CS Board Summary
December 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
PNX 01.04.17	PNXJSTCP2017		1		1/4/2017					99.9847246					
PNX 01.04.17-NWT	PNXJSTCP2017-NWT		1		1/4/2017										
SLAC 01.06.17	SLACP01C2017		3	0.01	1/6/2017					99.9541877					
SLAC 01.06.17-NWT	SLACP01C2017-NWT		3	0.01	1/6/2017										
SLAC 01.25.17	SLACP01D2017		22	0.06	1/25/2017					99.6650148					
SLAC 01.25.17-NWT	SLACP01D2017-NWT		22	0.06	1/25/2017										
FMIC 2-17	FMICBOND2017	5.6750	53	0.15	2/25/2017	0.050000	100.3351596	9:54:15 AM	100.3110234	100.2262534	100.4548056	100.3351596	100.3351596	100.3351596	100.3351596
FMIC 2-17-NWT	FMICBOND2017-NWT	5.6750	53	0.15	2/25/2017										
FMIC 2-17-T25	FMICBOND2017-T25	5.6750	53	0.15	2/25/2017										
FMIC 2-17-T30	FMICBOND2017-T30	5.6750	53	0.15	2/25/2017										
SLAC 03.14.17	SLACP02D2017		70	0.19	3/14/2017					98.9418717					
SLAC 03.14.17-NWT	SLACP02D2017-NWT		70	0.19	3/14/2017										
SMB 03 APR 17	SMBFXBND2017	6.0500	89	0.24	4/2/2017					99.9898273					
SMB 03 APR 17-NWT	SMBFXBND2017-NWT	6.0500	89	0.24	4/2/2017										
SMB 03 APR 17-T25	SMBFXBND2017-T25	6.0500	89	0.24	4/2/2017										
SMB 03 APR 17-T30	SMBFXBND2017-T30	6.0500	89	0.24	4/2/2017										
PSALM 07-01	PSAL0717D019	7.7500	109	0.30	4/22/2017	1.000000	101.6510199	9:31:37 AM	101.6510199	101.5929408	101.6540783	101.6510199	101.6510199	101.6510199	101.6510199
PSALM 07-01-NWT	PSAL0717D019-NWT	7.7500	109	0.30	4/22/2017										
PSALM 07-01-T25	PSAL0717D019-T25	7.7500	109	0.30	4/22/2017										
PSALM 07-01-T30	PSAL0717D019-T30	7.7500	109	0.30	4/22/2017										
AC 17 P15	ACFXBOND2017	7.2000	117	0.32	4/30/2017	0.100000	101.2460487	9:53:23 AM	101.2051511	101.0668898	101.3519103	101.2460487	101.2460487	101.2460487	101.2460487
AC 17 P15-NWT	ACFXBOND2017-NWT	7.2000	117	0.32	4/30/2017										
AC 17 P15-T25	ACFXBOND2017-T25	7.2000	117	0.32	4/30/2017										
AC 17 P15-T30	ACFXBOND2017-T30	7.2000	117	0.32	4/30/2017										
SLAC 06.12.17	SLACP01E2017		160	0.44	6/12/2017					97.6138829					
SLAC 06.12.17-NWT	SLACP01E2017-NWT		160	0.44	6/12/2017										
RCB 06-17	RCB2NCDC2017	5.2500	177	0.48	6/29/2017										
RCB 06-17-NWT	RCB2NCDC2017-NWT	5.2500	177	0.48	6/29/2017										
RCB Z06-17	RCB2NCDZ2017		177	0.48	6/29/2017										
RCB Z06-17-NWT	RCB2NCDZ2017-NWT		177	0.48	6/29/2017										
BBSPT 8-17	BAHAYBND2017	4.8000	226	0.62	8/17/2017					100.3343940	100.6413975				
BBSPT 8-17-NWT	BAHAYBND2017-NWT	4.8000	226	0.62	8/17/2017										
BBSPT 8-17-T25	BAHAYBND2017-T25	4.8000	226	0.62	8/17/2017										
BBSPT 8-17-T30	BAHAYBND2017-T30	4.8000	226	0.62	8/17/2017										
UCPB 08-17	UCP3LTNC2017	5.8750	230	0.63	8/21/2017					99.4588847					
UCPB 08-17-NWT	UCP3LTNC2017-NWT	5.8750	230	0.63	8/21/2017										
GLO 17 R15	GLOFXBND2017	5.7500	241	0.66	9/1/2017					100.9547077	101.6602468				
GLO 17 R15-NWT	GLOFXBND2017-NWT	5.7500	241	0.66	9/1/2017										
GLO 17 R15-T25	GLOFXBND2017-T25	5.7500	241	0.66	9/1/2017										
GLO 17 R15-T30	GLOFXBND2017-T30	5.7500	241	0.66	9/1/2017										
CPG 09-17	CPGIFXBD2017	6.0000	242	0.66	9/2/2017					99.9974805					
CPG 09-17-NWT	CPGIFXBD2017-NWT	6.0000	242	0.66	9/2/2017										
CPG 09-17-T25	CPGIFXBD2017-T25	6.0000	242	0.66	9/2/2017										
CPG 09-17-T30	CPGIFXBD2017-T30	6.0000	242	0.66	9/2/2017										
RCB 11-17	RCB3NCDC2017	5.2500	308	0.84	11/7/2017										
RCB 11-17-NWT	RCB3NCDC2017-NWT	5.2500	308	0.84	11/7/2017										
FMIC 17 R16	FMIC2BND2017	5.5000	311	0.85	11/10/2017					99.5848656	101.9259478				
FMIC 17 R16-NWT	FMIC2BND2017-NWT	5.5000	311	0.85	11/10/2017										
FMIC 17 R16-T25	FMIC2BND2017-T25	5.5000	311	0.85	11/10/2017										
FMIC 17 R16-T30	FMIC2BND2017-T30	5.5000	311	0.85	11/10/2017										
