CS Board Summary
May 31, 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		11	0.03	6/12/2017					99.8322264					
SLAC 06.12.17-NWT	SLACP01E2017-NWT		11	0.03	6/12/2017										
RCB 06-17	RCB2NCDC2017	5.2500	28	0.08	6/29/2017										
RCB 06-17-NWT	RCB2NCDC2017-NWT	5.2500	28	0.08	6/29/2017										
RCB Z06-17	RCB2NCDZ2017		28	0.08	6/29/2017										
RCB Z06-17-NWT	RCB2NCDZ2017-NWT		28	0.08	6/29/2017										
BBSPT 8-17	BAHAYBND2017	4.8000	77	0.21	8/17/2017					100.1134187	100.2289756				
BBSPT 8-17-NWT	BAHAYBND2017-NWT	4.8000	77	0.21	8/17/2017										
BBSPT 8-17-T25	BAHAYBND2017-T25	4.8000	77	0.21	8/17/2017										
BBSPT 8-17-T30	BAHAYBND2017-T30	4.8000	77	0.21	8/17/2017										
UCPB 08-17	UCP3LTNC2017	5.8750	81	0.22	8/21/2017					99.8060174					
UCPB 08-17-NWT	UCP3LTNC2017-NWT	5.8750	81	0.22	8/21/2017										
GLO 17 R15	GLOFXBND2017	5.7500	92	0.25	9/1/2017					100.3400309					
GLO 17 R15-NWT	GLOFXBND2017-NWT	5.7500	92	0.25	9/1/2017										
GLO 17 R15-T25	GLOFXBND2017-T25	5.7500	92	0.25	9/1/2017										
GLO 17 R15-T30	GLOFXBND2017-T30	5.7500	92	0.25	9/1/2017										
CPG 09-17	CPGIFXBD2017	6.0000	93	0.25	9/2/2017					99.7514503					
CPG 09-17-NWT	CPGIFXBD2017-NWT	6.0000	93	0.25	9/2/2017										
CPG 09-17-T25	CPGIFXBD2017-T25	6.0000	93	0.25	9/2/2017										
CPG 09-17-T30	CPGIFXBD2017-T30	6.0000	93	0.25	9/2/2017										
RCB 11-17	RCB3NCDC2017	5.2500	159	0.44	11/7/2017										
RCB 11-17-NWT	RCB3NCDC2017-NWT	5.2500	159	0.44	11/7/2017										
FMIC 17 R16	FMIC2BND2017	5.5000	162	0.44	11/10/2017					100.9816990	101.0037240				
FMIC 17 R16-NWT	FMIC2BND2017-NWT	5.5000	162	0.44	11/10/2017										
FMIC 17 R16-T25	FMIC2BND2017-T25	5.5000	162	0.44	11/10/2017										
FMIC 17 R16-T30	FMIC2BND2017-T30	5.5000	162	0.44	11/10/2017										
SLAC 12.09.17	SLACP01F2017		191	0.52	12/9/2017					96.9772070					
SLAC 12.09.17-NWT	SLACP01F2017-NWT		191	0.52	12/9/2017										
SLI 18 R17	SLIFXBND2018	6.7284	569	1.56	12/22/2018					99.9657813					
SLI 18 R17-NWT	SLIFXBND2018-NWT	6.7284	569	1.56	12/22/2018										
SLI 18 R17-T25	SLIFXBND2018-T25	6.7284	569	1.56	12/22/2018										
SLI 18 R17-T30	SLIFXBND2018-T30	6.7284	569	1.56	12/22/2018										
SMB 19 R17	SMB2FXBD2019	5.9300	670	1.83	4/2/2019					102.1321559	103.7372288				
SMB 19 R17-NWT	SMB2FXBD2019-NWT	5.9300	670	1.83	4/2/2019										
SMB 19 R17-T25	SMB2FXBD2019-T25	5.9300	670	1.83	4/2/2019										
SMB 19 R17-T30	SMB2FXBD2019-T30	5.9300	670	1.83	4/2/2019										
SMB 04-19	SMBFXBND2019	10.5000	671	1.84	4/3/2019					110.0911227	111.7813469				
SMB 04-19-NWT	SMBFXBND2019-NWT	10.5000	671	1.84	4/3/2019										
SMB 04-19-T25	SMBFXBND2019-T25	10.5000	671	1.84	4/3/2019										
SMB 04-19-T30	SMBFXBND2019-T30	10.5000	671	1.84	4/3/2019										
ALI 19 R17	ALIFXBND2019	5.6250	695	1.90	4/27/2019					101.6623642	103.3203103				
ALI 19 R17-NWT	ALIFXBND2019-NWT	5.6250	695	1.90	4/27/2019										
ALI 19 R17-T25	ALIFXBND2019-T25	5.6250	695	1.90	4/27/2019										
ALI 19 R17-T30	ALIFXBND2019-T30	5.6250	695	1.90	4/27/2019										
GLO 19 R17	GLOFXBND2019	6.0000	730	2.00	6/1/2019					101.8920311					
GLO 19 R17-NWT	GLOFXBND2019-NWT	6.0000	730	2.00	6/1/2019										
GLO 19 R17-T25	GLOFXBND2019-T25	6.0000	730	2.00	6/1/2019										
GLO 19 R17-T30	GLOFXBND2019-T30	6.0000	730	2.00	6/1/2019										
FLI 19 R17	FLIFXBND2019	6.2731	737	2.02	6/8/2019					103.2865096	103.5999188				
FLI 19 R17-NWT	FLIFXBND2019-NWT	6.2731	737	2.02	6/8/2019										
FLI 19 R17-T25	FLIFXBND2019-T25	6.2731	737	2.02	6/8/2019										
FLI 19 R17-T30	FLIFXBND2019-T30	6.2731	737	2.02	6/8/2019										
SM 19 R17	SMICFXBD2019	6.0000	775	2.12	7/16/2019					102.5935438	104.4454538				
SM 19 R17-NWT	SMICFXBD2019-NWT	6.0000	775	2.12	7/16/2019										
SM 19 R17-T25	SMICFXBD2019-T25	6.0000	775	2.12	7/16/2019										
SM 19 R17-T30	SMICFXBD2019-T30	6.0000	775	2.12	7/16/2019										
FMIC 19 R17	FMICBOND2019	5.7500	800	2.19	8/10/2019					98.4773608					
