CS Board Summary
July 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
BBSPT 8-17	BAHAYBND2017	4.8000	16	0.04	8/17/2017					100.0023784	100.0471888				
BBSPT 8-17-NWT	BAHAYBND2017-NWT	4.8000	16	0.04	8/17/2017										
BBSPT 8-17-T25	BAHAYBND2017-T25	4.8000	16	0.04	8/17/2017										
BBSPT 8-17-T30	BAHAYBND2017-T30	4.8000	16	0.04	8/17/2017										
UCPB 08-17	UCP3LTNC2017	5.8750	20	0.05	8/21/2017					99.9473026					
UCPB 08-17-NWT	UCP3LTNC2017-NWT	5.8750	20	0.05	8/21/2017										
GLO 17 R15	GLOFXBND2017	5.7500	31	0.08	9/1/2017					100.2262053					
GLO 17 R15-NWT	GLOFXBND2017-NWT	5.7500	31	0.08	9/1/2017										
GLO 17 R15-T25	GLOFXBND2017-T25	5.7500	31	0.08	9/1/2017										
GLO 17 R15-T30	GLOFXBND2017-T30	5.7500	31	0.08	9/1/2017										
CPG 09-17	CPGIFXBD2017	6.0000	32	0.09	9/2/2017					99.9085130					
CPG 09-17-NWT	CPGIFXBD2017-NWT	6.0000	32	0.09	9/2/2017										
CPG 09-17-T25	CPGIFXBD2017-T25	6.0000	32	0.09	9/2/2017										
CPG 09-17-T30	CPGIFXBD2017-T30	6.0000	32	0.09	9/2/2017										
RCB 11-17	RCB3NCDC2017	5.2500	98	0.27	11/7/2017										
RCB 11-17-NWT	RCB3NCDC2017-NWT	5.2500	98	0.27	11/7/2017										
FMIC 17 R16	FMIC2BND2017	5.5000	101	0.28	11/10/2017					100.6130140					
FMIC 17 R16-NWT	FMIC2BND2017-NWT	5.5000	101	0.28	11/10/2017										
FMIC 17 R16-T25	FMIC2BND2017-T25	5.5000	101	0.28	11/10/2017										
FMIC 17 R16-T30	FMIC2BND2017-T30	5.5000	101	0.28	11/10/2017										
SLAC 12.09.17	SLACP01F2017		130	0.36	12/9/2017					98.0525671					
SLAC 12.09.17-NWT	SLACP01F2017-NWT		130	0.36	12/9/2017										
PNX 12.13.17	PNXKSTCP2017		134	0.37	12/13/2017					97.9938482					
PNX 12.13.17-NWT	PNXKSTCP2017-NWT		134	0.37	12/13/2017										
SMB 19 R17	SMB2FXBD2019	5.9300	609	1.67	4/2/2019					102.5107620	103.2440093				
SMB 19 R17-NWT	SMB2FXBD2019-NWT	5.9300	609	1.67	4/2/2019										
SMB 19 R17-T25	SMB2FXBD2019-T25	5.9300	609	1.67	4/2/2019										
SMB 19 R17-T30	SMB2FXBD2019-T30	5.9300	609	1.67	4/2/2019										
SMB 04-19	SMBFXBND2019	10.5000	610	1.67	4/3/2019					109.3791794	110.5734654				
SMB 04-19-NWT	SMBFXBND2019-NWT	10.5000	610	1.67	4/3/2019										
SMB 04-19-T25	SMBFXBND2019-T25	10.5000	610	1.67	4/3/2019										
SMB 04-19-T30	SMBFXBND2019-T30	10.5000	610	1.67	4/3/2019										
ES ALI 04-19	ALISDNES2019	2.7500	624	1.71	4/17/2019					99.9600491					
ES ALI 04-19-NWT	ALISDNES2019-NWT	2.7500	624	1.71	4/17/2019										
ALI 19 R17	ALIFXBND2019	5.6250	634	1.74	4/27/2019	3.000000	101.5191908	3:50:20 PM	101.8966484	101.5191908	102.4006416	102.2741060	102.2741060	101.5191908	101.5191908
ALI 19 R17-NWT	ALIFXBND2019-NWT	5.6250	634	1.74	4/27/2019										