SLAC 12.09.17	SLACP01F2017		340	0.93	12/9/2017					94.7430752					
SLAC 12.09.17-NWT	SLACP01F2017-NWT		340	0.93	12/9/2017										
SLI 18 R17	SLIFXBND2018	6.7284	718	1.97	12/22/2018					99.9589705					
SLI 18 R17-NWT	SLIFXBND2018-NWT	6.7284	718	1.97	12/22/2018										
SLI 18 R17-T25	SLIFXBND2018-T25	6.7284	718	1.97	12/22/2018										
SLI 18 R17-T30	SLIFXBND2018-T30	6.7284	718	1.97	12/22/2018										
SMB 19 R17	SMB2FXBD2019	5.9300	819	2.24	4/2/2019					103.1238353	105.4231672				
SMB 19 R17-NWT	SMB2FXBD2019-NWT	5.9300	819	2.24	4/2/2019										
SMB 19 R17-T25	SMB2FXBD2019-T25	5.9300	819	2.24	4/2/2019										
SMB 19 R17-T30	SMB2FXBD2019-T30	5.9300	819	2.24	4/2/2019										
SMB 04-19	SMBFXBND2019	10.5000	820	2.25	4/3/2019					108.7730751	115.2437625				
SMB 04-19-NWT	SMBFXBND2019-NWT	10.5000	820	2.25	4/3/2019										
SMB 04-19-T25	SMBFXBND2019-T25	10.5000	820	2.25	4/3/2019										
SMB 04-19-T30	SMBFXBND2019-T30	10.5000	820	2.25	4/3/2019										
ALI 19 R17	ALIFXBND2019	5.6250	844	2.31	4/27/2019					101.4524574	104.6836821				
ALI 19 R17-NWT	ALIFXBND2019-NWT	5.6250	844	2.31	4/27/2019										
ALI 19 R17-T25	ALIFXBND2019-T25	5.6250	844	2.31	4/27/2019										
ALI 19 R17-T30	ALIFXBND2019-T30	5.6250	844	2.31	4/27/2019										
GLO 19 R17	GLOFXBND2019	6.0000	879	2.41	6/1/2019					102.8298400					
GLO 19 R17-NWT	GLOFXBND2019-NWT	6.0000	879	2.41	6/1/2019										

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GLO 19 R17-T25	GLOFXBND2019-T25	6.0000	879	2.41	6/1/2019										
GLO 19 R17-T30	GLOFXBND2019-T30	6.0000	879	2.41	6/1/2019										
FLI 19 R17	FLIFXBND2019	6.2731	886	2.43	6/8/2019					102.8947630	106.4331407				
FLI 19 R17-NWT	FLIFXBND2019-NWT	6.2731	886	2.43	6/8/2019										
FLI 19 R17-T25	FLIFXBND2019-T25	6.2731	886	2.43	6/8/2019										
FLI 19 R17-T30	FLIFXBND2019-T30	6.2731	886	2.43	6/8/2019										
SM 19 R17	SMICFXBD2019	6.0000	924	2.53	7/16/2019					102.5911863	106.0150803				
SM 19 R17-NWT	SMICFXBD2019-NWT	6.0000	924	2.53	7/16/2019										
SM 19 R17-T25	SMICFXBD2019-T25	6.0000	924	2.53	7/16/2019										
SM 19 R17-T30	SMICFXBD2019-T30	6.0000	924	2.53	7/16/2019										
FMIC 19 R17	FMICBOND2019	5.7500	949	2.60	8/10/2019					98.8048063					
FMIC 19 R17-NWT	FMICBOND2019-NWT	5.7500	949	2.60	8/10/2019										
FMIC 19 R17-T25	FMICBOND2019-T25	5.7500	949	2.60	8/10/2019										
FMIC 19 R17-T30	FMICBOND2019-T30	5.7500	949	2.60	8/10/2019										
JGS 08-19	JGSFXBND2019	5.2317	966	2.64	8/27/2019					100.8701485	104.3416590				
JGS 08-19-NWT	JGSFXBND2019-NWT	5.2317	966	2.64	8/27/2019										
JGS 08-19-T25	JGSFXBND2019-T25	5.2317	966	2.64	8/27/2019										
JGS 08-19-T30	JGSFXBND2019-T30	5.2317	966	2.64	8/27/2019										
ALI HS 10-19	ALIHSBND2019	3.0000	1019	2.79	10/19/2019										
GTCAP 11-19	GTCFXBND2019	4.7106	1038	2.84	11/7/2019					99.2353837					
GTCAP 11-19-NWT	GTCFXBND2019-NWT	4.7106	1038	2.84	11/7/2019										
GTCAP 11-19-T25	GTCFXBND2019-T25	4.7106	1038	2.84	11/7/2019										
GTCAP 11-19-T30	GTCFXBND2019-T30	4.7106	1038	2.84	11/7/2019										
VLL 19 R17	VLLFXBND2019	5.6542	1040	2.85	11/9/2019	1.000000	99.7473966	10:31:33 AM	99.7473966	99.4219801		99.7473966	99.7473966	99.7473966	99.7473966
VLL 19 R17-NWT	VLLFXBND2019-NWT	5.6542	1040	2.85	11/9/2019										
VLL 19 R17-T25	VLLFXBND2019-T25	5.6542	1040	2.85	11/9/2019										
VLL 19 R17-T30	VLLFXBND2019-T30	5.6542	1040	2.85	11/9/2019										
GTCAP 20 R17	GTCFXBND2020	4.8371	1150	3.15	2/27/2020					99.2375839	103.6671669				
GTCAP 20 R17-NWT	GTCFXBND2020-NWT	4.8371	1150	3.15	2/27/2020										
GTCAP 20 R17-T25	GTCFXBND2020-T25	4.8371	1150	3.15	2/27/2020										
GTCAP 20 R17-T30	GTCFXBND2020-T30	4.8371	1150	3.15	2/27/2020										
SMPH 03-20	SMPHFXBD2020	5.1000	1153	3.16	3/1/2020					103.7022728					
