







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 22 R19-T30	SMBFXBND2022-T30	6.6000	1825	5.00	4/2/2022										
ALI 22 R19	ALIFXBND2022	6.0000	1850	5.07	4/27/2022					102.1803260	107.6624411				
ALI 22 R19-NWT	ALIFXBND2022-NWT	6.0000	1850	5.07	4/27/2022										
ALI 22 R19-T25	ALIFXBND2022-T25	6.0000	1850	5.07	4/27/2022										
ALI 22 R19-T30	ALIFXBND2022-T30	6.0000	1850	5.07	4/27/2022										
ALI 22 4.5	ALI2FXBD2022	4.5000	1852	5.07	4/29/2022					98.2193155	100.8998198				
ALI 22 4.5-NWT	ALI2FXBD2022-NWT	4.5000	1852	5.07	4/29/2022										
ALI 22 4.5-T25	ALI2FXBD2022-T25	4.5000	1852	5.07	4/29/2022										
ALI 22 4.5-T30	ALI2FXBD2022-T30	4.5000	1852	5.07	4/29/2022										
PSB 04-22	PSBLTNC2022	3.5000	1853	5.07	4/30/2022										
CHIB 05-22	CHIBLTNC2022	3.2500	1871	5.12	5/18/2022										
SLTC 22 R20	SLTCFXBD2022	5.5796	1875	5.13	5/22/2022					100.3516998	105.8670404				
SLTC 22 R20-NWT	SLTCFXBD2022-NWT	5.5796	1875	5.13	5/22/2022										
SLTC 22 R20-T25	SLTCFXBD2022-T25	5.5796	1875	5.13	5/22/2022										
SLTC 22 R20-T30	SLTCFXBD2022-T30	5.5796	1875	5.13	5/22/2022										
PNB 06-22	PNBLTNC2022	3.2500	1890	5.17	6/6/2022										
HOUSE 22 R20	HOUSEFBD2022	6.1310	1930	5.28	7/16/2022					98.3588387					
HOUSE 22 R20-NWT	HOUSEFBD2022-NWT	6.1310	1930	5.28	7/16/2022										
HOUSE 22 R20-T25	HOUSEFBD2022-T25	6.1310	1930	5.28	7/16/2022										
HOUSE 22 R20-T30	HOUSEFBD2022-T30	6.1310	1930	5.28	7/16/2022										
SM 22 R19	SMICFXBD2022	6.9442	1930	5.28	7/16/2022					110.1416001	111.3760452				
SM 22 R19-NWT	SMICFXBD2022-NWT	6.9442	1930	5.28	7/16/2022										
SM 22 R19-T25	SMICFXBD2022-T25	6.9442	1930	5.28	7/16/2022										
SM 22 R19-T30	SMICFXBD2022-T30	6.9442	1930	5.28	7/16/2022										
AEV 22 R20	AEVFXBND2022	5.0056	1951	5.34	8/6/2022					100.0243037					
AEV 22 R20-NWT	AEVFXBND2022-NWT	5.0056	1951	5.34	8/6/2022										
AEV 22 R20-T25	AEVFXBND2022-T25	5.0056	1951	5.34	8/6/2022										
AEV 22 R20-T30	AEVFXBND2022-T30	5.0056	1951	5.34	8/6/2022										
FLI 22 R20	FLIFXBND2022	5.3567	1965	5.38	8/20/2022					102.6240360	105.0499525				
FLI 22 R20-NWT	FLIFXBND2022-NWT	5.3567	1965	5.38	8/20/2022										
FLI 22 R20-T25	FLIFXBND2022-T25	5.3567	1965	5.38	8/20/2022										
FLI 22 R20-T30	FLIFXBND2022-T30	5.3567	1965	5.38	8/20/2022										
EW 09-22	EWBLTNC2022	4.0000	1997	5.47	9/21/2022										
GT CAP 23 R20	GTCFXBND2023	5.0937	2156	5.90	2/27/2023					95.5224535					
GT CAP 23 R20-NWT	GTCFXBND2023-NWT	5.0937	2156	5.90	2/27/2023										
GT CAP 23 R20-T25	GTCFXBND2023-T25	5.0937	2156	5.90	2/27/2023										
GT CAP 23 R20-T30	GTCFXBND2023-T30	5.0937	2156	5.90	2/27/2023										
EDC 23 R19	EDCFXBND2023	4.7312	2221	6.08	5/3/2023					99.1172579					
EDC 23 R19-NWT	EDCFXBND2023-NWT	4.7312	2221	6.08	5/3/2023										
