CS Board Summary
April 27, 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 06.12.17	SLACP01E2017		41	0.11	6/12/2017					99.3775103					
SLAC 06.12.17-NWT	SLACP01E2017-NWT		41	0.11	6/12/2017										
RCB 06-17	RCB2NCDC2017	5.2500	58	0.16	6/29/2017										
RCB 06-17-NWT	RCB2NCDC2017-NWT	5.2500	58	0.16	6/29/2017										
RCB Z06-17	RCB2NCDZ2017		58	0.16	6/29/2017										
RCB Z06-17-NWT	RCB2NCDZ2017-NWT		58	0.16	6/29/2017										
BBSPT 8-17	BAHAYBND2017	4.8000	107	0.29	8/17/2017					99.7976913					
BBSPT 8-17-NWT	BAHAYBND2017-NWT	4.8000	107	0.29	8/17/2017					100.1577089	100.5201447				
BBSPT 8-17-T25	BAHAYBND2017-T25	4.8000	107	0.29	8/17/2017										
BBSPT 8-17-T30	BAHAYBND2017-T30	4.8000	107	0.29	8/17/2017										
UCPB 08-17	UCP3LTNC2017	5.8750	111	0.30	8/21/2017					99.7378744					
UCPB 08-17-NWT	UCP3LTNC2017-NWT	5.8750	111	0.30	8/21/2017										
GLO 17 R15	GLOFXBND2017	5.7500	122	0.33	9/1/2017					100.5373966					
GLO 17 R15-NWT	GLOFXBND2017-NWT	5.7500	122	0.33	9/1/2017										
GLO 17 R15-T25	GLOFXBND2017-T25	5.7500	122	0.33	9/1/2017										
GLO 17 R15-T30	GLOFXBND2017-T30	5.7500	122	0.33	9/1/2017										
CPG 09-17	CPGIFXBD2017	6.0000	123	0.34	9/2/2017					99.6704481					
CPG 09-17-NWT	CPGIFXBD2017-NWT	6.0000	123	0.34	9/2/2017										
CPG 09-17-T25	CPGIFXBD2017-T25	6.0000	123	0.34	9/2/2017										
CPG 09-17-T30	CPGIFXBD2017-T30	6.0000	123	0.34	9/2/2017										
RCB 11-17	RCB3NCDC2017	5.2500	189	0.52	11/7/2017										
RCB 11-17-NWT	RCB3NCDC2017-NWT	5.2500	189	0.52	11/7/2017										
FMIC 17 R16	FMIC2BND2017	5.5000	192	0.53	11/10/2017					100.7191282	101.1859868				
FMIC 17 R16-NWT	FMIC2BND2017-NWT	5.5000	192	0.53	11/10/2017										
FMIC 17 R16-T25	FMIC2BND2017-T25	5.5000	192	0.53	11/10/2017										
FMIC 17 R16-T30	FMIC2BND2017-T30	5.5000	192	0.53	11/10/2017										
SLAC 12.09.17	SLACP01F2017		221	0.61	12/9/2017	2.000000	97.9252096	9:53:11 AM	97.8233169	96.5189502		97.6251330	97.9252096	97.6251330	97.9252096
SLAC 12.09.17-NWT	SLACP01F2017-NWT		221	0.61	12/9/2017										
SLI 18 R17	SLIFXBND2018	6.7284	599	1.64	12/22/2018					100.1173640					
SLI 18 R17-NWT	SLIFXBND2018-NWT	6.7284	599	1.64	12/22/2018										
SLI 18 R17-T25	SLIFXBND2018-T25	6.7284	599	1.64	12/22/2018										
SLI 18 R17-T30	SLIFXBND2018-T30	6.7284	599	1.64	12/22/2018										
SMB 19 R17	SMB2FXBD2019	5.9300	700	1.92	4/2/2019					102.2247243	103.5230279				
SMB 19 R17-NWT	SMB2FXBD2019-NWT	5.9300	700	1.92	4/2/2019										
SMB 19 R17-T25	SMB2FXBD2019-T25	5.9300	700	1.92	4/2/2019										
SMB 19 R17-T30	SMB2FXBD2019-T30	5.9300	700	1.92	4/2/2019										
SMB 04-19	SMBFXBND2019	10.5000	701	1.92	4/3/2019					110.5194121	112.2836066				
SMB 04-19-NWT	SMBFXBND2019-NWT	10.5000	701	1.92	4/3/2019										
SMB 04-19-T25	SMBFXBND2019-T25	10.5000	701	1.92	4/3/2019										
SMB 04-19-T30	SMBFXBND2019-T30	10.5000	701	1.92	4/3/2019										
ALI 19 R17	ALIFXBND2019	5.6250	725	1.98	4/27/2019					101.7337638	103.4589935				
ALI 19 R17-NWT	ALIFXBND2019-NWT	5.6250	725	1.98	4/27/2019										
ALI 19 R17-T25	ALIFXBND2019-T25	5.6250	725	1.98	4/27/2019										
ALI 19 R17-T30	ALIFXBND2019-T30	5.6250	725	1.98	4/27/2019										
GLO 19 R17	GLOFXBND2019	6.0000	760	2.08	6/1/2019					101.9623327					
GLO 19 R17-NWT	GLOFXBND2019-NWT	6.0000	760	2.08	6/1/2019										
GLO 19 R17-T25	GLOFXBND2019-T25	6.0000	760	2.08	6/1/2019										
GLO 19 R17-T30	GLOFXBND2019-T30	6.0000	760	2.08	6/1/2019										
FLI 19 R17	FLIFXBND2019	6.2731	767	2.10	6/8/2019					103.1260639	104.5548432				
FLI 19 R17-NWT	FLIFXBND2019-NWT	6.2731	767	2.10	6/8/2019										
FLI 19 R17-T25	FLIFXBND2019-T25	6.2731	767	2.10	6/8/2019										
FLI 19 R17-T30	FLIFXBND2019-T30	6.2731	767	2.10	6/8/2019										
SM 19 R17	SMICFXBD2019	6.0000	805	2.20	7/16/2019					102.6852534	104.1750616				
SM 19 R17-NWT	SMICFXBD2019-NWT	6.0000	805	2.20	7/16/2019										
SM 19 R17-T25	SMICFXBD2019-T25	6.0000	805	2.20	7/16/2019										