SMPH 03-20-NWT	SMPHFXBD2020-NWT	5.1000	1153	3.16	3/1/2020										
SMPH 03-20-T25	SMPHFXBD2020-T25	5.1000	1153	3.16	3/1/2020										
SMPH 03-20-T30	SMPHFXBD2020-T30	5.1000	1153	3.16	3/1/2020										
CPG 20 R18	CPGIFXBD2020	6.6878	1154	3.16	3/2/2020					99.8209720					
CPG 20 R18-NWT	CPGIFXBD2020-NWT	6.6878	1154	3.16	3/2/2020										
CPG 20 R18-T25	CPGIFXBD2020-T25	6.6878	1154	3.16	3/2/2020										
CPG 20 R18-T30	CPGIFXBD2020-T30	6.6878	1154	3.16	3/2/2020										
MBT 04-20	MBTLTNCD2020	4.0000	1207	3.30	4/24/2020										
EDC 20 R18	EDCFXBND2020	4.1583	1216	3.33	5/3/2020					95.9577633	101.7348714				
EDC 20 R18-NWT	EDCFXBND2020-NWT	4.1583	1216	3.33	5/3/2020										
EDC 20 R18-T25	EDCFXBND2020-T25	4.1583	1216	3.33	5/3/2020										
EDC 20 R18-T30	EDCFXBND2020-T30	4.1583	1216	3.33	5/3/2020										
PNB 06-20	PNBLTNCD2020	4.1250	1256	3.44	6/12/2020										
RCB 06-20	RCBLTNCD2020	4.1250	1263	3.46	6/19/2020										
GLO 20 R18	GLOFXBND2020	4.8875	1291	3.53	7/17/2020					100.4445250	104.2593564				
GLO 20 R18-NWT	GLOFXBND2020-NWT	4.8875	1291	3.53	7/17/2020										
GLO 20 R18-T25	GLOFXBND2020-T25	4.8875	1291	3.53	7/17/2020										
GLO 20 R18-T30	GLOFXBND2020-T30	4.8875	1291	3.53	7/17/2020										
SLTC 20 R18	SLTCFXBD2020	4.9925	1327	3.63	8/22/2020					97.1273240					
SLTC 20 R18-NWT	SLTCFXBD2020-NWT	4.9925	1327	3.63	8/22/2020										
SLTC 20 R18-T25	SLTCFXBD2020-T25	4.9925	1327	3.63	8/22/2020										
SLTC 20 R18-T30	SLTCFXBD2020-T30	4.9925	1327	3.63	8/22/2020										
BDO 10-20	BDO2LTNC2020	3.7500	1372	3.76	10/6/2020					95.7410510					
ALI 20 R19	ALIFXBND2020	4.6250	1376	3.77	10/10/2020					98.5505324	103.5778525				
ALI 20 R19-NWT	ALIFXBND2020-NWT	4.6250	1376	3.77	10/10/2020										
ALI 20 R19-T25	ALIFXBND2020-T25	4.6250	1376	3.77	10/10/2020										
ALI 20 R19-T30	ALIFXBND2020-T30	4.6250	1376	3.77	10/10/2020										
HOUSE 10-20	HOUSEFBD2020	6.2080	1382	3.78	10/16/2020					103.0950794	104.1421213				
HOUSE 10-20-NWT	HOUSEFBD2020-NWT	6.2080	1382	3.78	10/16/2020										
HOUSE 10-20-T25	HOUSEFBD2020-T25	6.2080	1382	3.78	10/16/2020										
HOUSE 10-20-T30	HOUSEFBD2020-T30	6.2080	1382	3.78	10/16/2020										
AEV 11-20	AEV2FXBD2020	4.4722	1403	3.84	11/6/2020					98.1639776	102.7523162				
AEV 11-20-NWT	AEV2FXBD2020-NWT	4.4722	1403	3.84	11/6/2020										
AEV 11-20-T25	AEV2FXBD2020-T25	4.4722	1403	3.84	11/6/2020										
AEV 11-20-T30	AEV2FXBD2020-T30	4.4722	1403	3.84	11/6/2020										
FLI 20 R19	FLIFXBND2020	4.8562	1405	3.85	11/8/2020					99.4977634	104.1270007				
FLI 20 R19-NWT	FLIFXBND2020-NWT	4.8562	1405	3.85	11/8/2020										
FLI 20 R19-T25	FLIFXBND2020-T25	4.8562	1405	3.85	11/8/2020										
FLI 20 R19-T30	FLIFXBND2020-T30	4.8562	1405	3.85	11/8/2020										
AEV 20 R19	AEVFXBND2020	4.4125	1418	3.88	11/21/2020					97.0732892	102.5650023				
AEV 20 R19-NWT	AEVFXBND2020-NWT	4.4125	1418	3.88	11/21/2020										

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AEV 20 R19-T25	AEVFXBND2020-T25	4.4125	1418	3.88	11/21/2020										
AEV 20 R19-T30	AEVFXBND2020-T30	4.4125	1418	3.88	11/21/2020										
MER 20 P19	MERFXBND2020	4.3750	1439	3.94	12/12/2020					98.0392411					
MER 20 P19-NWT	MERFXBND2020-NWT	4.3750	1439	3.94	12/12/2020										
MER 20 P19-T25	MERFXBND2020-T25	4.3750	1439	3.94	12/12/2020										
MER 20 P19-T30	MERFXBND2020-T30	4.3750	1439	3.94	12/12/2020										
TEL 21 R19	TELFXBND2021	5.2250	1495	4.09	2/6/2021	8.000000	104.4029939	3:55:13 PM	104.4084600	103.6424715		104.4029939	104.4029939	104.4029939	104.4029939
TEL 21 R19-NWT	TELFXBND2021-NWT	5.2250	1495	4.09	2/6/2021										
TEL 21 R19-T25	TELFXBND2021-T25	5.2250	1495	4.09	2/6/2021										
TEL 21 R19-T30	TELFXBND2021-T30	5.2250	1495	4.09	2/6/2021										