EDC 23 R19-T25	EDCFXBND2023-T25	4.7312	2221	6.08	5/3/2023										
EDC 23 R19-T30	EDCFXBND2023-T30	4.7312	2221	6.08	5/3/2023										
AC 23 R22	ACFXBOND2023	3.9200	2286	6.26	7/7/2023					91.6785008	97.3853395				
AC 23 R22-NWT	ACFXBOND2023-NWT	3.9200	2286	6.26	7/7/2023										
AC 23 R22-T25	ACFXBOND2023-T25	3.9200	2286	6.26	7/7/2023										
AC 23 R22-T30	ACFXBOND2023-T30	3.9200	2286	6.26	7/7/2023										
SMCGP 23 R21	SMCGPFB2023	4.7575	2290	6.27	7/11/2023					97.3818601					
SMCGP 23 R21-NWT	SMCGPFB2023-NWT	4.7575	2290	6.27	7/11/2023										
SMCGP 23 R21-T25	SMCGPFB2023-T25	4.7575	2290	6.27	7/11/2023										
SMCGP 23 R21-T30	SMCGPFB2023-T30	4.7575	2290	6.27	7/11/2023										
GLO 23 R20	GLOFXBND2023	5.2792	2296	6.29	7/17/2023					101.4975611					
GLO 23 R20-NWT	GLOFXBND2023-NWT	5.2792	2296	6.29	7/17/2023										
GLO 23 R20-T25	GLOFXBND2023-T25	5.2792	2296	6.29	7/17/2023										
GLO 23 R20-T30	GLOFXBND2023-T30	5.2792	2296	6.29	7/17/2023										
MBT 09-23	MBTLTNC2023	3.5000	2360	6.46	9/19/2023										
ALI 23 R22	ALIFXBND2023	3.8915	2378	6.51	10/7/2023	4.000000	96.8723846	10:57:32 AM		93.6385850	96.8723846	100.0610000	96.8723846	96.8723846	96.8723846
ALI 23 R22-NWT	ALIFXBND2023-NWT	3.8915	2378	6.51	10/7/2023										
ALI 23 R22-T25	ALIFXBND2023-T25	3.8915	2378	6.51	10/7/2023										
ALI 23 R22-T30	ALIFXBND2023-T30	3.8915	2378	6.51	10/7/2023										
PCOR 23 R21	PCORFXBD2023	4.5219	2398	6.57	10/27/2023	0.270000	93.8453316	2:25:09 PM	93.8453316	92.0247408	101.5496756	93.8453300	93.8453316	93.8453316	93.8453316
PCOR 23 R21-NWT	PCORFXBD2023-NWT	4.5219	2398	6.57	10/27/2023										
PCOR 23 R21-T25	PCORFXBD2023-T25	4.5219	2398	6.57	10/27/2023										
PCOR 23 R21-T30	PCORFXBD2023-T30	4.5219	2398	6.57	10/27/2023										
FLI 23 R20	FLIFXBND2023	5.4333	2410	6.60	11/8/2023					99.6308411					
FLI 23 R20-NWT	FLIFXBND2023-NWT	5.4333	2410	6.60	11/8/2023										
FLI 23 R20-T25	FLIFXBND2023-T25	5.4333	2410	6.60	11/8/2023										
FLI 23 R20-T30	FLIFXBND2023-T30	5.4333	2410	6.60	11/8/2023										
AEV 23 R20	AEVFXBND2023	4.6188	2423	6.63	11/21/2023					95.1280493					
AEV 23 R20-NWT	AEVFXBND2023-NWT	4.6188	2423	6.63	11/21/2023										
AEV 23 R20-T25	AEVFXBND2023-T25	4.6188	2423	6.63	11/21/2023										
AEV 23 R20-T30	AEVFXBND2023-T30	4.6188	2423	6.63	11/21/2023										
SM 23 R21	SMICFXBD2023	5.1590	2441	6.68	12/9/2023	1.000000	98.1066876	3:55:21 PM	98.1066876	98.1061407		92.9139100	98.1066876	98.1066876	98.1066876
SM 23 R21-NWT	SMICFXBD2023-NWT	5.1590	2441	6.68	12/9/2023										
SM 23 R21-T25	SMICFXBD2023-T25	5.1590	2441	6.68	12/9/2023										
SM 23 R21-T30	SMICFXBD2023-T30	5.1590	2441	6.68	12/9/2023										
FDC 24 R21	FDCFXBND2024	6.1458	2487	6.81	1/24/2024					105.9818928	106.5757183				



