

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	936	2.56	4/27/2019	0.190000	104.5400544	3:57:25 PM	104.5446381	103.9853939	104.6694198	104.5400544	104.5400544	104.5400544	104.5400544
ALI 19 R17-NWT	ALIFXBND2019-NWT	5.6250	936	2.56	4/27/2019										
ALI 19 R17-T25	ALIFXBND2019-T25	5.6250	936	2.56	4/27/2019										
ALI 19 R17-T30	ALIFXBND2019-T30	5.6250	936	2.56	4/27/2019										
GLO 19 R17	GLOFXBND2019	6.0000	971	2.66	6/1/2019					103.7402278					
GLO 19 R17-NWT	GLOFXBND2019-NWT	6.0000	971	2.66	6/1/2019										
GLO 19 R17-T25	GLOFXBND2019-T25	6.0000	971	2.66	6/1/2019										
GLO 19 R17-T30	GLOFXBND2019-T30	6.0000	971	2.66	6/1/2019										
FLI 19 R17	FLIFXBND2019	6.2731	978	2.68	6/8/2019					105.6185938	107.5960164				
FLI 19 R17-NWT	FLIFXBND2019-NWT	6.2731	978	2.68	6/8/2019										
FLI 19 R17-T25	FLIFXBND2019-T25	6.2731	978	2.68	6/8/2019										
FLI 19 R17-T30	FLIFXBND2019-T30	6.2731	978	2.68	6/8/2019										
SM 19 R17	SMICFXBD2019	6.0000	1016	2.78	7/16/2019					105.0548205	106.5754095				
SM 19 R17-NWT	SMICFXBD2019-NWT	6.0000	1016	2.78	7/16/2019										
SM 19 R17-T25	SMICFXBD2019-T25	6.0000	1016	2.78	7/16/2019										
SM 19 R17-T30	SMICFXBD2019-T30	6.0000	1016	2.78	7/16/2019										
FMIC 19 R17	FMICBOND2019	5.7500	1041	2.85	8/10/2019					98.7000754					
FMIC 19 R17-NWT	FMICBOND2019-NWT	5.7500	1041	2.85	8/10/2019										
FMIC 19 R17-T25	FMICBOND2019-T25	5.7500	1041	2.85	8/10/2019										
FMIC 19 R17-T30	FMICBOND2019-T30	5.7500	1041	2.85	8/10/2019										
JGS 08-19	JGSFBND2019	5.2317	1058	2.90	8/27/2019					103.3785354	105.5809711				
JGS 08-19-NWT	JGSFBND2019-NWT	5.2317	1058	2.90	8/27/2019										
JGS 08-19-T25	JGSFBND2019-T25	5.2317	1058	2.90	8/27/2019										
JGS 08-19-T30	JGSFBND2019-T30	5.2317	1058	2.90	8/27/2019										
GTCAP 11-19	GTCFXBND2019	4.7106	1130	3.09	11/7/2019					100.6036350					
GTCAP 11-19-NWT	GTCFXBND2019-NWT	4.7106	1130	3.09	11/7/2019										
GTCAP 11-19-T25	GTCFXBND2019-T25	4.7106	1130	3.09	11/7/2019										
GTCAP 11-19-T30	GTCFXBND2019-T30	4.7106	1130	3.09	11/7/2019										
VLL 19 R17	VLLFXBND2019	5.6542	1132	3.10	11/9/2019					99.8682957					
VLL 19 R17-NWT	VLLFXBND2019-NWT	5.6542	1132	3.10	11/9/2019										
VLL 19 R17-T25	VLLFXBND2019-T25	5.6542	1132	3.10	11/9/2019										
VLL 19 R17-T30	VLLFXBND2019-T30	5.6542	1132	3.10	11/9/2019										
AC 19 R16	ACFXBOND2019	5.4500	1146	3.14	11/23/2019					104.4060865	106.6926289				
AC 19 R16-NWT	ACFXBOND2019-NWT	5.4500	1146	3.14	11/23/2019										
AC 19 R16-T25	ACFXBOND2019-T25	5.4500	1146	3.14	11/23/2019										
AC 19 R16-T30	ACFXBOND2019-T30	5.4500	1146	3.14	11/23/2019										
GTCAP 20 R17	GTCFXBND2020	4.8371	1242	3.40	2/27/2020					101.0556496	104.9232571				
