CS Board Summary
October 28, 2016

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
UCPB 11-16	UCP2LTNC2016	6.0000	17	0.05	11/19/2016					99.9608301					
UCPB 11-16-NWT	UCP2LTNC2016-NWT	6.0000	17	0.05	11/19/2016										
EDC 12-16	EDCFXBND2016	9.3327	32	0.09	12/4/2016					100.5743461					
EDC 12-16-NWT	EDCFXBND2016-NWT	9.3327	32	0.09	12/4/2016										
EDC 12-16-T25	EDCFXBND2016-T25	9.3327	32	0.09	12/4/2016										
EDC 12-16-T30	EDCFXBND2016-T30	9.3327	32	0.09	12/4/2016										
PNX 12.22.16	PNXISTCP2016		50	0.14	12/22/2016					99.2419021					
PNX 12.22.16-NWT	PNXISTCP2016-NWT		50	0.14	12/22/2016										
PNX 01.04.17	PNXJSTCP2017		63	0.17	1/4/2017					99.0466757					
PNX 01.04.17-NWT	PNXJSTCP2017-NWT		63	0.17	1/4/2017										
SLAC 01.06.17	SLACP01C2017		65	0.18	1/6/2017					99.0167091					
SLAC 01.06.17-NWT	SLACP01C2017-NWT		65	0.18	1/6/2017										
SLAC 01.25.17	SLACP01D2017		84	0.23	1/25/2017					98.7329274					
SLAC 01.25.17-NWT	SLACP01D2017-NWT		84	0.23	1/25/2017										
FMIC 2-17	FMICBOND2017	5.6750	115	0.31	2/25/2017					100.6779887					
FMIC 2-17-NWT	FMICBOND2017-NWT	5.6750	115	0.31	2/25/2017										
FMIC 2-17-T25	FMICBOND2017-T25	5.6750	115	0.31	2/25/2017										
FMIC 2-17-T30	FMICBOND2017-T30	5.6750	115	0.31	2/25/2017										
SMB 03 APR 17	SMBFXBND2017	6.0500	151	0.41	4/2/2017					101.1443431					
SMB 03 APR 17-NWT	SMBFXBND2017-NWT	6.0500	151	0.41	4/2/2017										
SMB 03 APR 17-T25	SMBFXBND2017-T25	6.0500	151	0.41	4/2/2017										
SMB 03 APR 17-T30	SMBFXBND2017-T30	6.0500	151	0.41	4/2/2017										
PSALM 07-01	PSAL0717D019	7.7500	171	0.47	4/22/2017					102.5637900	102.6713836				
PSALM 07-01-NWT	PSAL0717D019-NWT	7.7500	171	0.47	4/22/2017										
PSALM 07-01-T25	PSAL0717D019-T25	7.7500	171	0.47	4/22/2017										
PSALM 07-01-T30	PSAL0717D019-T30	7.7500	171	0.47	4/22/2017										
AC 17 P15	ACFXBOND2017	7.2000	179	0.49	4/30/2017					101.6204277					
AC 17 P15-NWT	ACFXBOND2017-NWT	7.2000	179	0.49	4/30/2017										
AC 17 P15-T25	ACFXBOND2017-T25	7.2000	179	0.49	4/30/2017										
AC 17 P15-T30	ACFXBOND2017-T30	7.2000	179	0.49	4/30/2017										
RCB 06-17	RCB2NCDC2017	5.2500	239	0.65	6/29/2017										
RCB 06-17-NWT	RCB2NCDC2017-NWT	5.2500	239	0.65	6/29/2017										
RCB Z06-17	RCB2NCDZ2017		239	0.65	6/29/2017										
RCB Z06-17-NWT	RCB2NCDZ2017-NWT		239	0.65	6/29/2017										
BBSPT 8-17	BAHAYBND2017	4.8000	288	0.79	8/17/2017					100.4250703	100.8144946				
BBSPT 8-17-NWT	BAHAYBND2017-NWT	4.8000	288	0.79	8/17/2017										
BBSPT 8-17-T25	BAHAYBND2017-T25	4.8000	288	0.79	8/17/2017										
BBSPT 8-17-T30	BAHAYBND2017-T30	4.8000	288	0.79	8/17/2017										
UCPB 08-17	UCP3LTNC2017	5.8750	292	0.80	8/21/2017					99.3197648					
UCPB 08-17-NWT	UCP3LTNC2017-NWT	5.8750	292	0.80	8/21/2017										
GLO 17 R15	GLOFXBND2017	5.7500	303	0.83	9/1/2017					101.8408384					
GLO 17 R15-NWT	GLOFXBND2017-NWT	5.7500	303	0.83	9/1/2017										
GLO 17 R15-T25	GLOFXBND2017-T25	5.7500	303	0.83	9/1/2017										
GLO 17 R15-T30	GLOFXBND2017-T30	5.7500	303	0.83	9/1/2017										
CPG 09-17	CPGIFXBD2017	6.0000	304	0.83	9/2/2017					99.9975165					
CPG 09-17-NWT	CPGIFXBD2017-NWT	6.0000	304	0.83	9/2/2017										
CPG 09-17-T25	CPGIFXBD2017-T25	6.0000	304	0.83	9/2/2017										
CPG 09-17-T30	CPGIFXBD2017-T30	6.0000	304	0.83	9/2/2017										
RCB 11-17	RCB3NCDC2017	5.2500	370	1.01	11/7/2017										
RCB 11-17-NWT	RCB3NCDC2017-NWT	5.2500	370	1.01	11/7/2017										
FMIC 17 R16	FMIC2BND2017	5.5000	373	1.02	11/10/2017					101.7464949					
FMIC 17 R16-NWT	FMIC2BND2017-NWT	5.5000	373	1.02	11/10/2017	3.500000	102.8385008	3:11:36 PM	102.8460890			102.8385008	102.8385008	102.8385008	102.8385008
FMIC 17 R16-T25	FMIC2BND2017-T25	5.5000	373	1.02	11/10/2017										
