



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
ALI 19 R17	ALIFXBND2019	5.6250	1030	2.82	4/27/2019					103.8837199	105.9341845				
ALI 19 R17-NWT	ALIFXBND2019-NWT	5.6250	1030	2.82	4/27/2019										
ALI 19 R17-T25	ALIFXBND2019-T25	5.6250	1030	2.82	4/27/2019										
ALI 19 R17-T30	ALIFXBND2019-T30	5.6250	1030	2.82	4/27/2019										
GLO 19 R17	GLOFXBND2019	6.0000	1065	2.92	6/1/2019	50.100000	104.9854310	3:41:11 PM	104.8453279	104.9854310		104.8494165	104.9854310	104.8494165	104.9854310
GLO 19 R17-NWT	GLOFXBND2019-NWT	6.0000	1065	2.92	6/1/2019										
GLO 19 R17-T25	GLOFXBND2019-T25	6.0000	1065	2.92	6/1/2019										
GLO 19 R17-T30	GLOFXBND2019-T30	6.0000	1065	2.92	6/1/2019										
FLI 19 R17	FLIFXBND2019	6.2731	1072	2.93	6/8/2019					105.9810553					
FLI 19 R17-NWT	FLIFXBND2019-NWT	6.2731	1072	2.93	6/8/2019										
FLI 19 R17-T25	FLIFXBND2019-T25	6.2731	1072	2.93	6/8/2019										
FLI 19 R17-T30	FLIFXBND2019-T30	6.2731	1072	2.93	6/8/2019										
SM 19 R17	SMICFXBD2019	6.0000	1110	3.04	7/16/2019					105.1603001	106.4091664				
SM 19 R17-NWT	SMICFXBD2019-NWT	6.0000	1110	3.04	7/16/2019										
SM 19 R17-T25	SMICFXBD2019-T25	6.0000	1110	3.04	7/16/2019										
SM 19 R17-T30	SMICFXBD2019-T30	6.0000	1110	3.04	7/16/2019										
FMIC 19 R17	FMICBOND2019	5.7500	1135	3.11	8/10/2019					98.5946442					
FMIC 19 R17-NWT	FMICBOND2019-NWT	5.7500	1135	3.11	8/10/2019										
FMIC 19 R17-T25	FMICBOND2019-T25	5.7500	1135	3.11	8/10/2019										
FMIC 19 R17-T30	FMICBOND2019-T30	5.7500	1135	3.11	8/10/2019										
JGS 08-19	JGSFXBND2019	5.2317	1152	3.15	8/27/2019	3.000000	104.8213270	3:19:42 PM	104.8213270	103.1628812	104.8213270	104.8213270	104.8213270	104.8213270	104.8213270
JGS 08-19-NWT	JGSFXBND2019-NWT	5.2317	1152	3.15	8/27/2019										
JGS 08-19-T25	JGSFXBND2019-T25	5.2317	1152	3.15	8/27/2019										
JGS 08-19-T30	JGSFXBND2019-T30	5.2317	1152	3.15	8/27/2019										
GTCAP 11-19	GTCFXBND2019	4.7106	1224	3.35	11/7/2019					100.2626144					
GTCAP 11-19-NWT	GTCFXBND2019-NWT	4.7106	1224	3.35	11/7/2019										
GTCAP 11-19-T25	GTCFXBND2019-T25	4.7106	1224	3.35	11/7/2019										
GTCAP 11-19-T30	GTCFXBND2019-T30	4.7106	1224	3.35	11/7/2019										
VLL 19 R17	VLLFXBND2019	5.6542	1226	3.36	11/9/2019	1.500000	101.5424569	2:34:32 PM	101.5424569	99.7070746	101.5424569	101.5424569	101.5424569	101.5424569	101.5424569
VLL 19 R17-NWT	VLLFXBND2019-NWT	5.6542	1226	3.36	11/9/2019										
VLL 19 R17-T25	VLLFXBND2019-T25	5.6542	1226	3.36	11/9/2019										
VLL 19 R17-T30	VLLFXBND2019-T30	5.6542	1226	3.36	11/9/2019										
AC 19 R16	ACFXBOND2019	5.4500	1240	3.39	11/23/2019					104.4175262	105.8848396				
AC 19 R16-NWT	ACFXBOND2019-NWT	5.4500	1240	3.39	11/23/2019										
AC 19 R16-T25	ACFXBOND2019-T25	5.4500	1240	3.39	11/23/2019										
AC 19 R16-T30	ACFXBOND2019-T30	5.4500	1240	3.39	11/23/2019										
GTCAP 20 R17	GTCFXBND2020	4.8371	1336	3.66	2/27/2020					100.8760698	104.2183433				