ABS 21 R19	ABSFXBND2021	5.3350	1499	4.10	2/10/2021					98.4905567	105.0266786				
ABS 21 R19-NWT	ABSFXBND2021-NWT	5.3350	1499	4.10	2/10/2021										
ABS 21 R19-T25	ABSFXBND2021-T25	5.3350	1499	4.10	2/10/2021										
ABS 21 R19-T30	ABSFXBND2021-T30	5.3350	1499	4.10	2/10/2021										
ROCK 21 R19	ROCKFXBD2021	5.0932	1504	4.12	2/15/2021	5.525500	103.5463812	3:55:35 PM	103.5507671	102.6904957	104.1287957	103.5463812	103.5463812	103.5463812	103.5463812
ROCK 21 R19-NWT	ROCKFXBD2021-NWT	5.0932	1504	4.12	2/15/2021										
ROCK 21 R19-T25	ROCKFXBD2021-T25	5.0932	1504	4.12	2/15/2021										
ROCK 21 R19-T30	ROCKFXBD2021-T30	5.0932	1504	4.12	2/15/2021										
SMPH 02-21	SMPH2FBD2021	4.5095	1514	4.15	2/25/2021					100.2979838	101.9355932				
SMPH 02-21-NWT	SMPH2FBD2021-NWT	4.5095	1514	4.15	2/25/2021										
SMPH 02-21-T25	SMPH2FBD2021-T25	4.5095	1514	4.15	2/25/2021										
SMPH 02-21-T30	SMPH2FBD2021-T30	4.5095	1514	4.15	2/25/2021										
JGS 21 R19	JGSFXBND2021	5.2442	1516	4.15	2/27/2021	5.000000	104.5089754	3:55:45 PM	104.5144175	103.7404874	104.7089702	104.5089754	104.5089754	104.5089754	104.5089754
JGS 21 R19-NWT	JGSFXBND2021-NWT	5.2442	1516	4.15	2/27/2021										
JGS 21 R19-T25	JGSFXBND2021-T25	5.2442	1516	4.15	2/27/2021										
JGS 21 R19-T30	JGSFXBND2021-T30	5.2442	1516	4.15	2/27/2021										
SLI 21 R18	SLIFXBND2021	6.7150	1539	4.21	3/22/2021					99.4167552					
SLI 21 R18-NWT	SLIFXBND2021-NWT	6.7150	1539	4.21	3/22/2021										
SLI 21 R18-T25	SLIFXBND2021-T25	6.7150	1539	4.21	3/22/2021										
SLI 21 R18-T30	SLIFXBND2021-T30	6.7150	1539	4.21	3/22/2021										
MNTC 21 R19	MNTCFXBD2021	5.0700	1548	4.24	3/31/2021					100.2658009					
MNTC 21 R19-NWT	MNTCFXBD2021-NWT	5.0700	1548	4.24	3/31/2021										
MNTC 21 R19-T25	MNTCFXBD2021-T25	5.0700	1548	4.24	3/31/2021										
MNTC 21 R19-T30	MNTCFXBD2021-T30	5.0700	1548	4.24	3/31/2021										
SMB 21 R19	SMBFXBND2021	5.5000	1550	4.24	4/2/2021					105.3996445	105.7991546				
SMB 21 R19-NWT	SMBFXBND2021-NWT	5.5000	1550	4.24	4/2/2021										
SMB 21 R19-T25	SMBFXBND2021-T25	5.5000	1550	4.24	4/2/2021										
SMB 21 R19-T30	SMBFXBND2021-T30	5.5000	1550	4.24	4/2/2021										
LBP 04-21	LBPLTNCD2021	3.7500	1557	4.26	4/9/2021										
VLL 21 R19	VLLFXBND2021	5.9437	1587	4.34	5/9/2021					96.9794794					
VLL 21 R19-NWT	VLLFXBND2021-NWT	5.9437	1587	4.34	5/9/2021										
VLL 21 R19-T25	VLLFXBND2021-T25	5.9437	1587	4.34	5/9/2021										
VLL 21 R19-T30	VLLFXBND2021-T30	5.9437	1587	4.34	5/9/2021										
AC 05-21	ACFXBOND2021	6.8000	1590	4.35	5/12/2021					105.0046696	111.1458056				
AC 05-21-NWT	ACFXBOND2021-NWT	6.8000	1590	4.35	5/12/2021										
AC 05-21-T25	ACFXBOND2021-T25	6.8000	1590	4.35	5/12/2021										
AC 05-21-T30	ACFXBOND2021-T30	6.8000	1590	4.35	5/12/2021										
SM 21 R19	SMICFXBD2021	5.2958	1597	4.37	5/19/2021					105.6495538					
SM 21 R19-NWT	SMICFXBD2021-NWT	5.2958	1597	4.37	5/19/2021										
SM 21 R19-T25	SMICFXBD2021-T25	5.2958	1597	4.37	5/19/2021										
SM 21 R19-T30	SMICFXBD2021-T30	5.2958	1597	4.37	5/19/2021										
CHI 21 R19	CHIFXBND2021	5.3200	1615	4.42	6/6/2021	5.800000	102.4442533	3:49:38 PM	102.4472618	99.2968771		102.4442533	102.4442533	102.4442533	102.4442533
CHI 21 R19-NWT	CHIFXBND2021-NWT	5.3200	1615	4.42	6/6/2021										
CHI 21 R19-T25	CHIFXBND2021-T25	5.3200	1615	4.42	6/6/2021										
CHI 21 R19-T30	CHIFXBND2021-T30	5.3200	1615	4.42	6/6/2021										
SMCGP 21 R19	SMCGPFBD2021	4.3458	1650	4.52	7/11/2021					97.5647641	101.4235816				
SMCGP 21 R19-NWT	SMCGPFBD2021-NWT	4.3458	1650	4.52	7/11/2021										
SMCGP 21 R19-T25	SMCGPFBD2021-T25	4.3458	1650	4.52	7/11/2021										
SMCGP 21 R19-T30	SMCGPFBD2021-T30	4.3458	1650	4.52	7/11/2021										
