

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	968	2.65	4/27/2019	1.000000	106.1220676	11:00:46 AM	106.1220676	104.1137049		106.1220676	106.1220676	106.1220676	106.1220676
ALI 19 R17-NWT	ALIFXBND2019-NWT	5.6250	968	2.65	4/27/2019										
ALI 19 R17-T25	ALIFXBND2019-T25	5.6250	968	2.65	4/27/2019										
ALI 19 R17-T30	ALIFXBND2019-T30	5.6250	968	2.65	4/27/2019										
GLO 19 R17	GLOFXBND2019	6.0000	1003	2.75	6/1/2019					103.5315553					
GLO 19 R17-NWT	GLOFXBND2019-NWT	6.0000	1003	2.75	6/1/2019										
GLO 19 R17-T25	GLOFXBND2019-T25	6.0000	1003	2.75	6/1/2019										
GLO 19 R17-T30	GLOFXBND2019-T30	6.0000	1003	2.75	6/1/2019										
FLI 19 R17	FLIFXBND2019	6.2731	1010	2.77	6/8/2019	1.000000	107.8374911	11:01:44 AM	107.8374911	105.7957786		107.8374911	107.8374911	107.8374911	107.8374911
FLI 19 R17-NWT	FLIFXBND2019-NWT	6.2731	1010	2.77	6/8/2019										
FLI 19 R17-T25	FLIFXBND2019-T25	6.2731	1010	2.77	6/8/2019										
FLI 19 R17-T30	FLIFXBND2019-T30	6.2731	1010	2.77	6/8/2019										
SM 19 R17	SMICFXBD2019	6.0000	1048	2.87	7/16/2019					105.1673101	106.7765972				
SM 19 R17-NWT	SMICFXBD2019-NWT	6.0000	1048	2.87	7/16/2019										
SM 19 R17-T25	SMICFXBD2019-T25	6.0000	1048	2.87	7/16/2019										
SM 19 R17-T30	SMICFXBD2019-T30	6.0000	1048	2.87	7/16/2019										
FMIC 19 R17	FMICBOND2019	5.7500	1073	2.94	8/10/2019					98.6639357					
FMIC 19 R17-NWT	FMICBOND2019-NWT	5.7500	1073	2.94	8/10/2019										
FMIC 19 R17-T25	FMICBOND2019-T25	5.7500	1073	2.94	8/10/2019										
FMIC 19 R17-T30	FMICBOND2019-T30	5.7500	1073	2.94	8/10/2019										
JGS 08-19	JGSFXBND2019	5.2317	1090	2.98	8/27/2019	1.000000	104.2241148	3:18:24 PM	104.2241148	103.4797895	105.7470149	104.2241148	104.2241148	104.2241148	104.2241148
JGS 08-19-NWT	JGSFXBND2019-NWT	5.2317	1090	2.98	8/27/2019										
JGS 08-19-T25	JGSFXBND2019-T25	5.2317	1090	2.98	8/27/2019										
JGS 08-19-T30	JGSFXBND2019-T30	5.2317	1090	2.98	8/27/2019										
GTCAP 11-19	GTCFXBND2019	4.7106	1162	3.18	11/7/2019	1.200000	100.3244607	10:34:16 AM	100.3244607	100.6200731		100.3244607	100.3244607	100.3244607	100.3244607
GTCAP 11-19-NWT	GTCFXBND2019-NWT	4.7106	1162	3.18	11/7/2019										
GTCAP 11-19-T25	GTCFXBND2019-T25	4.7106	1162	3.18	11/7/2019										
GTCAP 11-19-T30	GTCFXBND2019-T30	4.7106	1162	3.18	11/7/2019										
VLL 19 R17	VLLFXBND2019	5.6542	1164	3.19	11/9/2019					99.8654688					
VLL 19 R17-NWT	VLLFXBND2019-NWT	5.6542	1164	3.19	11/9/2019										
VLL 19 R17-T25	VLLFXBND2019-T25	5.6542	1164	3.19	11/9/2019										
VLL 19 R17-T30	VLLFXBND2019-T30	5.6542	1164	3.19	11/9/2019										
AC 19 R16	ACFXBOND2019	5.4500	1178	3.23	11/23/2019	0.200000	105.9267135	2:27:40 PM	105.9267135	104.5242722	106.8735142	105.9267135	105.9267135	105.9267135	105.9267135
AC 19 R16-NWT	ACFXBOND2019-NWT	5.4500	1178	3.23	11/23/2019										
AC 19 R16-T25	ACFXBOND2019-T25	5.4500	1178	3.23	11/23/2019										
