



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	999	2.74	4/27/2019					103.8402397	106.3053175				
ALI 19 R17-NWT	ALIFXBND2019-NWT	5.6250	999	2.74	4/27/2019										
ALI 19 R17-T25	ALIFXBND2019-T25	5.6250	999	2.74	4/27/2019										
ALI 19 R17-T30	ALIFXBND2019-T30	5.6250	999	2.74	4/27/2019										
GLO 19 R17	GLOFXBND2019	6.0000	1034	2.83	6/1/2019					104.8511629					
GLO 19 R17-NWT	GLOFXBND2019-NWT	6.0000	1034	2.83	6/1/2019										
GLO 19 R17-T25	GLOFXBND2019-T25	6.0000	1034	2.83	6/1/2019										
GLO 19 R17-T30	GLOFXBND2019-T30	6.0000	1034	2.83	6/1/2019										
FLI 19 R17	FLIFXBND2019	6.2731	1041	2.85	6/8/2019					105.6822549	108.0613614				
FLI 19 R17-NWT	FLIFXBND2019-NWT	6.2731	1041	2.85	6/8/2019										
FLI 19 R17-T25	FLIFXBND2019-T25	6.2731	1041	2.85	6/8/2019										
FLI 19 R17-T30	FLIFXBND2019-T30	6.2731	1041	2.85	6/8/2019										
SM 19 R17	SMICFXBD2019	6.0000	1079	2.95	7/16/2019					105.0983812	106.9661395				
SM 19 R17-NWT	SMICFXBD2019-NWT	6.0000	1079	2.95	7/16/2019										
SM 19 R17-T25	SMICFXBD2019-T25	6.0000	1079	2.95	7/16/2019										
SM 19 R17-T30	SMICFXBD2019-T30	6.0000	1079	2.95	7/16/2019										
FMIC 19 R17	FMICBOND2019	5.7500	1104	3.02	8/10/2019					98.6305604					
FMIC 19 R17-NWT	FMICBOND2019-NWT	5.7500	1104	3.02	8/10/2019										
FMIC 19 R17-T25	FMICBOND2019-T25	5.7500	1104	3.02	8/10/2019										
FMIC 19 R17-T30	FMICBOND2019-T30	5.7500	1104	3.02	8/10/2019										
JGS 08-19	JGSFBND2019	5.2317	1121	3.07	8/27/2019	2.350000	104.7107182	8:51:18 AM	104.7028491	103.1596082	105.8974554	104.7107182	104.7107182	104.7107182	104.7107182
JGS 08-19-NWT	JGSFBND2019-NWT	5.2317	1121	3.07	8/27/2019										
JGS 08-19-T25	JGSFBND2019-T25	5.2317	1121	3.07	8/27/2019										
JGS 08-19-T30	JGSFBND2019-T30	5.2317	1121	3.07	8/27/2019										
GTCAP 11-19	GTCFXBND2019	4.7106	1193	3.27	11/7/2019					100.2577262					
GTCAP 11-19-NWT	GTCFXBND2019-NWT	4.7106	1193	3.27	11/7/2019										
GTCAP 11-19-T25	GTCFXBND2019-T25	4.7106	1193	3.27	11/7/2019										
GTCAP 11-19-T30	GTCFXBND2019-T30	4.7106	1193	3.27	11/7/2019										
VLL 19 R17	VLLFXBND2019	5.6542	1195	3.27	11/9/2019					99.8633456					
VLL 19 R17-NWT	VLLFXBND2019-NWT	5.6542	1195	3.27	11/9/2019										
VLL 19 R17-T25	VLLFXBND2019-T25	5.6542	1195	3.27	11/9/2019										
VLL 19 R17-T30	VLLFXBND2019-T30	5.6542	1195	3.27	11/9/2019										
AC 19 R16	ACFXBOND2019	5.4500	1209	3.31	11/23/2019					104.3323173	106.3929412				
AC 19 R16-NWT	ACFXBOND2019-NWT	5.4500	1209	3.31	11/23/2019										
AC 19 R16-T25	ACFXBOND2019-T25	5.4500	1209	3.31	11/23/2019										
AC 19 R16-T30	ACFXBOND2019-T30	5.4500	1209	3.31	11/23/2019										
GTCAP 20 R17	GTCFXBND2020	4.8371	1305	3.57	2/27/2020					100.8578462	105.1585262				
GTCAP 20 R17-NWT	GTCFXBND2020-NWT	4.8371	1305	3.57	2/27/2020										