FMIC 17 R16-T30	FMIC2BND2017-T30	5.5000	373	1.02	11/10/2017										
SLI 18 R17	SLIFXBND2018	6.7284	780	2.14	12/22/2018					100.1021844					
SLI 18 R17-NWT	SLIFXBND2018-NWT	6.7284	780	2.14	12/22/2018										
SLI 18 R17-T25	SLIFXBND2018-T25	6.7284	780	2.14	12/22/2018										
SLI 18 R17-T30	SLIFXBND2018-T30	6.7284	780	2.14	12/22/2018										
SMB 19 R17	SMB2FXBD2019	5.9300	881	2.41	4/2/2019					103.6993849					
SMB 19 R17-NWT	SMB2FXBD2019-NWT	5.9300	881	2.41	4/2/2019										
SMB 19 R17-T25	SMB2FXBD2019-T25	5.9300	881	2.41	4/2/2019										
SMB 19 R17-T30	SMB2FXBD2019-T30	5.9300	881	2.41	4/2/2019										
SMB 04-19	SMBFXBND2019	10.5000	882	2.41	4/3/2019	5.000000	114.8414132	10:46:02 AM	114.8414132	114.0957457		114.8414132	114.8414132	114.8414132	114.8414132
SMB 04-19-NWT	SMBFXBND2019-NWT	10.5000	882	2.41	4/3/2019										
SMB 04-19-T25	SMBFXBND2019-T25	10.5000	882	2.41	4/3/2019										
SMB 04-19-T30	SMBFXBND2019-T30	10.5000	882	2.41	4/3/2019										
ALI 19 R17	ALIFXBND2019	5.6250	906	2.48	4/27/2019	1.000000	105.7505535	10:49:24 AM	105.7505535	103.8086905		105.7505535	105.7505535	105.7505535	105.7505535
ALI 19 R17-NWT	ALIFXBND2019-NWT	5.6250	906	2.48	4/27/2019										
ALI 19 R17-T25	ALIFXBND2019-T25	5.6250	906	2.48	4/27/2019										
ALI 19 R17-T30	ALIFXBND2019-T30	5.6250	906	2.48	4/27/2019										

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
GLO 19 R17	GLOFXBND2019	6.0000	941	2.58	6/1/2019					103.6334540					
GLO 19 R17-NWT	GLOFXBND2019-NWT	6.0000	941	2.58	6/1/2019										
GLO 19 R17-T25	GLOFXBND2019-T25	6.0000	941	2.58	6/1/2019										
GLO 19 R17-T30	GLOFXBND2019-T30	6.0000	941	2.58	6/1/2019										
FLI 19 R17	FLIFXBND2019	6.2731	948	2.60	6/8/2019	1.150000	105.3261715	10:46:08 AM	105.3315545	105.4580821		105.3261715	105.3261715	105.3261715	105.3261715
FLI 19 R17-NWT	FLIFXBND2019-NWT	6.2731	948	2.60	6/8/2019										
FLI 19 R17-T25	FLIFXBND2019-T25	6.2731	948	2.60	6/8/2019										
FLI 19 R17-T30	FLIFXBND2019-T30	6.2731	948	2.60	6/8/2019										
SM 19 R17	SMICFXBD2019	6.0000	986	2.70	7/16/2019					104.8901916					
SM 19 R17-NWT	SMICFXBD2019-NWT	6.0000	986	2.70	7/16/2019										
SM 19 R17-T25	SMICFXBD2019-T25	6.0000	986	2.70	7/16/2019										
SM 19 R17-T30	SMICFXBD2019-T30	6.0000	986	2.70	7/16/2019										
FMIC 19 R17	FMICBOND2019	5.7500	1011	2.77	8/10/2019					98.7354396					
FMIC 19 R17-NWT	FMICBOND2019-NWT	5.7500	1011	2.77	8/10/2019										
FMIC 19 R17-T25	FMICBOND2019-T25	5.7500	1011	2.77	8/10/2019										
FMIC 19 R17-T30	FMICBOND2019-T30	5.7500	1011	2.77	8/10/2019										
JGS 08-19	JGSFXBND2019	5.2317	1028	2.81	8/27/2019					103.2878779					
JGS 08-19-NWT	JGSFXBND2019-NWT	5.2317	1028	2.81	8/27/2019										
JGS 08-19-T25	JGSFXBND2019-T25	5.2317	1028	2.81	8/27/2019										
JGS 08-19-T30	JGSFXBND2019-T30	5.2317	1028	2.81	8/27/2019										
ALI HS 10-19	ALIHSBND2019	3.0000	1081	2.96	10/19/2019										
GTCAP 11-19	GTCFXBND2019	4.7106	1100	3.01	11/7/2019					100.6604793					
GTCAP 11-19-NWT	GTCFXBND2019-NWT	4.7106	1100	3.01	11/7/2019										
GTCAP 11-19-T25	GTCFXBND2019-T25	4.7106	1100	3.01	11/7/2019										
GTCAP 11-19-T30	GTCFXBND2019-T30	4.7106	1100	3.01	11/7/2019										
VLL 19 R17	VLLFXBND2019	5.6542	1102	3.02	11/9/2019					99.8730591					
VLL 19 R17-NWT	VLLFXBND2019-NWT	5.6542	1102	3.02	11/9/2019										
VLL 19 R17-T25	VLLFXBND2019-T25	5.6542	1102	3.02	11/9/2019										
VLL 19 R17-T30	VLLFXBND2019-T30	5.6542	1102	3.02	11/9/2019										
AC 19 R16	ACFXBOND2019	5.4500	1116	3.06	11/23/2019					99.9983488					
AC 19 R16-NWT	ACFXBOND2019-NWT	5.4500	1116	3.06	11/23/2019										
AC 19 R16-T25	ACFXBOND2019-T25	5.4500	1116	3.06	11/23/2019										
