

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
AEV 23 R20	AEVFXBND2023	4.6188	1877	5.14	11/21/2023					85.8641105					
AEV 23 R20-NWT	AEVFXBND2023-NWT	4.6188	1877	5.14	11/21/2023										
AEV 23 R20-T25	AEVFXBND2023-T25	4.6188	1877	5.14	11/21/2023										
AEV 23 R20-T30	AEVFXBND2023-T30	4.6188	1877	5.14	11/21/2023										
EW 12-23	EWBLTNCD2023	4.6250	1893	5.18	12/7/2023										
SM 23 R21	SMICFXBD2023	5.1590	1895	5.19	12/9/2023	2.130000	91.4830195	2:57:29 PM	91.4830195	90.8774555		91.4830195	91.4830195	91.4830195	91.4830195
SM 23 R21-NWT	SMICFXBD2023-NWT	5.1590	1895	5.19	12/9/2023										
SM 23 R21-T25	SMICFXBD2023-T25	5.1590	1895	5.19	12/9/2023										
SM 23 R21-T30	SMICFXBD2023-T30	5.1590	1895	5.19	12/9/2023										
CHIB 01-24	CHIBLTNC2024	4.5500	1929	5.28	1/12/2024										
RBANK 01-24	RBANKLTN2024	4.8750	1933	5.29	1/16/2024										
FDC 24 R21	FDCFXBND2024	6.1458	1941	5.31	1/24/2024					96.0188527					
FDC 24 R21-NWT	FDCFXBND2024-NWT	6.1458	1941	5.31	1/24/2024										
FDC 24 R21-T25	FDCFXBND2024-T25	6.1458	1941	5.31	1/24/2024										
FDC 24 R21-T30	FDCFXBND2024-T30	6.1458	1941	5.31	1/24/2024										
ALI 24 R20	ALIFXBND2024	5.0000	1947	5.33	1/30/2024	13.000000	89.9695735	9:43:40 AM	89.9821606	89.1690874	92.8979791	89.9695735	89.9695735	89.9695735	89.9695735
ALI 24 R20-NWT	ALIFXBND2024-NWT	5.0000	1947	5.33	1/30/2024										
ALI 24 R20-T25	ALIFXBND2024-T25	5.0000	1947	5.33	1/30/2024										
ALI 24 R20-T30	ALIFXBND2024-T30	5.0000	1947	5.33	1/30/2024										
TEL 24 R21	TELFXBND2024	5.2813	1954	5.35	2/6/2024					91.1261597					
TEL 24 R21-NWT	TELFXBND2024-NWT	5.2813	1954	5.35	2/6/2024										
TEL 24 R21-T25	TELFXBND2024-T25	5.2813	1954	5.35	2/6/2024										
TEL 24 R21-T30	TELFXBND2024-T30	5.2813	1954	5.35	2/6/2024										
PSB 02-24	PSBLTNCD2024	5.0000	1957	5.36	2/9/2024										
JGS 24 R20	JGSFXBND2024	5.3000	1975	5.41	2/27/2024					88.3284462					
JGS 24 R20-NWT	JGSFXBND2024-NWT	5.3000	1975	5.41	2/27/2024										
JGS 24 R20-T25	JGSFXBND2024-T25	5.3000	1975	5.41	2/27/2024										
JGS 24 R20-T30	JGSFXBND2024-T30	5.3000	1975	5.41	2/27/2024										
SMC 24 R22	SMCFXBND2024	5.2840	1978	5.42	3/1/2024					91.0442165	93.3925667				
SMC 24 R22-NWT	SMCFXBND2024-NWT	5.2840	1978	5.42	3/1/2024										
SMC 24 R22-T25	SMCFXBND2024-T25	5.2840	1978	5.42	3/1/2024										
SMC 24 R22-T30	SMCFXBND2024-T30	5.2840	1978	5.42	3/1/2024										
STIESG 24 R22	STIGFXBD2024	5.8085	2000	5.48	3/23/2024					94.1799986					
STIESG 24 R22-NWT	STIGFXBD2024-NWT	5.8085	2000	5.48	3/23/2024										
STIESG 24 R22-T25	STIGFXBD2024-T25	5.8085	2000	5.48	3/23/2024										
STIESG 24 R22-T30	STIGFXBD2024-T30	5.8085	2000	5.48	3/23/2024										