GTCAP 20 R17-T25	GTCFXBND2020-T25	4.8371	1305	3.57	2/27/2020										
GTCAP 20 R17-T30	GTCFXBND2020-T30	4.8371	1305	3.57	2/27/2020										
SMPH 03-20	SMPHFXBD2020	5.1000	1308	3.58	3/1/2020					103.3153393					
SMPH 03-20-NWT	SMPHFXBD2020-NWT	5.1000	1308	3.58	3/1/2020										
SMPH 03-20-T25	SMPHFXBD2020-T25	5.1000	1308	3.58	3/1/2020										
SMPH 03-20-T30	SMPHFXBD2020-T30	5.1000	1308	3.58	3/1/2020										
CPG 20 R18	CPGIFXBD2020	6.6878	1309	3.58	3/2/2020					99.9582555					
CPG 20 R18-NWT	CPGIFXBD2020-NWT	6.6878	1309	3.58	3/2/2020										
CPG 20 R18-T25	CPGIFXBD2020-T25	6.6878	1309	3.58	3/2/2020										
CPG 20 R18-T30	CPGIFXBD2020-T30	6.6878	1309	3.58	3/2/2020										
MBT 04-20	MBTLTNC2020	4.0000	1362	3.73	4/24/2020										
EDC 20 R18	EDCFXBND2020	4.1583	1371	3.75	5/3/2020					99.3367627	102.6480606				
EDC 20 R18-NWT	EDCFXBND2020-NWT	4.1583	1371	3.75	5/3/2020										
EDC 20 R18-T25	EDCFXBND2020-T25	4.1583	1371	3.75	5/3/2020										
EDC 20 R18-T30	EDCFXBND2020-T30	4.1583	1371	3.75	5/3/2020										
PNB 06-20	PNBLTNC2020	4.1250	1411	3.86	6/12/2020										
RCB 06-20	RCBLTNC2020	4.1250	1418	3.88	6/19/2020										
GLO 20 R18	GLOFXBND2020	4.8875	1446	3.96	7/17/2020					101.0528755	105.4901620				
GLO 20 R18-NWT	GLOFXBND2020-NWT	4.8875	1446	3.96	7/17/2020										
GLO 20 R18-T25	GLOFXBND2020-T25	4.8875	1446	3.96	7/17/2020										
GLO 20 R18-T30	GLOFXBND2020-T30	4.8875	1446	3.96	7/17/2020										
SLTC 20 R18	SLTCFXBD2020	4.9925	1482	4.06	8/22/2020					99.0628441					
SLTC 20 R18-NWT	SLTCFXBD2020-NWT	4.9925	1482	4.06	8/22/2020										
SLTC 20 R18-T25	SLTCFXBD2020-T25	4.9925	1482	4.06	8/22/2020										
SLTC 20 R18-T30	SLTCFXBD2020-T30	4.9925	1482	4.06	8/22/2020										
BDO 10-20	BDO2LTNC2020	3.7500	1527	4.18	10/6/2020					95.3094485					
ALI 20 R19	ALIFXBND2020	4.6250	1531	4.19	10/10/2020					101.7084556	103.9502394				
ALI 20 R19-NWT	ALIFXBND2020-NWT	4.6250	1531	4.19	10/10/2020										
ALI 20 R19-T25	ALIFXBND2020-T25	4.6250	1531	4.19	10/10/2020										
ALI 20 R19-T30	ALIFXBND2020-T30	4.6250	1531	4.19	10/10/2020										
HOUSE 10-20	HOUSEFBD2020	6.2080	1537	4.21	10/16/2020					100.2119779	105.3350951				
HOUSE 10-20-NWT	HOUSEFBD2020-NWT	6.2080	1537	4.21	10/16/2020										
HOUSE 10-20-T25	HOUSEFBD2020-T25	6.2080	1537	4.21	10/16/2020										
HOUSE 10-20-T30	HOUSEFBD2020-T30	6.2080	1537	4.21	10/16/2020										
AEV 11-20	AEV2FXBD2020	4.4722	1558	4.27	11/6/2020	0.300000	102.6342470	10:07:06 AM	102.6342470	102.1385002		102.6342470	102.6342470	102.6342470	102.6342470



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SMPH 21 R19-T30	SMPHFxbd2021-T30	5.2006	1857	5.08	9/1/2021										
CPG 21 R20	CPGIFxbd2021	6.9758	1858	5.09	9/2/2021					98.8387326					