GTCAP 21 R19	GTCFXBND2021	5.1965	1677	4.59	8/7/2021					98.7731170					
GTCAP 21 R19-NWT	GTCFXBND2021-NWT	5.1965	1677	4.59	8/7/2021										
GTCAP 21 R19-T25	GTCFXBND2021-T25	5.1965	1677	4.59	8/7/2021										
GTCAP 21 R19-T30	GTCFXBND2021-T30	5.1965	1677	4.59	8/7/2021										
SMPH 21 R19	SMPHFXBD2021	5.2006	1702	4.66	9/1/2021					98.7743204					
SMPH 21 R19-NWT	SMPHFXBD2021-NWT	5.2006	1702	4.66	9/1/2021										
SMPH 21 R19-T25	SMPHFXBD2021-T25	5.2006	1702	4.66	9/1/2021										
SMPH 21 R19-T30	SMPHFXBD2021-T30	5.2006	1702	4.66	9/1/2021										
CPG 21 R20	CPGIFXBD2021	6.9758	1703	4.66	9/2/2021					99.9009988					
CPG 21 R20-NWT	CPGIFXBD2021-NWT	6.9758	1703	4.66	9/2/2021										
CPG 21 R20-T25	CPGIFXBD2021-T25	6.9758	1703	4.66	9/2/2021										
CPG 21 R20-T30	CPGIFXBD2021-T30	6.9758	1703	4.66	9/2/2021										
AP 21 R19	APCFXBND2021	5.2050	1711	4.68	9/10/2021					103.3906991					
AP 21 R19-NWT	APCFXBND2021-NWT	5.2050	1711	4.68	9/10/2021										
AP 21 R19-T25	APCFXBND2021-T25	5.2050	1711	4.68	9/10/2021										
AP 21 R19-T30	APCFXBND2021-T30	5.2050	1711	4.68	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	1758	4.81	10/27/2021	3.000000	99.9041539	3:56:02 PM	99.9040001	99.0368997	100.0129818	99.9041539	99.9041539	99.9041539	99.9041539
PCOR 21 R19-NWT	PCORFXBD2021-NWT	4.0032	1758	4.81	10/27/2021										
PCOR 21 R19-T25	PCORFXBD2021-T25	4.0032	1758	4.81	10/27/2021										
PCOR 21 R19-T30	PCORFXBD2021-T30	4.0032	1758	4.81	10/27/2021										
MBT 11-21	MBTLTNCD2021	4.2500	1783	4.88	11/21/2021										
FLI 21 R20	FLIFXBND2021	5.4000	1796	4.92	12/4/2021					98.5074359	105.7634601				
FLI 21 R20-NWT	FLIFXBND2021-NWT	5.4000	1796	4.92	12/4/2021										
FLI 21 R20-T25	FLIFXBND2021-T25	5.4000	1796	4.92	12/4/2021										
FLI 21 R20-T30	FLIFXBND2021-T30	5.4000	1796	4.92	12/4/2021										
RLC 02-22	RLCFXBND2022	4.8000	1877	5.14	2/23/2022					96.8965830	103.2091460				
RLC 02-22-NWT	RLCFXBND2022-NWT	4.8000	1877	5.14	2/23/2022										
RLC 02-22-T25	RLCFXBND2022-T25	4.8000	1877	5.14	2/23/2022										
RLC 02-22-T30	RLCFXBND2022-T30	4.8000	1877	5.14	2/23/2022										
SMB 22 R19	SMBFXBND2022	6.6000	1915	5.24	4/2/2022					109.7090888	111.6874873				
SMB 22 R19-NWT	SMBFXBND2022-NWT	6.6000	1915	5.24	4/2/2022										
SMB 22 R19-T25	SMBFXBND2022-T25	6.6000	1915	5.24	4/2/2022										
SMB 22 R19-T30	SMBFXBND2022-T30	6.6000	1915	5.24	4/2/2022										
ALI 22 R19	ALIFXBND2022	6.0000	1940	5.31	4/27/2022					104.0186261	108.9871983				
ALI 22 R19-NWT	ALIFXBND2022-NWT	6.0000	1940	5.31	4/27/2022										
ALI 22 R19-T25	ALIFXBND2022-T25	6.0000	1940	5.31	4/27/2022										
ALI 22 R19-T30	ALIFXBND2022-T30	6.0000	1940	5.31	4/27/2022										
ALI 22 4.5	ALI2FXBD2022	4.5000	1942	5.32	4/29/2022					101.4122091	101.8900753				
ALI 22 4.5-NWT	ALI2FXBD2022-NWT	4.5000	1942	5.32	4/29/2022										
ALI 22 4.5-T25	ALI2FXBD2022-T25	4.5000	1942	5.32	4/29/2022										
ALI 22 4.5-T30	ALI2FXBD2022-T30	4.5000	1942	5.32	4/29/2022										
CHIB 05-22	CHIBLTNC2022	3.2500	1961	5.37	5/18/2022										
SLTC 22 R20	SLTCFXBD2022	5.5796	1965	5.38	5/22/2022					97.5112034	107.1163972				
SLTC 22 R20-NWT	SLTCFXBD2022-NWT	5.5796	1965	5.38	5/22/2022										
SLTC 22 R20-T25	SLTCFXBD2022-T25	5.5796	1965	5.38	5/22/2022										
SLTC 22 R20-T30	SLTCFXBD2022-T30	5.5796	1965	5.38	5/22/2022										
PNB 06-22	PNBLTNCD2022	3.2500	1980	5.42	6/6/2022										
HOUSE 22 R20	HOUSEFBD2022	6.1310	2020	5.53	7/16/2022					98.2942817					
HOUSE 22 R20-NWT	HOUSEFBD2022-NWT	6.1310	2020	5.53	7/16/2022										
HOUSE 22 R20-T25	HOUSEFBD2022-T25	6.1310	2020	5.53	7/16/2022										
HOUSE 22 R20-T30	HOUSEFBD2022-T30	6.1310	2020	5.53	7/16/2022										
SM 22 R19	SMICFXBD2022	6.9442	2020	5.53	7/16/2022					111.8578621	113.9572759				