AC 19 R16-T30	ACFXBOND2019-T30	5.4500	1116	3.06	11/23/2019										
GTCAP 20 R17	GTCFXBND2020	4.8371	1212	3.32	2/27/2020					101.0326800					
GTCAP 20 R17-NWT	GTCFXBND2020-NWT	4.8371	1212	3.32	2/27/2020										
GTCAP 20 R17-T25	GTCFXBND2020-T25	4.8371	1212	3.32	2/27/2020										
GTCAP 20 R17-T30	GTCFXBND2020-T30	4.8371	1212	3.32	2/27/2020										
SMPH 03-20	SMPHFXBD2020	5.1000	1215	3.33	3/1/2020					103.0181709					
SMPH 03-20-NWT	SMPHFXBD2020-NWT	5.1000	1215	3.33	3/1/2020										
SMPH 03-20-T25	SMPHFXBD2020-T25	5.1000	1215	3.33	3/1/2020										
SMPH 03-20-T30	SMPHFXBD2020-T30	5.1000	1215	3.33	3/1/2020										
CPG 20 R18	CPGIFXBD2020	6.6878	1216	3.33	3/2/2020					99.9607354					
CPG 20 R18-NWT	CPGIFXBD2020-NWT	6.6878	1216	3.33	3/2/2020										
CPG 20 R18-T25	CPGIFXBD2020-T25	6.6878	1216	3.33	3/2/2020										
CPG 20 R18-T30	CPGIFXBD2020-T30	6.6878	1216	3.33	3/2/2020										
MBT 04-20	MBTLTNCD2020	4.0000	1269	3.47	4/24/2020										
EDC 20 R18	EDCFXBND2020	4.1583	1278	3.50	5/3/2020					99.7043411					
EDC 20 R18-NWT	EDCFXBND2020-NWT	4.1583	1278	3.50	5/3/2020										
EDC 20 R18-T25	EDCFXBND2020-T25	4.1583	1278	3.50	5/3/2020										
EDC 20 R18-T30	EDCFXBND2020-T30	4.1583	1278	3.50	5/3/2020										
PNB 06-20	PNBLTNCD2020	4.1250	1318	3.61	6/12/2020										
RCB 06-20	RCBLTNCD2020	4.1250	1325	3.63	6/19/2020										
GLO 20 R18	GLOFXBND2020	4.8875	1353	3.70	7/17/2020					101.3157403					
GLO 20 R18-NWT	GLOFXBND2020-NWT	4.8875	1353	3.70	7/17/2020										
GLO 20 R18-T25	GLOFXBND2020-T25	4.8875	1353	3.70	7/17/2020										
GLO 20 R18-T30	GLOFXBND2020-T30	4.8875	1353	3.70	7/17/2020										
SLTC 20 R18	SLTCFXBD2020	4.9925	1389	3.80	8/22/2020					99.1155700					
SLTC 20 R18-NWT	SLTCFXBD2020-NWT	4.9925	1389	3.80	8/22/2020										
SLTC 20 R18-T25	SLTCFXBD2020-T25	4.9925	1389	3.80	8/22/2020										
SLTC 20 R18-T30	SLTCFXBD2020-T30	4.9925	1389	3.80	8/22/2020										
BDO 10-20	BDO2LTNC2020	3.7500	1434	3.93	10/6/2020					95.5661418					
ALI 20 R19	ALIFXBND2020	4.6250	1438	3.94	10/10/2020					101.8892576					
ALI 20 R19-NWT	ALIFXBND2020-NWT	4.6250	1438	3.94	10/10/2020										
ALI 20 R19-T25	ALIFXBND2020-T25	4.6250	1438	3.94	10/10/2020										
ALI 20 R19-T30	ALIFXBND2020-T30	4.6250	1438	3.94	10/10/2020										
HOUSE 10-20	HOUSEFBD2020	6.2080	1444	3.95	10/16/2020					100.0261309					
HOUSE 10-20-NWT	HOUSEFBD2020-NWT	6.2080	1444	3.95	10/16/2020										
HOUSE 10-20-T25	HOUSEFBD2020-T25	6.2080	1444	3.95	10/16/2020										
HOUSE 10-20-T30	HOUSEFBD2020-T30	6.2080	1444	3.95	10/16/2020										
AEV 11-20	AEV2FXBD2020	4.4722	1465	4.01	11/6/2020					102.0962045					
AEV 11-20-NWT	AEV2FXBD2020-NWT	4.4722	1465	4.01	11/6/2020										
AEV 11-20-T25	AEV2FXBD2020-T25	4.4722	1465	4.01	11/6/2020										
AEV 11-20-T30	AEV2FXBD2020-T30	4.4722	1465	4.01	11/6/2020										

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
FLI 20 R19	FLIFXBND2020	4.8562	1467	4.02	11/8/2020					102.9743407					
FLI 20 R19-NWT	FLIFXBND2020-NWT	4.8562	1467	4.02	11/8/2020										
FLI 20 R19-T25	FLIFXBND2020-T25	4.8562	1467	4.02	11/8/2020										
FLI 20 R19-T30	FLIFXBND2020-T30	4.8562	1467	4.02	11/8/2020										
AEV 20 R19	AEVFXBND2020	4.4125	1480	4.05	11/21/2020					101.3476985					
AEV 20 R19-NWT	AEVFXBND2020-NWT	4.4125	1480	4.05	11/21/2020										
AEV 20 R19-T25	AEVFXBND2020-T25	4.4125	1480	4.05	11/21/2020										
AEV 20 R19-T30	AEVFXBND2020-T30	4.4125	1480	4.05	11/21/2020										
MER 20 P19	MERFXBND2020	4.3750	1501	4.11	12/12/2020					101.4517810					
MER 20 P19-NWT	MERFXBND2020-NWT	4.3750	1501	4.11	12/12/2020										
MER 20 P19-T25	MERFXBND2020-T25	4.3750	1501	4.11	12/12/2020										
MER 20 P19-T30	MERFXBND2020-T30	4.3750	1501	4.11	12/12/2020										