CPG 21 R20-NWT	CPGIFxbd2021-NWT	6.9758	1858	5.09	9/2/2021										
CPG 21 R20-T25	CPGIFxbd2021-T25	6.9758	1858	5.09	9/2/2021										
CPG 21 R20-T30	CPGIFxbd2021-T30	6.9758	1858	5.09	9/2/2021										
AP 21 R19	APCFXBND2021	5.2050	1866	5.11	9/10/2021					105.3040472					
AP 21 R19-NWT	APCFXBND2021-NWT	5.2050	1866	5.11	9/10/2021										
AP 21 R19-T25	APCFXBND2021-T25	5.2050	1866	5.11	9/10/2021										
AP 21 R19-T30	APCFXBND2021-T30	5.2050	1866	5.11	9/10/2021										
MBT 11-21	MBTLTNCd2021	4.2500	1938	5.31	11/21/2021										
FLI 21 R20	FLIFXBND2021	5.4000	1951	5.34	12/4/2021	0.250000	105.3455550	3:28:08 PM	105.3455550	105.3455550	108.2040528	105.3455550	105.3455550	105.3455550	105.3455550
FLI 21 R20-NWT	FLIFXBND2021-NWT	5.4000	1951	5.34	12/4/2021										
FLI 21 R20-T25	FLIFXBND2021-T25	5.4000	1951	5.34	12/4/2021										
FLI 21 R20-T30	FLIFXBND2021-T30	5.4000	1951	5.34	12/4/2021										
RLC 02-22	RLCFXBND2022	4.8000	2032	5.56	2/23/2022					100.7246860	104.9681073				
RLC 02-22-NWT	RLCFXBND2022-NWT	4.8000	2032	5.56	2/23/2022										
RLC 02-22-T25	RLCFXBND2022-T25	4.8000	2032	5.56	2/23/2022										
RLC 02-22-T30	RLCFXBND2022-T30	4.8000	2032	5.56	2/23/2022										
SMB 22 R19	SMBFBXND2022	6.6000	2070	5.67	4/2/2022					110.3977880	113.0652256				
SMB 22 R19-NWT	SMBFBXND2022-NWT	6.6000	2070	5.67	4/2/2022										
SMB 22 R19-T25	SMBFBXND2022-T25	6.6000	2070	5.67	4/2/2022										
SMB 22 R19-T30	SMBFBXND2022-T30	6.6000	2070	5.67	4/2/2022										
ALI 22 R19	ALIFXBND2022	6.0000	2095	5.74	4/27/2022	5.000000	109.3539084	3:30:58 PM	109.3539084	108.8216560	111.2413471	109.3539084	109.3539084	109.3539084	109.3539084
ALI 22 R19-NWT	ALIFXBND2022-NWT	6.0000	2095	5.74	4/27/2022										
ALI 22 R19-T25	ALIFXBND2022-T25	6.0000	2095	5.74	4/27/2022										
ALI 22 R19-T30	ALIFXBND2022-T30	6.0000	2095	5.74	4/27/2022										
ALI 22 4.5	ALI2FXBD2022	4.5000	2097	5.74	4/29/2022					101.0024866	104.1008757				
ALI 22 4.5-NWT	ALI2FXBD2022-NWT	4.5000	2097	5.74	4/29/2022										
ALI 22 4.5-T25	ALI2FXBD2022-T25	4.5000	2097	5.74	4/29/2022										
ALI 22 4.5-T30	ALI2FXBD2022-T30	4.5000	2097	5.74	4/29/2022										
SLTC 22 R20	SLTCFXBD2022	5.5796	2120	5.80	5/22/2022					105.4897702	109.7822904				
SLTC 22 R20-NWT	SLTCFXBD2022-NWT	5.5796	2120	5.80	5/22/2022										
SLTC 22 R20-T25	SLTCFXBD2022-T25	5.5796	2120	5.80	5/22/2022										
SLTC 22 R20-T30	SLTCFXBD2022-T30	5.5796	2120	5.80	5/22/2022										
HOUSE 22 R20	HOUSEFBD2022	6.1310	2175	5.95	7/16/2022					96.9821204					
HOUSE 22 R20-NWT	HOUSEFBD2022-NWT	6.1310	2175	5.95	7/16/2022										
HOUSE 22 R20-T25	HOUSEFBD2022-T25	6.1310	2175	5.95	7/16/2022										
HOUSE 22 R20-T30	HOUSEFBD2022-T30	6.1310	2175	5.95	7/16/2022										
