

CS Board Summary
February 28, 2017

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
SLAC 03.14.17-NWT	SLACP02D2017-NWT		13	0.04	3/14/2017										
SMB 03 APR 17	SMBFXBND2017	6.0500	32	0.09	4/2/2017	2.500000	100.2643346	10:18:26 AM	100.2731650	99.9694656		100.2643346	100.2643346	100.2643346	100.2643346
SMB 03 APR 17-NWT	SMBFXBND2017-NWT	6.0500	32	0.09	4/2/2017										
SMB 03 APR 17-T25	SMBFXBND2017-T25	6.0500	32	0.09	4/2/2017										
SMB 03 APR 17-T30	SMBFXBND2017-T30	6.0500	32	0.09	4/2/2017										
PSALM 07-01	PSAL0717D019	7.7500	52	0.14	4/22/2017	2.000000	100.7968414	9:58:57 AM	100.7525036	100.7525036		100.7968414	100.7968414	100.7968414	100.7968414
PSALM 07-01-NWT	PSAL0717D019-NWT	7.7500	52	0.14	4/22/2017										
PSALM 07-01-T25	PSAL0717D019-T25	7.7500	52	0.14	4/22/2017										
PSALM 07-01-T30	PSAL0717D019-T30	7.7500	52	0.14	4/22/2017										
AC 17 P15	ACFXBOND2017	7.2000	60	0.16	4/30/2017	9.500000	100.7028312	10:17:07 AM	100.7149850	100.5375791		100.7028312	100.7028312	100.7028312	100.7028312
AC 17 P15-NWT	ACFXBOND2017-NWT	7.2000	60	0.16	4/30/2017										
AC 17 P15-T25	ACFXBOND2017-T25	7.2000	60	0.16	4/30/2017										
AC 17 P15-T30	ACFXBOND2017-T30	7.2000	60	0.16	4/30/2017										
SLAC 06.12.17	SLACP01E2017		103	0.28	6/12/2017					98.4507678					
SLAC 06.12.17-NWT	SLACP01E2017-NWT		103	0.28	6/12/2017										
RCB 06-17	RCB2NCDC2017	5.2500	120	0.33	6/29/2017										
RCB 06-17-NWT	RCB2NCDC2017-NWT	5.2500	120	0.33	6/29/2017										
RCB 206-17	RCB2NCDC2017		120	0.33	6/29/2017										
RCB 206-17-NWT	RCB2NCDC2017-NWT		120	0.33	6/29/2017										
BBSPT 8-17	BAHAYBND2017	4.8000	169	0.46	8/17/2017					100.2489983	100.4770531				
BBSPT 8-17-NWT	BAHAYBND2017-NWT	4.8000	169	0.46	8/17/2017										
BBSPT 8-17-T25	BAHAYBND2017-T25	4.8000	169	0.46	8/17/2017										
BBSPT 8-17-T30	BAHAYBND2017-T30	4.8000	169	0.46	8/17/2017										
UCPB 08-17	UCP3LTNC2017	5.8750	173	0.47	8/21/2017					99.5954502					
UCPB 08-17-NWT	UCP3LTNC2017-NWT	5.8750	173	0.47	8/21/2017										
GLO 17 R15	GLOFXBND2017	5.7500	184	0.50	9/1/2017					100.7258432					
GLO 17 R15-NWT	GLOFXBND2017-NWT	5.7500	184	0.50	9/1/2017										
GLO 17 R15-T25	GLOFXBND2017-T25	5.7500	184	0.50	9/1/2017										
GLO 17 R15-T30	GLOFXBND2017-T30	5.7500	184	0.50	9/1/2017										
CPG 09-17	CPGIFXBD2017	6.0000	185	0.51	9/2/2017					99.9998770					
CPG 09-17-NWT	CPGIFXBD2017-NWT	6.0000	185	0.51	9/2/2017										
CPG 09-17-T25	CPGIFXBD2017-T25	6.0000	185	0.51	9/2/2017										
CPG 09-17-T30	CPGIFXBD2017-T30	6.0000	185	0.51	9/2/2017										
RCB 11-17	RCB3NCDC2017	5.2500	251	0.69	11/7/2017										
RCB 11-17-NWT	RCB3NCDC2017-NWT	5.2500	251	0.69	11/7/2017										
FMIC 17 R16	FMIC2BND2017	5.5000	254	0.70	11/10/2017					100.9486874	101.5661867				