AC 19 R16-T30	ACFXBOND2019-T30	5.4500	1178	3.23	11/23/2019										
GTCAP 20 R17	GTCFXBND2020	4.8371	1274	3.49	2/27/2020	4.000000	102.3845832	2:34:29 PM	101.5722585	101.0825265	105.0457456	100.7605627	102.3845832	100.7605627	102.3845832
GTCAP 20 R17-NWT	GTCFXBND2020-NWT	4.8371	1274	3.49	2/27/2020										
GTCAP 20 R17-T25	GTCFXBND2020-T25	4.8371	1274	3.49	2/27/2020										
GTCAP 20 R17-T30	GTCFXBND2020-T30	4.8371	1274	3.49	2/27/2020										
SMPH 03-20	SMPHFXBD2020	5.1000	1277	3.50	3/1/2020					103.2450284					
SMPH 03-20-NWT	SMPHFXBD2020-NWT	5.1000	1277	3.50	3/1/2020										
SMPH 03-20-T25	SMPHFXBD2020-T25	5.1000	1277	3.50	3/1/2020										
SMPH 03-20-T30	SMPHFXBD2020-T30	5.1000	1277	3.50	3/1/2020										
CPG 20 R18	CPGIFXBD2020	6.6878	1278	3.50	3/2/2020					101.3675854					
CPG 20 R18-NWT	CPGIFXBD2020-NWT	6.6878	1278	3.50	3/2/2020										
CPG 20 R18-T25	CPGIFXBD2020-T25	6.6878	1278	3.50	3/2/2020										
CPG 20 R18-T30	CPGIFXBD2020-T30	6.6878	1278	3.50	3/2/2020										
MBT 04-20	MBTLTNC2020	4.0000	1331	3.64	4/24/2020										
EDC 20 R18	EDCFXBND2020	4.1583	1340	3.67	5/3/2020	2.430000	102.5931927	2:19:50 PM	102.5931927	99.8545694		102.5931927	102.5931927	102.5931927	102.5931927
EDC 20 R18-NWT	EDCFXBND2020-NWT	4.1583	1340	3.67	5/3/2020										
EDC 20 R18-T25	EDCFXBND2020-T25	4.1583	1340	3.67	5/3/2020										
EDC 20 R18-T30	EDCFXBND2020-T30	4.1583	1340	3.67	5/3/2020										
PNB 06-20	PNBLTNC2020	4.1250	1380	3.78	6/12/2020										
RCB 06-20	RCBLTNC2020	4.1250	1387	3.80	6/19/2020										
GLO 20 R18	GLOFXBND2020	4.8875	1415	3.87	7/17/2020	2.390000	105.3814533	2:17:57 PM	105.3814533	101.3700809		105.3814533	105.3814533	105.3814533	105.3814533
GLO 20 R18-NWT	GLOFXBND2020-NWT	4.8875	1415	3.87	7/17/2020										
GLO 20 R18-T25	GLOFXBND2020-T25	4.8875	1415	3.87	7/17/2020										
GLO 20 R18-T30	GLOFXBND2020-T30	4.8875	1415	3.87	7/17/2020										
SLTC 20 R18	SLTCFXBD2020	4.9925	1451	3.97	8/22/2020					101.7828141					
SLTC 20 R18-NWT	SLTCFXBD2020-NWT	4.9925	1451	3.97	8/22/2020										
SLTC 20 R18-T25	SLTCFXBD2020-T25	4.9925	1451	3.97	8/22/2020										
SLTC 20 R18-T30	SLTCFXBD2020-T30	4.9925	1451	3.97	8/22/2020										
BDO 10-20	BDO2LTNC2020	3.7500	1496	4.10	10/6/2020					95.3935085					
ALI 20 R19	ALIFXBND2020	4.6250	1500	4.11	10/10/2020	1.000000	102.3424152	2:08:16 PM	102.3424152	101.8678693	104.6569058	102.3424152	102.3424152	102.3424152	102.3424152
ALI 20 R19-NWT	ALIFXBND2020-NWT	4.6250	1500	4.11	10/10/2020										
ALI 20 R19-T25	ALIFXBND2020-T25	4.6250	1500	4.11	10/10/2020										
ALI 20 R19-T30	ALIFXBND2020-T30	4.6250	1500	4.11	10/10/2020										
HOUSE 10-20	HOUSEFBD2020	6.2080	1506	4.12	10/16/2020					100.0259379	105.2384585				
HOUSE 10-20-NWT	HOUSEFBD2020-NWT	6.2080	1506	4.12	10/16/2020										
HOUSE 10-20-T25	HOUSEFBD2020-T25	6.2080	1506	4.12	10/16/2020										