SM 19 R17-T30	SMICFXBD2019-T30	6.0000	805	2.20	7/16/2019										
FMIC 19 R17	FMICBOND2019	5.7500	830	2.27	8/10/2019					98.4265918	104.8934420				
FMIC 19 R17-NWT	FMICBOND2019-NWT	5.7500	830	2.27	8/10/2019										
FMIC 19 R17-T25	FMICBOND2019-T25	5.7500	830	2.27	8/10/2019										
FMIC 19 R17-T30	FMICBOND2019-T30	5.7500	830	2.27	8/10/2019										
JGS 08-19	JGSFXBND2019	5.2317	847	2.32	8/27/2019	1.980000	102.5851068	3:12:59 PM	102.3045491	101.1486019	102.6966614	102.0296026	102.5851068	102.0296026	102.5851068
JGS 08-19-NWT	JGSFXBND2019-NWT	5.2317	847	2.32	8/27/2019										
JGS 08-19-T25	JGSFXBND2019-T25	5.2317	847	2.32	8/27/2019										
JGS 08-19-T30	JGSFXBND2019-T30	5.2317	847	2.32	8/27/2019										
ALI HS 10-19	ALIHSBND2019	3.0000	900	2.46	10/19/2019	1.250000	97.6746852	3:18:49 PM	97.6746852			97.6746852	97.6746852	97.6746852	97.6746852
GTCAP 11-19	GTCFXBND2019	4.7106	919	2.52	11/7/2019	1.060000	99.9067905	3:15:26 PM	99.6875459	97.5827975		97.5827975	99.9067905	97.5827975	99.9067905
GTCAP 11-19-NWT	GTCFXBND2019-NWT	4.7106	919	2.52	11/7/2019										
GTCAP 11-19-T25	GTCFXBND2019-T25	4.7106	919	2.52	11/7/2019										
GTCAP 11-19-T30	GTCFXBND2019-T30	4.7106	919	2.52	11/7/2019										
VLL 19 R17	VLLFXBND2019	5.6542	921	2.52	11/9/2019					97.4797836					
VLL 19 R17-NWT	VLLFXBND2019-NWT	5.6542	921	2.52	11/9/2019										
VLL 19 R17-T25	VLLFXBND2019-T25	5.6542	921	2.52	11/9/2019										

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
VLL 19 R17-T30	VLLFXBND2019-T30	5.6542	921	2.52	11/9/2019										
GTCAP 20 R17	GTCFXBND2020	4.8371	1031	2.82	2/27/2020	15.000000	101.5579955	9:37:43 AM	101.5509357	100.0958399	101.6844010	101.5579955	101.5579955	101.5579955	101.5579955
GTCAP 20 R17-NWT	GTCFXBND2020-NWT	4.8371	1031	2.82	2/27/2020										
GTCAP 20 R17-T25	GTCFXBND2020-T25	4.8371	1031	2.82	2/27/2020										
GTCAP 20 R17-T30	GTCFXBND2020-T30	4.8371	1031	2.82	2/27/2020										
SMPH 03-20	SMPHFXBD2020	5.1000	1034	2.83	3/1/2020					101.0527329					
SMPH 03-20-NWT	SMPHFXBD2020-NWT	5.1000	1034	2.83	3/1/2020										
SMPH 03-20-T25	SMPHFXBD2020-T25	5.1000	1034	2.83	3/1/2020										
SMPH 03-20-T30	SMPHFXBD2020-T30	5.1000	1034	2.83	3/1/2020										
CPG 20 R18	CPGIFXBD2020	6.6878	1035	2.83	3/2/2020					99.2006839					
CPG 20 R18-NWT	CPGIFXBD2020-NWT	6.6878	1035	2.83	3/2/2020										
CPG 20 R18-T25	CPGIFXBD2020-T25	6.6878	1035	2.83	3/2/2020										
CPG 20 R18-T30	CPGIFXBD2020-T30	6.6878	1035	2.83	3/2/2020										
MBT 04-20	MBTLTNCD2020	4.0000	1088	2.98	4/24/2020										
EDC 20 R18	EDCFXBND2020	4.1583	1097	3.00	5/3/2020					95.0071876					
EDC 20 R18-NWT	EDCFXBND2020-NWT	4.1583	1097	3.00	5/3/2020										
EDC 20 R18-T25	EDCFXBND2020-T25	4.1583	1097	3.00	5/3/2020										
EDC 20 R18-T30	EDCFXBND2020-T30	4.1583	1097	3.00	5/3/2020										
PNB 06-20	PNBLTNCD2020	4.1250	1137	3.11	6/12/2020										
RCB 06-20	RCBLTNCD2020	4.1250	1144	3.13	6/19/2020										
GLO 20 R18	GLOFXBND2020	4.8875	1172	3.21	7/17/2020	2.000000	100.6227681	9:49:27 AM	100.6227681	100.2577372	101.9016835	100.6227681	100.6227681	100.6227681	100.6227681
GLO 20 R18-NWT	GLOFXBND2020-NWT	4.8875	1172	3.21	7/17/2020										
GLO 20 R18-T25	GLOFXBND2020-T25	4.8875	1172	3.21	7/17/2020										
GLO 20 R18-T30	GLOFXBND2020-T30	4.8875	1172	3.21	7/17/2020										
SLTC 20 R18	SLTCFXBD2020	4.9925	1208	3.31	8/22/2020					93.4152365					
SLTC 20 R18-NWT	SLTCFXBD2020-NWT	4.9925	1208	3.31	8/22/2020										
SLTC 20 R18-T25	SLTCFXBD2020-T25	4.9925	1208	3.31	8/22/2020										
SLTC 20 R18-T30	SLTCFXBD2020-T30	4.9925	1208	3.31	8/22/2020										
BDO 10-20	BDO2LTNC2020	3.7500	1253	3.43	10/6/2020					95.3211317					
ALI 20 R19	ALIFXBND2020	4.6250	1257	3.44	10/10/2020	15.000000	101.1854893	9:45:42 AM	101.1854893	99.4483390	101.3452041	101.1854893	101.1854893	101.1854893	101.1854893
ALI 20 R19-NWT	ALIFXBND2020-NWT	4.6250	1257	3.44	10/10/2020										