FMIC 19 R17-NWT	FMICBOND2019-NWT	5.7500	800	2.19	8/10/2019										
FMIC 19 R17-T25	FMICBOND2019-T25	5.7500	800	2.19	8/10/2019										
FMIC 19 R17-T30	FMICBOND2019-T30	5.7500	800	2.19	8/10/2019										
JGS 08-19	JGSFXBND2019	5.2317	817	2.24	8/27/2019	1.350000	102.3909284	2:59:16 PM	102.8876440	101.1099396	103.0390758	102.9740293	102.9740293	102.3909284	102.3909284
JGS 08-19-NWT	JGSFXBND2019-NWT	5.2317	817	2.24	8/27/2019										
JGS 08-19-T25	JGSFXBND2019-T25	5.2317	817	2.24	8/27/2019										
JGS 08-19-T30	JGSFXBND2019-T30	5.2317	817	2.24	8/27/2019										
ALI HS 10-19	ALIHSBND2019	3.0000	870	2.38	10/19/2019										
GTCAP 11-19	GTCFXBND2019	4.7106	889	2.43	11/7/2019	2.000000	101.6853034	2:24:06 PM	101.6853034	99.6235312		101.6853034	101.6853034	101.6853034	101.6853034
GTCAP 11-19-NWT	GTCFXBND2019-NWT	4.7106	889	2.43	11/7/2019										
GTCAP 11-19-T25	GTCFXBND2019-T25	4.7106	889	2.43	11/7/2019										
GTCAP 11-19-T30	GTCFXBND2019-T30	4.7106	889	2.43	11/7/2019										
VLL 19 R17	VLLFXBND2019	5.6542	891	2.44	11/9/2019					97.5526039					
VLL 19 R17-NWT	VLLFXBND2019-NWT	5.6542	891	2.44	11/9/2019										
VLL 19 R17-T25	VLLFXBND2019-T25	5.6542	891	2.44	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	891	2.44	11/9/2019										
GTCAP 20 R17	GTCFXBND2020	4.8371	1001	2.74	2/27/2020	2.000000	101.9001606	11:21:44 AM	101.9001606	100.0943805		101.9001606	101.9001606	101.9001606	101.9001606
GTCAP 20 R17-NWT	GTCFXBND2020-NWT	4.8371	1001	2.74	2/27/2020										
GTCAP 20 R17-T25	GTCFXBND2020-T25	4.8371	1001	2.74	2/27/2020										
GTCAP 20 R17-T30	GTCFXBND2020-T30	4.8371	1001	2.74	2/27/2020										
SMPH 03-20	SMPHFXBD2020	5.1000	1004	2.75	3/1/2020					100.3194222					
SMPH 03-20-NWT	SMPHFXBD2020-NWT	5.1000	1004	2.75	3/1/2020										
SMPH 03-20-T25	SMPHFXBD2020-T25	5.1000	1004	2.75	3/1/2020										
SMPH 03-20-T30	SMPHFXBD2020-T30	5.1000	1004	2.75	3/1/2020										
CPG 20 R18	CPGIFXBD2020	6.6878	1005	2.75	3/2/2020					99.2242892					
CPG 20 R18-NWT	CPGIFXBD2020-NWT	6.6878	1005	2.75	3/2/2020										
CPG 20 R18-T25	CPGIFXBD2020-T25	6.6878	1005	2.75	3/2/2020										
CPG 20 R18-T30	CPGIFXBD2020-T30	6.6878	1005	2.75	3/2/2020										
MBT 04-20	MBTLTNCD2020	4.0000	1058	2.90	4/24/2020	2.000000	98.4158574	10:46:01 AM	98.4172635			98.4158574	98.4158574	98.4158574	98.4158574
EDC 20 R18	EDCFXBND2020	4.1583	1067	2.92	5/3/2020	1.000000	100.1562616	11:48:00 AM	100.1562616	98.2664201		100.1562616	100.1562616	100.1562616	100.1562616
EDC 20 R18-NWT	EDCFXBND2020-NWT	4.1583	1067	2.92	5/3/2020										
EDC 20 R18-T25	EDCFXBND2020-T25	4.1583	1067	2.92	5/3/2020										
EDC 20 R18-T30	EDCFXBND2020-T30	4.1583	1067	2.92	5/3/2020										
PNB 06-20	PNBLTNCD2020	4.1250	1107	3.03	6/12/2020										
RCB 06-20	RCBLTNCD2020	4.1250	1114	3.05	6/19/2020										
GLO 20 R18	GLOFXBND2020	4.8875	1142	3.13	7/17/2020					100.2509034	102.2991417				
GLO 20 R18-NWT	GLOFXBND2020-NWT	4.8875	1142	3.13	7/17/2020										
GLO 20 R18-T25	GLOFXBND2020-T25	4.8875	1142	3.13	7/17/2020										
GLO 20 R18-T30	GLOFXBND2020-T30	4.8875	1142	3.13	7/17/2020										
SLTC 20 R18	SLTCFXBD2020	4.9925	1178	3.23	8/22/2020					93.5587073					
SLTC 20 R18-NWT	SLTCFXBD2020-NWT	4.9925	1178	3.23	8/22/2020										
SLTC 20 R18-T25	SLTCFXBD2020-T25	4.9925	1178	3.23	8/22/2020										
SLTC 20 R18-T30	SLTCFXBD2020-T30	4.9925	1178	3.23	8/22/2020										
BDO 10-20	BDO2LTNC2020	3.7500	1223	3.35	10/6/2020					95.4215376					
ALI 20 R19	ALIFXBND2020	4.6250	1227	3.36	10/10/2020					99.4575702	101.6268222				
ALI 20 R19-NWT	ALIFXBND2020-NWT	4.6250	1227	3.36	10/10/2020										
ALI 20 R19-T25	ALIFXBND2020-T25	4.6250	1227	3.36	10/10/2020										
ALI 20 R19-T30	ALIFXBND2020-T30	4.6250	1227	3.36	10/10/2020										
HOUSE 10-20	HOUSEFBD2020	6.2080	1233	3.38	10/16/2020					100.6283379	103.7277955				
HOUSE 10-20-NWT	HOUSEFBD2020-NWT	6.2080	1233	3.38	10/16/2020										
HOUSE 10-20-T25	HOUSEFBD2020-T25	6.2080	1233	3.38	10/16/2020										
HOUSE 10-20-T30	HOUSEFBD2020-T30	6.2080	1233	3.38	10/16/2020										