FMIC 17 R16-NWT	FMIC2BND2017-NWT	5.5000	254	0.70	11/10/2017										
FMIC 17 R16-T25	FMIC2BND2017-T25	5.5000	254	0.70	11/10/2017										
FMIC 17 R16-T30	FMIC2BND2017-T30	5.5000	254	0.70	11/10/2017										
SLAC 12.09.17	SLACP01F2017		283	0.77	12/9/2017					95.5854776					
SLAC 12.09.17-NWT	SLACP01F2017-NWT		283	0.77	12/9/2017										
SLI 18 R17	SLIFXBND2018	6.7284	661	1.81	12/22/2018					99.9609969					
SLI 18 R17-NWT	SLIFXBND2018-NWT	6.7284	661	1.81	12/22/2018										
SLI 18 R17-T25	SLIFXBND2018-T25	6.7284	661	1.81	12/22/2018										
SLI 18 R17-T30	SLIFXBND2018-T30	6.7284	661	1.81	12/22/2018										
SMB 19 R17	SMB2FXBD2019	5.9300	762	2.09	4/2/2019	5.750000	102.4122886	2:52:15 PM	102.3092429	99.3765846	104.2293511	101.8112598	102.7056547	101.8112598	102.4122886
SMB 19 R17-NWT	SMB2FXBD2019-NWT	5.9300	762	2.09	4/2/2019										
SMB 19 R17-T25	SMB2FXBD2019-T25	5.9300	762	2.09	4/2/2019										
SMB 19 R17-T30	SMB2FXBD2019-T30	5.9300	762	2.09	4/2/2019										
SMB 04-19	SMBFXBND2019	10.5000	763	2.09	4/3/2019					111.4037454	113.3259379				
SMB 04-19-NWT	SMBFXBND2019-NWT	10.5000	763	2.09	4/3/2019										
SMB 04-19-T25	SMBFXBND2019-T25	10.5000	763	2.09	4/3/2019										
SMB 04-19-T30	SMBFXBND2019-T30	10.5000	763	2.09	4/3/2019										
ALI 19 R17	ALIFXBND2019	5.6250	787	2.15	4/27/2019					101.8683454	103.7373895				
ALI 19 R17-NWT	ALIFXBND2019-NWT	5.6250	787	2.15	4/27/2019										
ALI 19 R17-T25	ALIFXBND2019-T25	5.6250	787	2.15	4/27/2019										
ALI 19 R17-T30	ALIFXBND2019-T30	5.6250	787	2.15	4/27/2019										
GLO 19 R17	GLOFXBND2019	6.0000	822	2.25	6/1/2019	2.500000	103.5099785	2:27:17 PM	103.5184269	102.6525277		103.5099785	103.5099785	103.5099785	103.5099785
GLO 19 R17-NWT	GLOFXBND2019-NWT	6.0000	822	2.25	6/1/2019										
GLO 19 R17-T25	GLOFXBND2019-T25	6.0000	822	2.25	6/1/2019										
GLO 19 R17-T30	GLOFXBND2019-T30	6.0000	822	2.25	6/1/2019										
FLI 19 R17	FLIFXBND2019	6.2731	829	2.27	6/8/2019	0.100000	104.3542502	3:29:39 PM	104.3542502	104.2440070	104.6304478	104.3542502	104.3542502	104.3542502	104.3542502
FLI 19 R17-NWT	FLIFXBND2019-NWT	6.2731	829	2.27	6/8/2019										
FLI 19 R17-T25	FLIFXBND2019-T25	6.2731	829	2.27	6/8/2019										
FLI 19 R17-T30	FLIFXBND2019-T30	6.2731	829	2.27	6/8/2019										
SM 19 R17	SMICFXBD2019	6.0000	867	2.37	7/16/2019					103.3369817	104.9460659				
SM 19 R17-NWT	SMICFXBD2019-NWT	6.0000	867	2.37	7/16/2019										
SM 19 R17-T25	SMICFXBD2019-T25	6.0000	867	2.37	7/16/2019										
SM 19 R17-T30	SMICFXBD2019-T30	6.0000	867	2.37	7/16/2019										
FMIC 19 R17	FMICBOND2019	5.7500	892	2.44	8/10/2019					98.8738734	105.2424912				

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FMIC 19 R17-NWT	FMICBOND2019-NWT	5.7500	892	2.44	8/10/2019										
FMIC 19 R17-T25	FMICBOND2019-T25	5.7500	892	2.44	8/10/2019										