ALI 20 R19-T25	ALIFXBND2020-T25	4.6250	1257	3.44	10/10/2020										
ALI 20 R19-T30	ALIFXBND2020-T30	4.6250	1257	3.44	10/10/2020										
HOUSE 10-20	HOUSEFBD2020	6.2080	1263	3.46	10/16/2020	2.000000	100.9548263	2:36:40 PM	100.9548263	100.6431105	103.8104114	100.9548263	100.9548263	100.9548263	100.9548263
HOUSE 10-20-NWT	HOUSEFBD2020-NWT	6.2080	1263	3.46	10/16/2020										
HOUSE 10-20-T25	HOUSEFBD2020-T25	6.2080	1263	3.46	10/16/2020										
HOUSE 10-20-T30	HOUSEFBD2020-T30	6.2080	1263	3.46	10/16/2020										
AEV 11-20	AEV2FXBD2020	4.4722	1284	3.52	11/6/2020	0.950000	100.2333362	10:47:19 AM	100.2334445	99.1061953	100.8840460	100.2333362	100.2333362	100.2333362	100.2333362
AEV 11-20-NWT	AEV2FXBD2020-NWT	4.4722	1284	3.52	11/6/2020										
AEV 11-20-T25	AEV2FXBD2020-T25	4.4722	1284	3.52	11/6/2020										
AEV 11-20-T30	AEV2FXBD2020-T30	4.4722	1284	3.52	11/6/2020										
FLI 20 R19	FLIFXBND2020	4.8562	1286	3.52	11/8/2020					99.8588378					
FLI 20 R19-NWT	FLIFXBND2020-NWT	4.8562	1286	3.52	11/8/2020										
FLI 20 R19-T25	FLIFXBND2020-T25	4.8562	1286	3.52	11/8/2020										
FLI 20 R19-T30	FLIFXBND2020-T30	4.8562	1286	3.52	11/8/2020										
AEV 20 R19	AEVFXBND2020	4.4125	1299	3.56	11/21/2020					98.4181234					
AEV 20 R19-NWT	AEVFXBND2020-NWT	4.4125	1299	3.56	11/21/2020										
AEV 20 R19-T25	AEVFXBND2020-T25	4.4125	1299	3.56	11/21/2020										
AEV 20 R19-T30	AEVFXBND2020-T30	4.4125	1299	3.56	11/21/2020										
MER 20 P19	MERFXBND2020	4.3750	1320	3.61	12/12/2020					98.4009150					
MER 20 P19-NWT	MERFXBND2020-NWT	4.3750	1320	3.61	12/12/2020										
MER 20 P19-T25	MERFXBND2020-T25	4.3750	1320	3.61	12/12/2020										
MER 20 P19-T30	MERFXBND2020-T30	4.3750	1320	3.61	12/12/2020										
TEL 21 R19	TELFXBND2021	5.2250	1376	3.77	2/6/2021	1.000000	100.5991229	2:55:27 PM	100.5991229	100.5957053		100.5991229	100.5991229	100.5991229	100.5991229
TEL 21 R19-NWT	TELFXBND2021-NWT	5.2250	1376	3.77	2/6/2021										
TEL 21 R19-T25	TELFXBND2021-T25	5.2250	1376	3.77	2/6/2021										
TEL 21 R19-T30	TELFXBND2021-T30	5.2250	1376	3.77	2/6/2021										
ABS 21 R19	ABSFXBND2021	5.3350	1380	3.78	2/10/2021					96.1294671	103.5857504				
ABS 21 R19-NWT	ABSFXBND2021-NWT	5.3350	1380	3.78	2/10/2021										
ABS 21 R19-T25	ABSFXBND2021-T25	5.3350	1380	3.78	2/10/2021										
ABS 21 R19-T30	ABSFXBND2021-T30	5.3350	1380	3.78	2/10/2021										
ROCK 21 R19	ROCKFXBD2021	5.0932	1385	3.79	2/15/2021	15.000000	102.7660281	9:45:38 AM	102.7569593	99.9757235	102.7569593	102.7660281	102.7660281	102.7660281	102.7660281
ROCK 21 R19-NWT	ROCKFXBD2021-NWT	5.0932	1385	3.79	2/15/2021										
ROCK 21 R19-T25	ROCKFXBD2021-T25	5.0932	1385	3.79	2/15/2021										
ROCK 21 R19-T30	ROCKFXBD2021-T30	5.0932	1385	3.79	2/15/2021										
SMPH 02-21	SMPH2FBD2021	4.5095	1395	3.82	2/25/2021	11.200000	98.6477638	2:44:05 PM	98.6477638	98.6477638	100.7321630	98.6477638	98.6477638	98.6477638	98.6477638
SMPH 02-21-NWT	SMPH2FBD2021-NWT	4.5095	1395	3.82	2/25/2021										
SMPH 02-21-T25	SMPH2FBD2021-T25	4.5095	1395	3.82	2/25/2021										
SMPH 02-21-T30	SMPH2FBD2021-T30	4.5095	1395	3.82	2/25/2021										
JGS 21 R19	JGSFXBND2021	5.2442	1397	3.82	2/27/2021					100.8321106	103.2868554				
JGS 21 R19-NWT	JGSFXBND2021-NWT	5.2442	1397	3.82	2/27/2021										
JGS 21 R19-T25	JGSFXBND2021-T25	5.2442	1397	3.82	2/27/2021										
JGS 21 R19-T30	JGSFXBND2021-T30	5.2442	1397	3.82	2/27/2021										
SLI 21 R18	SLIFXBND2021	6.7150	1420	3.89	3/22/2021					99.9965507					
SLI 21 R18-NWT	SLIFXBND2021-NWT	6.7150	1420	3.89	3/22/2021										

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SLI 21 R18-T25	SLIFXBND2021-T25	6.7150	1420	3.89	3/22/2021										
SLI 21 R18-T30	SLIFXBND2021-T30	6.7150	1420	3.89	3/22/2021										
MNTC 21 R19	MNTCFXBD2021	5.0700	1429	3.91	3/31/2021					99.9981721					
MNTC 21 R19-NWT	MNTCFXBD2021-NWT	5.0700	1429	3.91	3/31/2021										
MNTC 21 R19-T25	MNTCFXBD2021-T25	5.0700	1429	3.91	3/31/2021										
