CS Board Summary
November 29, 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
EDC 12-16	EDCFXBND2016	9.3327	3	0.01	12/4/2016					100.0516125					
EDC 12-16-NWT	EDCFXBND2016-NWT	9.3327	3	0.01	12/4/2016										
EDC 12-16-T25	EDCFXBND2016-T25	9.3327	3	0.01	12/4/2016										
EDC 12-16-T30	EDCFXBND2016-T30	9.3327	3	0.01	12/4/2016										
PNX 12.22.16	PNXISTCP2016		21	0.06	12/22/2016					99.6801927					
PNX 12.22.16-NWT	PNXISTCP2016-NWT		21	0.06	12/22/2016										
PNX 01.04.17	PNXJSTCP2017		34	0.09	1/4/2017					99.4832398					
PNX 01.04.17-NWT	PNXJSTCP2017-NWT		34	0.09	1/4/2017										
SLAC 01.06.17	SLACP01C2017		36	0.10	1/6/2017					99.4530085					
SLAC 01.06.17-NWT	SLACP01C2017-NWT		36	0.10	1/6/2017										
SLAC 01.25.17	SLACP01D2017		55	0.15	1/25/2017					99.1667241					
SLAC 01.25.17-NWT	SLACP01D2017-NWT		55	0.15	1/25/2017										
FMIC 2-17	FMICBOND2017	5.6750	86	0.24	2/25/2017					100.5049511					
FMIC 2-17-NWT	FMICBOND2017-NWT	5.6750	86	0.24	2/25/2017										
FMIC 2-17-T25	FMICBOND2017-T25	5.6750	86	0.24	2/25/2017										
FMIC 2-17-T30	FMICBOND2017-T30	5.6750	86	0.24	2/25/2017										
SMB 03 APR 17	SMBFXBND2017	6.0500	122	0.33	4/2/2017					100.8863556					
SMB 03 APR 17-NWT	SMBFXBND2017-NWT	6.0500	122	0.33	4/2/2017										
SMB 03 APR 17-T25	SMBFXBND2017-T25	6.0500	122	0.33	4/2/2017										
SMB 03 APR 17-T30	SMBFXBND2017-T30	6.0500	122	0.33	4/2/2017										
PSALM 07-01	PSAL0717D019	7.7500	142	0.39	4/22/2017	151.307000	102.1373854	3:47:40 PM	102.1302122	102.0087310	102.1373854	102.1254985	102.1373854	102.1254985	102.1373854
PSALM 07-01-NWT	PSAL0717D019-NWT	7.7500	142	0.39	4/22/2017										
PSALM 07-01-T25	PSAL0717D019-T25	7.7500	142	0.39	4/22/2017										
PSALM 07-01-T30	PSAL0717D019-T30	7.7500	142	0.39	4/22/2017										
AC 17 P15	ACFXBOND2017	7.2000	150	0.41	4/30/2017					101.6157531					
AC 17 P15-NWT	ACFXBOND2017-NWT	7.2000	150	0.41	4/30/2017										
AC 17 P15-T25	ACFXBOND2017-T25	7.2000	150	0.41	4/30/2017										
AC 17 P15-T30	ACFXBOND2017-T30	7.2000	150	0.41	4/30/2017										
RCB 06-17	RCB2NCDC2017	5.2500	210	0.57	6/29/2017										
RCB 06-17-NWT	RCB2NCDC2017-NWT	5.2500	210	0.57	6/29/2017										
RCB Z06-17	RCB2NCDZ2017		210	0.57	6/29/2017										
RCB Z06-17-NWT	RCB2NCDZ2017-NWT		210	0.57	6/29/2017										
BBSPT 8-17	BAHAYBND2017	4.8000	259	0.71	8/17/2017					100.3824262	100.7326774				
BBSPT 8-17-NWT	BAHAYBND2017-NWT	4.8000	259	0.71	8/17/2017										
BBSPT 8-17-T25	BAHAYBND2017-T25	4.8000	259	0.71	8/17/2017										
BBSPT 8-17-T30	BAHAYBND2017-T30	4.8000	259	0.71	8/17/2017										
UCPB 08-17	UCP3LTNC2017	5.8750	263	0.72	8/21/2017					99.3870237					
UCPB 08-17-NWT	UCP3LTNC2017-NWT	5.8750	263	0.72	8/21/2017										
GLO 17 R15	GLOFXBND2017	5.7500	274	0.75	9/1/2017					101.6658468					
GLO 17 R15-NWT	GLOFXBND2017-NWT	5.7500	274	0.75	9/1/2017										
GLO 17 R15-T25	GLOFXBND2017-T25	5.7500	274	0.75	9/1/2017										
GLO 17 R15-T30	GLOFXBND2017-T30	5.7500	274	0.75	9/1/2017										
CPG 09-17	CPGIFXBD2017	6.0000	275	0.75	9/2/2017					99.9998770					
CPG 09-17-NWT	CPGIFXBD2017-NWT	6.0000	275	0.75	9/2/2017										
CPG 09-17-T25	CPGIFXBD2017-T25	6.0000	275	0.75	9/2/2017										
CPG 09-17-T30	CPGIFXBD2017-T30	6.0000	275	0.75	9/2/2017										
RCB 11-17	RCB3NCDC2017	5.2500	341	0.93	11/7/2017										
RCB 11-17-NWT	RCB3NCDC2017-NWT	5.2500	341	0.93	11/7/2017										
FMIC 17 R16	FMIC2BND2017	5.5000	344	0.94	11/10/2017					101.6106025					
FMIC 17 R16-NWT	FMIC2BND2017-NWT	5.5000	344	0.94	11/10/2017										
FMIC 17 R16-T25	FMIC2BND2017-T25	5.5000	344	0.94	11/10/2017										
FMIC 17 R16-T30	FMIC2BND2017-T30	5.5000	344	0.94	11/10/2017										