FMIC 19 R17-T30	FMICBOND2019-T30	5.7500	892	2.44	8/10/2019										
JGS 08-19	JGSFXBND2019	5.2317	909	2.49	8/27/2019	2.900000	103.3690657	3:15:25 PM	103.3194303	102.6514213		103.1291613	103.3690657	103.1291613	103.3690657
JGS 08-19-NWT	JGSFXBND2019-NWT	5.2317	909	2.49	8/27/2019										
JGS 08-19-T25	JGSFXBND2019-T25	5.2317	909	2.49	8/27/2019										
JGS 08-19-T30	JGSFXBND2019-T30	5.2317	909	2.49	8/27/2019										
ALI HS 10-19	ALIHSDND2019	3.0000	962	2.63	10/19/2019	9.150000	98.7500295	2:06:53 PM	98.7500295			98.7500295	98.7500295	98.7500295	98.7500295
GTAP 11-19	GTCFXBND2019	4.7106	981	2.69	11/7/2019					99.9625578					
GTAP 11-19-NWT	GTCFXBND2019-NWT	4.7106	981	2.69	11/7/2019										
GTAP 11-19-T25	GTCFXBND2019-T25	4.7106	981	2.69	11/7/2019										
GTAP 11-19-T30	GTCFXBND2019-T30	4.7106	981	2.69	11/7/2019										
VLL 19 R17	VLLFXBND2019	5.6542	983	2.69	11/9/2019					99.1452499					
VLL 19 R17-NWT	VLLFXBND2019-NWT	5.6542	983	2.69	11/9/2019										
VLL 19 R17-T25	VLLFXBND2019-T25	5.6542	983	2.69	11/9/2019										
VLL 19 R17-T30	VLLFXBND2019-T30	5.6542	983	2.69	11/9/2019										
GTAP 20 R17	GTCFXBND2020	4.8371	1093	2.99	2/27/2020					100.1024227		102.6314793			
GTAP 20 R17-NWT	GTCFXBND2020-NWT	4.8371	1093	2.99	2/27/2020										
GTAP 20 R17-T25	GTCFXBND2020-T25	4.8371	1093	2.99	2/27/2020										
GTAP 20 R17-T30	GTCFXBND2020-T30	4.8371	1093	2.99	2/27/2020										
SMPH 03-20	SMPHFXBD2020	5.1000	1096	3.00	3/1/2020					101.6750040		103.0951463			
SMPH 03-20-NWT	SMPHFXBD2020-NWT	5.1000	1096	3.00	3/1/2020										
SMPH 03-20-T25	SMPHFXBD2020-T25	5.1000	1096	3.00	3/1/2020										
SMPH 03-20-T30	SMPHFXBD2020-T30	5.1000	1096	3.00	3/1/2020										
CPG 20 R18	CPGIFXBD2020	6.6878	1097	3.00	3/2/2020					99.1609203					
CPG 20 R18-NWT	CPGIFXBD2020-NWT	6.6878	1097	3.00	3/2/2020										
CPG 20 R18-T25	CPGIFXBD2020-T25	6.6878	1097	3.00	3/2/2020										
CPG 20 R18-T30	CPGIFXBD2020-T30	6.6878	1097	3.00	3/2/2020										
MBT 04-20	MBTLTNC2020	4.0000	1150	3.15	4/24/2020										
EDC 20 R18	EDCFXBD2020	4.1583	1159	3.17	5/3/2020					98.1268798		100.7592155			
EDC 20 R18-NWT	EDCFXBD2020-NWT	4.1583	1159	3.17	5/3/2020										
EDC 20 R18-T25	EDCFXBD2020-T25	4.1583	1159	3.17	5/3/2020										
EDC 20 R18-T30	EDCFXBD2020-T30	4.1583	1159	3.17	5/3/2020										
PNB 06-20	PNBLTNC2020	4.1250	1199	3.28	6/12/2020										
RCB 06-20	RCBLTNC2020	4.1250	1206	3.30	6/19/2020										
GLO 20 R18	GLOFXBND2020	4.8875	1234	3.38	7/17/2020					100.2695223					
GLO 20 R18-NWT	GLOFXBND2020-NWT	4.8875	1234	3.38	7/17/2020										
GLO 20 R18-T25	GLOFXBND2020-T25	4.8875	1234	3.38	7/17/2020										
GLO 20 R18-T30	GLOFXBND2020-T30	4.8875	1234	3.38	7/17/2020										
SLTC 20 R18	SLTCFXBD2020	4.9925	1270	3.48	8/22/2020					97.2434759					