ALI 19 R17-T25	ALIFXBND2019-T25	5.6250	634	1.74	4/27/2019										
ALI 19 R17-T30	ALIFXBND2019-T30	5.6250	634	1.74	4/27/2019										
GLO 19 R17	GLOFXBND2019	6.0000	669	1.83	6/1/2019	4.800000	103.6966032	2:11:40 PM	103.6966032	102.0037041		103.6966032	103.6966032	103.6966032	103.6966032
GLO 19 R17-NWT	GLOFXBND2019-NWT	6.0000	669	1.83	6/1/2019										
GLO 19 R17-T25	GLOFXBND2019-T25	6.0000	669	1.83	6/1/2019										
GLO 19 R17-T30	GLOFXBND2019-T30	6.0000	669	1.83	6/1/2019										
FLI 19 R17	FLIFXBND2019	6.2731	676	1.85	6/8/2019					103.1149293	103.5842881				
FLI 19 R17-NWT	FLIFXBND2019-NWT	6.2731	676	1.85	6/8/2019										
FLI 19 R17-T25	FLIFXBND2019-T25	6.2731	676	1.85	6/8/2019										
FLI 19 R17-T30	FLIFXBND2019-T30	6.2731	676	1.85	6/8/2019										
SM 19 R17	SMICFXBD2019	6.0000	714	1.95	7/16/2019					102.4966782	103.9204839				
SM 19 R17-NWT	SMICFXBD2019-NWT	6.0000	714	1.95	7/16/2019										
SM 19 R17-T25	SMICFXBD2019-T25	6.0000	714	1.95	7/16/2019										
SM 19 R17-T30	SMICFXBD2019-T30	6.0000	714	1.95	7/16/2019										
FMIC 19 R17	FMICBOND2019	5.7500	739	2.02	8/10/2019					98.5866208					
FMIC 19 R17-NWT	FMICBOND2019-NWT	5.7500	739	2.02	8/10/2019										
FMIC 19 R17-T25	FMICBOND2019-T25	5.7500	739	2.02	8/10/2019										
FMIC 19 R17-T30	FMICBOND2019-T30	5.7500	739	2.02	8/10/2019										
JGS 08-19	JGSFXBND2019	5.2317	756	2.07	8/27/2019	4.100000	101.8249973	3:02:47 PM	101.8484005	102.1234592		101.8661038	101.8661038	101.8249973	101.8249973
JGS 08-19-NWT	JGSFXBND2019-NWT	5.2317	756	2.07	8/27/2019										
JGS 08-19-T25	JGSFXBND2019-T25	5.2317	756	2.07	8/27/2019										
JGS 08-19-T30	JGSFXBND2019-T30	5.2317	756	2.07	8/27/2019										
ALI HS 10-19	ALIHSBND2019	3.0000	809	2.21	10/19/2019	22.000000	98.4154711	2:22:16 PM	98.4154711			98.4154711	98.4154711	98.4154711	98.4154711
GTCAP 11-19	GTCFXBND2019	4.7106	828	2.27	11/7/2019					99.6487834					
GTCAP 11-19-NWT	GTCFXBND2019-NWT	4.7106	828	2.27	11/7/2019										
GTCAP 11-19-T25	GTCFXBND2019-T25	4.7106	828	2.27	11/7/2019										
GTCAP 11-19-T30	GTCFXBND2019-T30	4.7106	828	2.27	11/7/2019										
VLL 19 R17	VLLFXBND2019	5.6542	830	2.27	11/9/2019					97.7085167					
VLL 19 R17-NWT	VLLFXBND2019-NWT	5.6542	830	2.27	11/9/2019										
VLL 19 R17-T25	VLLFXBND2019-T25	5.6542	830	2.27	11/9/2019										
VLL 19 R17-T30	VLLFXBND2019-T30	5.6542	830	2.27	11/9/2019										
GTCAP 20 R17	GTCFXBND2020	4.8371	940	2.57	2/27/2020					100.0877883					
GTCAP 20 R17-NWT	GTCFXBND2020-NWT	4.8371	940	2.57	2/27/2020										
GTCAP 20 R17-T25	GTCFXBND2020-T25	4.8371	940	2.57	2/27/2020										
GTCAP 20 R17-T30	GTCFXBND2020-T30	4.8371	940	2.57	2/27/2020										