HOUSE 10-20-T30	HOUSEFBD2020-T30	6.2080	1506	4.12	10/16/2020										
AEV 11-20	AEV2FXBD2020	4.4722	1527	4.18	11/6/2020					102.1574844	103.7647242				

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SMPH 21 R19-T30	SMPHFBD2021-T30	5.2006	1826	5.00	9/1/2021										
CPG 21 R20	CPGIFBD2021	6.9758	1827	5.00	9/2/2021					99.8984313					
CPG 21 R20-NWT	CPGIFBD2021-NWT	6.9758	1827	5.00	9/2/2021										
CPG 21 R20-T25	CPGIFBD2021-T25	6.9758	1827	5.00	9/2/2021										
CPG 21 R20-T30	CPGIFBD2021-T30	6.9758	1827	5.00	9/2/2021										
AP 21 R19	APCFBND2021	5.2050	1835	5.02	9/10/2021					105.4135051					
AP 21 R19-NWT	APCFBND2021-NWT	5.2050	1835	5.02	9/10/2021										
AP 21 R19-T25	APCFBND2021-T25	5.2050	1835	5.02	9/10/2021										
AP 21 R19-T30	APCFBND2021-T30	5.2050	1835	5.02	9/10/2021										
MBT 11-21	MBTLTNC2021	4.2500	1907	5.22	11/21/2021										
FLI 21 R20	FLIFBND2021	5.4000	1920	5.26	12/4/2021					105.8777200	110.0992416				
FLI 21 R20-NWT	FLIFBND2021-NWT	5.4000	1920	5.26	12/4/2021										
FLI 21 R20-T25	FLIFBND2021-T25	5.4000	1920	5.26	12/4/2021										
FLI 21 R20-T30	FLIFBND2021-T30	5.4000	1920	5.26	12/4/2021										
RLC 02-22	RLCFBND2022	4.8000	2001	5.48	2/23/2022	0.250000	105.1525548	3:29:28 PM	105.1550243	100.4768590	105.9168406	105.1525548	105.1525548	105.1525548	105.1525548
RLC 02-22-NWT	RLCFBND2022-NWT	4.8000	2001	5.48	2/23/2022										
RLC 02-22-T25	RLCFBND2022-T25	4.8000	2001	5.48	2/23/2022										
RLC 02-22-T30	RLCFBND2022-T30	4.8000	2001	5.48	2/23/2022										
SMB 22 R19	SMBFBND2022	6.6000	2039	5.58	4/2/2022					110.2660567	112.8962192				
SMB 22 R19-NWT	SMBFBND2022-NWT	6.6000	2039	5.58	4/2/2022										
SMB 22 R19-T25	SMBFBND2022-T25	6.6000	2039	5.58	4/2/2022										
SMB 22 R19-T30	SMBFBND2022-T30	6.6000	2039	5.58	4/2/2022										
ALI 22 R19	ALIFBND2022	6.0000	2064	5.65	4/27/2022	4.000000	111.5754803	4:01:38 PM	111.5805417	108.7091973	111.0957768	111.5754803	111.5754803	111.5754803	111.5754803
ALI 22 R19-NWT	ALIFBND2022-NWT	6.0000	2064	5.65	4/27/2022										
ALI 22 R19-T25	ALIFBND2022-T25	6.0000	2064	5.65	4/27/2022										
ALI 22 R19-T30	ALIFBND2022-T30	6.0000	2064	5.65	4/27/2022										
ALI 22 4.5	ALI2FXBD2022	4.5000	2066	5.66	4/29/2022					101.1155815	104.0479256				
ALI 22 4.5-NWT	ALI2FXBD2022-NWT	4.5000	2066	5.66	4/29/2022										
ALI 22 4.5-T25	ALI2FXBD2022-T25	4.5000	2066	5.66	4/29/2022										
ALI 22 4.5-T30	ALI2FXBD2022-T30	4.5000	2066	5.66	4/29/2022										
SLTC 22 R20	SLTCFXBD2022	5.5796	2089	5.72	5/22/2022					99.1728771	109.6567831				
SLTC 22 R20-NWT	SLTCFXBD2022-NWT	5.5796	2089	5.72	5/22/2022										
SLTC 22 R20-T25	SLTCFXBD2022-T25	5.5796	2089	5.72	5/22/2022										
SLTC 22 R20-T30	SLTCFXBD2022-T30	5.5796	2089	5.72	5/22/2022										
HOUSE 22 R20	HOUSEFBD2022	6.1310	2144	5.87	7/16/2022					97.2521140					
HOUSE 22 R20-NWT	HOUSEFBD2022-NWT	6.1310	2144	5.87	7/16/2022										
