EDCFXBND2023-NWT	4.7312	2527	6.92	5/3/2023										
EDC 23 R19-T25	EDCFXBND2023-T25	4.7312	2527	6.92	5/3/2023										
EDC 23 R19-T30	EDCFXBND2023-T30	4.7312	2527	6.92	5/3/2023										
GLO 23 R20	GLOFXBND2023	5.2792	2602	7.12	7/17/2023					104.8828985					
GLO 23 R20-NWT	GLOFXBND2023-NWT	5.2792	2602	7.12	7/17/2023										
GLO 23 R20-T25	GLOFXBND2023-T25	5.2792	2602	7.12	7/17/2023										
GLO 23 R20-T30	GLOFXBND2023-T30	5.2792	2602	7.12	7/17/2023										
FLI 23 R20	FLIFXBND2023	5.4333	2716	7.44	11/8/2023					102.9897788					
FLI 23 R20-NWT	FLIFXBND2023-NWT	5.4333	2716	7.44	11/8/2023										
FLI 23 R20-T25	FLIFXBND2023-T25	5.4333	2716	7.44	11/8/2023										
FLI 23 R20-T30	FLIFXBND2023-T30	5.4333	2716	7.44	11/8/2023										
AEV 23 R20	AEVFXBND2023	4.6188	2729	7.47	11/21/2023					100.4331021					
AEV 23 R20-NWT	AEVFXBND2023-NWT	4.6188	2729	7.47	11/21/2023										
AEV 23 R20-T25	AEVFXBND2023-T25	4.6188	2729	7.47	11/21/2023										
AEV 23 R20-T30	AEVFXBND2023-T30	4.6188	2729	7.47	11/21/2023										
FDC 24 R21	FDCFXBND2024	6.1458	2793	7.65	1/24/2024					106.5857237					
FDC 24 R21-NWT	FDCFXBND2024-NWT	6.1458	2793	7.65	1/24/2024										
FDC 24 R21-T25	FDCFXBND2024-T25	6.1458	2793	7.65	1/24/2024										
FDC 24 R21-T30	FDCFXBND2024-T30	6.1458	2793	7.65	1/24/2024										
ALI 24 R20	ALIFXBND2024	5.0000	2799	7.66	1/30/2024	0.200000	103.0412762	10:23:42 AM	103.0412762	103.0412762	106.5393511	103.0412762	103.0412762	103.0412762	103.0412762