SM 22 R19-NWT	SMICFXBD2022-NWT	6.9442	2020	5.53	7/16/2022										
SM 22 R19-T25	SMICFXBD2022-T25	6.9442	2020	5.53	7/16/2022										
SM 22 R19-T30	SMICFXBD2022-T30	6.9442	2020	5.53	7/16/2022										
AEV 22 R20	AEVFXBND2022	5.0056	2041	5.59	8/6/2022					102.8605236					
AEV 22 R20-NWT	AEVFXBND2022-NWT	5.0056	2041	5.59	8/6/2022										
AEV 22 R20-T25	AEVFXBND2022-T25	5.0056	2041	5.59	8/6/2022										
AEV 22 R20-T30	AEVFXBND2022-T30	5.0056	2041	5.59	8/6/2022										
FLI 22 R20	FLIFXBND2022	5.3567	2055	5.63	8/20/2022	5.000000	105.1250813	3:56:38 PM	105.1295601	104.1116929		105.1250813	105.1250813	105.1250813	105.1250813
FLI 22 R20-NWT	FLIFXBND2022-NWT	5.3567	2055	5.63	8/20/2022										
FLI 22 R20-T25	FLIFXBND2022-T25	5.3567	2055	5.63	8/20/2022										
FLI 22 R20-T30	FLIFXBND2022-T30	5.3567	2055	5.63	8/20/2022										
GTCAP 23 R20	GTCFXBND2023	5.0937	2246	6.15	2/27/2023					95.3653640					
GTCAP 23 R20-NWT	GTCFXBND2023-NWT	5.0937	2246	6.15	2/27/2023										
GTCAP 23 R20-T25	GTCFXBND2023-T25	5.0937	2246	6.15	2/27/2023										
GTCAP 23 R20-T30	GTCFXBND2023-T30	5.0937	2246	6.15	2/27/2023										
EDC 23 R19	EDCFXBND2023	4.7312	2311	6.33	5/3/2023					103.2025395					
EDC 23 R19-NWT	EDCFXBND2023-NWT	4.7312	2311	6.33	5/3/2023										
EDC 23 R19-T25	EDCFXBND2023-T25	4.7312	2311	6.33	5/3/2023										
EDC 23 R19-T30	EDCFXBND2023-T30	4.7312	2311	6.33	5/3/2023										
AC 23 R22	ACFXBOND2023	3.9200	2376	6.51	7/7/2023					97.8517227					
AC 23 R22-NWT	ACFXBOND2023-NWT	3.9200	2376	6.51	7/7/2023										
AC 23 R22-T25	ACFXBOND2023-T25	3.9200	2376	6.51	7/7/2023										
AC 23 R22-T30	ACFXBOND2023-T30	3.9200	2376	6.51	7/7/2023										
SMCGP 23 R21	SMCGPFBD2023	4.7575	2380	6.52	7/11/2023					97.2942399					
SMCGP 23 R21-NWT	SMCGPFBD2023-NWT	4.7575	2380	6.52	7/11/2023										
SMCGP 23 R21-T25	SMCGPFBD2023-T25	4.7575	2380	6.52	7/11/2023										
SMCGP 23 R21-T30	SMCGPFBD2023-T30	4.7575	2380	6.52	7/11/2023										
GLO 23 R20	GLOFXBND2023	5.2792	2386	6.53	7/17/2023	9.000000	105.5507558	3:56:44 PM	105.5547355	104.1032696		105.5507558	105.5507558	105.5507558	105.5507558
GLO 23 R20-NWT	GLOFXBND2023-NWT	5.2792	2386	6.53	7/17/2023										
GLO 23 R20-T25	GLOFXBND2023-T25	5.2792	2386	6.53	7/17/2023										
GLO 23 R20-T30	GLOFXBND2023-T30	5.2792	2386	6.53	7/17/2023										
MBT 09-23	MBTLTNCD2023	3.5000	2450	6.71	9/19/2023										
ALI 23 R22	ALIFXBND2023	3.8915	2468	6.76	10/7/2023					92.3452463					
ALI 23 R22-NWT	ALIFXBND2023-NWT	3.8915	2468	6.76	10/7/2023										
ALI 23 R22-T25	ALIFXBND2023-T25	3.8915	2468	6.76	10/7/2023										
ALI 23 R22-T30	ALIFXBND2023-T30	3.8915	2468	6.76	10/7/2023										
PCOR 23 R21	PCORFXBD2023	4.5219	2488	6.81	10/27/2023					93.7884911					
PCOR 23 R21-NWT	PCORFXBD2023-NWT	4.5219	2488	6.81	10/27/2023										
PCOR 23 R21-T25	PCORFXBD2023-T25	4.5219	2488	6.81	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
PCOR 23 R21-T30	PCORFXBD2023-T30	4.5219	2488	6.81	10/27/2023										
FLI 23 R20	FLIFXBND2023	5.4333	2500	6.84	11/8/2023					99.6193694					
FLI 23 R20-NWT	FLIFXBND2023-NWT	5.4333	2500	6.84	11/8/2023										
FLI 23 R20-T25	FLIFXBND2023-T25	5.4333	2500	6.84	11/8/2023										
FLI 23 R20-T30	FLIFXBND2023-T30	5.4333	2500	6.84	11/8/2023										
AEV 23 R20	AEVFXBND2023	4.6188	2513	6.88	11/21/2023					96.3715227					
AEV 23 R20-NWT	AEVFXBND2023-NWT	4.6188	2513	6.88	11/21/2023										
AEV 23 R20-T25	AEVFXBND2023-T25	4.6188	2513	6.88	11/21/2023										
AEV 23 R20-T30	AEVFXBND2023-T30	4.6188	2513	6.88	11/21/2023										
SM 23 R21	SMICFXBD2023	5.1590	2531	6.93	12/9/2023					100.9183366					
SM 23 R21-NWT	SMICFXBD2023-NWT	5.1590	2531	6.93	12/9/2023										
SM 23 R21-T25	SMICFXBD2023-T25	5.1590	2531	6.93	12/9/2023										