SMPH 03-20	SMPHFXBD2020	5.1000	943	2.58	3/1/2020					101.6989794					

Instrument Name	ISIN	CPN	Days	YRS	Maturity	D. Vol (MM)	Last Price	Traded Time	W. Ave Price	Bid Price	Offer Price	Open Price	High Price	Low Price	Close Price
SMPH 03-20-NWT	SMPHFXBD2020-NWT	5.1000	943	2.58	3/1/2020										
SMPH 03-20-T25	SMPHFXBD2020-T25	5.1000	943	2.58	3/1/2020										
SMPH 03-20-T30	SMPHFXBD2020-T30	5.1000	943	2.58	3/1/2020										
CPG 20 R18	CPGIFXBD2020	6.6878	944	2.58	3/2/2020					99.2640321	105.8755542				
CPG 20 R18-NWT	CPGIFXBD2020-NWT	6.6878	944	2.58	3/2/2020										
CPG 20 R18-T25	CPGIFXBD2020-T25	6.6878	944	2.58	3/2/2020										
CPG 20 R18-T30	CPGIFXBD2020-T30	6.6878	944	2.58	3/2/2020										
MBT 04-20	MBTLTNCD2020	4.0000	997	2.73	4/24/2020										
EDC 20 R18	EDCFXBND2020	4.1583	1006	2.75	5/3/2020	2.000000	98.8652358	2:30:50 PM	98.8630986	98.3558619	100.1451837	98.8652358	98.8652358	98.8652358	98.8652358
EDC 20 R18-NWT	EDCFXBND2020-NWT	4.1583	1006	2.75	5/3/2020										
EDC 20 R18-T25	EDCFXBND2020-T25	4.1583	1006	2.75	5/3/2020										
EDC 20 R18-T30	EDCFXBND2020-T30	4.1583	1006	2.75	5/3/2020										
PNB 06-20	PNBLTNCD2020	4.1250	1046	2.86	6/12/2020										
RCB 06-20	RCBLTNCD2020	4.1250	1053	2.88	6/19/2020										
GLO 20 R18	GLOFXBND2020	4.8875	1081	2.96	7/17/2020					100.2392318					
GLO 20 R18-NWT	GLOFXBND2020-NWT	4.8875	1081	2.96	7/17/2020										
GLO 20 R18-T25	GLOFXBND2020-T25	4.8875	1081	2.96	7/17/2020										
GLO 20 R18-T30	GLOFXBND2020-T30	4.8875	1081	2.96	7/17/2020										
SLTC 20 R18	SLTCFXBD2020	4.9925	1117	3.06	8/22/2020					93.8552409	101.3985962				
SLTC 20 R18-NWT	SLTCFXBD2020-NWT	4.9925	1117	3.06	8/22/2020										
SLTC 20 R18-T25	SLTCFXBD2020-T25	4.9925	1117	3.06	8/22/2020										
SLTC 20 R18-T30	SLTCFXBD2020-T30	4.9925	1117	3.06	8/22/2020										
BDO 10-20	BDO2LTNC2020	3.7500	1162	3.18	10/6/2020					95.6312604					
ALI 20 R19	ALIFXBND2020	4.6250	1166	3.19	10/10/2020					99.4813159	101.5501937				
ALI 20 R19-NWT	ALIFXBND2020-NWT	4.6250	1166	3.19	10/10/2020										
ALI 20 R19-T25	ALIFXBND2020-T25	4.6250	1166	3.19	10/10/2020										
ALI 20 R19-T30	ALIFXBND2020-T30	4.6250	1166	3.19	10/10/2020										
HOUSE 10-20	HOUSEFBD2020	6.2080	1172	3.21	10/16/2020	1.000000	103.2587848	2:24:22 PM	103.2587848	101.1850664	103.2587848	103.2587848	103.2587848	103.2587848	103.2587848
HOUSE 10-20-NWT	HOUSEFBD2020-NWT	6.2080	1172	3.21	10/16/2020										
HOUSE 10-20-T25	HOUSEFBD2020-T25	6.2080	1172	3.21	10/16/2020										
HOUSE 10-20-T30	HOUSEFBD2020-T30	6.2080	1172	3.21	10/16/2020										