AEV 11-20	AEV2FXBD2020	4.4722	1254	3.43	11/6/2020	1.000000	99.3588971	9:02:07 AM	99.3593417	99.2808371	101.1843309	99.3588971	99.3588971	99.3588971	99.3588971
AEV 11-20-NWT	AEV2FXBD2020-NWT	4.4722	1254	3.43	11/6/2020										
AEV 11-20-T25	AEV2FXBD2020-T25	4.4722	1254	3.43	11/6/2020										
AEV 11-20-T30	AEV2FXBD2020-T30	4.4722	1254	3.43	11/6/2020										
FLI 20 R19	FLIFXBND2020	4.8562	1256	3.44	11/8/2020					99.8608545	102.4109877				
FLI 20 R19-NWT	FLIFXBND2020-NWT	4.8562	1256	3.44	11/8/2020										
FLI 20 R19-T25	FLIFXBND2020-T25	4.8562	1256	3.44	11/8/2020										
FLI 20 R19-T30	FLIFXBND2020-T30	4.8562	1256	3.44	11/8/2020										
AEV 20 R19	AEVFXBND2020	4.4125	1269	3.47	11/21/2020					98.4514760					
AEV 20 R19-NWT	AEVFXBND2020-NWT	4.4125	1269	3.47	11/21/2020										
AEV 20 R19-T25	AEVFXBND2020-T25	4.4125	1269	3.47	11/21/2020										
AEV 20 R19-T30	AEVFXBND2020-T30	4.4125	1269	3.47	11/21/2020										
MER 20 P19	MERFXBND2020	4.3750	1290	3.53	12/12/2020	0.050000	98.4185290	3:54:10 PM	98.4185290	98.4025432		98.4185290	98.4185290	98.4185290	98.4185290
MER 20 P19-NWT	MERFXBND2020-NWT	4.3750	1290	3.53	12/12/2020										
MER 20 P19-T25	MERFXBND2020-T25	4.3750	1290	3.53	12/12/2020										
MER 20 P19-T30	MERFXBND2020-T30	4.3750	1290	3.53	12/12/2020										
TEL 21 R19	TELFXBND2021	5.2250	1346	3.69	2/6/2021	2.000000	101.1711416	2:31:27 PM	101.1711416	101.7633873		101.1711416	101.1711416	101.1711416	101.1711416
TEL 21 R19-NWT	TELFXBND2021-NWT	5.2250	1346	3.69	2/6/2021										
TEL 21 R19-T25	TELFXBND2021-T25	5.2250	1346	3.69	2/6/2021										
TEL 21 R19-T30	TELFXBND2021-T30	5.2250	1346	3.69	2/6/2021										
ABS 21 R19	ABSFXBND2021	5.3350	1350	3.70	2/10/2021					100.4492674	103.8614062				
ABS 21 R19-NWT	ABSFXBND2021-NWT	5.3350	1350	3.70	2/10/2021										
ABS 21 R19-T25	ABSFXBND2021-T25	5.3350	1350	3.70	2/10/2021										
ABS 21 R19-T30	ABSFXBND2021-T30	5.3350	1350	3.70	2/10/2021										
ROCK 21 R19	ROCKFXBD2021	5.0932	1355	3.71	2/15/2021					99.6409442	103.0493562				
ROCK 21 R19-NWT	ROCKFXBD2021-NWT	5.0932	1355	3.71	2/15/2021										
ROCK 21 R19-T25	ROCKFXBD2021-T25	5.0932	1355	3.71	2/15/2021										
ROCK 21 R19-T30	ROCKFXBD2021-T30	5.0932	1355	3.71	2/15/2021										
SMPH 02-21	SMPH2FBD2021	4.5095	1365	3.74	2/25/2021	1.000000	99.0120690	11:19:48 AM	99.0120690	99.5206118	101.0639152	99.0120690	99.0120690	99.0120690	99.0120690
SMPH 02-21-NWT	SMPH2FBD2021-NWT	4.5095	1365	3.74	2/25/2021										
SMPH 02-21-T25	SMPH2FBD2021-T25	4.5095	1365	3.74	2/25/2021										
SMPH 02-21-T30	SMPH2FBD2021-T30	4.5095	1365	3.74	2/25/2021										
JGS 21 R19	JGSFXBND2021	5.2442	1367	3.74	2/27/2021					100.4770308	103.5716615				
JGS 21 R19-NWT	JGSFXBND2021-NWT	5.2442	1367	3.74	2/27/2021										
JGS 21 R19-T25	JGSFXBND2021-T25	5.2442	1367	3.74	2/27/2021										
JGS 21 R19-T30	JGSFXBND2021-T30	5.2442	1367	3.74	2/27/2021										
SLI 21 R18	SLIFXBND2021	6.7150	1390	3.81	3/22/2021					99.8808067					
SLI 21 R18-NWT	SLIFXBND2021-NWT	6.7150	1390	3.81	3/22/2021										

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SLI 21 R18-T25	SLIFXBND2021-T25	6.7150	1390	3.81	3/22/2021										
SLI 21 R18-T30	SLIFXBND2021-T30	6.7150	1390	3.81	3/22/2021										
MNTC 21 R19	MNTCFXBD2021	5.0700	1399	3.83	3/31/2021	0.300000	99.5493298	3:53:02 PM	99.5493298	99.6182470		99.5493298	99.5493298	99.5493298	99.5493298
MNTC 21 R19-NWT	MNTCFXBD2021-NWT	5.0700	1399	3.83	3/31/2021										
MNTC 21 R19-T25	MNTCFXBD2021-T25	5.0700	1399	3.83	3/31/2021										
MNTC 21 R19-T30	MNTCFXBD2021-T30	5.0700	1399	3.83	3/31/2021										
SMB 21 R19	SMBFXBND2021	5.5000	1401	3.84	4/2/2021	9.500000	101.2624545	3:30:04 PM	101.2660483	101.0234896	104.5556562	101.2624545	101.2624545	101.2624545	101.2624545
SMB 21 R19-NWT	SMBFXBND2021-NWT	5.5000	1401	3.84	4/2/2021										
SMB 21 R19-T25	SMBFXBND2021-T25	5.5000	1401	3.84	4/2/2021										
SMB 21 R19-T30	SMBFXBND2021-T30	5.5000	1401	3.84	4/2/2021										