SLTC 20 R18-NWT	SLTCFXBD2020-NWT	4.9925	1270	3.48	8/22/2020										
SLTC 20 R18-T25	SLTCFXBD2020-T25	4.9925	1270	3.48	8/22/2020										
SLTC 20 R18-T30	SLTCFXBD2020-T30	4.9925	1270	3.48	8/22/2020										
BDO 10-20	BDO2LTNC2020	3.7500	1315	3.60	10/6/2020					95.9065675					
ALI 20 R19	ALIFXBND2020	4.6250	1319	3.61	10/10/2020					100.2425775		102.4146237			
ALI 20 R19-NWT	ALIFXBND2020-NWT	4.6250	1319	3.61	10/10/2020										
ALI 20 R19-T25	ALIFXBND2020-T25	4.6250	1319	3.61	10/10/2020										
ALI 20 R19-T30	ALIFXBND2020-T30	4.6250	1319	3.61	10/10/2020										
HOUSE 10-20	HOUSEFBD2020	6.2080	1325	3.63	10/16/2020					100.6702410		103.9800152			
HOUSE 10-20-NWT	HOUSEFBD2020-NWT	6.2080	1325	3.63	10/16/2020										
HOUSE 10-20-T25	HOUSEFBD2020-T25	6.2080	1325	3.63	10/16/2020										
HOUSE 10-20-T30	HOUSEFBD2020-T30	6.2080	1325	3.63	10/16/2020										
AEV 11-20	AEV2FXBD2020	4.4722	1346	3.69	11/6/2020	0.500000	100.3275594	2:43:19 PM	100.3275594	99.9049355		101.9519163	100.3275594	100.3275594	100.3275594
AEV 11-20-NWT	AEV2FXBD2020-NWT	4.4722	1346	3.69	11/6/2020										
AEV 11-20-T25	AEV2FXBD2020-T25	4.4722	1346	3.69	11/6/2020										
AEV 11-20-T30	AEV2FXBD2020-T30	4.4722	1346	3.69	11/6/2020										
FLI 20 R19	FLIFXBND2020	4.8562	1348	3.69	11/8/2020	0.090000	102.9197234	2:38:06 PM	102.9197234	99.8517039		102.9197234	102.9197234	102.9197234	102.9197234
FLI 20 R19-NWT	FLIFXBND2020-NWT	4.8562	1348	3.69	11/8/2020										
FLI 20 R19-T25	FLIFXBND2020-T25	4.8562	1348	3.69	11/8/2020										
FLI 20 R19-T30	FLIFXBND2020-T30	4.8562	1348	3.69	11/8/2020										
AEV 20 R19	AEVFXBND2020	4.4125	1361	3.73	11/21/2020	0.300000	101.2807782	2:34:43 PM	101.2807782	99.7010513		101.2807782	101.2807782	101.2807782	101.2807782
AEV 20 R19-NWT	AEVFXBND2020-NWT	4.4125	1361	3.73	11/21/2020										
AEV 20 R19-T25	AEVFXBND2020-T25	4.4125	1361	3.73	11/21/2020										
AEV 20 R19-T30	AEVFXBND2020-T30	4.4125	1361	3.73	11/21/2020										
MER 20 P19	MERFXBND2020	4.3750	1382	3.78	12/12/2020					98.3164959					
MER 20 P19-NWT	MERFXBND2020-NWT	4.3750	1382	3.78	12/12/2020										
MER 20 P19-T25	MERFXBND2020-T25	4.3750	1382	3.78	12/12/2020										
MER 20 P19-T30	MERFXBND2020-T30	4.3750	1382	3.78	12/12/2020										
TEL 21 R19	TELFXBND2021	5.2250	1438	3.94	2/6/2021					102.4517058					
TEL 21 R19-NWT	TELFXBND2021-NWT	5.2250	1438	3.94	2/6/2021										
TEL 21 R19-T25	TELFXBND2021-T25	5.2250	1438	3.94	2/6/2021										
TEL 21 R19-T30	TELFXBND2021-T30	5.2250	1438	3.94	2/6/2021										
ABS 21 R19	ABSFXBND2021	5.3350	1442	3.95	2/10/2021					100.4767990		104.4726619			

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RLC 02-22-T25	RLCFXBND2022-T25	4.8000	1820	4.98	2/23/2022										
RLC 02-22-T30	RLCFXBND2022-T30	4.8000	1820	4.98	2/23/2022										