MNTC 21 R19-T30	MNTCFXBD2021-T30	5.0700	1429	3.91	3/31/2021										
SMB 21 R19	SMBFXBND2021	5.5000	1431	3.92	4/2/2021					97.5927422	104.2793528				
SMB 21 R19-NWT	SMBFXBND2021-NWT	5.5000	1431	3.92	4/2/2021										
SMB 21 R19-T25	SMBFXBND2021-T25	5.5000	1431	3.92	4/2/2021										
SMB 21 R19-T30	SMBFXBND2021-T30	5.5000	1431	3.92	4/2/2021										
LBP 04-21	LBPLTNCD2021	3.7500	1438	3.94	4/9/2021										
VLL 21 R19	VLLFXBND2021	5.9437	1468	4.02	5/9/2021					96.3260875					
VLL 21 R19-NWT	VLLFXBND2021-NWT	5.9437	1468	4.02	5/9/2021										
VLL 21 R19-T25	VLLFXBND2021-T25	5.9437	1468	4.02	5/9/2021										
VLL 21 R19-T30	VLLFXBND2021-T30	5.9437	1468	4.02	5/9/2021										
AC 05-21	ACFXBOND2021	6.8000	1471	4.03	5/12/2021					106.5287921	109.1995808				
AC 05-21-NWT	ACFXBOND2021-NWT	6.8000	1471	4.03	5/12/2021										
AC 05-21-T25	ACFXBOND2021-T25	6.8000	1471	4.03	5/12/2021										
AC 05-21-T30	ACFXBOND2021-T30	6.8000	1471	4.03	5/12/2021										
SM 21 R19	SMICFXBD2021	5.2958	1478	4.05	5/19/2021	2.150000	100.4871624	3:07:52 PM	100.4874596	97.4991773		100.4874596	100.4874596	100.4871624	100.4871624
SM 21 R19-NWT	SMICFXBD2021-NWT	5.2958	1478	4.05	5/19/2021										
SM 21 R19-T25	SMICFXBD2021-T25	5.2958	1478	4.05	5/19/2021										
SM 21 R19-T30	SMICFXBD2021-T30	5.2958	1478	4.05	5/19/2021										
CHI 21 R19	CHIFXBND2021	5.3200	1496	4.10	6/6/2021					99.3425041					
CHI 21 R19-NWT	CHIFXBND2021-NWT	5.3200	1496	4.10	6/6/2021										
CHI 21 R19-T25	CHIFXBND2021-T25	5.3200	1496	4.10	6/6/2021										
CHI 21 R19-T30	CHIFXBND2021-T30	5.3200	1496	4.10	6/6/2021										
SMCGP 21 R19	SMCGPFBD2021	4.3458	1531	4.19	7/11/2021					90.4282671	99.7925015				
SMCGP 21 R19-NWT	SMCGPFBD2021-NWT	4.3458	1531	4.19	7/11/2021										
SMCGP 21 R19-T25	SMCGPFBD2021-T25	4.3458	1531	4.19	7/11/2021										
SMCGP 21 R19-T30	SMCGPFBD2021-T30	4.3458	1531	4.19	7/11/2021										
GTCAP 21 R19	GTCFXBND2021	5.1965	1558	4.27	8/7/2021					96.0828347					
GTCAP 21 R19-NWT	GTCFXBND2021-NWT	5.1965	1558	4.27	8/7/2021										
GTCAP 21 R19-T25	GTCFXBND2021-T25	5.1965	1558	4.27	8/7/2021										
GTCAP 21 R19-T30	GTCFXBND2021-T30	5.1965	1558	4.27	8/7/2021										
SMPH 21 R19	SMPHFXBD2021	5.2006	1583	4.33	9/1/2021					98.8513040					
SMPH 21 R19-NWT	SMPHFXBD2021-NWT	5.2006	1583	4.33	9/1/2021										
SMPH 21 R19-T25	SMPHFXBD2021-T25	5.2006	1583	4.33	9/1/2021										
SMPH 21 R19-T30	SMPHFXBD2021-T30	5.2006	1583	4.33	9/1/2021										
CPG 21 R20	CPGIFXBD2021	6.9758	1584	4.34	9/2/2021					99.9068505					
CPG 21 R20-NWT	CPGIFXBD2021-NWT	6.9758	1584	4.34	9/2/2021										
CPG 21 R20-T25	CPGIFXBD2021-T25	6.9758	1584	4.34	9/2/2021										
CPG 21 R20-T30	CPGIFXBD2021-T30	6.9758	1584	4.34	9/2/2021										
AP 21 R19	APCFXBND2021	5.2050	1592	4.36	9/10/2021					98.8621512					
AP 21 R19-NWT	APCFXBND2021-NWT	5.2050	1592	4.36	9/10/2021										
AP 21 R19-T25	APCFXBND2021-T25	5.2050	1592	4.36	9/10/2021										
AP 21 R19-T30	APCFXBND2021-T30	5.2050	1592	4.36	9/10/2021										
PCOR 21 R19	PCORFXBD2021	4.0032	1639	4.49	10/27/2021	17.540000	98.5530099	3:31:01 PM	98.3802956	98.3922810	98.7946526	96.9704748	98.5932379	95.8210127	98.5530099
PCOR 21 R19-NWT	PCORFXBD2021-NWT	4.0032	1639	4.49	10/27/2021										
PCOR 21 R19-T25	PCORFXBD2021-T25	4.0032	1639	4.49	10/27/2021										
PCOR 21 R19-T30	PCORFXBD2021-T30	4.0032	1639	4.49	10/27/2021										
MBT 11-21	MBTLTNCD2021	4.2500	1664	4.56	11/21/2021										
FLI 21 R20	FLIFXBND2021	5.4000	1677	4.59	12/4/2021					100.4029453	104.1331041				
FLI 21 R20-NWT	FLIFXBND2021-NWT	5.4000	1677	4.59	12/4/2021										
FLI 21 R20-T25	FLIFXBND2021-T25	5.4000	1677	4.59	12/4/2021										
FLI 21 R20-T30	FLIFXBND2021-T30	5.4000	1677	4.59	12/4/2021										
RLC 02-22	RLCFXBND2022	4.8000	1758	4.81	2/23/2022					98.1021326	101.2779124				
RLC 02-22-NWT	RLCFXBND2022-NWT	4.8000	1758	4.81	2/23/2022										