SM 23 R21-T30	SMICFXBD2023-T30	5.1590	2531	6.93	12/9/2023										
FDC 24 R21	FDCFXBND2024	6.1458	2577	7.06	1/24/2024					110.0628039					
FDC 24 R21-NWT	FDCFXBND2024-NWT	6.1458	2577	7.06	1/24/2024										
FDC 24 R21-T25	FDCFXBND2024-T25	6.1458	2577	7.06	1/24/2024										
FDC 24 R21-T30	FDCFXBND2024-T30	6.1458	2577	7.06	1/24/2024										
ALI 24 R20	ALIFXBND2024	5.0000	2583	7.07	1/30/2024					102.3888061	104.8495914				
ALI 24 R20-NWT	ALIFXBND2024-NWT	5.0000	2583	7.07	1/30/2024										
ALI 24 R20-T25	ALIFXBND2024-T25	5.0000	2583	7.07	1/30/2024										
ALI 24 R20-T30	ALIFXBND2024-T30	5.0000	2583	7.07	1/30/2024										
TEL 24 R21	TELFXBND2024	5.2813	2590	7.09	2/6/2024					101.3696088					
TEL 24 R21-NWT	TELFXBND2024-NWT	5.2813	2590	7.09	2/6/2024										
TEL 24 R21-T25	TELFXBND2024-T25	5.2813	2590	7.09	2/6/2024										
TEL 24 R21-T30	TELFXBND2024-T30	5.2813	2590	7.09	2/6/2024										
JGS 24 R20	JGSFXBND2024	5.3000	2611	7.15	2/27/2024					98.8231764					
JGS 24 R20-NWT	JGSFXBND2024-NWT	5.3000	2611	7.15	2/27/2024										
JGS 24 R20-T25	JGSFXBND2024-T25	5.3000	2611	7.15	2/27/2024										
JGS 24 R20-T30	JGSFXBND2024-T30	5.3000	2611	7.15	2/27/2024										
MNTC 24 R21	MNTCFXBD2024	5.5000	2644	7.24	3/31/2024					100.5957813					
MNTC 24 R21-NWT	MNTCFXBD2024-NWT	5.5000	2644	7.24	3/31/2024										
MNTC 24 R21-T25	MNTCFXBD2024-T25	5.5000	2644	7.24	3/31/2024										
MNTC 24 R21-T30	MNTCFXBD2024-T30	5.5000	2644	7.24	3/31/2024										
SMB 24 R21	SMBFXBND2024	6.0000	2646	7.24	4/2/2024					110.3180090	111.1390686				
SMB 24 R21-NWT	SMBFXBND2024-NWT	6.0000	2646	7.24	4/2/2024										
SMB 24 R21-T25	SMBFXBND2024-T25	6.0000	2646	7.24	4/2/2024										
SMB 24 R21-T30	SMBFXBND2024-T30	6.0000	2646	7.24	4/2/2024										
SM 24 R21	SMICFXBD2024	5.6125	2693	7.37	5/19/2024					102.4943636					
SM 24 R21-NWT	SMICFXBD2024-NWT	5.6125	2693	7.37	5/19/2024										
SM 24 R21-T25	SMICFXBD2024-T25	5.6125	2693	7.37	5/19/2024										
SM 24 R21-T30	SMICFXBD2024-T30	5.6125	2693	7.37	5/19/2024										
GTCAP 24 R21	GTCFXBND2024	5.6250	2773	7.59	8/7/2024					103.6382692					
GTCAP 24 R21-NWT	GTCFXBND2024-NWT	5.6250	2773	7.59	8/7/2024										
GTCAP 24 R21-T25	GTCFXBND2024-T25	5.6250	2773	7.59	8/7/2024										
GTCAP 24 R21-T30	GTCFXBND2024-T30	5.6250	2773	7.59	8/7/2024										
SMPH 24 R21	SMPHFXBD2024	5.7417	2798	7.66	9/1/2024					99.9465160					
SMPH 24 R21-NWT	SMPHFXBD2024-NWT	5.7417	2798	7.66	9/1/2024										
SMPH 24 R21-T25	SMPHFXBD2024-T25	5.7417	2798	7.66	9/1/2024										
SMPH 24 R21-T30	SMPHFXBD2024-T30	5.7417	2798	7.66	9/1/2024										
FLI 24 R21	FLIFXBND2024	5.6389	2892	7.92	12/4/2024					100.8847921					
FLI 24 R21-NWT	FLIFXBND2024-NWT	5.6389	2892	7.92	12/4/2024										
FLI 24 R21-T25	FLIFXBND2024-T25	5.6389	2892	7.92	12/4/2024										
FLI 24 R21-T30	FLIFXBND2024-T30	5.6389	2892	7.92	12/4/2024										
RLC 02-25	RLCFXBND2025	4.9344	2973	8.14	2/23/2025					94.4399580					
RLC 02-25-NWT	RLCFXBND2025-NWT	4.9344	2973	8.14	2/23/2025										
RLC 02-25-T25	RLCFXBND2025-T25	4.9344	2973	8.14	2/23/2025										
RLC 02-25-T30	RLCFXBND2025-T30	4.9344	2973	8.14	2/23/2025										
ALI 25 R21	ALIFXBND2025	5.6250	3034	8.31	4/25/2025					105.5917733					
ALI 25 R21-NWT	ALIFXBND2025-NWT	5.6250	3034	8.31	4/25/2025										
ALI 25 R21-T25	ALIFXBND2025-T25	5.6250	3034	8.31	4/25/2025										
ALI 25 R21-T30	ALIFXBND2025-T30	5.6250	3034	8.31	4/25/2025										
SLTC 25 R22	SLTCFXBD2025	6.4872	3061	8.38	5/22/2025					96.7644607					
SLTC 25 R22-NWT	SLTCFXBD2025-NWT	6.4872	3061	8.38	5/22/2025										
SLTC 25 R22-T25	SLTCFXBD2025-T25	6.4872	3061	8.38	5/22/2025										
SLTC 25 R22-T30	SLTCFXBD2025-T30	6.4872	3061	8.38	5/22/2025										