LBP 04-21	LBPLTNCD2021	3.7500	1408	3.85	4/9/2021										
VLL 21 R19	VLLFXBND2021	5.9437	1438	3.94	5/9/2021					96.3886384					
VLL 21 R19-NWT	VLLFXBND2021-NWT	5.9437	1438	3.94	5/9/2021										
VLL 21 R19-T25	VLLFXBND2021-T25	5.9437	1438	3.94	5/9/2021										
VLL 21 R19-T30	VLLFXBND2021-T30	5.9437	1438	3.94	5/9/2021										
AC 05-21	ACFXBOND2021	6.8000	1441	3.95	5/12/2021					105.6745697	109.4103759				
AC 05-21-NWT	ACFXBOND2021-NWT	6.8000	1441	3.95	5/12/2021										
AC 05-21-T25	ACFXBOND2021-T25	6.8000	1441	3.95	5/12/2021										
AC 05-21-T30	ACFXBOND2021-T30	6.8000	1441	3.95	5/12/2021										
SM 21 R19	SMICFXBD2021	5.2958	1448	3.96	5/19/2021					97.5442173					
SM 21 R19-NWT	SMICFXBD2021-NWT	5.2958	1448	3.96	5/19/2021										
SM 21 R19-T25	SMICFXBD2021-T25	5.2958	1448	3.96	5/19/2021										
SM 21 R19-T30	SMICFXBD2021-T30	5.2958	1448	3.96	5/19/2021										
CHI 21 R19	CHIFXBND2021	5.3200	1466	4.01	6/6/2021	1.000000	100.2496226	3:12:47 PM	100.2494678	101.1499333		100.2496226	100.2496226	100.2496226	100.2496226
CHI 21 R19-NWT	CHIFXBND2021-NWT	5.3200	1466	4.01	6/6/2021										
CHI 21 R19-T25	CHIFXBND2021-T25	5.3200	1466	4.01	6/6/2021										
CHI 21 R19-T30	CHIFXBND2021-T30	5.3200	1466	4.01	6/6/2021										
SMCGP 21 R19	SMCGPFBD2021	4.3458	1501	4.11	7/11/2021					96.8548285	99.7957168				
SMCGP 21 R19-NWT	SMCGPFBD2021-NWT	4.3458	1501	4.11	7/11/2021										
SMCGP 21 R19-T25	SMCGPFBD2021-T25	4.3458	1501	4.11	7/11/2021										
SMCGP 21 R19-T30	SMCGPFBD2021-T30	4.3458	1501	4.11	7/11/2021										
GTCAP 21 R19	GTCFXBND2021	5.1965	1528	4.18	8/7/2021					96.1462014					
GTCAP 21 R19-NWT	GTCFXBND2021-NWT	5.1965	1528	4.18	8/7/2021										
GTCAP 21 R19-T25	GTCFXBND2021-T25	5.1965	1528	4.18	8/7/2021										
GTCAP 21 R19-T30	GTCFXBND2021-T30	5.1965	1528	4.18	8/7/2021										
SMPH 21 R19	SMPHFXBD2021	5.2006	1553	4.25	9/1/2021					98.8721940					
SMPH 21 R19-NWT	SMPHFXBD2021-NWT	5.2006	1553	4.25	9/1/2021										
SMPH 21 R19-T25	SMPHFXBD2021-T25	5.2006	1553	4.25	9/1/2021										
SMPH 21 R19-T30	SMPHFXBD2021-T30	5.2006	1553	4.25	9/1/2021										
CPG 21 R20	CPGIFXBD2021	6.9758	1554	4.25	9/2/2021					99.9114834					
CPG 21 R20-NWT	CPGIFXBD2021-NWT	6.9758	1554	4.25	9/2/2021										
CPG 21 R20-T25	CPGIFXBD2021-T25	6.9758	1554	4.25	9/2/2021										
CPG 21 R20-T30	CPGIFXBD2021-T30	6.9758	1554	4.25	9/2/2021										
AP 21 R19	APCFXBND2021	5.2050	1562	4.28	9/10/2021					98.8821639					
AP 21 R19-NWT	APCFXBND2021-NWT	5.2050	1562	4.28	9/10/2021										
AP 21 R19-T25	APCFXBND2021-T25	5.2050	1562	4.28	9/10/2021										
AP 21 R19-T30	APCFXBND2021-T30	5.2050	1562	4.28	9/10/2021										
PCOR 21 R19	PCORFXBD2021	4.0032	1609	4.41	10/27/2021					95.3133029	98.8133390				
PCOR 21 R19-NWT	PCORFXBD2021-NWT	4.0032	1609	4.41	10/27/2021										
PCOR 21 R19-T25	PCORFXBD2021-T25	4.0032	1609	4.41	10/27/2021										
PCOR 21 R19-T30	PCORFXBD2021-T30	4.0032	1609	4.41	10/27/2021										
MBT 11-21	MBTLTNCD2021	4.2500	1634	4.47	11/21/2021										
FLI 21 R20	FLIFXBND2021	5.4000	1647	4.51	12/4/2021					100.3983972	104.4860454				
FLI 21 R20-NWT	FLIFXBND2021-NWT	5.4000	1647	4.51	12/4/2021										
FLI 21 R20-T25	FLIFXBND2021-T25	5.4000	1647	4.51	12/4/2021										
FLI 21 R20-T30	FLIFXBND2021-T30	5.4000	1647	4.51	12/4/2021										
RLC 02-22	RLCFXBND2022	4.8000	1728	4.73	2/23/2022					97.5177496	101.6842236				
RLC 02-22-NWT	RLCFXBND2022-NWT	4.8000	1728	4.73	2/23/2022										
RLC 02-22-T25	RLCFXBND2022-T25	4.8000	1728	4.73	2/23/2022										
RLC 02-22-T30	RLCFXBND2022-T30	4.8000	1728	4.73	2/23/2022										
SMC 22 R20	SMCFXBND2022	4.8243	1734	4.75	3/1/2022					95.6725377					
SMC 22 R20-NWT	SMCFXBND2022-NWT	4.8243	1734	4.75	3/1/2022										
SMC 22 R20-T25	SMCFXBND2022-T25	4.8243	1734	4.75	3/1/2022										
SMC 22 R20-T30	SMCFXBND2022-T30	4.8243	1734	4.75	3/1/2022										
SMB 22 R19	SMBFXBND2022	6.6000	1766	4.84	4/2/2022					104.3906115	105.1468197				
SMB 22 R19-NWT	SMBFXBND2022-NWT	6.6000	1766	4.84	4/2/2022										