HOUSE 22 R20-T25	HOUSEFBD2022-T25	6.1310	2144	5.87	7/16/2022										
HOUSE 22 R20-T30	HOUSEFBD2022-T30	6.1310	2144	5.87	7/16/2022										
SM 22 R19	SMICFXBD2022	6.9442	2144	5.87	7/16/2022					113.7317141	116.4105842				
SM 22 R19-NWT	SMICFXBD2022-NWT	6.9442	2144	5.87	7/16/2022										
SM 22 R19-T25	SMICFXBD2022-T25	6.9442	2144	5.87	7/16/2022										
SM 22 R19-T30	SMICFXBD2022-T30	6.9442	2144	5.87	7/16/2022										
AEV 22 R20	AEVFBND2022	5.0056	2165	5.93	8/6/2022					103.1446921					
AEV 22 R20-NWT	AEVFBND2022-NWT	5.0056	2165	5.93	8/6/2022										
AEV 22 R20-T25	AEVFBND2022-T25	5.0056	2165	5.93	8/6/2022										
AEV 22 R20-T30	AEVFBND2022-T30	5.0056	2165	5.93	8/6/2022										
FLI 22 R20	FLIFBND2022	5.3567	2179	5.97	8/20/2022	2.050000	107.3095952	10:07:59 AM	107.3095952	104.9977476	107.3095952	107.3095952	107.3095952	107.3095952	107.3095952
FLI 22 R20-NWT	FLIFBND2022-NWT	5.3567	2179	5.97	8/20/2022										
FLI 22 R20-T25	FLIFBND2022-T25	5.3567	2179	5.97	8/20/2022										
FLI 22 R20-T30	FLIFBND2022-T30	5.3567	2179	5.97	8/20/2022										
GTCAP 23 R20	GTCFBND2023	5.0937	2370	6.49	2/27/2023					95.6787702					
GTCAP 23 R20-NWT	GTCFBND2023-NWT	5.0937	2370	6.49	2/27/2023										
GTCAP 23 R20-T25	GTCFBND2023-T25	5.0937	2370	6.49	2/27/2023										
GTCAP 23 R20-T30	GTCFBND2023-T30	5.0937	2370	6.49	2/27/2023										
EDC 23 R19	EDCFBND2023	4.7312	2435	6.67	5/3/2023					98.4842281					
EDC 23 R19-NWT	EDCFBND2023-NWT	4.7312	2435	6.67	5/3/2023										
EDC 23 R19-T25	EDCFBND2023-T25	4.7312	2435	6.67	5/3/2023										
EDC 23 R19-T30	EDCFBND2023-T30	4.7312	2435	6.67	5/3/2023										
AC 23 R22	ACFBOND2023	3.9200	2500	6.84	7/7/2023					100.2684587					
AC 23 R22-NWT	ACFBOND2023-NWT	3.9200	2500	6.84	7/7/2023										
AC 23 R22-T25	ACFBOND2023-T25	3.9200	2500	6.84	7/7/2023										
AC 23 R22-T30	ACFBOND2023-T30	3.9200	2500	6.84	7/7/2023										
SMCGP 23 R21	SMCGPFBD2023	4.7575	2504	6.86	7/11/2023	34.200000	104.2181807	2:36:41 PM	103.9893133	102.2549539	103.9133656	104.2181807	103.7613394	104.2181807	104.2181807
SMCGP 23 R21-NWT	SMCGPFBD2023-NWT	4.7575	2504	6.86	7/11/2023										
SMCGP 23 R21-T25	SMCGPFBD2023-T25	4.7575	2504	6.86	7/11/2023										
SMCGP 23 R21-T30	SMCGPFBD2023-T30	4.7575	2504	6.86	7/11/2023										
GLO 23 R20	GLOFBND2023	5.2792	2510	6.87	7/17/2023					103.3851117					
GLO 23 R20-NWT	GLOFBND2023-NWT	5.2792	2510	6.87	7/17/2023										
GLO 23 R20-T25	GLOFBND2023-T25	5.2792	2510	6.87	7/17/2023										
GLO 23 R20-T30	GLOFBND2023-T30	5.2792	2510	6.87	7/17/2023										
FLI 23 R20	FLIFBND2023	5.4333	2624	7.18	11/8/2023					103.2123547					
FLI 23 R20-NWT	FLIFBND2023-NWT	5.4333	2624	7.18	11/8/2023										
FLI 23 R20-T25	FLIFBND2023-T25	5.4333	2624	7.18	11/8/2023										
FLI 23 R20-T30	FLIFBND2023-T30	5.4333	2624	7.18	11/8/2023										
AEV 23 R20	AEVFBND2023	4.6188	2637	7.22	11/21/2023					100.8826257					