RLC 02-22-T25	RLCFXBND2022-T25	4.8000	1758	4.81	2/23/2022										
RLC 02-22-T30	RLCFXBND2022-T30	4.8000	1758	4.81	2/23/2022										
SMC 22 R20	SMCFXBND2022	4.8243	1764	4.83	3/1/2022					95.6274469					
SMC 22 R20-NWT	SMCFXBND2022-NWT	4.8243	1764	4.83	3/1/2022										
SMC 22 R20-T25	SMCFXBND2022-T25	4.8243	1764	4.83	3/1/2022										
SMC 22 R20-T30	SMCFXBND2022-T30	4.8243	1764	4.83	3/1/2022										
SMB 22 R19	SMBFXBND2022	6.6000	1796	4.92	4/2/2022					105.5565282	108.2496655				
SMB 22 R19-NWT	SMBFXBND2022-NWT	6.6000	1796	4.92	4/2/2022										
SMB 22 R19-T25	SMBFXBND2022-T25	6.6000	1796	4.92	4/2/2022										
SMB 22 R19-T30	SMBFXBND2022-T30	6.6000	1796	4.92	4/2/2022										
SMC 04-22 R20	SMC2FXBD2022	5.1923	1801	4.93	4/7/2022	48.060000	99.7986994	3:57:49 PM	99.7857046	98.6772886	99.9983223	99.7059555	99.7986994	99.7055244	99.7986994
SMC 04-22 R20-NWT	SMC2FXBD2022-NWT	5.1923	1801	4.93	4/7/2022										
SMC 04-22 R20-T25	SMC2FXBD2022-T25	5.1923	1801	4.93	4/7/2022										
SMC 04-22 R20-T30	SMC2FXBD2022-T30	5.1923	1801	4.93	4/7/2022										
ALI 22 R19	ALIFXBND2022	6.0000	1821	4.99	4/27/2022					102.1536999	106.1740103				
ALI 22 R19-NWT	ALIFXBND2022-NWT	6.0000	1821	4.99	4/27/2022										
ALI 22 R19-T25	ALIFXBND2022-T25	6.0000	1821	4.99	4/27/2022										

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 22 R19-T30	ALIFXBND2022-T30	6.0000	1821	4.99	4/27/2022										
ALI 22 4.5	ALI2FXBD2022	4.5000	1823	4.99	4/29/2022					97.8147462	99.9995912				
ALI 22 4.5-NWT	ALI2FXBD2022-NWT	4.5000	1823	4.99	4/29/2022										
ALI 22 4.5-T25	ALI2FXBD2022-T25	4.5000	1823	4.99	4/29/2022										
ALI 22 4.5-T30	ALI2FXBD2022-T30	4.5000	1823	4.99	4/29/2022										
PSB 04-22	PSBLTNCD2022	3.5000	1824	4.99	4/30/2022										
CHIB 05-22	CHIBLTNC2022	3.2500	1842	5.04	5/18/2022										
SLTC 22 R20	SLTCFXBD2022	5.5796	1846	5.05	5/22/2022					100.3475923	104.8560155				
SLTC 22 R20-NWT	SLTCFXBD2022-NWT	5.5796	1846	5.05	5/22/2022										
SLTC 22 R20-T25	SLTCFXBD2022-T25	5.5796	1846	5.05	5/22/2022										
SLTC 22 R20-T30	SLTCFXBD2022-T30	5.5796	1846	5.05	5/22/2022										
PNB 06-22	PNBLTNCD2022	3.2500	1861	5.10	6/6/2022										
HOUSE 22 R20	HOUSEFBD2022	6.1310	1901	5.20	7/16/2022					97.3000774					
HOUSE 22 R20-NWT	HOUSEFBD2022-NWT	6.1310	1901	5.20	7/16/2022										
HOUSE 22 R20-T25	HOUSEFBD2022-T25	6.1310	1901	5.20	7/16/2022										
HOUSE 22 R20-T30	HOUSEFBD2022-T30	6.1310	1901	5.20	7/16/2022										
SM 22 R19	SMICFXBD2022	6.9442	1901	5.20	7/16/2022					109.7637004	110.7333022				
SM 22 R19-NWT	SMICFXBD2022-NWT	6.9442	1901	5.20	7/16/2022										
SM 22 R19-T25	SMICFXBD2022-T25	6.9442	1901	5.20	7/16/2022										
SM 22 R19-T30	SMICFXBD2022-T30	6.9442	1901	5.20	7/16/2022										
AEV 22 R20	AEVFXBND2022	5.0056	1922	5.26	8/6/2022					99.7956510					
AEV 22 R20-NWT	AEVFXBND2022-NWT	5.0056	1922	5.26	8/6/2022										
AEV 22 R20-T25	AEVFXBND2022-T25	5.0056	1922	5.26	8/6/2022										
AEV 22 R20-T30	AEVFXBND2022-T30	5.0056	1922	5.26	8/6/2022										
FLI 22 R20	FLIFXBND2022	5.3567	1936	5.30	8/20/2022					101.6504226	104.9832125				
FLI 22 R20-NWT	FLIFXBND2022-NWT	5.3567	1936	5.30	8/20/2022										
FLI 22 R20-T25	FLIFXBND2022-T25	5.3567	1936	5.30	8/20/2022										
FLI 22 R20-T30	FLIFXBND2022-T30	5.3567	1936	5.30	8/20/2022										
EW 09-22	EWBLTNCD2022	4.0000	1968	5.39	9/21/2022										
PNB 10-22	PNB2LTNC2022	3.7500	2004	5.49	10/27/2022										
GTCAP 23 R20	GTCFXBND2023	5.0937	2127	5.82	2/27/2023					95.5739417					
GTCAP 23 R20-NWT	GTCFXBND2023-NWT	5.0937	2127	5.82	2/27/2023										
GTCAP 23 R20-T25	GTCFXBND2023-T25	5.0937	2127	5.82	2/27/2023										
GTCAP 23 R20-T30	GTCFXBND2023-T30	5.0937	2127	5.82	2/27/2023										
EDC 23 R19	EDCFXBND2023	4.7312	2192	6.00	5/3/2023					96.8582074					
EDC 23 R19-NWT	EDCFXBND2023-NWT	4.7312	2192	6.00	5/3/2023										
EDC 23 R19-T25	EDCFXBND2023-T25	4.7312	2192	6.00	5/3/2023										