SLI 18 R17	SLIFXBND2018	6.7284	751	2.06	12/22/2018					99.9562919					
SLI 18 R17-NWT	SLIFXBND2018-NWT	6.7284	751	2.06	12/22/2018										
SLI 18 R17-T25	SLIFXBND2018-T25	6.7284	751	2.06	12/22/2018										
SLI 18 R17-T30	SLIFXBND2018-T30	6.7284	751	2.06	12/22/2018										
SMB 19 R17	SMB2FXBD2019	5.9300	852	2.33	4/2/2019	1.100000	103.6877716	3:14:40 PM	103.6920164	103.1304301		103.6877716	103.6877716	103.6877716	103.6877716
SMB 19 R17-NWT	SMB2FXBD2019-NWT	5.9300	852	2.33	4/2/2019										
SMB 19 R17-T25	SMB2FXBD2019-T25	5.9300	852	2.33	4/2/2019										
SMB 19 R17-T30	SMB2FXBD2019-T30	5.9300	852	2.33	4/2/2019										
SMB 04-19	SMBFXBND2019	10.5000	853	2.34	4/3/2019					109.0986672					
SMB 04-19-NWT	SMBFXBND2019-NWT	10.5000	853	2.34	4/3/2019										
SMB 04-19-T25	SMBFXBND2019-T25	10.5000	853	2.34	4/3/2019										
SMB 04-19-T30	SMBFXBND2019-T30	10.5000	853	2.34	4/3/2019										
ALI 19 R17	ALIFXBND2019	5.6250	877	2.40	4/27/2019					102.4301003					
ALI 19 R17-NWT	ALIFXBND2019-NWT	5.6250	877	2.40	4/27/2019										
ALI 19 R17-T25	ALIFXBND2019-T25	5.6250	877	2.40	4/27/2019										
ALI 19 R17-T30	ALIFXBND2019-T30	5.6250	877	2.40	4/27/2019										
GLO 19 R17	GLOFXBND2019	6.0000	912	2.50	6/1/2019					102.9302312					
GLO 19 R17-NWT	GLOFXBND2019-NWT	6.0000	912	2.50	6/1/2019										

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-T25	GLOFXBND2019-T25	6.0000	912	2.50	6/1/2019										
GLO 19 R17-T30	GLOFXBND2019-T30	6.0000	912	2.50	6/1/2019										
FLI 19 R17	FLIFXBND2019	6.2731	919	2.52	6/8/2019					103.8372199					
FLI 19 R17-NWT	FLIFXBND2019-NWT	6.2731	919	2.52	6/8/2019										
FLI 19 R17-T25	FLIFXBND2019-T25	6.2731	919	2.52	6/8/2019										
FLI 19 R17-T30	FLIFXBND2019-T30	6.2731	919	2.52	6/8/2019										
SM 19 R17	SMICFXBD2019	6.0000	957	2.62	7/16/2019					103.6687584					
SM 19 R17-NWT	SMICFXBD2019-NWT	6.0000	957	2.62	7/16/2019										
SM 19 R17-T25	SMICFXBD2019-T25	6.0000	957	2.62	7/16/2019										
SM 19 R17-T30	SMICFXBD2019-T30	6.0000	957	2.62	7/16/2019										
FMIC 19 R17	FMICBOND2019	5.7500	982	2.69	8/10/2019					98.7680908					
FMIC 19 R17-NWT	FMICBOND2019-NWT	5.7500	982	2.69	8/10/2019										
FMIC 19 R17-T25	FMICBOND2019-T25	5.7500	982	2.69	8/10/2019										
FMIC 19 R17-T30	FMICBOND2019-T30	5.7500	982	2.69	8/10/2019										
JGS 08-19	JGSFXBND2019	5.2317	999	2.74	8/27/2019					101.8585541					
JGS 08-19-NWT	JGSFXBND2019-NWT	5.2317	999	2.74	8/27/2019										
JGS 08-19-T25	JGSFXBND2019-T25	5.2317	999	2.74	8/27/2019										
JGS 08-19-T30	JGSFXBND2019-T30	5.2317	999	2.74	8/27/2019										
ALI HS 10-19	ALIHSBND2019	3.0000	1052	2.88	10/19/2019						99.9980051				
GTCAP 11-19	GTCFXBND2019	4.7106	1071	2.93	11/7/2019					100.6430095					
GTCAP 11-19-NWT	GTCFXBND2019-NWT	4.7106	1071	2.93	11/7/2019										
GTCAP 11-19-T25	GTCFXBND2019-T25	4.7106	1071	2.93	11/7/2019										
GTCAP 11-19-T30	GTCFXBND2019-T30	4.7106	1071	2.93	11/7/2019										
VLL 19 R17	VLLFXBND2019	5.6542	1073	2.94	11/9/2019	3.000000	99.7407908	11:42:33 AM	100.1913498	99.7407908	101.0924676	101.0924676	101.0924676	99.7407908	99.7407908
VLL 19 R17-NWT	VLLFXBND2019-NWT	5.6542	1073	2.94	11/9/2019										
VLL 19 R17-T25	VLLFXBND2019-T25	5.6542	1073	2.94	11/9/2019										
VLL 19 R17-T30	VLLFXBND2019-T30	5.6542	1073	2.94	11/9/2019										
GTCAP 20 R17	GTCFXBND2020	4.8371	1183	3.24	2/27/2020					100.7845643					
GTCAP 20 R17-NWT	GTCFXBND2020-NWT	4.8371	1183	3.24	2/27/2020										
GTCAP 20 R17-T25	GTCFXBND2020-T25	4.8371	1183	3.24	2/27/2020										
GTCAP 20 R17-T30	GTCFXBND2020-T30	4.8371	1183	3.24	2/27/2020										
SMPH 03-20	SMPHFXBD2020	5.1000	1186	3.25	3/1/2020					101.6529108					
SMPH 03-20-NWT	SMPHFXBD2020-NWT	5.1000	1186	3.25	3/1/2020										