SMB 22 R19	SMBFXBND2022	6.6000	1858	5.09	4/2/2022					106.1807226	107.5660997				
SMB 22 R19-NWT	SMBFXBND2022-NWT	6.6000	1858	5.09	4/2/2022										
SMB 22 R19-T25	SMBFXBND2022-T25	6.6000	1858	5.09	4/2/2022										
SMB 22 R19-T30	SMBFXBND2022-T30	6.6000	1858	5.09	4/2/2022										
ALI 22 R19	ALIFXBND2022	6.0000	1883	5.16	4/27/2022					102.2095336	107.7795810				
ALI 22 R19-NWT	ALIFXBND2022-NWT	6.0000	1883	5.16	4/27/2022										
ALI 22 R19-T25	ALIFXBND2022-T25	6.0000	1883	5.16	4/27/2022										
ALI 22 R19-T30	ALIFXBND2022-T30	6.0000	1883	5.16	4/27/2022										
ALI 22 4.5	ALI2FXBD2022	4.5000	1885	5.16	4/29/2022	0.530000	98.6370112	2:43:53 PM	98.6370112	95.5526418	100.9117002	98.6370112	98.6370112	98.6370112	98.6370112
ALI 22 4.5-NWT	ALI2FXBD2022-NWT	4.5000	1885	5.16	4/29/2022										
ALI 22 4.5-T25	ALI2FXBD2022-T25	4.5000	1885	5.16	4/29/2022										
ALI 22 4.5-T30	ALI2FXBD2022-T30	4.5000	1885	5.16	4/29/2022										
PSB 04-22	PSBLTNC2022	3.5000	1886	5.16	4/30/2022										
CHIB 05-22	CHIBLTNC2022	3.2500	1904	5.21	5/18/2022										
SLTC 22 R20	SLTCFXBD2022	5.5796	1908	5.22	5/22/2022					100.3585014	105.9588698				
SLTC 22 R20-NWT	SLTCFXBD2022-NWT	5.5796	1908	5.22	5/22/2022										
SLTC 22 R20-T25	SLTCFXBD2022-T25	5.5796	1908	5.22	5/22/2022										
SLTC 22 R20-T30	SLTCFXBD2022-T30	5.5796	1908	5.22	5/22/2022										
PNB 06-22	PNBLTNC2022	3.2500	1923	5.26	6/6/2022										
HOUSE 22 R20	HOUSEFBD2022	6.1310	1963	5.37	7/16/2022					98.3342070					
HOUSE 22 R20-NWT	HOUSEFBD2022-NWT	6.1310	1963	5.37	7/16/2022										
HOUSE 22 R20-T25	HOUSEFBD2022-T25	6.1310	1963	5.37	7/16/2022										
HOUSE 22 R20-T30	HOUSEFBD2022-T30	6.1310	1963	5.37	7/16/2022										
SM 22 R19	SMICFXBD2022	6.9442	1963	5.37	7/16/2022					110.5434109	111.0442132				
SM 22 R19-NWT	SMICFXBD2022-NWT	6.9442	1963	5.37	7/16/2022										
SM 22 R19-T25	SMICFXBD2022-T25	6.9442	1963	5.37	7/16/2022										
SM 22 R19-T30	SMICFXBD2022-T30	6.9442	1963	5.37	7/16/2022										
AEV 22 R20	AEVFXBND2022	5.0056	1984	5.43	8/6/2022	12.000000	101.2156719	3:04:17 PM	101.2156719	100.0249303		101.2156719	101.2156719	101.2156719	101.2156719
AEV 22 R20-NWT	AEVFXBND2022-NWT	5.0056	1984	5.43	8/6/2022										
AEV 22 R20-T25	AEVFXBND2022-T25	5.0056	1984	5.43	8/6/2022										
AEV 22 R20-T30	AEVFXBND2022-T30	5.0056	1984	5.43	8/6/2022										
FLI 22 R20	FLIFXBND2022	5.3567	1998	5.47	8/20/2022	20.000000	101.8153066	4:13:04 PM	101.6369618	101.2175643	104.6273392	101.4568739	101.8153066	101.4568739	101.8153066
FLI 22 R20-NWT	FLIFXBND2022-NWT	5.3567	1998	5.47	8/20/2022										
FLI 22 R20-T25	FLIFXBND2022-T25	5.3567	1998	5.47	8/20/2022										
FLI 22 R20-T30	FLIFXBND2022-T30	5.3567	1998	5.47	8/20/2022										
GTAP 23 R20	GTFCFXBND2023	5.0937	2189	5.99	2/27/2023					95.4682036					