SMB 22 R19-T25	SMBFXBND2022-T25	6.6000	1766	4.84	4/2/2022										
SMB 22 R19-T30	SMBFXBND2022-T30	6.6000	1766	4.84	4/2/2022										
SMC 04-22 R20	SMC2FXBD2022	5.1923	1771	4.85	4/7/2022	1.200000	100.8217079	3:54:16 PM	100.8217079	92.6172438		100.8217079	100.8217079	100.8217079	100.8217079
SMC 04-22 R20-NWT	SMC2FXBD2022-NWT	5.1923	1771	4.85	4/7/2022										
SMC 04-22 R20-T25	SMC2FXBD2022-T25	5.1923	1771	4.85	4/7/2022										
SMC 04-22 R20-T30	SMC2FXBD2022-T30	5.1923	1771	4.85	4/7/2022										
ALI 22 R19	ALIFXBND2022	6.0000	1791	4.90	4/27/2022	7.342000	106.7446167	11:33:18 AM	106.7587858	103.7473835	106.9859704	106.7446167	106.7446167	106.7446167	106.7446167
ALI 22 R19-NWT	ALIFXBND2022-NWT	6.0000	1791	4.90	4/27/2022										
ALI 22 R19-T25	ALIFXBND2022-T25	6.0000	1791	4.90	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	1791	4.90	4/27/2022										
ALI 22 4.5	ALI2FXBD2022	4.5000	1793	4.91	4/29/2022	1.000000	98.1832630	2:37:55 PM	98.1832630	97.8423027	100.4338087	98.1832630	98.1832630	98.1832630	98.1832630
ALI 22 4.5-NWT	ALI2FXBD2022-NWT	4.5000	1793	4.91	4/29/2022										
ALI 22 4.5-T25	ALI2FXBD2022-T25	4.5000	1793	4.91	4/29/2022										
ALI 22 4.5-T30	ALI2FXBD2022-T30	4.5000	1793	4.91	4/29/2022										
PSB 04-22	PSBLTNCD2022	3.5000	1794	4.91	4/30/2022										
CHIB 05-22	CHIBLTNC2022	3.2500	1812	4.96	5/18/2022										
SLTC 22 R20	SLTCFXBD2022	5.5796	1816	4.97	5/22/2022					100.7781388	105.2441685				
SLTC 22 R20-NWT	SLTCFXBD2022-NWT	5.5796	1816	4.97	5/22/2022										
SLTC 22 R20-T25	SLTCFXBD2022-T25	5.5796	1816	4.97	5/22/2022										
SLTC 22 R20-T30	SLTCFXBD2022-T30	5.5796	1816	4.97	5/22/2022										
PNB 06-22	PNBLTNCD2022	3.2500	1831	5.01	6/6/2022										
HOUSE 22 R20	HOUSEFBD2022	6.1310	1871	5.12	7/16/2022					97.3337363					
HOUSE 22 R20-NWT	HOUSEFBD2022-NWT	6.1310	1871	5.12	7/16/2022										
HOUSE 22 R20-T25	HOUSEFBD2022-T25	6.1310	1871	5.12	7/16/2022										
HOUSE 22 R20-T30	HOUSEFBD2022-T30	6.1310	1871	5.12	7/16/2022										
SM 22 R19	SMICFXBD2022	6.9442	1871	5.12	7/16/2022					109.6323431	111.0693404				
SM 22 R19-NWT	SMICFXBD2022-NWT	6.9442	1871	5.12	7/16/2022										
SM 22 R19-T25	SMICFXBD2022-T25	6.9442	1871	5.12	7/16/2022										
SM 22 R19-T30	SMICFXBD2022-T30	6.9442	1871	5.12	7/16/2022										
AEV 22 R20	AEVFXBND2022	5.0056	1892	5.18	8/6/2022					99.7971467					
AEV 22 R20-NWT	AEVFXBND2022-NWT	5.0056	1892	5.18	8/6/2022										
AEV 22 R20-T25	AEVFXBND2022-T25	5.0056	1892	5.18	8/6/2022										
AEV 22 R20-T30	AEVFXBND2022-T30	5.0056	1892	5.18	8/6/2022										
FLI 22 R20	FLIFXBND2022	5.3567	1906	5.22	8/20/2022					100.0293838					
FLI 22 R20-NWT	FLIFXBND2022-NWT	5.3567	1906	5.22	8/20/2022										
FLI 22 R20-T25	FLIFXBND2022-T25	5.3567	1906	5.22	8/20/2022										
FLI 22 R20-T30	FLIFXBND2022-T30	5.3567	1906	5.22	8/20/2022										
EW 09-22	EWBLTNCD2022	4.0000	1938	5.31	9/21/2022										
PNB 10-22	PNB2LTNC2022	3.7500	1974	5.40	10/27/2022										
GTCAP 23 R20	GTCFXBND2023	5.0937	2097	5.74	2/27/2023					95.0409981					
GTCAP 23 R20-NWT	GTCFXBND2023-NWT	5.0937	2097	5.74	2/27/2023										
GTCAP 23 R20-T25	GTCFXBND2023-T25	5.0937	2097	5.74	2/27/2023										
GTCAP 23 R20-T30	GTCFXBND2023-T30	5.0937	2097	5.74	2/27/2023										
EDC 23 R19	EDCFXBND2023	4.7312	2162	5.92	5/3/2023					92.5728591					
EDC 23 R19-NWT	EDCFXBND2023-NWT	4.7312	2162	5.92	5/3/2023										
EDC 23 R19-T25	EDCFXBND2023-T25	4.7312	2162	5.92	5/3/2023										
EDC 23 R19-T30	EDCFXBND2023-T30	4.7312	2162	5.92	5/3/2023										
AC 23 R22	ACFXBOND2023	3.9200	2227	6.10	7/7/2023					91.8575599	99.5677049				
AC 23 R22-NWT	ACFXBOND2023-NWT	3.9200	2227	6.10	7/7/2023										
AC 23 R22-T25	ACFXBOND2023-T25	3.9200	2227	6.10	7/7/2023										
AC 23 R22-T30	ACFXBOND2023-T30	3.9200	2227	6.10	7/7/2023										
SMCGP 23 R21	SMCGPFBD2023	4.7575	2231	6.11	7/11/2023					97.4376488					
SMCGP 23 R21-NWT	SMCGPFBD2023-NWT	4.7575	2231	6.11	7/11/2023										