EDC 23 R19-T30	EDCFXBND2023-T30	4.7312	2192	6.00	5/3/2023										
AC 23 R22	ACFXBOND2023	3.9200	2257	6.18	7/7/2023					91.7674366					
AC 23 R22-NWT	ACFXBOND2023-NWT	3.9200	2257	6.18	7/7/2023										
AC 23 R22-T25	ACFXBOND2023-T25	3.9200	2257	6.18	7/7/2023										
AC 23 R22-T30	ACFXBOND2023-T30	3.9200	2257	6.18	7/7/2023										
SMCGP 23 R21	SMCGPFBD2023	4.7575	2261	6.19	7/11/2023					103.8563049					
SMCGP 23 R21-NWT	SMCGPFBD2023-NWT	4.7575	2261	6.19	7/11/2023										
SMCGP 23 R21-T25	SMCGPFBD2023-T25	4.7575	2261	6.19	7/11/2023										
SMCGP 23 R21-T30	SMCGPFBD2023-T30	4.7575	2261	6.19	7/11/2023										
GLO 23 R20	GLOFXBND2023	5.2792	2267	6.21	7/17/2023					99.4959194					
GLO 23 R20-NWT	GLOFXBND2023-NWT	5.2792	2267	6.21	7/17/2023										
GLO 23 R20-T25	GLOFXBND2023-T25	5.2792	2267	6.21	7/17/2023										
GLO 23 R20-T30	GLOFXBND2023-T30	5.2792	2267	6.21	7/17/2023										
MBT 09-23	MBTLTNCD2023	3.5000	2331	6.38	9/19/2023										
ALI 23 R22	ALIFXBND2023	3.8915	2349	6.43	10/7/2023					92.6634654					
ALI 23 R22-NWT	ALIFXBND2023-NWT	3.8915	2349	6.43	10/7/2023										
ALI 23 R22-T25	ALIFXBND2023-T25	3.8915	2349	6.43	10/7/2023										
ALI 23 R22-T30	ALIFXBND2023-T30	3.8915	2349	6.43	10/7/2023										
PCOR 23 R21	PCORFXBD2023	4.5219	2369	6.49	10/27/2023					92.1060720					
PCOR 23 R21-NWT	PCORFXBD2023-NWT	4.5219	2369	6.49	10/27/2023										
PCOR 23 R21-T25	PCORFXBD2023-T25	4.5219	2369	6.49	10/27/2023										
PCOR 23 R21-T30	PCORFXBD2023-T30	4.5219	2369	6.49	10/27/2023										
FLI 23 R20	FLIFXBND2023	5.4333	2381	6.52	11/8/2023					99.6361981					
FLI 23 R20-NWT	FLIFXBND2023-NWT	5.4333	2381	6.52	11/8/2023										
FLI 23 R20-T25	FLIFXBND2023-T25	5.4333	2381	6.52	11/8/2023										
FLI 23 R20-T30	FLIFXBND2023-T30	5.4333	2381	6.52	11/8/2023										
AEV 23 R20	AEVFXBND2023	4.6188	2394	6.55	11/21/2023					95.1778768					
AEV 23 R20-NWT	AEVFXBND2023-NWT	4.6188	2394	6.55	11/21/2023										
AEV 23 R20-T25	AEVFXBND2023-T25	4.6188	2394	6.55	11/21/2023										
AEV 23 R20-T30	AEVFXBND2023-T30	4.6188	2394	6.55	11/21/2023										
SM 23 R21	SMICFXBD2023	5.1590	2412	6.60	12/9/2023	2.500000	98.6162002	2:48:30 PM	98.6162002	98.1274445		98.6162002	98.6162002	98.6162002	98.6162002
SM 23 R21-NWT	SMICFXBD2023-NWT	5.1590	2412	6.60	12/9/2023										
SM 23 R21-T25	SMICFXBD2023-T25	5.1590	2412	6.60	12/9/2023										
SM 23 R21-T30	SMICFXBD2023-T30	5.1590	2412	6.60	12/9/2023										
FDC 24 R21	FDCFXBND2024	6.1458	2458	6.73	1/24/2024					105.6310207	106.5111245				
FDC 24 R21-NWT	FDCFXBND2024-NWT	6.1458	2458	6.73	1/24/2024										
FDC 24 R21-T25	FDCFXBND2024-T25	6.1458	2458	6.73	1/24/2024										
FDC 24 R21-T30	FDCFXBND2024-T30	6.1458	2458	6.73	1/24/2024										

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 24 R20	ALIFXBND2024	5.0000	2464	6.75	1/30/2024	15.000000	102.2939089	9:40:08 AM	102.2898626	99.9922868	102.2898626	102.2939089	102.2939089	102.2939089	102.2939089
ALI 24 R20-NWT	ALIFXBND2024-NWT	5.0000	2464	6.75	1/30/2024										
ALI 24 R20-T25	ALIFXBND2024-T25	5.0000	2464	6.75	1/30/2024										
ALI 24 R20-T30	ALIFXBND2024-T30	5.0000	2464	6.75	1/30/2024										
TEL 24 R21	TELFXBND2024	5.2813	2471	6.77	2/6/2024					100.1768073					
TEL 24 R21-NWT	TELFXBND2024-NWT	5.2813	2471	6.77	2/6/2024										
TEL 24 R21-T25	TELFXBND2024-T25	5.2813	2471	6.77	2/6/2024										
TEL 24 R21-T30	TELFXBND2024-T30	5.2813	2471	6.77	2/6/2024										
JGS 24 R20	JGSFXBND2024	5.3000	2492	6.82	2/27/2024					98.8671029					
JGS 24 R20-NWT	JGSFXBND2024-NWT	5.3000	2492	6.82	2/27/2024										
JGS 24 R20-T25	JGSFXBND2024-T25	5.3000	2492	6.82	2/27/2024										
JGS 24 R20-T30	JGSFXBND2024-T30	5.3000	2492	6.82	2/27/2024										
SMC 24 R22	SMCFXBND2024	5.2840	2495	6.83	3/1/2024					94.6604944	99.9981055				
SMC 24 R22-NWT	SMCFXBND2024-NWT	5.2840	2495	6.83	3/1/2024						99.9981055				
SMC 24 R22-T25	SMCFXBND2024-T25	5.2840	2495	6.83	3/1/2024										