AEV 11-20	AEV2FXBD2020	4.4722	1193	3.27	11/6/2020					98.7165165	101.1313332				
AEV 11-20-NWT	AEV2FXBD2020-NWT	4.4722	1193	3.27	11/6/2020										
AEV 11-20-T25	AEV2FXBD2020-T25	4.4722	1193	3.27	11/6/2020										
AEV 11-20-T30	AEV2FXBD2020-T30	4.4722	1193	3.27	11/6/2020										
FLI 20 R19	FLIFXBND2020	4.8562	1195	3.27	11/8/2020					99.8678908					
FLI 20 R19-NWT	FLIFXBND2020-NWT	4.8562	1195	3.27	11/8/2020										
FLI 20 R19-T25	FLIFXBND2020-T25	4.8562	1195	3.27	11/8/2020										
FLI 20 R19-T30	FLIFXBND2020-T30	4.8562	1195	3.27	11/8/2020										
AEV 20 R19	AEVFXBND2020	4.4125	1208	3.31	11/21/2020					98.2190072					
AEV 20 R19-NWT	AEVFXBND2020-NWT	4.4125	1208	3.31	11/21/2020										
AEV 20 R19-T25	AEVFXBND2020-T25	4.4125	1208	3.31	11/21/2020										
AEV 20 R19-T30	AEVFXBND2020-T30	4.4125	1208	3.31	11/21/2020										
MER 20 P19	MERFXBND2020	4.3750	1229	3.36	12/12/2020					98.4710120					
MER 20 P19-NWT	MERFXBND2020-NWT	4.3750	1229	3.36	12/12/2020										
MER 20 P19-T25	MERFXBND2020-T25	4.3750	1229	3.36	12/12/2020										
MER 20 P19-T30	MERFXBND2020-T30	4.3750	1229	3.36	12/12/2020										
TEL 21 R19	TELFXBND2021	5.2250	1285	3.52	2/6/2021	10.000000	102.3421911	11:47:03 AM	102.3438293	100.7205261		102.3421911	102.3421911	102.3421911	102.3421911
TEL 21 R19-NWT	TELFXBND2021-NWT	5.2250	1285	3.52	2/6/2021										
TEL 21 R19-T25	TELFXBND2021-T25	5.2250	1285	3.52	2/6/2021										
TEL 21 R19-T30	TELFXBND2021-T30	5.2250	1285	3.52	2/6/2021										
ABS 21 R19	ABSFXBND2021	5.3350	1289	3.53	2/10/2021					100.4314770	103.3679487				
ABS 21 R19-NWT	ABSFXBND2021-NWT	5.3350	1289	3.53	2/10/2021										
ABS 21 R19-T25	ABSFXBND2021-T25	5.3350	1289	3.53	2/10/2021										
ABS 21 R19-T30	ABSFXBND2021-T30	5.3350	1289	3.53	2/10/2021										
ROCK 21 R19	ROCKFXBD2021	5.0932	1294	3.54	2/15/2021					99.6557297					
ROCK 21 R19-NWT	ROCKFXBD2021-NWT	5.0932	1294	3.54	2/15/2021										
ROCK 21 R19-T25	ROCKFXBD2021-T25	5.0932	1294	3.54	2/15/2021										
ROCK 21 R19-T30	ROCKFXBD2021-T30	5.0932	1294	3.54	2/15/2021										
SMPH 02-21	SMPH2FBD2021	4.5095	1304	3.57	2/25/2021	20.340000	99.7434542	3:24:23 PM	100.1489365	99.8661074		100.1119222	100.1940114	99.7434542	99.7434542
SMPH 02-21-NWT	SMPH2FBD2021-NWT	4.5095	1304	3.57	2/25/2021										
SMPH 02-21-T25	SMPH2FBD2021-T25	4.5095	1304	3.57	2/25/2021										
SMPH 02-21-T30	SMPH2FBD2021-T30	4.5095	1304	3.57	2/25/2021										
JGS 21 R19	JGSFXBND2021	5.2442	1306	3.58	2/27/2021	0.430000	102.4270510	3:36:04 PM	102.4270510	100.4614356	103.0924771	102.4270510	102.4270510	102.4270510	102.4270510
JGS 21 R19-NWT	JGSFXBND2021-NWT	5.2442	1306	3.58	2/27/2021										