SMCGP 23 R21-T25	SMCGPFBD2023-T25	4.7575	2231	6.11	7/11/2023										
SMCGP 23 R21-T30	SMCGPFBD2023-T30	4.7575	2231	6.11	7/11/2023										
GLO 23 R20	GLOFXBND2023	5.2792	2237	6.12	7/17/2023					99.5004550					
GLO 23 R20-NWT	GLOFXBND2023-NWT	5.2792	2237	6.12	7/17/2023										
GLO 23 R20-T25	GLOFXBND2023-T25	5.2792	2237	6.12	7/17/2023										
GLO 23 R20-T30	GLOFXBND2023-T30	5.2792	2237	6.12	7/17/2023										
MBT 09-23	MBTLTNCD2023	3.5000	2301	6.30	9/19/2023										
ALI 23 R22	ALIFXBND2023	3.8915	2319	6.35	10/7/2023					92.7387565					
ALI 23 R22-NWT	ALIFXBND2023-NWT	3.8915	2319	6.35	10/7/2023										
ALI 23 R22-T25	ALIFXBND2023-T25	3.8915	2319	6.35	10/7/2023										
ALI 23 R22-T30	ALIFXBND2023-T30	3.8915	2319	6.35	10/7/2023										
PCOR 23 R21	PCORFXBD2023	4.5219	2339	6.40	10/27/2023					96.0593085	101.5163164				
PCOR 23 R21-NWT	PCORFXBD2023-NWT	4.5219	2339	6.40	10/27/2023										
PCOR 23 R21-T25	PCORFXBD2023-T25	4.5219	2339	6.40	10/27/2023										
PCOR 23 R21-T30	PCORFXBD2023-T30	4.5219	2339	6.40	10/27/2023										
FLI 23 R20	FLIFXBND2023	5.4333	2351	6.44	11/8/2023					96.9908759	103.4871366				
FLI 23 R20-NWT	FLIFXBND2023-NWT	5.4333	2351	6.44	11/8/2023										
FLI 23 R20-T25	FLIFXBND2023-T25	5.4333	2351	6.44	11/8/2023										
FLI 23 R20-T30	FLIFXBND2023-T30	5.4333	2351	6.44	11/8/2023										
AEV 23 R20	AEVFXBND2023	4.6188	2364	6.47	11/21/2023					95.2278116					
AEV 23 R20-NWT	AEVFXBND2023-NWT	4.6188	2364	6.47	11/21/2023										
AEV 23 R20-T25	AEVFXBND2023-T25	4.6188	2364	6.47	11/21/2023										
AEV 23 R20-T30	AEVFXBND2023-T30	4.6188	2364	6.47	11/21/2023										
SM 23 R21	SMICFXBD2023	5.1590	2382	6.52	12/9/2023					99.7742443					
SM 23 R21-NWT	SMICFXBD2023-NWT	5.1590	2382	6.52	12/9/2023										
SM 23 R21-T25	SMICFXBD2023-T25	5.1590	2382	6.52	12/9/2023										
SM 23 R21-T30	SMICFXBD2023-T30	5.1590	2382	6.52	12/9/2023										
FDC 24 R21	FDCFXBND2024	6.1458	2428	6.65	1/24/2024	0.160000	100.7916160	2:53:52 PM	100.7916160	104.9968026	103.2905919	100.7916160	100.7916160	100.7916160	100.7916160
FDC 24 R21-NWT	FDCFXBND2024-NWT	6.1458	2428	6.65	1/24/2024										
FDC 24 R21-T25	FDCFXBND2024-T25	6.1458	2428	6.65	1/24/2024										
FDC 24 R21-T30	FDCFXBND2024-T30	6.1458	2428	6.65	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	2434	6.66	1/30/2024					100.5560440	102.8452240				
ALI 24 R20-NWT	ALIFXBND2024-NWT	5.0000	2434	6.66	1/30/2024										
ALI 24 R20-T25	ALIFXBND2024-T25	5.0000	2434	6.66	1/30/2024										
ALI 24 R20-T30	ALIFXBND2024-T30	5.0000	2434	6.66	1/30/2024										
TEL 24 R21	TELFXBND2024	5.2813	2441	6.68	2/6/2024					101.0192920					
TEL 24 R21-NWT	TELFXBND2024-NWT	5.2813	2441	6.68	2/6/2024										
TEL 24 R21-T25	TELFXBND2024-T25	5.2813	2441	6.68	2/6/2024										
TEL 24 R21-T30	TELFXBND2024-T30	5.2813	2441	6.68	2/6/2024										
JGS 24 R20	JGSFXBND2024	5.3000	2462	6.74	2/27/2024					98.8774172					
JGS 24 R20-NWT	JGSFXBND2024-NWT	5.3000	2462	6.74	2/27/2024										
JGS 24 R20-T25	JGSFXBND2024-T25	5.3000	2462	6.74	2/27/2024										
JGS 24 R20-T30	JGSFXBND2024-T30	5.3000	2462	6.74	2/27/2024										
SMC 24 R22	SMCFXBND2024	5.2840	2465	6.75	3/1/2024					96.0498965					
SMC 24 R22-NWT	SMCFXBND2024-NWT	5.2840	2465	6.75	3/1/2024										
SMC 24 R22-T25	SMCFXBND2024-T25	5.2840	2465	6.75	3/1/2024										
SMC 24 R22-T30	SMCFXBND2024-T30	5.2840	2465	6.75	3/1/2024										
STIESG 24 R22	STIGFXBD2024	5.8085	2487	6.81	3/23/2024					99.9980644					
STIESG 24 R22-NWT	STIGFXBD2024-NWT	5.8085	2487	6.81	3/23/2024										
STIESG 24 R22-T25	STIGFXBD2024-T25	5.8085	2487	6.81	3/23/2024										
STIESG 24 R22-T30	STIGFXBD2024-T30	5.8085	2487	6.81	3/23/2024										
MEG 24 R22	MEGFXBND2024	5.3535	2492	6.82	3/28/2024	72.000000	101.1509218	2:04:01 PM	101.1797679	101.1509218		102.1893831	102.1893831	101.1509218	101.1509218
MEG 24 R22-NWT	MEGFXBND2024-NWT	5.3535	2492	6.82	3/28/2024										
MEG 24 R22-T25	MEGFXBND2024-T25	5.3535	2492	6.82	3/28/2024										