SMC 24 R22-T30	SMCFXBND2024-T30	5.2840	2495	6.83	3/1/2024										
STIESG 24 R22	STIGFXBD2024	5.8085	2517	6.89	3/23/2024					100.3283878					
STIESG 24 R22-NWT	STIGFXBD2024-NWT	5.8085	2517	6.89	3/23/2024										
STIESG 24 R22-T25	STIGFXBD2024-T25	5.8085	2517	6.89	3/23/2024										
STIESG 24 R22-T30	STIGFXBD2024-T30	5.8085	2517	6.89	3/23/2024										
MEG 24 R22	MEGFXBND2024	5.3535	2522	6.90	3/28/2024					100.5877710					
MEG 24 R22-NWT	MEGFXBND2024-NWT	5.3535	2522	6.90	3/28/2024										
MEG 24 R22-T25	MEGFXBND2024-T25	5.3535	2522	6.90	3/28/2024										
MEG 24 R22-T30	MEGFXBND2024-T30	5.3535	2522	6.90	3/28/2024										
MNTC 24 R21	MNTCFXBD2024	5.5000	2525	6.91	3/31/2024					99.9978501					
MNTC 24 R21-NWT	MNTCFXBD2024-NWT	5.5000	2525	6.91	3/31/2024										
MNTC 24 R21-T25	MNTCFXBD2024-T25	5.5000	2525	6.91	3/31/2024										
MNTC 24 R21-T30	MNTCFXBD2024-T30	5.5000	2525	6.91	3/31/2024										
SMB 24 R21	SMBFXBND2024	6.0000	2527	6.92	4/2/2024					99.9938622					
SMB 24 R21-NWT	SMBFXBND2024-NWT	6.0000	2527	6.92	4/2/2024										
SMB 24 R21-T25	SMBFXBND2024-T25	6.0000	2527	6.92	4/2/2024										
SMB 24 R21-T30	SMBFXBND2024-T30	6.0000	2527	6.92	4/2/2024										
SM 24 R21	SMICFXBD2024	5.6125	2574	7.05	5/19/2024					100.6466819					
SM 24 R21-NWT	SMICFXBD2024-NWT	5.6125	2574	7.05	5/19/2024										
SM 24 R21-T25	SMICFXBD2024-T25	5.6125	2574	7.05	5/19/2024										
SM 24 R21-T30	SMICFXBD2024-T30	5.6125	2574	7.05	5/19/2024										
GTCAP 24 R21	GTCFXBND2024	5.6250	2654	7.27	8/7/2024					100.7438729					
GTCAP 24 R21-NWT	GTCFXBND2024-NWT	5.6250	2654	7.27	8/7/2024										
GTCAP 24 R21-T25	GTCFXBND2024-T25	5.6250	2654	7.27	8/7/2024										
GTCAP 24 R21-T30	GTCFXBND2024-T30	5.6250	2654	7.27	8/7/2024										
SMPH 24 R21	SMPHFXBD2024	5.7417	2679	7.33	9/1/2024					99.9483982					
SMPH 24 R21-NWT	SMPHFXBD2024-NWT	5.7417	2679	7.33	9/1/2024										
SMPH 24 R21-T25	SMPHFXBD2024-T25	5.7417	2679	7.33	9/1/2024										
SMPH 24 R21-T30	SMPHFXBD2024-T30	5.7417	2679	7.33	9/1/2024										
FLI 24 R21	FLIFXBND2024	5.6389	2773	7.59	12/4/2024					100.8548298					
FLI 24 R21-NWT	FLIFXBND2024-NWT	5.6389	2773	7.59	12/4/2024										
FLI 24 R21-T25	FLIFXBND2024-T25	5.6389	2773	7.59	12/4/2024										
FLI 24 R21-T30	FLIFXBND2024-T30	5.6389	2773	7.59	12/4/2024										
AC 25 R23	ACFXBOND2025	4.8200	2841	7.78	2/10/2025	1.000000	101.0376757	11:46:46 AM	101.0376757	98.2119736		101.0376757	101.0376757	101.0376757	101.0376757
AC 25 R23-NWT	ACFXBOND2025-NWT	4.8200	2841	7.78	2/10/2025										
AC 25 R23-T25	ACFXBOND2025-T25	4.8200	2841	7.78	2/10/2025										
AC 25 R23-T30	ACFXBOND2025-T30	4.8200	2841	7.78	2/10/2025										
RLC 02-25	RLCFXBND2025	4.9344	2854	7.81	2/23/2025					93.4249523					
RLC 02-25-NWT	RLCFXBND2025-NWT	4.9344	2854	7.81	2/23/2025										
RLC 02-25-T25	RLCFXBND2025-T25	4.9344	2854	7.81	2/23/2025										
RLC 02-25-T30	RLCFXBND2025-T30	4.9344	2854	7.81	2/23/2025										
ALI 25 R21	ALIFXBND2025	5.6250	2915	7.98	4/25/2025					100.7973116					
ALI 25 R21-NWT	ALIFXBND2025-NWT	5.6250	2915	7.98	4/25/2025										
ALI 25 R21-T25	ALIFXBND2025-T25	5.6250	2915	7.98	4/25/2025										
ALI 25 R21-T30	ALIFXBND2025-T30	5.6250	2915	7.98	4/25/2025										
SLTC 25 R22	SLTCFXBD2025	6.4872	2942	8.05	5/22/2025					93.9151318					
SLTC 25 R22-NWT	SLTCFXBD2025-NWT	6.4872	2942	8.05	5/22/2025										
SLTC 25 R22-T25	SLTCFXBD2025-T25	6.4872	2942	8.05	5/22/2025										
SLTC 25 R22-T30	SLTCFXBD2025-T30	6.4872	2942	8.05	5/22/2025										
HOUSE 25 R22	HOUSEFBD2025	6.8666	2997	8.21	7/16/2025					98.4332745					
HOUSE 25 R22-NWT	HOUSEFBD2025-NWT	6.8666	2997	8.21	7/16/2025										
HOUSE 25 R22-T25	HOUSEFBD2025-T25	6.8666	2997	8.21	7/16/2025										
HOUSE 25 R22-T30	HOUSEFBD2025-T30	6.8666	2997	8.21	7/16/2025										
FLI 25 R22	FLIFXBND2025	5.7139	3032	8.30	8/20/2025					101.4161267					
FLI 25 R22-NWT	FLIFXBND2025-NWT	5.7139	3032	8.30	8/20/2025										