SMPH 03-20-T25	SMPHFXBD2020-T25	5.1000	1186	3.25	3/1/2020										
SMPH 03-20-T30	SMPHFXBD2020-T30	5.1000	1186	3.25	3/1/2020										
CPG 20 R18	CPGIFXBD2020	6.6878	1187	3.25	3/2/2020					99.9644542					
CPG 20 R18-NWT	CPGIFXBD2020-NWT	6.6878	1187	3.25	3/2/2020										
CPG 20 R18-T25	CPGIFXBD2020-T25	6.6878	1187	3.25	3/2/2020										
CPG 20 R18-T30	CPGIFXBD2020-T30	6.6878	1187	3.25	3/2/2020										
MBT 04-20	MBTLTNCD2020	4.0000	1240	3.39	4/24/2020										
EDC 20 R18	EDCFXBND2020	4.1583	1249	3.42	5/3/2020					97.8395509					
EDC 20 R18-NWT	EDCFXBND2020-NWT	4.1583	1249	3.42	5/3/2020										
EDC 20 R18-T25	EDCFXBND2020-T25	4.1583	1249	3.42	5/3/2020										
EDC 20 R18-T30	EDCFXBND2020-T30	4.1583	1249	3.42	5/3/2020										
PNB 06-20	PNBLTNCD2020	4.1250	1289	3.53	6/12/2020										
RCB 06-20	RCBLTNCD2020	4.1250	1296	3.55	6/19/2020										
GLO 20 R18	GLOFXBND2020	4.8875	1324	3.62	7/17/2020					100.9705325					
GLO 20 R18-NWT	GLOFXBND2020-NWT	4.8875	1324	3.62	7/17/2020										
GLO 20 R18-T25	GLOFXBND2020-T25	4.8875	1324	3.62	7/17/2020										
GLO 20 R18-T30	GLOFXBND2020-T30	4.8875	1324	3.62	7/17/2020										
SLTC 20 R18	SLTCFXBD2020	4.9925	1360	3.72	8/22/2020					98.3003746					
SLTC 20 R18-NWT	SLTCFXBD2020-NWT	4.9925	1360	3.72	8/22/2020										
SLTC 20 R18-T25	SLTCFXBD2020-T25	4.9925	1360	3.72	8/22/2020										
SLTC 20 R18-T30	SLTCFXBD2020-T30	4.9925	1360	3.72	8/22/2020										
BDO 10-20	BDO2LTNC2020	3.7500	1405	3.85	10/6/2020					95.6484446					
ALI 20 R19	ALIFXBND2020	4.6250	1409	3.86	10/10/2020					98.7791755					
ALI 20 R19-NWT	ALIFXBND2020-NWT	4.6250	1409	3.86	10/10/2020										
ALI 20 R19-T25	ALIFXBND2020-T25	4.6250	1409	3.86	10/10/2020										
ALI 20 R19-T30	ALIFXBND2020-T30	4.6250	1409	3.86	10/10/2020										
HOUSE 10-20	HOUSEFBD2020	6.2080	1415	3.87	10/16/2020					102.2773954					
HOUSE 10-20-NWT	HOUSEFBD2020-NWT	6.2080	1415	3.87	10/16/2020										
HOUSE 10-20-T25	HOUSEFBD2020-T25	6.2080	1415	3.87	10/16/2020										
HOUSE 10-20-T30	HOUSEFBD2020-T30	6.2080	1415	3.87	10/16/2020										
AEV 11-20	AEV2FXBD2020	4.4722	1436	3.93	11/6/2020	6.950000	100.4380971	11:51:39 AM	100.9023279	99.8991065		100.9803499	100.9803499	100.4380971	100.4380971
AEV 11-20-NWT	AEV2FXBD2020-NWT	4.4722	1436	3.93	11/6/2020										
AEV 11-20-T25	AEV2FXBD2020-T25	4.4722	1436	3.93	11/6/2020										
AEV 11-20-T30	AEV2FXBD2020-T30	4.4722	1436	3.93	11/6/2020										
FLI 20 R19	FLIFXBND2020	4.8562	1438	3.94	11/8/2020	1.770000	99.4876537	3:45:09 PM	104.2639025	99.4876537		104.4085908	104.4085908	99.4876537	99.4876537
FLI 20 R19-NWT	FLIFXBND2020-NWT	4.8562	1438	3.94	11/8/2020										
FLI 20 R19-T25	FLIFXBND2020-T25	4.8562	1438	3.94	11/8/2020										
FLI 20 R19-T30	FLIFXBND2020-T30	4.8562	1438	3.94	11/8/2020										
AEV 20 R19	AEVFXBND2020	4.4125	1451	3.97	11/21/2020					97.0141103					
AEV 20 R19-NWT	AEVFXBND2020-NWT	4.4125	1451	3.97	11/21/2020										

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AEV 20 R19-T25	AEVFXBND2020-T25	4.4125	1451	3.97	11/21/2020										
AEV 20 R19-T30	AEVFXBND2020-T30	4.4125	1451	3.97	11/21/2020										
MER 20 P19	MERFXBND2020	4.3750	1472	4.03	12/12/2020					98.8123016					
MER 20 P19-NWT	MERFXBND2020-NWT	4.3750	1472	4.03	12/12/2020										
MER 20 P19-T25	MERFXBND2020-T25	4.3750	1472	4.03	12/12/2020										
MER 20 P19-T30	MERFXBND2020-T30	4.3750	1472	4.03	12/12/2020										
TEL 21 R19	TELFXBND2021	5.2250	1528	4.18	2/6/2021	4.140000	103.5207129	11:44:37 AM	105.3751186	102.9401026		106.0873364	106.0873364	103.5207129	103.5207129
TEL 21 R19-NWT	TELFXBND2021-NWT	5.2250	1528	4.18	2/6/2021										
TEL 21 R19-T25	TELFXBND2021-T25	5.2250	1528	4.18	2/6/2021										