MEG 24 R22	MEGFXBND2024	5.3535	2005	5.49	3/28/2024					90.0641735	98.3850594				
MEG 24 R22-NWT	MEGFXBND2024-NWT	5.3535	2005	5.49	3/28/2024										
MEG 24 R22-T25	MEGFXBND2024-T25	5.3535	2005	5.49	3/28/2024										
MEG 24 R22-T30	MEGFXBND2024-T30	5.3535	2005	5.49	3/28/2024										
RCB 03-24	RCBLTNCD2024	5.5000	2005	5.49	3/28/2024										
MNTC 24 R21	MNTCFXBD2024	5.5000	2008	5.50	3/31/2024					91.6954108					
MNTC 24 R21-NWT	MNTCFXBD2024-NWT	5.5000	2008	5.50	3/31/2024										
MNTC 24 R21-T25	MNTCFXBD2024-T25	5.5000	2008	5.50	3/31/2024										
MNTC 24 R21-T30	MNTCFXBD2024-T30	5.5000	2008	5.50	3/31/2024										
SMB 24 R21	SMBFXBND2024	6.0000	2010	5.50	4/2/2024					94.1966691					
SMB 24 R21-NWT	SMBFXBND2024-NWT	6.0000	2010	5.50	4/2/2024										
SMB 24 R21-T25	SMBFXBND2024-T25	6.0000	2010	5.50	4/2/2024										
SMB 24 R21-T30	SMBFXBND2024-T30	6.0000	2010	5.50	4/2/2024										
SMPH 05-24 R22	SMPH2FBD2024	5.1683	2056	5.63	5/18/2024					90.5059099	99.0005275				
SMPH 05-24 R22-NWT	SMPH2FBD2024-NWT	5.1683	2056	5.63	5/18/2024										
SMPH 05-24 R22-T25	SMPH2FBD2024-T25	5.1683	2056	5.63	5/18/2024										
SMPH 05-24 R22-T30	SMPH2FBD2024-T30	5.1683	2056	5.63	5/18/2024										
SM 24 R21	SMICFXBD2024	5.6125	2057	5.63	5/19/2024					92.3087013					
SM 24 R21-NWT	SMICFXBD2024-NWT	5.6125	2057	5.63	5/19/2024										
SM 24 R21-T25	SMICFXBD2024-T25	5.6125	2057	5.63	5/19/2024										
SM 24 R21-T30	SMICFXBD2024-T30	5.6125	2057	5.63	5/19/2024										
MBT 07-24	MBTLTNCD2024	3.8750	2119	5.80	7/20/2024										
DD 24 R22	DDFXBOND2024	6.0952	2120	5.80	7/21/2024					88.2226117	99.9989775				
DD 24 R22-NWT	DDFXBOND2024-NWT	6.0952	2120	5.80	7/21/2024										
DD 24 R22-T25	DDFXBOND2024-T25	6.0952	2120	5.80	7/21/2024										
DD 24 R22-T30	DDFXBOND2024-T30	6.0952	2120	5.80	7/21/2024										
GTCAP 24 R21	GTCFXBND2024	5.6250	2137	5.85	8/7/2024					91.1835388					
GTCAP 24 R21-NWT	GTCFXBND2024-NWT	5.6250	2137	5.85	8/7/2024										
GTCAP 24 R21-T25	GTCFXBND2024-T25	5.6250	2137	5.85	8/7/2024										
GTCAP 24 R21-T30	GTCFXBND2024-T30	5.6250	2137	5.85	8/7/2024										
VLL 24 R23	VLLFXBND2024	5.7512	2138	5.85	8/8/2024					87.4241304					
VLL 24 R23-NWT	VLLFXBND2024-NWT	5.7512	2138	5.85	8/8/2024										
VLL 24 R23-T25	VLLFXBND2024-T25	5.7512	2138	5.85	8/8/2024										
VLL 24 R23-T30	VLLFXBND2024-T30	5.7512	2138	5.85	8/8/2024										
SMPH 24 R21	SMPHFBD2024	5.7417	2162	5.92	9/1/2024					88.3470322					
SMPH 24 R21-NWT	SMPHFBD2024-NWT	5.7417	2162	5.92	9/1/2024										
SMPH 24 R21-T25	SMPHFBD2024-T25	5.7417	2162	5.92	9/1/2024										
SMPH 24 R21-T30	SMPHFBD2024-T30	5.7417	2162	5.92	9/1/2024										
FLI 24 R21	FLIFXBND2024	5.6389	2256	6.18	12/4/2024					91.5650079					