JGS 21 R19-T25	JGSFXBND2021-T25	5.2442	1306	3.58	2/27/2021										
JGS 21 R19-T30	JGSFXBND2021-T30	5.2442	1306	3.58	2/27/2021										
SLI 21 R18	SLIFXBND2021	6.7150	1329	3.64	3/22/2021					99.9645018					
SLI 21 R18-NWT	SLIFXBND2021-NWT	6.7150	1329	3.64	3/22/2021										
SLI 21 R18-T25	SLIFXBND2021-T25	6.7150	1329	3.64	3/22/2021										
SLI 21 R18-T30	SLIFXBND2021-T30	6.7150	1329	3.64	3/22/2021										
MNTC 21 R19	MNTCFXBD2021	5.0700	1338	3.66	3/31/2021					99.5670099					
MNTC 21 R19-NWT	MNTCFXBD2021-NWT	5.0700	1338	3.66	3/31/2021										
MNTC 21 R19-T25	MNTCFXBD2021-T25	5.0700	1338	3.66	3/31/2021										
MNTC 21 R19-T30	MNTCFXBD2021-T30	5.0700	1338	3.66	3/31/2021										

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SMB 21 R19	SMBFXBND2021	5.5000	1340	3.67	4/2/2021	10.000000	102.8263886	11:51:34 AM	102.8302161	101.0657383		102.8263886	102.8263886	102.8263886	102.8263886
SMB 21 R19-NWT	SMBFXBND2021-NWT	5.5000	1340	3.67	4/2/2021										
SMB 21 R19-T25	SMBFXBND2021-T25	5.5000	1340	3.67	4/2/2021										
SMB 21 R19-T30	SMBFXBND2021-T30	5.5000	1340	3.67	4/2/2021										
LBP 04-21	LBPLTNCD2021	3.7500	1347	3.69	4/9/2021										
VLL 21 R19	VLLFXBND2021	5.9437	1377	3.77	5/9/2021					96.5235266	105.5162492				
VLL 21 R19-NWT	VLLFXBND2021-NWT	5.9437	1377	3.77	5/9/2021										
VLL 21 R19-T25	VLLFXBND2021-T25	5.9437	1377	3.77	5/9/2021										
VLL 21 R19-T30	VLLFXBND2021-T30	5.9437	1377	3.77	5/9/2021										
AC 05-21	ACFXBOND2021	6.8000	1380	3.78	5/12/2021					107.2339784	108.6792849				
AC 05-21-NWT	ACFXBOND2021-NWT	6.8000	1380	3.78	5/12/2021										
AC 05-21-T25	ACFXBOND2021-T25	6.8000	1380	3.78	5/12/2021										
AC 05-21-T30	ACFXBOND2021-T30	6.8000	1380	3.78	5/12/2021										
SM 21 R19	SMICFXBD2021	5.2958	1387	3.80	5/19/2021	1.300000	101.3495643	3:42:09 PM	101.3495643	101.3495643		101.3495643	101.3495643	101.3495643	101.3495643
SM 21 R19-NWT	SMICFXBD2021-NWT	5.2958	1387	3.80	5/19/2021										
SM 21 R19-T25	SMICFXBD2021-T25	5.2958	1387	3.80	5/19/2021										
SM 21 R19-T30	SMICFXBD2021-T30	5.2958	1387	3.80	5/19/2021										
CHI 21 R19	CHIFXBND2021	5.3200	1405	3.85	6/6/2021					101.1004826					
CHI 21 R19-NWT	CHIFXBND2021-NWT	5.3200	1405	3.85	6/6/2021										
CHI 21 R19-T25	CHIFXBND2021-T25	5.3200	1405	3.85	6/6/2021										
CHI 21 R19-T30	CHIFXBND2021-T30	5.3200	1405	3.85	6/6/2021										
SMCGP 21 R19	SMCGPFBD2021	4.3458	1440	3.94	7/11/2021					96.7961500	99.0867286				
SMCGP 21 R19-NWT	SMCGPFBD2021-NWT	4.3458	1440	3.94	7/11/2021										
SMCGP 21 R19-T25	SMCGPFBD2021-T25	4.3458	1440	3.94	7/11/2021										
SMCGP 21 R19-T30	SMCGPFBD2021-T30	4.3458	1440	3.94	7/11/2021										