TEL 21 R19-T30	TELFXBND2021-T30	5.2250	1528	4.18	2/6/2021										
ABS 21 R19	ABSFXBND2021	5.3350	1532	4.19	2/10/2021					99.3844274					
ABS 21 R19-NWT	ABSFXBND2021-NWT	5.3350	1532	4.19	2/10/2021										
ABS 21 R19-T25	ABSFXBND2021-T25	5.3350	1532	4.19	2/10/2021										
ABS 21 R19-T30	ABSFXBND2021-T30	5.3350	1532	4.19	2/10/2021										
ROCK 21 R19	ROCKFXBD2021	5.0932	1537	4.21	2/15/2021					100.7291101					
ROCK 21 R19-NWT	ROCKFXBD2021-NWT	5.0932	1537	4.21	2/15/2021										
ROCK 21 R19-T25	ROCKFXBD2021-T25	5.0932	1537	4.21	2/15/2021										
ROCK 21 R19-T30	ROCKFXBD2021-T30	5.0932	1537	4.21	2/15/2021										
SMPH 02-21	SMPH2FBD2021	4.5095	1547	4.24	2/25/2021					100.2280402					
SMPH 02-21-NWT	SMPH2FBD2021-NWT	4.5095	1547	4.24	2/25/2021										
SMPH 02-21-T25	SMPH2FBD2021-T25	4.5095	1547	4.24	2/25/2021										
SMPH 02-21-T30	SMPH2FBD2021-T30	4.5095	1547	4.24	2/25/2021										
JGS 21 R19	JGSFXBND2021	5.2442	1549	4.24	2/27/2021					103.6164431					
JGS 21 R19-NWT	JGSFXBND2021-NWT	5.2442	1549	4.24	2/27/2021										
JGS 21 R19-T25	JGSFXBND2021-T25	5.2442	1549	4.24	2/27/2021										
JGS 21 R19-T30	JGSFXBND2021-T30	5.2442	1549	4.24	2/27/2021										
SLI 21 R18	SLIFXBND2021	6.7150	1572	4.30	3/22/2021					99.4051791					
SLI 21 R18-NWT	SLIFXBND2021-NWT	6.7150	1572	4.30	3/22/2021										
SLI 21 R18-T25	SLIFXBND2021-T25	6.7150	1572	4.30	3/22/2021										
SLI 21 R18-T30	SLIFXBND2021-T30	6.7150	1572	4.30	3/22/2021										
MNTC 21 R19	MNTCFXBD2021	5.0700	1581	4.33	3/31/2021	0.300000	102.8264741	11:14:31 AM	102.6276142	102.2298945		102.2324360	102.8264741	102.2324360	102.8264741
MNTC 21 R19-NWT	MNTCFXBD2021-NWT	5.0700	1581	4.33	3/31/2021										
MNTC 21 R19-T25	MNTCFXBD2021-T25	5.0700	1581	4.33	3/31/2021										
MNTC 21 R19-T30	MNTCFXBD2021-T30	5.0700	1581	4.33	3/31/2021										
SMB 21 R19	SMBFXBND2021	5.5000	1583	4.33	4/2/2021					102.5072990					
SMB 21 R19-NWT	SMBFXBND2021-NWT	5.5000	1583	4.33	4/2/2021										
SMB 21 R19-T25	SMBFXBND2021-T25	5.5000	1583	4.33	4/2/2021										
SMB 21 R19-T30	SMBFXBND2021-T30	5.5000	1583	4.33	4/2/2021										
LBP 04-21	LBPLTNCD2021	3.7500	1590	4.35	4/9/2021										
VLL 21 R19	VLLFXBND2021	5.9437	1620	4.44	5/9/2021					96.9272108					
VLL 21 R19-NWT	VLLFXBND2021-NWT	5.9437	1620	4.44	5/9/2021										
VLL 21 R19-T25	VLLFXBND2021-T25	5.9437	1620	4.44	5/9/2021										
VLL 21 R19-T30	VLLFXBND2021-T30	5.9437	1620	4.44	5/9/2021										
AC 05-21	ACFXBOND2021	6.8000	1623	4.44	5/12/2021					109.2217447					
AC 05-21-NWT	ACFXBOND2021-NWT	6.8000	1623	4.44	5/12/2021										
AC 05-21-T25	ACFXBOND2021-T25	6.8000	1623	4.44	5/12/2021										
AC 05-21-T30	ACFXBOND2021-T30	6.8000	1623	4.44	5/12/2021										
SM 21 R19	SMICFXBD2021	5.2958	1630	4.46	5/19/2021	8.910000	101.9701823	2:24:47 PM	101.9701823	102.2725431		101.9701823	101.9701823	101.9701823	101.9701823
SM 21 R19-NWT	SMICFXBD2021-NWT	5.2958	1630	4.46	5/19/2021										
SM 21 R19-T25	SMICFXBD2021-T25	5.2958	1630	4.46	5/19/2021										
SM 21 R19-T30	SMICFXBD2021-T30	5.2958	1630	4.46	5/19/2021										
CHI 21 R19	CHIFXBND2021	5.3200	1648	4.51	6/6/2021					99.2880991					
CHI 21 R19-NWT	CHIFXBND2021-NWT	5.3200	1648	4.51	6/6/2021										
CHI 21 R19-T25	CHIFXBND2021-T25	5.3200	1648	4.51	6/6/2021										
CHI 21 R19-T30	CHIFXBND2021-T30	5.3200	1648	4.51	6/6/2021										
SMCGP 21 R19	SMCGPFBD2021	4.3458	1683	4.61	7/11/2021					97.5210192					
SMCGP 21 R19-NWT	SMCGPFBD2021-NWT	4.3458	1683	4.61	7/11/2021										
SMCGP 21 R19-T25	SMCGPFBD2021-T25	4.3458	1683	4.61	7/11/2021										
SMCGP 21 R19-T30	SMCGPFBD2021-T30	4.3458	1683	4.61	7/11/2021										
GTCAP 21 R19	GTCFXBND2021	5.1965	1710	4.68	8/7/2021					101.9690679					