GTCAP 20 R17-NWT	GTCFXBND2020-NWT	4.8371	1336	3.66	2/27/2020										
GTCAP 20 R17-T25	GTCFXBND2020-T25	4.8371	1336	3.66	2/27/2020										
GTCAP 20 R17-T30	GTCFXBND2020-T30	4.8371	1336	3.66	2/27/2020										
SMPH 03-20	SMPHFXBD2020	5.1000	1339	3.67	3/1/2020	4.000000	105.0417024	10:03:39 AM	105.0417024	103.0938347		105.0417024	105.0417024	105.0417024	105.0417024
SMPH 03-20-NWT	SMPHFXBD2020-NWT	5.1000	1339	3.67	3/1/2020										
SMPH 03-20-T25	SMPHFXBD2020-T25	5.1000	1339	3.67	3/1/2020										
SMPH 03-20-T30	SMPHFXBD2020-T30	5.1000	1339	3.67	3/1/2020										
CPG 20 R18	CPGIFXBD2020	6.6878	1340	3.67	3/2/2020					99.7962664	104.4279914				
CPG 20 R18-NWT	CPGIFXBD2020-NWT	6.6878	1340	3.67	3/2/2020										
CPG 20 R18-T25	CPGIFXBD2020-T25	6.6878	1340	3.67	3/2/2020										
CPG 20 R18-T30	CPGIFXBD2020-T30	6.6878	1340	3.67	3/2/2020										
MBT 04-20	MBTLTNC2020	4.0000	1393	3.81	4/24/2020										
EDC 20 R18	EDCFXBND2020	4.1583	1402	3.84	5/3/2020	6.000000	99.9014977	9:19:18 AM	99.9015169	99.6735584	101.2644255	99.9014977	99.9014977	99.9014977	99.9014977
EDC 20 R18-NWT	EDCFXBND2020-NWT	4.1583	1402	3.84	5/3/2020										
EDC 20 R18-T25	EDCFXBND2020-T25	4.1583	1402	3.84	5/3/2020										
EDC 20 R18-T30	EDCFXBND2020-T30	4.1583	1402	3.84	5/3/2020										
PNB 06-20	PNBLTNC2020	4.1250	1442	3.95	6/12/2020										
RCB 06-20	RCBLTNC2020	4.1250	1449	3.97	6/19/2020										
GLO 20 R18	GLOFXBND2020	4.8875	1477	4.04	7/17/2020					102.1693520	104.8249399				
GLO 20 R18-NWT	GLOFXBND2020-NWT	4.8875	1477	4.04	7/17/2020										
GLO 20 R18-T25	GLOFXBND2020-T25	4.8875	1477	4.04	7/17/2020										
GLO 20 R18-T30	GLOFXBND2020-T30	4.8875	1477	4.04	7/17/2020										
SLTC 20 R18	SLTCFXBD2020	4.9925	1513	4.14	8/22/2020	1.000000	101.8497974	11:49:05 AM	101.8497974	101.8497974	104.7443490	101.8497974	101.8497974	101.8497974	101.8497974
SLTC 20 R18-NWT	SLTCFXBD2020-NWT	4.9925	1513	4.14	8/22/2020										
SLTC 20 R18-T25	SLTCFXBD2020-T25	4.9925	1513	4.14	8/22/2020										
SLTC 20 R18-T30	SLTCFXBD2020-T30	4.9925	1513	4.14	8/22/2020										
BDO 10-20	BDO2LTNC2020	3.7500	1558	4.27	10/6/2020					95.2263804					
ALI 20 R19	ALIFXBND2020	4.6250	1562	4.28	10/10/2020					101.7393548	104.0228040				
ALI 20 R19-NWT	ALIFXBND2020-NWT	4.6250	1562	4.28	10/10/2020										
ALI 20 R19-T25	ALIFXBND2020-T25	4.6250	1562	4.28	10/10/2020										
ALI 20 R19-T30	ALIFXBND2020-T30	4.6250	1562	4.28	10/10/2020										
HOUSE 10-20	HOUSEFBD2020	6.2080	1568	4.29	10/16/2020					100.2156730	103.8535698				
HOUSE 10-20-NWT	HOUSEFBD2020-NWT	6.2080	1568	4.29	10/16/2020										
HOUSE 10-20-T25	HOUSEFBD2020-T25	6.2080	1568	4.29	10/16/2020										
HOUSE 10-20-T30	HOUSEFBD2020-T30	6.2080	1568	4.29	10/16/2020										
AEV 11-20	AEV2FXBD2020	4.4722	1589	4.35	11/6/2020					102.0752172					



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
CPG 21 R20-T30	CPGIFXBD2021-T30	6.9758	1889	5.17	9/2/2021										