FLI 25 R22-T25	FLIFXBND2025-T25	5.7139	3032	8.30	8/20/2025										
FLI 25 R22-T30	FLIFXBND2025-T30	5.7139	3032	8.30	8/20/2025										
ALI 25 R22	ALI2FXBD2025	4.7500	3098	8.48	10/25/2025					95.6225481	101.7454316				
ALI 25 R22-NWT	ALI2FXBD2025-NWT	4.7500	3098	8.48	10/25/2025										
ALI 25 R22-T25	ALI2FXBD2025-T25	4.7500	3098	8.48	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-T30	ALI2FXBD2025-T30	4.7500	3098	8.48	10/25/2025										
SMPH 25 R23	SMPHFXBD2025	4.7990	3129	8.57	11/25/2025					98.2622396					
SMPH 25 R23-NWT	SMPHFXBD2025-NWT	4.7990	3129	8.57	11/25/2025										
SMPH 25 R23-T25	SMPHFXBD2025-T25	4.7990	3129	8.57	11/25/2025										
SMPH 25 R23-T30	SMPHFXBD2025-T30	4.7990	3129	8.57	11/25/2025										
MER 25 R20	MERFXBND2025	4.8750	3146	8.61	12/12/2025					86.3412298					
MER 25 R20-NWT	MERFXBND2025-NWT	4.8750	3146	8.61	12/12/2025										
MER 25 R20-T25	MERFXBND2025-T25	4.8750	3146	8.61	12/12/2025										
MER 25 R20-T30	MERFXBND2025-T30	4.8750	3146	8.61	12/12/2025										
ALI 26 R23	ALIFXBND2026	4.8500	3247	8.89	3/23/2026					93.7970741	101.4383165				
ALI 26 R23-NWT	ALIFXBND2026-NWT	4.8500	3247	8.89	3/23/2026										
ALI 26 R23-T25	ALIFXBND2026-T25	4.8500	3247	8.89	3/23/2026										
ALI 26 R23-T30	ALIFXBND2026-T30	4.8500	3247	8.89	3/23/2026										
SMCGP 26 R23	SMCGPFBD2026	5.1792	3357	9.19	7/11/2026					90.9121896					
SMCGP 26 R23-NWT	SMCGPFBD2026-NWT	5.1792	3357	9.19	7/11/2026										
SMCGP 26 R23-T25	SMCGPFBD2026-T25	5.1792	3357	9.19	7/11/2026										
SMCGP 26 R23-T30	SMCGPFBD2026-T30	5.1792	3357	9.19	7/11/2026										
SMPH 26 R23	SMPHFXBD2026	4.2005	3372	9.23	7/26/2026					88.1316749					
SMPH 26 R23-NWT	SMPHFXBD2026-NWT	4.2005	3372	9.23	7/26/2026										
SMPH 26 R23-T25	SMPHFXBD2026-T25	4.2005	3372	9.23	7/26/2026										
SMPH 26 R23-T30	SMPHFXBD2026-T30	4.2005	3372	9.23	7/26/2026										
AP 26 R21	APCFXBND2026	6.1000	3418	9.36	9/10/2026					100.7091782					
AP 26 R21-NWT	APCFXBND2026-NWT	6.1000	3418	9.36	9/10/2026										
AP 26 R21-T25	APCFXBND2026-T25	6.1000	3418	9.36	9/10/2026										
AP 26 R21-T30	APCFXBND2026-T30	6.1000	3418	9.36	9/10/2026										
DD 26 R23	DDFXBOND2026	5.9721	3514	9.62	12/15/2026					87.2447852					
DD 26 R23-NWT	DDFXBOND2026-NWT	5.9721	3514	9.62	12/15/2026										
DD 26 R23-T25	DDFXBOND2026-T25	5.9721	3514	9.62	12/15/2026										
DD 26 R23-T30	DDFXBOND2026-T30	5.9721	3514	9.62	12/15/2026										
SMC 27 R24	SMCFXBND2027	5.7613	3590	9.83	3/1/2027	10.000000	97.5072662	10:06:40 AM	95.2213581	92.9354499	99.9977489	92.9369095	97.5072662	92.9369095	97.5072662
SMC 27 R24-NWT	SMCFXBND2027-NWT	5.7613	3590	9.83	3/1/2027						99.9977489				
SMC 27 R24-T25	SMCFXBND2027-T25	5.7613	3590	9.83	3/1/2027										
SMC 27 R24-T30	SMCFXBND2027-T30	5.7613	3590	9.83	3/1/2027										
STIESG 27 R24	STIGFXBD2027	6.3756	3612	9.89	3/23/2027					101.6595578					
STIESG 27 R24-NWT	STIGFXBD2027-NWT	6.3756	3612	9.89	3/23/2027										
STIESG 27 R24-T25	STIGFXBD2027-T25	6.3756	3612	9.89	3/23/2027										
STIESG 27 R24-T30	STIGFXBD2027-T30	6.3756	3612	9.89	3/23/2027										
AC 27 R22	ACFXBOND2027	6.8750	3661	10.02	5/11/2027					110.5408083	112.1865016				
AC 27 R22-NWT	ACFXBOND2027-NWT	6.8750	3661	10.02	5/11/2027										
AC 27 R22-T25	ACFXBOND2027-T25	6.8750	3661	10.02	5/11/2027										
AC 27 R22-T30	ACFXBOND2027-T30	6.8750	3661	10.02	5/11/2027										
AEV 27 R22	AEVFXBND2027	6.0169	3748	10.26	8/6/2027					107.2895711					
AEV 27 R22-NWT	AEVFXBND2027-NWT	6.0169	3748	10.26	8/6/2027										
AEV 27 R22-T25	AEVFXBND2027-T25	6.0169	3748	10.26	8/6/2027										
AEV 27 R22-T30	AEVFXBND2027-T30	6.0169	3748	10.26	8/6/2027										
ALI 33 R25	ALIFXBND2033	6.0000	6005	16.44	10/10/2033					97.9515864					
ALI 33 R25-NWT	ALIFXBND2033-NWT	6.0000	6005	16.44	10/10/2033										
ALI 33 R25-T25	ALIFXBND2033-T25	6.0000	6005	16.44	10/10/2033										
ALI 33 R25-T30	ALIFXBND2033-T30	6.0000	6005	16.44	10/10/2033										