GTCAP 21 R19-NWT	GTCFXBND2021-NWT	5.1965	1710	4.68	8/7/2021										
GTCAP 21 R19-T25	GTCFXBND2021-T25	5.1965	1710	4.68	8/7/2021										
GTCAP 21 R19-T30	GTCFXBND2021-T30	5.1965	1710	4.68	8/7/2021										
SMPH 21 R19	SMPHFXBD2021	5.2006	1735	4.75	9/1/2021					99.7935108					
SMPH 21 R19-NWT	SMPHFXBD2021-NWT	5.2006	1735	4.75	9/1/2021										
SMPH 21 R19-T25	SMPHFXBD2021-T25	5.2006	1735	4.75	9/1/2021										
SMPH 21 R19-T30	SMPHFXBD2021-T30	5.2006	1735	4.75	9/1/2021										
CPG 21 R20	CPGIFXBD2021	6.9758	1736	4.75	9/2/2021					99.9027067					
CPG 21 R20-NWT	CPGIFXBD2021-NWT	6.9758	1736	4.75	9/2/2021										
CPG 21 R20-T25	CPGIFXBD2021-T25	6.9758	1736	4.75	9/2/2021										
CPG 21 R20-T30	CPGIFXBD2021-T30	6.9758	1736	4.75	9/2/2021										
AP 21 R19	APCFXBND2021	5.2050	1744	4.77	9/10/2021					102.5796994					
AP 21 R19-NWT	APCFXBND2021-NWT	5.2050	1744	4.77	9/10/2021										
AP 21 R19-T25	APCFXBND2021-T25	5.2050	1744	4.77	9/10/2021										
AP 21 R19-T30	APCFXBND2021-T30	5.2050	1744	4.77	9/10/2021										

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
PCOR 21 R19	PCORFXBD2021	4.0032	1791	4.90	10/27/2021	6.000000	99.5706277	3:28:48 PM	99.9392876	98.9111280		100.0130196	100.0130196	99.5706277	99.5706277
PCOR 21 R19-NWT	PCORFXBD2021-NWT	4.0032	1791	4.90	10/27/2021										
PCOR 21 R19-T25	PCORFXBD2021-T25	4.0032	1791	4.90	10/27/2021										
PCOR 21 R19-T30	PCORFXBD2021-T30	4.0032	1791	4.90	10/27/2021										
MBT 11-21	MBTLTNCD2021	4.2500	1816	4.97	11/21/2021										
FLI 21 R20	FLIFXBND2021	5.4000	1829	5.01	12/4/2021					100.6565554					
FLI 21 R20-NWT	FLIFXBND2021-NWT	5.4000	1829	5.01	12/4/2021										
FLI 21 R20-T25	FLIFXBND2021-T25	5.4000	1829	5.01	12/4/2021										
FLI 21 R20-T30	FLIFXBND2021-T30	5.4000	1829	5.01	12/4/2021										
RLC 02-22	RLCFXBND2022	4.8000	1910	5.23	2/23/2022	6.000000	104.9372698	8:56:11 AM	104.9372698	101.3771299		104.9372698	104.9372698	104.9372698	104.9372698
RLC 02-22-NWT	RLCFXBND2022-NWT	4.8000	1910	5.23	2/23/2022										
RLC 02-22-T25	RLCFXBND2022-T25	4.8000	1910	5.23	2/23/2022										
RLC 02-22-T30	RLCFXBND2022-T30	4.8000	1910	5.23	2/23/2022										
SMB 22 R19	SMBFXBND2022	6.6000	1948	5.33	4/2/2022					107.4042075					
SMB 22 R19-NWT	SMBFXBND2022-NWT	6.6000	1948	5.33	4/2/2022										
SMB 22 R19-T25	SMBFXBND2022-T25	6.6000	1948	5.33	4/2/2022										
SMB 22 R19-T30	SMBFXBND2022-T30	6.6000	1948	5.33	4/2/2022										
ALI 22 R19	ALIFXBND2022	6.0000	1973	5.40	4/27/2022					106.0147740					
ALI 22 R19-NWT	ALIFXBND2022-NWT	6.0000	1973	5.40	4/27/2022										
ALI 22 R19-T25	ALIFXBND2022-T25	6.0000	1973	5.40	4/27/2022										
ALI 22 R19-T30	ALIFXBND2022-T30	6.0000	1973	5.40	4/27/2022										
ALI 22 4.5	ALI2FXBD2022	4.5000	1975	5.41	4/29/2022					98.5812782					
ALI 22 4.5-NWT	ALI2FXBD2022-NWT	4.5000	1975	5.41	4/29/2022										
ALI 22 4.5-T25	ALI2FXBD2022-T25	4.5000	1975	5.41	4/29/2022										
ALI 22 4.5-T30	ALI2FXBD2022-T30	4.5000	1975	5.41	4/29/2022										
CHIB 05-22	CHIBLTNC2022	3.2500	1994	5.46	5/18/2022										
SLTC 22 R20	SLTCFXBD2022	5.5796	1998	5.47	5/22/2022					98.6246353					
SLTC 22 R20-NWT	SLTCFXBD2022-NWT	5.5796	1998	5.47	5/22/2022										
SLTC 22 R20-T25	SLTCFXBD2022-T25	5.5796	1998	5.47	5/22/2022										
SLTC 22 R20-T30	SLTCFXBD2022-T30	5.5796	1998	5.47	5/22/2022										
HOUSE 22 R20	HOUSEFBD2022	6.1310	2053	5.62	7/16/2022					98.2700190					
HOUSE 22 R20-NWT	HOUSEFBD2022-NWT	6.1310	2053	5.62	7/16/2022										
HOUSE 22 R20-T25	HOUSEFBD2022-T25	6.1310	2053	5.62	7/16/2022										
HOUSE 22 R20-T30	HOUSEFBD2022-T30	6.1310	2053	5.62	7/16/2022										
SM 22 R19	SMICFXBD2022	6.9442	2053	5.62	7/16/2022					112.2846439					