SM 22 R19	SMICFXBD2022	6.9442	2175	5.95	7/16/2022	20.000000	114.8857942	4:01:48 PM	114.8983982	113.7663841	116.6219457	114.8857942	114.8857942	114.8857942	114.8857942
SM 22 R19-NWT	SMICFXBD2022-NWT	6.9442	2175	5.95	7/16/2022										
SM 22 R19-T25	SMICFXBD2022-T25	6.9442	2175	5.95	7/16/2022										
SM 22 R19-T30	SMICFXBD2022-T30	6.9442	2175	5.95	7/16/2022										
AEV 22 R20	AEVFXBND2022	5.0056	2196	6.01	8/6/2022					103.3182855					
AEV 22 R20-NWT	AEVFXBND2022-NWT	5.0056	2196	6.01	8/6/2022										
AEV 22 R20-T25	AEVFXBND2022-T25	5.0056	2196	6.01	8/6/2022										
AEV 22 R20-T30	AEVFXBND2022-T30	5.0056	2196	6.01	8/6/2022										
FLI 22 R20	FLIFXBND2022	5.3567	2210	6.05	8/20/2022					105.1943573					
FLI 22 R20-NWT	FLIFXBND2022-NWT	5.3567	2210	6.05	8/20/2022										
FLI 22 R20-T25	FLIFXBND2022-T25	5.3567	2210	6.05	8/20/2022										
FLI 22 R20-T30	FLIFXBND2022-T30	5.3567	2210	6.05	8/20/2022										
GTCAP 23 R20	GTCFXBND2023	5.0937	2401	6.57	2/27/2023					101.9289885					
GTCAP 23 R20-NWT	GTCFXBND2023-NWT	5.0937	2401	6.57	2/27/2023										
GTCAP 23 R20-T25	GTCFXBND2023-T25	5.0937	2401	6.57	2/27/2023										
GTCAP 23 R20-T30	GTCFXBND2023-T30	5.0937	2401	6.57	2/27/2023										
EDC 23 R19	EDCFXBND2023	4.7312	2466	6.75	5/3/2023					100.6034309					
EDC 23 R19-NWT	EDCFXBND2023-NWT	4.7312	2466	6.75	5/3/2023										
EDC 23 R19-T25	EDCFXBND2023-T25	4.7312	2466	6.75	5/3/2023										
EDC 23 R19-T30	EDCFXBND2023-T30	4.7312	2466	6.75	5/3/2023										
AC 23 R22	ACFXBOND2023	3.9200	2531	6.93	7/7/2023	7.500000	100.9410787	3:36:54 PM	100.9410787	100.1200585	100.9410787	100.9410787	100.9410787	100.9410787	100.9410787
AC 23 R22-NWT	ACFXBOND2023-NWT	3.9200	2531	6.93	7/7/2023										
AC 23 R22-T25	ACFXBOND2023-T25	3.9200	2531	6.93	7/7/2023										
AC 23 R22-T30	ACFXBOND2023-T30	3.9200	2531	6.93	7/7/2023										
SMCGP 23 R21	SMCGPFBD2023	4.7575	2535	6.94	7/11/2023	6.700000	103.3406892	3:07:57 PM	103.5889382	101.5272957	103.3418794	103.9549512	103.3406892	103.3406892	103.3406892
SMCGP 23 R21-NWT	SMCGPFBD2023-NWT	4.7575	2535	6.94	7/11/2023										
SMCGP 23 R21-T25	SMCGPFBD2023-T25	4.7575	2535	6.94	7/11/2023										
SMCGP 23 R21-T30	SMCGPFBD2023-T30	4.7575	2535	6.94	7/11/2023										
GLO 23 R20	GLOFXBND2023	5.2792	2541	6.96	7/17/2023					104.7863495					
GLO 23 R20-NWT	GLOFXBND2023-NWT	5.2792	2541	6.96	7/17/2023										
GLO 23 R20-T25	GLOFXBND2023-T25	5.2792	2541	6.96	7/17/2023										
GLO 23 R20-T30	GLOFXBND2023-T30	5.2792	2541	6.96	7/17/2023										
FLI 23 R20	FLIFXBND2023	5.4333	2655	7.27	11/8/2023					102.9350096					
FLI 23 R20-NWT	FLIFXBND2023-NWT	5.4333	2655	7.27	11/8/2023										
FLI 23 R20-T25	FLIFXBND2023-T25	5.4333	2655	7.27	11/8/2023										
FLI 23 R20-T30	FLIFXBND2023-T30	5.4333	2655	7.27	11/8/2023										
AEV 23 R20	AEVFXBND2023	4.6188	2668	7.30	11/21/2023					100.5796193					