MEG 24 R22-T30	MEGFXBND2024-T30	5.3535	2492	6.82	3/28/2024										
MNTC 24 R21	MNTCFXBD2024	5.5000	2495	6.83	3/31/2024					100.5660635					
MNTC 24 R21-NWT	MNTCFXBD2024-NWT	5.5000	2495	6.83	3/31/2024										
MNTC 24 R21-T25	MNTCFXBD2024-T25	5.5000	2495	6.83	3/31/2024										
MNTC 24 R21-T30	MNTCFXBD2024-T30	5.5000	2495	6.83	3/31/2024										
SMB 24 R21	SMBFXBND2024	6.0000	2497	6.84	4/2/2024					99.9902473					
SMB 24 R21-NWT	SMBFXBND2024-NWT	6.0000	2497	6.84	4/2/2024										
SMB 24 R21-T25	SMBFXBND2024-T25	6.0000	2497	6.84	4/2/2024										
SMB 24 R21-T30	SMBFXBND2024-T30	6.0000	2497	6.84	4/2/2024										
SMPH 05-24 R22	SMPH2FBD2024	5.1683	2543	6.96	5/18/2024	2.570000	99.9977992	3:09:17 PM	100.2085624	99.9977992		100.5394607	100.5394607	99.9977992	99.9977992
SMPH 05-24 R22-NW	SMPH2FBD2024-NWT	5.1683	2543	6.96	5/18/2024										
SMPH 05-24 R22-T25	SMPH2FBD2024-T25	5.1683	2543	6.96	5/18/2024										
SMPH 05-24 R22-T30	SMPH2FBD2024-T30	5.1683	2543	6.96	5/18/2024										
SM 24 R21	SMICFXBD2024	5.6125	2544	6.97	5/19/2024					100.6414774					
SM 24 R21-NWT	SMICFXBD2024-NWT	5.6125	2544	6.97	5/19/2024										
SM 24 R21-T25	SMICFXBD2024-T25	5.6125	2544	6.97	5/19/2024										
SM 24 R21-T30	SMICFXBD2024-T30	5.6125	2544	6.97	5/19/2024										
GTCAP 24 R21	GTCFXBND2024	5.6250	2624	7.18	8/7/2024					95.8419155					
GTCAP 24 R21-NWT	GTCFXBND2024-NWT	5.6250	2624	7.18	8/7/2024										
GTCAP 24 R21-T25	GTCFXBND2024-T25	5.6250	2624	7.18	8/7/2024										
GTCAP 24 R21-T30	GTCFXBND2024-T30	5.6250	2624	7.18	8/7/2024										
SMPH 24 R21	SMPHFXBD2024	5.7417	2649	7.25	9/1/2024					99.9510751					
SMPH 24 R21-NWT	SMPHFXBD2024-NWT	5.7417	2649	7.25	9/1/2024										
SMPH 24 R21-T25	SMPHFXBD2024-T25	5.7417	2649	7.25	9/1/2024										
SMPH 24 R21-T30	SMPHFXBD2024-T30	5.7417	2649	7.25	9/1/2024										
FLI 24 R21	FLIFXBND2024	5.6389	2743	7.51	12/4/2024					100.8493682					
FLI 24 R21-NWT	FLIFXBND2024-NWT	5.6389	2743	7.51	12/4/2024										
FLI 24 R21-T25	FLIFXBND2024-T25	5.6389	2743	7.51	12/4/2024										
FLI 24 R21-T30	FLIFXBND2024-T30	5.6389	2743	7.51	12/4/2024										
AC 25 R23	ACFXBOND2025	4.8200	2811	7.70	2/10/2025	0.300000	96.6782695	3:58:33 PM	96.6745554	97.2918559	99.4885878	96.6782695	96.6782695	96.6782695	96.6782695
AC 25 R23-NWT	ACFXBOND2025-NWT	4.8200	2811	7.70	2/10/2025										
AC 25 R23-T25	ACFXBOND2025-T25	4.8200	2811	7.70	2/10/2025										
AC 25 R23-T30	ACFXBOND2025-T30	4.8200	2811	7.70	2/10/2025										
RLC 02-25	RLCFXBND2025	4.9344	2824	7.73	2/23/2025					93.4779478					
RLC 02-25-NWT	RLCFXBND2025-NWT	4.9344	2824	7.73	2/23/2025										
RLC 02-25-T25	RLCFXBND2025-T25	4.9344	2824	7.73	2/23/2025										
RLC 02-25-T30	RLCFXBND2025-T30	4.9344	2824	7.73	2/23/2025										
ALI 25 R21	ALIFXBND2025	5.6250	2885	7.90	4/25/2025	89.800000	103.3732524	3:13:38 PM	103.3732524	103.3732524		103.3732524	103.3732524	103.3732524	103.3732524
ALI 25 R21-NWT	ALIFXBND2025-NWT	5.6250	2885	7.90	4/25/2025										
ALI 25 R21-T25	ALIFXBND2025-T25	5.6250	2885	7.90	4/25/2025										
ALI 25 R21-T30	ALIFXBND2025-T30	5.6250	2885	7.90	4/25/2025										
SLTC 25 R22	SLTCFXBD2025	6.4872	2912	7.97	5/22/2025					93.9609452					
SLTC 25 R22-NWT	SLTCFXBD2025-NWT	6.4872	2912	7.97	5/22/2025										
SLTC 25 R22-T25	SLTCFXBD2025-T25	6.4872	2912	7.97	5/22/2025										
SLTC 25 R22-T30	SLTCFXBD2025-T30	6.4872	2912	7.97	5/22/2025										
HOUSE 25 R22	HOUSEFBD2025	6.8666	2967	8.12	7/16/2025					98.4127161					
HOUSE 25 R22-NWT	HOUSEFBD2025-NWT	6.8666	2967	8.12	7/16/2025										
HOUSE 25 R22-T25	HOUSEFBD2025-T25	6.8666	2967	8.12	7/16/2025										
HOUSE 25 R22-T30	HOUSEFBD2025-T30	6.8666	2967	8.12	7/16/2025										
FLI 25 R22	FLIFXBND2025	5.7139	3002	8.22	8/20/2025					101.4057457					
FLI 25 R22-NWT	FLIFXBND2025-NWT	5.7139	3002	8.22	8/20/2025										
FLI 25 R22-T25	FLIFXBND2025-T25	5.7139	3002	8.22	8/20/2025										

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
FLI 25 R22-T30	FLIFXBND2025-T30	5.7139	3002	8.22	8/20/2025										