SM 22 R19-NWT	SMICFXBD2022-NWT	6.9442	2053	5.62	7/16/2022										
SM 22 R19-T25	SMICFXBD2022-T25	6.9442	2053	5.62	7/16/2022										
SM 22 R19-T30	SMICFXBD2022-T30	6.9442	2053	5.62	7/16/2022										
AEV 22 R20	AEVFXBND2022	5.0056	2074	5.68	8/6/2022					100.0259860					
AEV 22 R20-NWT	AEVFXBND2022-NWT	5.0056	2074	5.68	8/6/2022										
AEV 22 R20-T25	AEVFXBND2022-T25	5.0056	2074	5.68	8/6/2022										
AEV 22 R20-T30	AEVFXBND2022-T30	5.0056	2074	5.68	8/6/2022										
FLI 22 R20	FLIFXBND2022	5.3567	2088	5.72	8/20/2022	5.000000	105.4595415	4:07:03 PM	105.4619440	102.0141709		105.4595415	105.4595415	105.4595415	105.4595415
FLI 22 R20-NWT	FLIFXBND2022-NWT	5.3567	2088	5.72	8/20/2022										
FLI 22 R20-T25	FLIFXBND2022-T25	5.3567	2088	5.72	8/20/2022										
FLI 22 R20-T30	FLIFXBND2022-T30	5.3567	2088	5.72	8/20/2022										
GTCAP 23 R20	GTCFXBND2023	5.0937	2279	6.24	2/27/2023					95.3119435					
GTCAP 23 R20-NWT	GTCFXBND2023-NWT	5.0937	2279	6.24	2/27/2023										
GTCAP 23 R20-T25	GTCFXBND2023-T25	5.0937	2279	6.24	2/27/2023										
GTCAP 23 R20-T30	GTCFXBND2023-T30	5.0937	2279	6.24	2/27/2023										
EDC 23 R19	EDCFXBND2023	4.7312	2344	6.42	5/3/2023					98.8049558					
EDC 23 R19-NWT	EDCFXBND2023-NWT	4.7312	2344	6.42	5/3/2023										
EDC 23 R19-T25	EDCFXBND2023-T25	4.7312	2344	6.42	5/3/2023										
EDC 23 R19-T30	EDCFXBND2023-T30	4.7312	2344	6.42	5/3/2023										
AC 23 R22	ACFXBOND2023	3.9200	2409	6.60	7/7/2023	12.000000	93.9590873	11:50:13 AM	93.9590873	93.9590873		93.9590873	93.9590873	93.9590873	93.9590873
AC 23 R22-NWT	ACFXBOND2023-NWT	3.9200	2409	6.60	7/7/2023										
AC 23 R22-T25	ACFXBOND2023-T25	3.9200	2409	6.60	7/7/2023										
AC 23 R22-T30	ACFXBOND2023-T30	3.9200	2409	6.60	7/7/2023										
SMCGP 23 R21	SMCGPFBD2023	4.7575	2413	6.61	7/11/2023					97.2620744					
SMCGP 23 R21-NWT	SMCGPFBD2023-NWT	4.7575	2413	6.61	7/11/2023										
SMCGP 23 R21-T25	SMCGPFBD2023-T25	4.7575	2413	6.61	7/11/2023										
SMCGP 23 R21-T30	SMCGPFBD2023-T30	4.7575	2413	6.61	7/11/2023										
GLO 23 R20	GLOFXBND2023	5.2792	2419	6.62	7/17/2023					104.7350003					
GLO 23 R20-NWT	GLOFXBND2023-NWT	5.2792	2419	6.62	7/17/2023										
GLO 23 R20-T25	GLOFXBND2023-T25	5.2792	2419	6.62	7/17/2023										
GLO 23 R20-T30	GLOFXBND2023-T30	5.2792	2419	6.62	7/17/2023										
MBT 09-23	MBTLTNCD2023	3.5000	2483	6.80	9/19/2023										
ALI 23 R22	ALIFXBND2023	3.8915	2501	6.85	10/7/2023					92.2624778					
ALI 23 R22-NWT	ALIFXBND2023-NWT	3.8915	2501	6.85	10/7/2023										
ALI 23 R22-T25	ALIFXBND2023-T25	3.8915	2501	6.85	10/7/2023										
ALI 23 R22-T30	ALIFXBND2023-T30	3.8915	2501	6.85	10/7/2023										
PCOR 23 R21	PCORFXBD2023	4.5219	2521	6.90	10/27/2023	2.400000	100.6318454	3:37:15 PM	100.5279144	100.1278850		100.4239834	100.6318454	100.4239834	100.6318454
PCOR 23 R21-NWT	PCORFXBD2023-NWT	4.5219	2521	6.90	10/27/2023										
PCOR 23 R21-T25	PCORFXBD2023-T25	4.5219	2521	6.90	10/27/2023										
PCOR 23 R21-T30	PCORFXBD2023-T30	4.5219	2521	6.90	10/27/2023										

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
FLI 23 R20	FLIFXBND2023	5.4333	2533	6.93	11/8/2023					99.6157710					
FLI 23 R20-NWT	FLIFXBND2023-NWT	5.4333	2533	6.93	11/8/2023										
FLI 23 R20-T25	FLIFXBND2023-T25	5.4333	2533	6.93	11/8/2023										
FLI 23 R20-T30	FLIFXBND2023-T30	5.4333	2533	6.93	11/8/2023										
AEV 23 R20	AEVFXBND2023	4.6188	2546	6.97	11/21/2023					96.3338164					
AEV 23 R20-NWT	AEVFXBND2023-NWT	4.6188	2546	6.97	11/21/2023										
AEV 23 R20-T25	AEVFXBND2023-T25	4.6188	2546	6.97	11/21/2023										
AEV 23 R20-T30	AEVFXBND2023-T30	4.6188	2546	6.97	11/21/2023										
FDC 24 R21	FDCFXBND2024	6.1458	2610	7.15	1/24/2024					107.0034540					