TEL 21 R19	TELFXBND2021	5.2250	1557	4.26	2/6/2021					104.2879227					
TEL 21 R19-NWT	TELFXBND2021-NWT	5.2250	1557	4.26	2/6/2021										
TEL 21 R19-T25	TELFXBND2021-T25	5.2250	1557	4.26	2/6/2021										
TEL 21 R19-T30	TELFXBND2021-T30	5.2250	1557	4.26	2/6/2021										
ABS 21 R19	ABSFXBND2021	5.3350	1561	4.27	2/10/2021					100.3227011	106.2295027				
ABS 21 R19-NWT	ABSFXBND2021-NWT	5.3350	1561	4.27	2/10/2021										
ABS 21 R19-T25	ABSFXBND2021-T25	5.3350	1561	4.27	2/10/2021										
ABS 21 R19-T30	ABSFXBND2021-T30	5.3350	1561	4.27	2/10/2021										
ROCK 21 R19	ROCKFXBD2021	5.0932	1566	4.29	2/15/2021					102.3194113					
ROCK 21 R19-NWT	ROCKFXBD2021-NWT	5.0932	1566	4.29	2/15/2021										
ROCK 21 R19-T25	ROCKFXBD2021-T25	5.0932	1566	4.29	2/15/2021										
ROCK 21 R19-T30	ROCKFXBD2021-T30	5.0932	1566	4.29	2/15/2021										
SMPH 02-21	SMPH2FBD2021	4.5095	1576	4.31	2/25/2021					100.8787998					
SMPH 02-21-NWT	SMPH2FBD2021-NWT	4.5095	1576	4.31	2/25/2021										
SMPH 02-21-T25	SMPH2FBD2021-T25	4.5095	1576	4.31	2/25/2021										
SMPH 02-21-T30	SMPH2FBD2021-T30	4.5095	1576	4.31	2/25/2021										
JGS 21 R19	JGSFXBND2021	5.2442	1578	4.32	2/27/2021					104.4813688					
JGS 21 R19-NWT	JGSFXBND2021-NWT	5.2442	1578	4.32	2/27/2021										
JGS 21 R19-T25	JGSFXBND2021-T25	5.2442	1578	4.32	2/27/2021										
JGS 21 R19-T30	JGSFXBND2021-T30	5.2442	1578	4.32	2/27/2021										
SLI 21 R18	SLIFXBND2021	6.7150	1601	4.38	3/22/2021					99.8645398					
SLI 21 R18-NWT	SLIFXBND2021-NWT	6.7150	1601	4.38	3/22/2021										
SLI 21 R18-T25	SLIFXBND2021-T25	6.7150	1601	4.38	3/22/2021										
SLI 21 R18-T30	SLIFXBND2021-T30	6.7150	1601	4.38	3/22/2021										
MNTC 21 R19	MNTCFXBD2021	5.0700	1610	4.41	3/31/2021					103.1587037					
MNTC 21 R19-NWT	MNTCFXBD2021-NWT	5.0700	1610	4.41	3/31/2021										
MNTC 21 R19-T25	MNTCFXBD2021-T25	5.0700	1610	4.41	3/31/2021										
MNTC 21 R19-T30	MNTCFXBD2021-T30	5.0700	1610	4.41	3/31/2021										
SMB 21 R19	SMBFXBND2021	5.5000	1612	4.41	4/2/2021					103.9610351					
SMB 21 R19-NWT	SMBFXBND2021-NWT	5.5000	1612	4.41	4/2/2021										
SMB 21 R19-T25	SMBFXBND2021-T25	5.5000	1612	4.41	4/2/2021										
SMB 21 R19-T30	SMBFXBND2021-T30	5.5000	1612	4.41	4/2/2021										
LBP 04-21	LBPLTNCD2021	3.7500	1619	4.43	4/9/2021	10.000000	99.9748026	10:02:41 AM	99.9747549			99.9748026	99.9748026	99.9748026	99.9748026
VLL 21 R19	VLLFXBND2021	5.9437	1649	4.51	5/9/2021					98.8012754					
VLL 21 R19-NWT	VLLFXBND2021-NWT	5.9437	1649	4.51	5/9/2021										
VLL 21 R19-T25	VLLFXBND2021-T25	5.9437	1649	4.51	5/9/2021										
VLL 21 R19-T30	VLLFXBND2021-T30	5.9437	1649	4.51	5/9/2021										
AC 05-21	ACFXBOND2021	6.8000	1652	4.52	5/12/2021	1.000000	112.1411134	9:47:14 AM	112.1478655	111.1921972		112.1411134	112.1411134	112.1411134	112.1411134
AC 05-21-NWT	ACFXBOND2021-NWT	6.8000	1652	4.52	5/12/2021										
AC 05-21-T25	ACFXBOND2021-T25	6.8000	1652	4.52	5/12/2021										
AC 05-21-T30	ACFXBOND2021-T30	6.8000	1652	4.52	5/12/2021										
SM 21 R19	SMICFXBD2021	5.2958	1659	4.54	5/19/2021					104.8493807					
SM 21 R19-NWT	SMICFXBD2021-NWT	5.2958	1659	4.54	5/19/2021										
SM 21 R19-T25	SMICFXBD2021-T25	5.2958	1659	4.54	5/19/2021										
SM 21 R19-T30	SMICFXBD2021-T30	5.2958	1659	4.54	5/19/2021										
CHI 21 R19	CHIFXBND2021	5.3200	1677	4.59	6/6/2021					100.4998868					
CHI 21 R19-NWT	CHIFXBND2021-NWT	5.3200	1677	4.59	6/6/2021										
CHI 21 R19-T25	CHIFXBND2021-T25	5.3200	1677	4.59	6/6/2021										
CHI 21 R19-T30	CHIFXBND2021-T30	5.3200	1677	4.59	6/6/2021										
SMCGP 21 R19	SMCGPFBD2021	4.3458	1712	4.69	7/11/2021	15.000000	102.1179238	3:12:29 PM	102.2624070	99.1405873		102.1179238	102.5513733	102.1179238	102.1179238