GTAP 23 R20-NWT	GTFCFXBND2023-NWT	5.0937	2189	5.99	2/27/2023										
GTAP 23 R20-T25	GTFCFXBND2023-T25	5.0937	2189	5.99	2/27/2023										
GTAP 23 R20-T30	GTFCFXBND2023-T30	5.0937	2189	5.99	2/27/2023										
EDC 23 R19	EDCFXBND2023	4.7312	2254	6.17	5/3/2023					96.7762878					
EDC 23 R19-NWT	EDCFXBND2023-NWT	4.7312	2254	6.17	5/3/2023										
EDC 23 R19-T25	EDCFXBND2023-T25	4.7312	2254	6.17	5/3/2023										
EDC 23 R19-T30	EDCFXBND2023-T30	4.7312	2254	6.17	5/3/2023										
AC 23 R22	ACFXBOND2023	3.9200	2319	6.35	7/7/2023					95.4717164					
AC 23 R22-NWT	ACFXBOND2023-NWT	3.9200	2319	6.35	7/7/2023										
AC 23 R22-T25	ACFXBOND2023-T25	3.9200	2319	6.35	7/7/2023										
AC 23 R22-T30	ACFXBOND2023-T30	3.9200	2319	6.35	7/7/2023										
SMCGP 23 R21	SMCGPFBD2023	4.7575	2323	6.36	7/11/2023					97.3492893	103.5214676				
SMCGP 23 R21-NWT	SMCGPFBD2023-NWT	4.7575	2323	6.36	7/11/2023										
SMCGP 23 R21-T25	SMCGPFBD2023-T25	4.7575	2323	6.36	7/11/2023										
SMCGP 23 R21-T30	SMCGPFBD2023-T30	4.7575	2323	6.36	7/11/2023										
GLO 23 R20	GLOFXBND2023	5.2792	2329	6.38	7/17/2023	2.500000	105.4327951	8:46:59 AM	105.4348557	101.5145960		105.4327951	105.4327951	105.4327951	105.4327951
GLO 23 R20-NWT	GLOFXBND2023-NWT	5.2792	2329	6.38	7/17/2023										
GLO 23 R20-T25	GLOFXBND2023-T25	5.2792	2329	6.38	7/17/2023										
GLO 23 R20-T30	GLOFXBND2023-T30	5.2792	2329	6.38	7/17/2023										
MBT 09-23	MBTLTNC2023	3.5000	2393	6.55	9/19/2023										
ALI 23 R22	ALIFXBND2023	3.8915	2411	6.60	10/7/2023	4.000000	97.9522507	10:45:45 AM	97.9522507	91.1930092		97.9522507	97.9522507	97.9522507	97.9522507
ALI 23 R22-NWT	ALIFXBND2023-NWT	3.8915	2411	6.60	10/7/2023										
ALI 23 R22-T25	ALIFXBND2023-T25	3.8915	2411	6.60	10/7/2023										
ALI 23 R22-T30	ALIFXBND2023-T30	3.8915	2411	6.60	10/7/2023										
PCOR 23 R21	PCORFXBD2023	4.5219	2431	6.66	10/27/2023					93.2463738					
PCOR 23 R21-NWT	PCORFXBD2023-NWT	4.5219	2431	6.66	10/27/2023										
PCOR 23 R21-T25	PCORFXBD2023-T25	4.5219	2431	6.66	10/27/2023										
PCOR 23 R21-T30	PCORFXBD2023-T30	4.5219	2431	6.66	10/27/2023										
FLI 23 R20	FLIFXBND2023	5.4333	2443	6.69	11/8/2023					101.0262685					
FLI 23 R20-NWT	FLIFXBND2023-NWT	5.4333	2443	6.69	11/8/2023										
FLI 23 R20-T25	FLIFXBND2023-T25	5.4333	2443	6.69	11/8/2023										
FLI 23 R20-T30	FLIFXBND2023-T30	5.4333	2443	6.69	11/8/2023										
AEV 23 R20	AEVFXBND2023	4.6188	2456	6.72	11/21/2023					96.4435075					
AEV 23 R20-NWT	AEVFXBND2023-NWT	4.6188	2456	6.72	11/21/2023										
AEV 23 R20-T25	AEVFXBND2023-T25	4.6188	2456	6.72	11/21/2023										
AEV 23 R20-T30	AEVFXBND2023-T30	4.6188	2456	6.72	11/21/2023										
SM 23 R21	SMICFXBD2023	5.1590	2474	6.77	12/9/2023					100.9532646					