AP 21 R19	APCFXBND2021	5.2050	1897	5.19	9/10/2021					104.4269443					
AP 21 R19-NWT	APCFXBND2021-NWT	5.2050	1897	5.19	9/10/2021										
AP 21 R19-T25	APCFXBND2021-T25	5.2050	1897	5.19	9/10/2021										
AP 21 R19-T30	APCFXBND2021-T30	5.2050	1897	5.19	9/10/2021										
MBT 11-21	MBTLTNCDD2021	4.2500	1969	5.39	11/21/2021										
FLI 21 R20	FLIFXBND2021	5.4000	1982	5.43	12/4/2021					105.2958222	107.3009962				
FLI 21 R20-NWT	FLIFXBND2021-NWT	5.4000	1982	5.43	12/4/2021										
FLI 21 R20-T25	FLIFXBND2021-T25	5.4000	1982	5.43	12/4/2021										
FLI 21 R20-T30	FLIFXBND2021-T30	5.4000	1982	5.43	12/4/2021										
RLC 02-22	RLCFXBND2022	4.8000	2063	5.65	2/23/2022	0.300000	102.9823289	10:27:19 AM	102.9823289	100.7315296		102.9823289	102.9823289	102.9823289	102.9823289
RLC 02-22-NWT	RLCFXBND2022-NWT	4.8000	2063	5.65	2/23/2022										
RLC 02-22-T25	RLCFXBND2022-T25	4.8000	2063	5.65	2/23/2022										
RLC 02-22-T30	RLCFXBND2022-T30	4.8000	2063	5.65	2/23/2022										
SMB 22 R19	SMBFBXND2022	6.6000	2101	5.75	4/2/2022	2.500000	109.2118041	11:05:31 AM	109.5245599	109.4710253	113.2354874	109.9826051	109.9826051	109.2118041	109.2118041
SMB 22 R19-NWT	SMBFBXND2022-NWT	6.6000	2101	5.75	4/2/2022										
SMB 22 R19-T25	SMBFBXND2022-T25	6.6000	2101	5.75	4/2/2022										
SMB 22 R19-T30	SMBFBXND2022-T30	6.6000	2101	5.75	4/2/2022										
ALI 22 R19	ALIFXBND2022	6.0000	2126	5.82	4/27/2022					108.9623658	111.3880274				
ALI 22 R19-NWT	ALIFXBND2022-NWT	6.0000	2126	5.82	4/27/2022										
ALI 22 R19-T25	ALIFXBND2022-T25	6.0000	2126	5.82	4/27/2022										
ALI 22 R19-T30	ALIFXBND2022-T30	6.0000	2126	5.82	4/27/2022										
ALI 22 4.5	ALI2FXBD2022	4.5000	2128	5.83	4/29/2022	6.000000	102.5713523	3:23:40 PM	101.7046757	101.0159609	104.1548082	101.5313404	102.5713523	101.5313404	102.5713523
ALI 22 4.5-NWT	ALI2FXBD2022-NWT	4.5000	2128	5.83	4/29/2022										
ALI 22 4.5-T25	ALI2FXBD2022-T25	4.5000	2128	5.83	4/29/2022										
ALI 22 4.5-T30	ALI2FXBD2022-T30	4.5000	2128	5.83	4/29/2022										
SLTC 22 R20	SLTCFXBD2022	5.5796	2151	5.89	5/22/2022	0.300000	105.5581109	9:58:32 AM	105.5581109	97.9239806		105.5581109	105.5581109	105.5581109	105.5581109
SLTC 22 R20-NWT	SLTCFXBD2022-NWT	5.5796	2151	5.89	5/22/2022										
SLTC 22 R20-T25	SLTCFXBD2022-T25	5.5796	2151	5.89	5/22/2022										
SLTC 22 R20-T30	SLTCFXBD2022-T30	5.5796	2151	5.89	5/22/2022										
HOUSE 22 R20	HOUSEFBD2022	6.1310	2206	6.04	7/16/2022					96.9478804					
HOUSE 22 R20-NWT	HOUSEFBD2022-NWT	6.1310	2206	6.04	7/16/2022										
HOUSE 22 R20-T25	HOUSEFBD2022-T25	6.1310	2206	6.04	7/16/2022										
HOUSE 22 R20-T30	HOUSEFBD2022-T30	6.1310	2206	6.04	7/16/2022										
SM 22 R19	SMICFXBD2022	6.9442	2206	6.04	7/16/2022	40.000000	114.9433591	10:11:21 AM	114.9669680	113.6506635	116.8290161	114.9433591	114.9433591	114.9433591	114.9433591
SM 22 R19-NWT	SMICFXBD2022-NWT	6.9442	2206	6.04	7/16/2022										