SMCGP 21 R19-NWT	SMCGPFBD2021-NWT	4.3458	1712	4.69	7/11/2021										
SMCGP 21 R19-T25	SMCGPFBD2021-T25	4.3458	1712	4.69	7/11/2021										
SMCGP 21 R19-T30	SMCGPFBD2021-T30	4.3458	1712	4.69	7/11/2021										
GTCAP 21 R19	GTCFXBND2021	5.1965	1739	4.76	8/7/2021					102.3228333					
GTCAP 21 R19-NWT	GTCFXBND2021-NWT	5.1965	1739	4.76	8/7/2021										
GTCAP 21 R19-T25	GTCFXBND2021-T25	5.1965	1739	4.76	8/7/2021										
GTCAP 21 R19-T30	GTCFXBND2021-T30	5.1965	1739	4.76	8/7/2021										
SMPH 21 R19	SMPHFXBD2021	5.2006	1764	4.83	9/1/2021					103.9744799					
SMPH 21 R19-NWT	SMPHFXBD2021-NWT	5.2006	1764	4.83	9/1/2021										
SMPH 21 R19-T25	SMPHFXBD2021-T25	5.2006	1764	4.83	9/1/2021										
SMPH 21 R19-T30	SMPHFXBD2021-T30	5.2006	1764	4.83	9/1/2021										
CPG 21 R20	CPGIFXBD2021	6.9758	1765	4.83	9/2/2021					99.8981228					
CPG 21 R20-NWT	CPGIFXBD2021-NWT	6.9758	1765	4.83	9/2/2021										

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
CPG 21 R20-T25	CPGIFXBD2021-T25	6.9758	1765	4.83	9/2/2021										
CPG 21 R20-T30	CPGIFXBD2021-T30	6.9758	1765	4.83	9/2/2021										
AP 21 R19	APCFXBND2021	5.2050	1773	4.85	9/10/2021					104.9536613					
AP 21 R19-NWT	APCFXBND2021-NWT	5.2050	1773	4.85	9/10/2021										
AP 21 R19-T25	APCFXBND2021-T25	5.2050	1773	4.85	9/10/2021										
AP 21 R19-T30	APCFXBND2021-T30	5.2050	1773	4.85	9/10/2021										
PCOR 21 R19	PCORFXBD2021	4.0032	1820	4.98	10/27/2021					99.1185458					
PCOR 21 R19-NWT	PCORFXBD2021-NWT	4.0032	1820	4.98	10/27/2021										
PCOR 21 R19-T25	PCORFXBD2021-T25	4.0032	1820	4.98	10/27/2021										
PCOR 21 R19-T30	PCORFXBD2021-T30	4.0032	1820	4.98	10/27/2021										
MBT 11-21	MBTLTNCD2021	4.2500	1845	5.05	11/21/2021										
FLI 21 R20	FLIFXBND2021	5.4000	1858	5.09	12/4/2021					105.6119594					
FLI 21 R20-NWT	FLIFXBND2021-NWT	5.4000	1858	5.09	12/4/2021										
FLI 21 R20-T25	FLIFXBND2021-T25	5.4000	1858	5.09	12/4/2021										
FLI 21 R20-T30	FLIFXBND2021-T30	5.4000	1858	5.09	12/4/2021										
RLC 02-22	RLCFXBND2022	4.8000	1939	5.31	2/23/2022					100.4584189					
RLC 02-22-NWT	RLCFXBND2022-NWT	4.8000	1939	5.31	2/23/2022										
RLC 02-22-T25	RLCFXBND2022-T25	4.8000	1939	5.31	2/23/2022										
RLC 02-22-T30	RLCFXBND2022-T30	4.8000	1939	5.31	2/23/2022										
SMB 22 R19	SMBFXBND2022	6.6000	1977	5.41	4/2/2022					109.4881523	112.0289502				
SMB 22 R19-NWT	SMBFXBND2022-NWT	6.6000	1977	5.41	4/2/2022										
SMB 22 R19-T25	SMBFXBND2022-T25	6.6000	1977	5.41	4/2/2022										
SMB 22 R19-T30	SMBFXBND2022-T30	6.6000	1977	5.41	4/2/2022										
ALI 22 R19	ALIFXBND2022	6.0000	2002	5.48	4/27/2022					108.4829793					
ALI 22 R19-NWT	ALIFXBND2022-NWT	6.0000	2002	5.48	4/27/2022										
ALI 22 R19-T25	ALIFXBND2022-T25	6.0000	2002	5.48	4/27/2022										
ALI 22 R19-T30	ALIFXBND2022-T30	6.0000	2002	5.48	4/27/2022										
ALI 22 4.5	ALI2FXBD2022	4.5000	2004	5.49	4/29/2022					101.1150014					
ALI 22 4.5-NWT	ALI2FXBD2022-NWT	4.5000	2004	5.49	4/29/2022										
ALI 22 4.5-T25	ALI2FXBD2022-T25	4.5000	2004	5.49	4/29/2022										
ALI 22 4.5-T30	ALI2FXBD2022-T30	4.5000	2004	5.49	4/29/2022										
SLTC 22 R20	SLTCFXBD2022	5.5796	2027	5.55	5/22/2022					99.1928240	107.1878444				
SLTC 22 R20-NWT	SLTCFXBD2022-NWT	5.5796	2027	5.55	5/22/2022										
SLTC 22 R20-T25	SLTCFXBD2022-T25	5.5796	2027	5.55	5/22/2022										
SLTC 22 R20-T30	SLTCFXBD2022-T30	5.5796	2027	5.55	5/22/2022										
HOUSE 22 R20	HOUSEFBD2022	6.1310	2082	5.70	7/16/2022					97.3185181					
HOUSE 22 R20-NWT	HOUSEFBD2022-NWT	6.1310	2082	5.70	7/16/2022										
HOUSE 22 R20-T25	HOUSEFBD2022-T25	6.1310	2082	5.70	7/16/2022										
HOUSE 22 R20-T30	HOUSEFBD2022-T30	6.1310	2082	5.70	7/16/2022										
SM 22 R19	SMICFXBD2022	6.9442	2082	5.70	7/16/2022					113.1092952					