HOUSE 25 R22	HOUSEFBD2025	6.8666	3116	8.53	7/16/2025					99.1463414					
HOUSE 25 R22-NWT	HOUSEFBD2025-NWT	6.8666	3116	8.53	7/16/2025										
HOUSE 25 R22-T25	HOUSEFBD2025-T25	6.8666	3116	8.53	7/16/2025										
HOUSE 25 R22-T30	HOUSEFBD2025-T30	6.8666	3116	8.53	7/16/2025										
FLI 25 R22	FLIFXBND2025	5.7139	3151	8.63	8/20/2025					101.4594809					
FLI 25 R22-NWT	FLIFXBND2025-NWT	5.7139	3151	8.63	8/20/2025										
FLI 25 R22-T25	FLIFXBND2025-T25	5.7139	3151	8.63	8/20/2025										
FLI 25 R22-T30	FLIFXBND2025-T30	5.7139	3151	8.63	8/20/2025										
ALI 25 R22	ALI2FXBD2025	4.7500	3217	8.81	10/25/2025					100.3508689					
ALI 25 R22-NWT	ALI2FXBD2025-NWT	4.7500	3217	8.81	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	3217	8.81	10/25/2025										
ALI 25 R22-T30	ALI2FXBD2025-T30	4.7500	3217	8.81	10/25/2025										
SMPH 25 R23	SMPHFXBD2025	4.7990	3248	8.89	11/25/2025					102.9221080					
SMPH 25 R23-NWT	SMPHFXBD2025-NWT	4.7990	3248	8.89	11/25/2025										
SMPH 25 R23-T25	SMPHFXBD2025-T25	4.7990	3248	8.89	11/25/2025										
SMPH 25 R23-T30	SMPHFXBD2025-T30	4.7990	3248	8.89	11/25/2025										
MER 25 R20	MERFXBND2025	4.8750	3265	8.94	12/12/2025					95.6074001					
MER 25 R20-NWT	MERFXBND2025-NWT	4.8750	3265	8.94	12/12/2025										
MER 25 R20-T25	MERFXBND2025-T25	4.8750	3265	8.94	12/12/2025										
MER 25 R20-T30	MERFXBND2025-T30	4.8750	3265	8.94	12/12/2025										
ALI 26 R23	ALIFXBND2026	4.8500	3366	9.22	3/23/2026					100.1771935					
ALI 26 R23-NWT	ALIFXBND2026-NWT	4.8500	3366	9.22	3/23/2026										
ALI 26 R23-T25	ALIFXBND2026-T25	4.8500	3366	9.22	3/23/2026										
ALI 26 R23-T30	ALIFXBND2026-T30	4.8500	3366	9.22	3/23/2026										
SMCGP 26 R23	SMCGPFBD2026	5.1792	3476	9.52	7/11/2026					98.5474662					
SMCGP 26 R23-NWT	SMCGPFBD2026-NWT	5.1792	3476	9.52	7/11/2026										
SMCGP 26 R23-T25	SMCGPFBD2026-T25	5.1792	3476	9.52	7/11/2026										
SMCGP 26 R23-T30	SMCGPFBD2026-T30	5.1792	3476	9.52	7/11/2026										
SMPH 26 R23	SMPHFXBD2026	4.2005	3491	9.56	7/26/2026					88.6604716					
SMPH 26 R23-NWT	SMPHFXBD2026-NWT	4.2005	3491	9.56	7/26/2026										
SMPH 26 R23-T25	SMPHFXBD2026-T25	4.2005	3491	9.56	7/26/2026										
SMPH 26 R23-T30	SMPHFXBD2026-T30	4.2005	3491	9.56	7/26/2026										
AP 26 R21	APCFXBND2026	6.1000	3537	9.68	9/10/2026					100.7284024					
AP 26 R21-NWT	APCFXBND2026-NWT	6.1000	3537	9.68	9/10/2026										
AP 26 R21-T25	APCFXBND2026-T25	6.1000	3537	9.68	9/10/2026										
AP 26 R21-T30	APCFXBND2026-T30	6.1000	3537	9.68	9/10/2026										
DD 26 R23	DDFXBOND2026	5.9721	3633	9.95	12/15/2026	2.000000	100.9531641	10:20:54 AM	100.9520673	90.9949817		100.9531641	100.9531641	100.9531641	100.9531641
DD 26 R23-NWT	DDFXBOND2026-NWT	5.9721	3633	9.95	12/15/2026										
DD 26 R23-T25	DDFXBOND2026-T25	5.9721	3633	9.95	12/15/2026										
DD 26 R23-T30	DDFXBOND2026-T30	5.9721	3633	9.95	12/15/2026										
AC 27 R22	ACFXBOND2027	6.8750	3780	10.35	5/11/2027					113.3438747	122.3673518				
AC 27 R22-NWT	ACFXBOND2027-NWT	6.8750	3780	10.35	5/11/2027										
AC 27 R22-T25	ACFXBOND2027-T25	6.8750	3780	10.35	5/11/2027										
AC 27 R22-T30	ACFXBOND2027-T30	6.8750	3780	10.35	5/11/2027										
AEV 27 R22	AEVFXBND2027	6.0169	3867	10.59	8/6/2027					112.7221492					
AEV 27 R22-NWT	AEVFXBND2027-NWT	6.0169	3867	10.59	8/6/2027										
AEV 27 R22-T25	AEVFXBND2027-T25	6.0169	3867	10.59	8/6/2027										
AEV 27 R22-T30	AEVFXBND2027-T30	6.0169	3867	10.59	8/6/2027										
ALI 33 R25	ALIFXBND2033	6.0000	6124	16.77	10/10/2033					115.2755930					
ALI 33 R25-NWT	ALIFXBND2033-NWT	6.0000	6124	16.77	10/10/2033										
ALI 33 R25-T25	ALIFXBND2033-T25	6.0000	6124	16.77	10/10/2033										
ALI 33 R25-T30	ALIFXBND2033-T30	6.0000	6124	16.77	10/10/2033										