FDC 24 R21-NWT	FDCFXBND2024-NWT	6.1458	2610	7.15	1/24/2024										
FDC 24 R21-T25	FDCFXBND2024-T25	6.1458	2610	7.15	1/24/2024										
FDC 24 R21-T30	FDCFXBND2024-T30	6.1458	2610	7.15	1/24/2024										
ALI 24 R20	ALIFXBND2024	5.0000	2616	7.16	1/30/2024	5.000000	102.7187435	8:56:04 AM	102.7187435	102.1055395		102.7187435	102.7187435	102.7187435	102.7187435
ALI 24 R20-NWT	ALIFXBND2024-NWT	5.0000	2616	7.16	1/30/2024										
ALI 24 R20-T25	ALIFXBND2024-T25	5.0000	2616	7.16	1/30/2024										
ALI 24 R20-T30	ALIFXBND2024-T30	5.0000	2616	7.16	1/30/2024										
TEL 24 R21	TELFXBND2024	5.2813	2623	7.18	2/6/2024					101.3841545					
TEL 24 R21-NWT	TELFXBND2024-NWT	5.2813	2623	7.18	2/6/2024										
TEL 24 R21-T25	TELFXBND2024-T25	5.2813	2623	7.18	2/6/2024										
TEL 24 R21-T30	TELFXBND2024-T30	5.2813	2623	7.18	2/6/2024										
JGS 24 R20	JGSFXBND2024	5.3000	2644	7.24	2/27/2024					101.7952746					
JGS 24 R20-NWT	JGSFXBND2024-NWT	5.3000	2644	7.24	2/27/2024										
JGS 24 R20-T25	JGSFXBND2024-T25	5.3000	2644	7.24	2/27/2024										
JGS 24 R20-T30	JGSFXBND2024-T30	5.3000	2644	7.24	2/27/2024										
MNTC 24 R21	MNTCFXBD2024	5.5000	2677	7.33	3/31/2024					103.3622298					
MNTC 24 R21-NWT	MNTCFXBD2024-NWT	5.5000	2677	7.33	3/31/2024										
MNTC 24 R21-T25	MNTCFXBD2024-T25	5.5000	2677	7.33	3/31/2024										
MNTC 24 R21-T30	MNTCFXBD2024-T30	5.5000	2677	7.33	3/31/2024										
SMB 24 R21	SMBFXBND2024	6.0000	2679	7.33	4/2/2024					103.5862051					
SMB 24 R21-NWT	SMBFXBND2024-NWT	6.0000	2679	7.33	4/2/2024										
SMB 24 R21-T25	SMBFXBND2024-T25	6.0000	2679	7.33	4/2/2024										
SMB 24 R21-T30	SMBFXBND2024-T30	6.0000	2679	7.33	4/2/2024										
SM 24 R21	SMICFXBD2024	5.6125	2726	7.46	5/19/2024					101.5962182					
SM 24 R21-NWT	SMICFXBD2024-NWT	5.6125	2726	7.46	5/19/2024										
SM 24 R21-T25	SMICFXBD2024-T25	5.6125	2726	7.46	5/19/2024										
SM 24 R21-T30	SMICFXBD2024-T30	5.6125	2726	7.46	5/19/2024										
GTCAP 24 R21	GTCFXBND2024	5.6250	2806	7.68	8/7/2024					104.9774703					
GTCAP 24 R21-NWT	GTCFXBND2024-NWT	5.6250	2806	7.68	8/7/2024										
GTCAP 24 R21-T25	GTCFXBND2024-T25	5.6250	2806	7.68	8/7/2024										
GTCAP 24 R21-T30	GTCFXBND2024-T30	5.6250	2806	7.68	8/7/2024										
SMPH 24 R21	SMPHFXBD2024	5.7417	2831	7.75	9/1/2024					101.5167689					
SMPH 24 R21-NWT	SMPHFXBD2024-NWT	5.7417	2831	7.75	9/1/2024										
SMPH 24 R21-T25	SMPHFXBD2024-T25	5.7417	2831	7.75	9/1/2024										
SMPH 24 R21-T30	SMPHFXBD2024-T30	5.7417	2831	7.75	9/1/2024										
FLI 24 R21	FLIFXBND2024	5.6389	2925	8.01	12/4/2024					100.8945187					
FLI 24 R21-NWT	FLIFXBND2024-NWT	5.6389	2925	8.01	12/4/2024										
FLI 24 R21-T25	FLIFXBND2024-T25	5.6389	2925	8.01	12/4/2024										
FLI 24 R21-T30	FLIFXBND2024-T30	5.6389	2925	8.01	12/4/2024										
RLC 02-25	RLCFXBND2025	4.9344	3006	8.23	2/23/2025					94.3907919					
RLC 02-25-NWT	RLCFXBND2025-NWT	4.9344	3006	8.23	2/23/2025										
RLC 02-25-T25	RLCFXBND2025-T25	4.9344	3006	8.23	2/23/2025										
RLC 02-25-T30	RLCFXBND2025-T30	4.9344	3006	8.23	2/23/2025										
ALI 25 R21	ALIFXBND2025	5.6250	3067	8.40	4/25/2025	10.000000	107.0700893	8:55:06 AM	107.0700893	106.8904434		107.0700893	107.0700893	107.0700893	107.0700893
ALI 25 R21-NWT	ALIFXBND2025-NWT	5.6250	3067	8.40	4/25/2025										
ALI 25 R21-T25	ALIFXBND2025-T25	5.6250	3067	8.40	4/25/2025										
ALI 25 R21-T30	ALIFXBND2025-T30	5.6250	3067	8.40	4/25/2025										
SLTC 25 R22	SLTCFXBD2025	6.4872	3094	8.47	5/22/2025					98.7907315					
SLTC 25 R22-NWT	SLTCFXBD2025-NWT	6.4872	3094	8.47	5/22/2025										
SLTC 25 R22-T25	SLTCFXBD2025-T25	6.4872	3094	8.47	5/22/2025										
SLTC 25 R22-T30	SLTCFXBD2025-T30	6.4872	3094	8.47	5/22/2025										