SM 22 R19-NWT	SMICFXBD2022-NWT	6.9442	2082	5.70	7/16/2022										
SM 22 R19-T25	SMICFXBD2022-T25	6.9442	2082	5.70	7/16/2022										
SM 22 R19-T30	SMICFXBD2022-T30	6.9442	2082	5.70	7/16/2022										
AEV 22 R20	AEVFXBND2022	5.0056	2103	5.76	8/6/2022					103.0925167					
AEV 22 R20-NWT	AEVFXBND2022-NWT	5.0056	2103	5.76	8/6/2022										
AEV 22 R20-T25	AEVFXBND2022-T25	5.0056	2103	5.76	8/6/2022										
AEV 22 R20-T30	AEVFXBND2022-T30	5.0056	2103	5.76	8/6/2022										
FLI 22 R20	FLIFXBND2022	5.3567	2117	5.80	8/20/2022					104.8989158					
FLI 22 R20-NWT	FLIFXBND2022-NWT	5.3567	2117	5.80	8/20/2022										
FLI 22 R20-T25	FLIFXBND2022-T25	5.3567	2117	5.80	8/20/2022										
FLI 22 R20-T30	FLIFXBND2022-T30	5.3567	2117	5.80	8/20/2022										
GTCAP 23 R20	GTCFXBND2023	5.0937	2308	6.32	2/27/2023					95.7704991					
GTCAP 23 R20-NWT	GTCFXBND2023-NWT	5.0937	2308	6.32	2/27/2023										
GTCAP 23 R20-T25	GTCFXBND2023-T25	5.0937	2308	6.32	2/27/2023										
GTCAP 23 R20-T30	GTCFXBND2023-T30	5.0937	2308	6.32	2/27/2023										
EDC 23 R19	EDCFXBND2023	4.7312	2373	6.50	5/3/2023					99.6194194					
EDC 23 R19-NWT	EDCFXBND2023-NWT	4.7312	2373	6.50	5/3/2023										
EDC 23 R19-T25	EDCFXBND2023-T25	4.7312	2373	6.50	5/3/2023										
EDC 23 R19-T30	EDCFXBND2023-T30	4.7312	2373	6.50	5/3/2023										
AC 23 R22	ACFXBOND2023	3.9200	2438	6.67	7/7/2023	9.000000	101.5338112	3:12:49 PM	100.9689173	100.1161714		101.5338112	101.5338112	100.2628000	101.5338112
AC 23 R22-NWT	ACFXBOND2023-NWT	3.9200	2438	6.67	7/7/2023										
AC 23 R22-T25	ACFXBOND2023-T25	3.9200	2438	6.67	7/7/2023										
AC 23 R22-T30	ACFXBOND2023-T30	3.9200	2438	6.67	7/7/2023										
SMCGP 23 R21	SMCGPFBD2023	4.7575	2442	6.69	7/11/2023	8.000000	105.0279976	2:49:31 PM	104.5779051	98.9078430		104.1278126	105.0279976	104.1278126	105.0279976
SMCGP 23 R21-NWT	SMCGPFBD2023-NWT	4.7575	2442	6.69	7/11/2023										
SMCGP 23 R21-T25	SMCGPFBD2023-T25	4.7575	2442	6.69	7/11/2023										
SMCGP 23 R21-T30	SMCGPFBD2023-T30	4.7575	2442	6.69	7/11/2023										
GLO 23 R20	GLOFXBND2023	5.2792	2448	6.70	7/17/2023					103.3149344					
GLO 23 R20-NWT	GLOFXBND2023-NWT	5.2792	2448	6.70	7/17/2023										
GLO 23 R20-T25	GLOFXBND2023-T25	5.2792	2448	6.70	7/17/2023										
GLO 23 R20-T30	GLOFXBND2023-T30	5.2792	2448	6.70	7/17/2023										
MBT 09-23	MBTLTNCD2023	3.5000	2512	6.88	9/19/2023										
ALI 23 R22	ALIFXBND2023	3.8915	2530	6.93	10/7/2023					98.7508014					
ALI 23 R22-NWT	ALIFXBND2023-NWT	3.8915	2530	6.93	10/7/2023										
ALI 23 R22-T25	ALIFXBND2023-T25	3.8915	2530	6.93	10/7/2023										

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 23 R22-T30	ALIFXBND2023-T30	3.8915	2530	6.93	10/7/2023										
PCOR 23 R21	PCORFXBD2023	4.5219	2550	6.98	10/27/2023	31.100000	101.3325900	3:15:33 PM	101.3470008	99.8323038		101.3325900	101.4537182	101.3325900	101.3325900
PCOR 23 R21-NWT	PCORFXBD2023-NWT	4.5219	2550	6.98	10/27/2023										
PCOR 23 R21-T25	PCORFXBD2023-T25	4.5219	2550	6.98	10/27/2023										
PCOR 23 R21-T30	PCORFXBD2023-T30	4.5219	2550	6.98	10/27/2023										
FLI 23 R20	FLIFXBND2023	5.4333	2562	7.01	11/8/2023					103.1498556					
FLI 23 R20-NWT	FLIFXBND2023-NWT	5.4333	2562	7.01	11/8/2023										
FLI 23 R20-T25	FLIFXBND2023-T25	5.4333	2562	7.01	11/8/2023										
FLI 23 R20-T30	FLIFXBND2023-T30	5.4333	2562	7.01	11/8/2023										
AEV 23 R20	AEVFXBND2023	4.6188	2575	7.05	11/21/2023					100.8645513					
AEV 23 R20-NWT	AEVFXBND2023-NWT	4.6188	2575	7.05	11/21/2023										
AEV 23 R20-T25	AEVFXBND2023-T25	4.6188	2575	7.05	11/21/2023										
AEV 23 R20-T30	AEVFXBND2023-T30	4.6188	2575	7.05	11/21/2023										
FDC 24 R21	FDCFXBND2024	6.1458	2639	7.23	1/24/2024					108.3366105					