SM 22 R19-T25	SMICFXBD2022-T25	6.9442	2206	6.04	7/16/2022										
SM 22 R19-T30	SMICFXBD2022-T30	6.9442	2206	6.04	7/16/2022										
AEV 22 R20	AEVFXBND2022	5.0056	2227	6.10	8/6/2022					102.6812494					
AEV 22 R20-NWT	AEVFXBND2022-NWT	5.0056	2227	6.10	8/6/2022										
AEV 22 R20-T25	AEVFXBND2022-T25	5.0056	2227	6.10	8/6/2022										
AEV 22 R20-T30	AEVFXBND2022-T30	5.0056	2227	6.10	8/6/2022										
FLI 22 R20	FLIFXBND2022	5.3567	2241	6.14	8/20/2022					104.8434505					
FLI 22 R20-NWT	FLIFXBND2022-NWT	5.3567	2241	6.14	8/20/2022										
FLI 22 R20-T25	FLIFXBND2022-T25	5.3567	2241	6.14	8/20/2022										
FLI 22 R20-T30	FLIFXBND2022-T30	5.3567	2241	6.14	8/20/2022										
GTCAP 23 R20	GTCFXBND2023	5.0937	2432	6.66	2/27/2023					95.0547994					
GTCAP 23 R20-NWT	GTCFXBND2023-NWT	5.0937	2432	6.66	2/27/2023										
GTCAP 23 R20-T25	GTCFXBND2023-T25	5.0937	2432	6.66	2/27/2023										
GTCAP 23 R20-T30	GTCFXBND2023-T30	5.0937	2432	6.66	2/27/2023										
EDC 23 R19	EDCFXBND2023	4.7312	2497	6.84	5/3/2023					96.6265726					
EDC 23 R19-NWT	EDCFXBND2023-NWT	4.7312	2497	6.84	5/3/2023										
EDC 23 R19-T25	EDCFXBND2023-T25	4.7312	2497	6.84	5/3/2023										
EDC 23 R19-T30	EDCFXBND2023-T30	4.7312	2497	6.84	5/3/2023										
GLO 23 R20	GLOFXBND2023	5.2792	2572	7.04	7/17/2023					104.8350387					
GLO 23 R20-NWT	GLOFXBND2023-NWT	5.2792	2572	7.04	7/17/2023										
GLO 23 R20-T25	GLOFXBND2023-T25	5.2792	2572	7.04	7/17/2023										
GLO 23 R20-T30	GLOFXBND2023-T30	5.2792	2572	7.04	7/17/2023										
FLI 23 R20	FLIFXBND2023	5.4333	2686	7.35	11/8/2023	1.150000	107.7676700	9:00:58 AM	107.7651766	102.9615222		107.7676700	107.7676700	107.7676700	107.7676700
FLI 23 R20-NWT	FLIFXBND2023-NWT	5.4333	2686	7.35	11/8/2023										
FLI 23 R20-T25	FLIFXBND2023-T25	5.4333	2686	7.35	11/8/2023										
FLI 23 R20-T30	FLIFXBND2023-T30	5.4333	2686	7.35	11/8/2023										
AEV 23 R20	AEVFXBND2023	4.6188	2699	7.39	11/21/2023					100.4280608					
AEV 23 R20-NWT	AEVFXBND2023-NWT	4.6188	2699	7.39	11/21/2023										
AEV 23 R20-T25	AEVFXBND2023-T25	4.6188	2699	7.39	11/21/2023										
AEV 23 R20-T30	AEVFXBND2023-T30	4.6188	2699	7.39	11/21/2023										
FDC 24 R21	FDCFXBND2024	6.1458	2763	7.56	1/24/2024					107.5045601					
FDC 24 R21-NWT	FDCFXBND2024-NWT	6.1458	2763	7.56	1/24/2024										
FDC 24 R21-T25	FDCFXBND2024-T25	6.1458	2763	7.56	1/24/2024										
FDC 24 R21-T30	FDCFXBND2024-T30	6.1458	2763	7.56	1/24/2024										
ALI 24 R20	ALIFXBND2024	5.0000	2769	7.58	1/30/2024	4.500000	105.1445601	2:33:16 PM	105.1445601	103.5025042	106.1446019	105.1445601	105.1445601	105.1445601	105.1445601
ALI 24 R20-NWT	ALIFXBND2024-NWT	5.0000	2769	7.58	1/30/2024										
ALI 24 R20-T25	ALIFXBND2024-T25	5.0000	2769	7.58	1/30/2024										
ALI 24 R20-T30	ALIFXBND2024-T30	5.0000	2769	7.58	1/30/2024										
TEL 24 R21	TELFXBND2024	5.2813	2776	7.60	2/6/2024					103.0469919					