HOUSE 25 R22	HOUSEFBD2025	6.8666	3149	8.62	7/16/2025					99.1379819					
HOUSE 25 R22-NWT	HOUSEFBD2025-NWT	6.8666	3149	8.62	7/16/2025										
HOUSE 25 R22-T25	HOUSEFBD2025-T25	6.8666	3149	8.62	7/16/2025										
HOUSE 25 R22-T30	HOUSEFBD2025-T30	6.8666	3149	8.62	7/16/2025										
FLI 25 R22	FLIFXBND2025	5.7139	3184	8.72	8/20/2025					101.4726265					
FLI 25 R22-NWT	FLIFXBND2025-NWT	5.7139	3184	8.72	8/20/2025										
FLI 25 R22-T25	FLIFXBND2025-T25	5.7139	3184	8.72	8/20/2025										
FLI 25 R22-T30	FLIFXBND2025-T30	5.7139	3184	8.72	8/20/2025										
ALI 25 R22	ALI2FXBD2025	4.7500	3250	8.90	10/25/2025					96.8213601	102.5504737				
ALI 25 R22-NWT	ALI2FXBD2025-NWT	4.7500	3250	8.90	10/25/2025										
ALI 25 R22-T25	ALI2FXBD2025-T25	4.7500	3250	8.90	10/25/2025										
ALI 25 R22-T30	ALI2FXBD2025-T30	4.7500	3250	8.90	10/25/2025										
SMPH 25 R23	SMPHFXBD2025	4.7990	3281	8.98	11/25/2025					98.9098535					
SMPH 25 R23-NWT	SMPHFXBD2025-NWT	4.7990	3281	8.98	11/25/2025										
SMPH 25 R23-T25	SMPHFXBD2025-T25	4.7990	3281	8.98	11/25/2025										

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
SMPH 25 R23-T30	SMPHFXBD2025-T30	4.7990	3281	8.98	11/25/2025										
MER 25 R20	MERFXBND2025	4.8750	3298	9.03	12/12/2025					97.3160404					
MER 25 R20-NWT	MERFXBND2025-NWT	4.8750	3298	9.03	12/12/2025										
MER 25 R20-T25	MERFXBND2025-T25	4.8750	3298	9.03	12/12/2025										
MER 25 R20-T30	MERFXBND2025-T30	4.8750	3298	9.03	12/12/2025										
ALI 26 R23	ALIFXBND2026	4.8500	3399	9.31	3/23/2026	5.750000	101.4910692	3:04:35 PM	101.6555226	98.5217287		101.6801906	101.6801906	101.4910692	101.4910692
ALI 26 R23-NWT	ALIFXBND2026-NWT	4.8500	3399	9.31	3/23/2026										
ALI 26 R23-T25	ALIFXBND2026-T25	4.8500	3399	9.31	3/23/2026										
ALI 26 R23-T30	ALIFXBND2026-T30	4.8500	3399	9.31	3/23/2026										
SMCGP 26 R23	SMCGPFBD2026	5.1792	3509	9.61	7/11/2026					98.5356595					
SMCGP 26 R23-NWT	SMCGPFBD2026-NWT	5.1792	3509	9.61	7/11/2026										
SMCGP 26 R23-T25	SMCGPFBD2026-T25	5.1792	3509	9.61	7/11/2026										
SMCGP 26 R23-T30	SMCGPFBD2026-T30	5.1792	3509	9.61	7/11/2026										
SMPH 26 R23	SMPHFXBD2026	4.2005	3524	9.65	7/26/2026					90.3159503					
SMPH 26 R23-NWT	SMPHFXBD2026-NWT	4.2005	3524	9.65	7/26/2026										
SMPH 26 R23-T25	SMPHFXBD2026-T25	4.2005	3524	9.65	7/26/2026										
SMPH 26 R23-T30	SMPHFXBD2026-T30	4.2005	3524	9.65	7/26/2026										
AP 26 R21	APCFXBND2026	6.1000	3570	9.77	9/10/2026					102.6023021					
AP 26 R21-NWT	APCFXBND2026-NWT	6.1000	3570	9.77	9/10/2026										
AP 26 R21-T25	APCFXBND2026-T25	6.1000	3570	9.77	9/10/2026										
AP 26 R21-T30	APCFXBND2026-T30	6.1000	3570	9.77	9/10/2026										
AC 27 R22	ACFXBOND2027	6.8750	3813	10.44	5/11/2027	5.000000	115.1810022	8:55:17 AM	115.1810022	114.7404267		115.1810022	115.1810022	115.1810022	115.1810022
AC 27 R22-NWT	ACFXBOND2027-NWT	6.8750	3813	10.44	5/11/2027										
AC 27 R22-T25	ACFXBOND2027-T25	6.8750	3813	10.44	5/11/2027										
AC 27 R22-T30	ACFXBOND2027-T30	6.8750	3813	10.44	5/11/2027										
AEV 27 R22	AEVFXBND2027	6.0169	3900	10.68	8/6/2027					107.9422208					
AEV 27 R22-NWT	AEVFXBND2027-NWT	6.0169	3900	10.68	8/6/2027										
AEV 27 R22-T25	AEVFXBND2027-T25	6.0169	3900	10.68	8/6/2027										
AEV 27 R22-T30	AEVFXBND2027-T30	6.0169	3900	10.68	8/6/2027										
ALI 33 R25	ALIFXBND2033	6.0000	6157	16.86	10/10/2033	0.100000	103.7646850	3:48:15 PM	103.7646850	103.7646850		103.7646850	103.7646850	103.7646850	103.7646850
ALI 33 R25-NWT	ALIFXBND2033-NWT	6.0000	6157	16.86	10/10/2033										
ALI 33 R25-T25	ALIFXBND2033-T25	6.0000	6157	16.86	10/10/2033										
ALI 33 R25-T30	ALIFXBND2033-T30	6.0000	6157	16.86	10/10/2033										