ALI 25 R22	ALI2FXBD2025	4.7500	3068	8.40	10/25/2025					94.6813601					
ALI 25 R22-NWT	ALI2FXBD2025-NWT	4.7500	3068	8.40	10/25/2025										
ALI 25 R22-T25	ALI2FXBD2025-T25	4.7500	3068	8.40	10/25/2025										
ALI 25 R22-T30	ALI2FXBD2025-T30	4.7500	3068	8.40	10/25/2025										
SMPH 25 R23	SMPHFXBD2025	4.7990	3099	8.48	11/25/2025					97.2629891					
SMPH 25 R23-NWT	SMPHFXBD2025-NWT	4.7990	3099	8.48	11/25/2025										
SMPH 25 R23-T25	SMPHFXBD2025-T25	4.7990	3099	8.48	11/25/2025										
SMPH 25 R23-T30	SMPHFXBD2025-T30	4.7990	3099	8.48	11/25/2025										
MER 25 R20	MERFXBND2025	4.8750	3116	8.53	12/12/2025					97.0976722					
MER 25 R20-NWT	MERFXBND2025-NWT	4.8750	3116	8.53	12/12/2025										
MER 25 R20-T25	MERFXBND2025-T25	4.8750	3116	8.53	12/12/2025										
MER 25 R20-T30	MERFXBND2025-T30	4.8750	3116	8.53	12/12/2025										
ALI 26 R23	ALIFXBND2026	4.8500	3217	8.81	3/23/2026					95.5011360					
ALI 26 R23-NWT	ALIFXBND2026-NWT	4.8500	3217	8.81	3/23/2026										
ALI 26 R23-T25	ALIFXBND2026-T25	4.8500	3217	8.81	3/23/2026										
ALI 26 R23-T30	ALIFXBND2026-T30	4.8500	3217	8.81	3/23/2026										
SMCGP 26 R23	SMCGPFBD2026	5.1792	3327	9.11	7/11/2026					90.9699781					
SMCGP 26 R23-NWT	SMCGPFBD2026-NWT	5.1792	3327	9.11	7/11/2026										
SMCGP 26 R23-T25	SMCGPFBD2026-T25	5.1792	3327	9.11	7/11/2026										
SMCGP 26 R23-T30	SMCGPFBD2026-T30	5.1792	3327	9.11	7/11/2026										
SMPH 26 R23	SMPHFXBD2026	4.2005	3342	9.15	7/26/2026					89.0308217	99.9986970				
SMPH 26 R23-NWT	SMPHFXBD2026-NWT	4.2005	3342	9.15	7/26/2026										
SMPH 26 R23-T25	SMPHFXBD2026-T25	4.2005	3342	9.15	7/26/2026										
SMPH 26 R23-T30	SMPHFXBD2026-T30	4.2005	3342	9.15	7/26/2026										
AP 26 R21	APCFXBND2026	6.1000	3388	9.28	9/10/2026					100.7063338					
AP 26 R21-NWT	APCFXBND2026-NWT	6.1000	3388	9.28	9/10/2026										
AP 26 R21-T25	APCFXBND2026-T25	6.1000	3388	9.28	9/10/2026										
AP 26 R21-T30	APCFXBND2026-T30	6.1000	3388	9.28	9/10/2026										
DD 26 R23	DDFXBOND2026	5.9721	3484	9.54	12/15/2026					87.3184195	99.9985443				
DD 26 R23-NWT	DDFXBOND2026-NWT	5.9721	3484	9.54	12/15/2026										
DD 26 R23-T25	DDFXBOND2026-T25	5.9721	3484	9.54	12/15/2026										
DD 26 R23-T30	DDFXBOND2026-T30	5.9721	3484	9.54	12/15/2026										
SMC 27 R24	SMCFXBND2027	5.7613	3560	9.75	3/1/2027					92.9790969					
SMC 27 R24-NWT	SMCFXBND2027-NWT	5.7613	3560	9.75	3/1/2027										
SMC 27 R24-T25	SMCFXBND2027-T25	5.7613	3560	9.75	3/1/2027										
SMC 27 R24-T30	SMCFXBND2027-T30	5.7613	3560	9.75	3/1/2027										
STIESG 27 R24	STIGFXBD2027	6.3756	3582	9.81	3/23/2027					99.9976693					
STIESG 27 R24-NWT	STIGFXBD2027-NWT	6.3756	3582	9.81	3/23/2027										
STIESG 27 R24-T25	STIGFXBD2027-T25	6.3756	3582	9.81	3/23/2027										
STIESG 27 R24-T30	STIGFXBD2027-T30	6.3756	3582	9.81	3/23/2027										
ALI 05-27 R24	ALIFXBND2027	5.2624	3622	9.92	5/2/2027					99.8990331					
ALI 05-27 R24-NWT	ALIFXBND2027-NWT	5.2624	3622	9.92	5/2/2027										
ALI 05-27 R24-T25	ALIFXBND2027-T25	5.2624	3622	9.92	5/2/2027										
ALI 05-27 R24-T30	ALIFXBND2027-T30	5.2624	3622	9.92	5/2/2027										
AC 27 R22	ACFXBOND2027	6.8750	3631	9.94	5/11/2027					110.4760792	113.7758401				
AC 27 R22-NWT	ACFXBOND2027-NWT	6.8750	3631	9.94	5/11/2027										
AC 27 R22-T25	ACFXBOND2027-T25	6.8750	3631	9.94	5/11/2027										
AC 27 R22-T30	ACFXBOND2027-T30	6.8750	3631	9.94	5/11/2027										
AEV 27 R22	AEVFXBND2027	6.0169	3718	10.18	8/6/2027					104.0069054	111.0337982				
AEV 27 R22-NWT	AEVFXBND2027-NWT	6.0169	3718	10.18	8/6/2027										
AEV 27 R22-T25	AEVFXBND2027-T25	6.0169	3718	10.18	8/6/2027										
AEV 27 R22-T30	AEVFXBND2027-T30	6.0169	3718	10.18	8/6/2027										
ALI 33 R25	ALIFXBND2033	6.0000	5975	16.36	10/10/2033					99.9910162					
ALI 33 R25-NWT	ALIFXBND2033-NWT	6.0000	5975	16.36	10/10/2033										
ALI 33 R25-T25	ALIFXBND2033-T25	6.0000	5975	16.36	10/10/2033										
ALI 33 R25-T30	ALIFXBND2033-T30	6.0000	5975	16.36	10/10/2033										