GTCAP 20 R17-NWT	GTCFXBND2020-NWT	4.8371	1242	3.40	2/27/2020										
GTCAP 20 R17-T25	GTCFXBND2020-T25	4.8371	1242	3.40	2/27/2020										
GTCAP 20 R17-T30	GTCFXBND2020-T30	4.8371	1242	3.40	2/27/2020										
SMPH 03-20	SMPHFXBD2020	5.1000	1245	3.41	3/1/2020	1.900000	103.2473845	10:47:20 AM	103.2473845	103.1667300		103.2473845	103.2473845	103.2473845	103.2473845
SMPH 03-20-NWT	SMPHFXBD2020-NWT	5.1000	1245	3.41	3/1/2020										
SMPH 03-20-T25	SMPHFXBD2020-T25	5.1000	1245	3.41	3/1/2020										
SMPH 03-20-T30	SMPHFXBD2020-T30	5.1000	1245	3.41	3/1/2020										
CPG 20 R18	CPGIFXBD2020	6.6878	1246	3.41	3/2/2020					100.5678047	104.8636977				
CPG 20 R18-NWT	CPGIFXBD2020-NWT	6.6878	1246	3.41	3/2/2020										
CPG 20 R18-T25	CPGIFXBD2020-T25	6.6878	1246	3.41	3/2/2020										
CPG 20 R18-T30	CPGIFXBD2020-T30	6.6878	1246	3.41	3/2/2020										
MBT 04-20	MBTLTNC2020	4.0000	1299	3.56	4/24/2020										
EDC 20 R18	EDCFXBD2020	4.1583	1308	3.58	5/3/2020					99.6951215	102.5356714				
EDC 20 R18-NWT	EDCFXBD2020-NWT	4.1583	1308	3.58	5/3/2020										
EDC 20 R18-T25	EDCFXBD2020-T25	4.1583	1308	3.58	5/3/2020										
EDC 20 R18-T30	EDCFXBD2020-T30	4.1583	1308	3.58	5/3/2020										
PNB 06-20	PNBLTNC2020	4.1250	1348	3.69	6/12/2020										
RCB 06-20	RCBLTNC2020	4.1250	1355	3.71	6/19/2020										
GLO 20 R18	GLOFXBND2020	4.8875	1383	3.79	7/17/2020					101.3420367	105.2664272				
GLO 20 R18-NWT	GLOFXBND2020-NWT	4.8875	1383	3.79	7/17/2020										
GLO 20 R18-T25	GLOFXBND2020-T25	4.8875	1383	3.79	7/17/2020										
GLO 20 R18-T30	GLOFXBND2020-T30	4.8875	1383	3.79	7/17/2020										
SLTC 20 R18	SLTCFXBD2020	4.9925	1419	3.89	8/22/2020	10.000000	103.3672101	10:37:35 AM	101.8476488	99.0980977		100.3231887	103.3672101	100.3231887	103.3672101
SLTC 20 R18-NWT	SLTCFXBD2020-NWT	4.9925	1419	3.89	8/22/2020										
SLTC 20 R18-T25	SLTCFXBD2020-T25	4.9925	1419	3.89	8/22/2020										
SLTC 20 R18-T30	SLTCFXBD2020-T30	4.9925	1419	3.89	8/22/2020										
BDO 10-20	BDO2LTNC2020	3.7500	1464	4.01	10/6/2020					95.4849863					
ALI 20 R19	ALIFXBND2020	4.6250	1468	4.02	10/10/2020					101.9265095	104.5653398				
ALI 20 R19-NWT	ALIFXBND2020-NWT	4.6250	1468	4.02	10/10/2020										
ALI 20 R19-T25	ALIFXBND2020-T25	4.6250	1468	4.02	10/10/2020										
ALI 20 R19-T30	ALIFXBND2020-T30	4.6250	1468	4.02	10/10/2020										
HOUSE 10-20	HOUSEFBD2020	6.2080	1474	4.04	10/16/2020					100.0268951	105.1372271				
HOUSE 10-20-NWT	HOUSEFBD2020-NWT	6.2080	1474	4.04	10/16/2020										
HOUSE 10-20-T25	HOUSEFBD2020-T25	6.2080	1474	4.04	10/16/2020										
HOUSE 10-20-T30	HOUSEFBD2020-T30	6.2080	1474	4.04	10/16/2020										
AEV 11-20	AEV2FXBD2020	4.4722	1495	4.09	11/6/2020					102.1530701	103.6900766				