FDC 24 R21-NWT	FDCFXBND2024-NWT	6.1458	2639	7.23	1/24/2024										
FDC 24 R21-T25	FDCFXBND2024-T25	6.1458	2639	7.23	1/24/2024										
FDC 24 R21-T30	FDCFXBND2024-T30	6.1458	2639	7.23	1/24/2024										
ALI 24 R20	ALIFXBND2024	5.0000	2645	7.24	1/30/2024					103.3048581					
ALI 24 R20-NWT	ALIFXBND2024-NWT	5.0000	2645	7.24	1/30/2024										
ALI 24 R20-T25	ALIFXBND2024-T25	5.0000	2645	7.24	1/30/2024										
ALI 24 R20-T30	ALIFXBND2024-T30	5.0000	2645	7.24	1/30/2024										
TEL 24 R21	TELFXBND2024	5.2813	2652	7.26	2/6/2024					103.5582053					
TEL 24 R21-NWT	TELFXBND2024-NWT	5.2813	2652	7.26	2/6/2024										
TEL 24 R21-T25	TELFXBND2024-T25	5.2813	2652	7.26	2/6/2024										
TEL 24 R21-T30	TELFXBND2024-T30	5.2813	2652	7.26	2/6/2024										
JGS 24 R20	JGSFXBND2024	5.3000	2673	7.32	2/27/2024					103.6727434					
JGS 24 R20-NWT	JGSFXBND2024-NWT	5.3000	2673	7.32	2/27/2024										
JGS 24 R20-T25	JGSFXBND2024-T25	5.3000	2673	7.32	2/27/2024										
JGS 24 R20-T30	JGSFXBND2024-T30	5.3000	2673	7.32	2/27/2024										
MNTC 24 R21	MNTCFXBD2024	5.5000	2706	7.41	3/31/2024					104.8201751					
MNTC 24 R21-NWT	MNTCFXBD2024-NWT	5.5000	2706	7.41	3/31/2024										
MNTC 24 R21-T25	MNTCFXBD2024-T25	5.5000	2706	7.41	3/31/2024										
MNTC 24 R21-T30	MNTCFXBD2024-T30	5.5000	2706	7.41	3/31/2024										
SMB 24 R21	SMBFXBND2024	6.0000	2708	7.41	4/2/2024					107.7325824					
SMB 24 R21-NWT	SMBFXBND2024-NWT	6.0000	2708	7.41	4/2/2024										
SMB 24 R21-T25	SMBFXBND2024-T25	6.0000	2708	7.41	4/2/2024										
SMB 24 R21-T30	SMBFXBND2024-T30	6.0000	2708	7.41	4/2/2024										
SM 24 R21	SMICFXBD2024	5.6125	2755	7.54	5/19/2024					106.3593583					
SM 24 R21-NWT	SMICFXBD2024-NWT	5.6125	2755	7.54	5/19/2024										
SM 24 R21-T25	SMICFXBD2024-T25	5.6125	2755	7.54	5/19/2024										
SM 24 R21-T30	SMICFXBD2024-T30	5.6125	2755	7.54	5/19/2024										
GTCAP 24 R21	GTCFXBND2024	5.6250	2835	7.76	8/7/2024					105.0217351					
GTCAP 24 R21-NWT	GTCFXBND2024-NWT	5.6250	2835	7.76	8/7/2024										
GTCAP 24 R21-T25	GTCFXBND2024-T25	5.6250	2835	7.76	8/7/2024										
GTCAP 24 R21-T30	GTCFXBND2024-T30	5.6250	2835	7.76	8/7/2024										
SMPH 24 R21	SMPHFXBD2024	5.7417	2860	7.83	9/1/2024					107.4696864					
SMPH 24 R21-NWT	SMPHFXBD2024-NWT	5.7417	2860	7.83	9/1/2024										
SMPH 24 R21-T25	SMPHFXBD2024-T25	5.7417	2860	7.83	9/1/2024										
SMPH 24 R21-T30	SMPHFXBD2024-T30	5.7417	2860	7.83	9/1/2024										
FLI 24 R21	FLIFXBND2024	5.6389	2954	8.09	12/4/2024					104.1594201					
FLI 24 R21-NWT	FLIFXBND2024-NWT	5.6389	2954	8.09	12/4/2024										
FLI 24 R21-T25	FLIFXBND2024-T25	5.6389	2954	8.09	12/4/2024										
FLI 24 R21-T30	FLIFXBND2024-T30	5.6389	2954	8.09	12/4/2024										
RLC 02-25	RLCFXBND2025	4.9344	3035	8.31	2/23/2025					94.3483714					
RLC 02-25-NWT	RLCFXBND2025-NWT	4.9344	3035	8.31	2/23/2025										
RLC 02-25-T25	RLCFXBND2025-T25	4.9344	3035	8.31	2/23/2025										
RLC 02-25-T30	RLCFXBND2025-T30	4.9344	3035	8.31	2/23/2025										
ALI 25 R21	ALIFXBND2025	5.6250	3096	8.48	4/25/2025	0.050000	107.1296147	11:36:20 AM	107.1296147	106.7677907		107.1296147	107.1296147	107.1296147	107.1296147
ALI 25 R21-NWT	ALIFXBND2025-NWT	5.6250	3096	8.48	4/25/2025										
ALI 25 R21-T25	ALIFXBND2025-T25	5.6250	3096	8.48	4/25/2025										
ALI 25 R21-T30	ALIFXBND2025-T30	5.6250	3096	8.48	4/25/2025										
SLTC 25 R22	SLTCFXBD2025	6.4872	3123	8.55	5/22/2025					99.9142428					
SLTC 25 R22-NWT	SLTCFXBD2025-NWT	6.4872	3123	8.55	5/22/2025										
SLTC 25 R22-T25	SLTCFXBD2025-T25	6.4872	3123	8.55	5/22/2025										
SLTC 25 R22-T30	SLTCFXBD2025-T30	6.4872	3123	8.55	5/22/2025										
HOUSE 25 R22	HOUSEFBD2025	6.8666	3178	8.70	7/16/2025					99.4565222					
HOUSE 25 R22-NWT	HOUSEFBD2025-NWT	6.8666	3178	8.70	7/16/2025										
HOUSE 25 R22-T25	HOUSEFBD2025-T25	6.8666	3178	8.70	7/16/2025										
HOUSE 25 R22-T30	HOUSEFBD2025-T30	6.8666	3178	8.70	7/16/2025										
FLI 25 R22	FLIFXBND2025	5.7139	3213	8.80	8/20/2025					103.9684774					
FLI 25 R22-NWT	FLIFXBND2025-NWT	5.7139	3213	8.80	8/20/2025										
FLI 25 R22-T25	FLIFXBND2025-T25	5.7139	3213	8.80	8/20/2025										
FLI 25 R22-T30	FLIFXBND2025-T30	5.7139	3213	8.80	8/20/2025										
ALI 25 R22	ALI2FXBD2025	4.7500	3279	8.98	10/25/2025	10.000000	105.2254116	11:15:40 AM	105.2254116	101.0923789		105.2254116	105.2254116	105.2254116	105.2254116
ALI 25 R22-NWT	ALI2FXBD2025-NWT	4.7500	3279	8.98	10/25/2025										

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 25 R22-T25	ALI2FXBD2025-T25	4.7500	3279	8.98	10/25/2025										
ALI 25 R22-T30	ALI2FXBD2025-T30	4.7500	3279	8.98	10/25/2025										
SMPH 25 R23	SMPHFXBD2025	4.7990	3310	9.06	11/25/2025					101.4668333					
SMPH 25 R23-NWT	SMPHFXBD2025-NWT	4.7990	3310	9.06	11/25/2025										
SMPH 25 R23-T25	SMPHFXBD2025-T25	4.7990	3310	9.06	11/25/2025										
SMPH 25 R23-T30	SMPHFXBD2025-T30	4.7990	3310	9.06	11/25/2025										
MER 25 R20	MERFXBND2025	4.8750	3327	9.11	12/12/2025					102.4112866					
MER 25 R20-NWT	MERFXBND2025-NWT	4.8750	3327	9.11	12/12/2025										
MER 25 R20-T25	MERFXBND2025-T25	4.8750	3327	9.11	12/12/2025										
MER 25 R20-T30	MERFXBND2025-T30	4.8750	3327	9.11	12/12/2025										
ALI 26 R23	ALIFXBND2026	4.8500	3428	9.39	3/23/2026					102.2675680	104.9974886				
ALI 26 R23-NWT	ALIFXBND2026-NWT	4.8500	3428	9.39	3/23/2026										
ALI 26 R23-T25	ALIFXBND2026-T25	4.8500	3428	9.39	3/23/2026										
ALI 26 R23-T30	ALIFXBND2026-T30	4.8500	3428	9.39	3/23/2026										
SMCGP 26 R23	SMCGPFBD2026	5.1792	3538	9.69	7/11/2026	2.650000	100.6010154	10:43:00 AM	101.3572841	100.6011968	106.3234244	100.6011968	102.1419250	100.6010154	100.6010154
SMCGP 26 R23-NWT	SMCGPFBD2026-NWT	5.1792	3538	9.69	7/11/2026										
SMCGP 26 R23-T25	SMCGPFBD2026-T25	5.1792	3538	9.69	7/11/2026										
SMCGP 26 R23-T30	SMCGPFBD2026-T30	5.1792	3538	9.69	7/11/2026										
SMPH 26 R23	SMPHFXBD2026	4.2005	3553	9.73	7/26/2026					99.6067601					
SMPH 26 R23-NWT	SMPHFXBD2026-NWT	4.2005	3553	9.73	7/26/2026	1.500000	100.8026692	12:18:02 PM	100.8029068			100.8026692	100.8026692	100.8026692	100.8026692
SMPH 26 R23-T25	SMPHFXBD2026-T25	4.2005	3553	9.73	7/26/2026										
SMPH 26 R23-T30	SMPHFXBD2026-T30	4.2005	3553	9.73	7/26/2026										
AP 26 R21	APCFXBND2026	6.1000	3599	9.85	9/10/2026					109.9513264					
AP 26 R21-NWT	APCFXBND2026-NWT	6.1000	3599	9.85	9/10/2026										
AP 26 R21-T25	APCFXBND2026-T25	6.1000	3599	9.85	9/10/2026										
AP 26 R21-T30	APCFXBND2026-T30	6.1000	3599	9.85	9/10/2026										
AC 27 R22	ACFXBOND2027	6.8750	3842	10.52	5/11/2027					116.6139472					
AC 27 R22-NWT	ACFXBOND2027-NWT	6.8750	3842	10.52	5/11/2027										
AC 27 R22-T25	ACFXBOND2027-T25	6.8750	3842	10.52	5/11/2027										
AC 27 R22-T30	ACFXBOND2027-T30	6.8750	3842	10.52	5/11/2027										
AEV 27 R22	AEVFXBND2027	6.0169	3929	10.76	8/6/2027	0.430000	114.7282400	2:26:12 PM	114.7282400	110.1804514		114.7282400	114.7282400	114.7282400	114.7282400
AEV 27 R22-NWT	AEVFXBND2027-NWT	6.0169	3929	10.76	8/6/2027										
AEV 27 R22-T25	AEVFXBND2027-T25	6.0169	3929	10.76	8/6/2027										
AEV 27 R22-T30	AEVFXBND2027-T30	6.0169	3929	10.76	8/6/2027										
ALI 33 R25	ALIFXBND2033	6.0000	6186	16.94	10/10/2033					109.6448884					
ALI 33 R25-NWT	ALIFXBND2033-NWT	6.0000	6186	16.94	10/10/2033										
ALI 33 R25-T25	ALIFXBND2033-T25	6.0000	6186	16.94	10/10/2033										
ALI 33 R25-T30	ALIFXBND2033-T30	6.0000	6186	16.94	10/10/2033										