GTCAP 21 R19	GTCFXBND2021	5.1965	1467	4.02	8/7/2021					100.8924092					
GTCAP 21 R19-NWT	GTCFXBND2021-NWT	5.1965	1467	4.02	8/7/2021										
GTCAP 21 R19-T25	GTCFXBND2021-T25	5.1965	1467	4.02	8/7/2021										
GTCAP 21 R19-T30	GTCFXBND2021-T30	5.1965	1467	4.02	8/7/2021										
SMPH 21 R19	SMPHFXBD2021	5.2006	1492	4.08	9/1/2021	6.000000	102.1263562	11:43:37 AM	102.1289327	98.9096913		102.1263562	102.1263562	102.1263562	102.1263562
SMPH 21 R19-NWT	SMPHFXBD2021-NWT	5.2006	1492	4.08	9/1/2021										
SMPH 21 R19-T25	SMPHFXBD2021-T25	5.2006	1492	4.08	9/1/2021										
SMPH 21 R19-T30	SMPHFXBD2021-T30	5.2006	1492	4.08	9/1/2021										
CPG 21 R20	CPGIFXBD2021	6.9758	1493	4.09	9/2/2021					99.9112251					
CPG 21 R20-NWT	CPGIFXBD2021-NWT	6.9758	1493	4.09	9/2/2021										
CPG 21 R20-T25	CPGIFXBD2021-T25	6.9758	1493	4.09	9/2/2021										
CPG 21 R20-T30	CPGIFXBD2021-T30	6.9758	1493	4.09	9/2/2021										
AP 21 R19	APCFXBND2021	5.2050	1501	4.11	9/10/2021	10.000000	103.0049990	11:41:53 AM	103.0086909	100.7550985		103.0049990	103.0049990	103.0049990	103.0049990
AP 21 R19-NWT	APCFXBND2021-NWT	5.2050	1501	4.11	9/10/2021										
AP 21 R19-T25	APCFXBND2021-T25	5.2050	1501	4.11	9/10/2021										
AP 21 R19-T30	APCFXBND2021-T30	5.2050	1501	4.11	9/10/2021										
PCOR 21 R19	PCORFXBD2021	4.0032	1548	4.24	10/27/2021					98.2823999	98.4729433				
PCOR 21 R19-NWT	PCORFXBD2021-NWT	4.0032	1548	4.24	10/27/2021										
PCOR 21 R19-T25	PCORFXBD2021-T25	4.0032	1548	4.24	10/27/2021										
PCOR 21 R19-T30	PCORFXBD2021-T30	4.0032	1548	4.24	10/27/2021										
MBT 11-21	MBTLTNCD2021	4.2500	1573	4.31	11/21/2021										
FLI 21 R20	FLIFXBND2021	5.4000	1586	4.34	12/4/2021	10.000000	102.6307396	11:41:38 AM	102.6337295	100.3835035	105.0429205	102.6307396	102.6307396	102.6307396	102.6307396
FLI 21 R20-NWT	FLIFXBND2021-NWT	5.4000	1586	4.34	12/4/2021										
FLI 21 R20-T25	FLIFXBND2021-T25	5.4000	1586	4.34	12/4/2021										
FLI 21 R20-T30	FLIFXBND2021-T30	5.4000	1586	4.34	12/4/2021										
RLC 02-22	RLCFXBND2022	4.8000	1667	4.56	2/23/2022					97.5992825	101.2218031				
RLC 02-22-NWT	RLCFXBND2022-NWT	4.8000	1667	4.56	2/23/2022										
RLC 02-22-T25	RLCFXBND2022-T25	4.8000	1667	4.56	2/23/2022										
RLC 02-22-T30	RLCFXBND2022-T30	4.8000	1667	4.56	2/23/2022										
SMC 22 R20	SMCFXBND2022	4.8243	1673	4.58	3/1/2022					99.2826249					
SMC 22 R20-NWT	SMCFXBND2022-NWT	4.8243	1673	4.58	3/1/2022										
SMC 22 R20-T25	SMCFXBND2022-T25	4.8243	1673	4.58	3/1/2022										
SMC 22 R20-T30	SMCFXBND2022-T30	4.8243	1673	4.58	3/1/2022										
SMB 22 R19	SMBFXBND2022	6.6000	1705	4.67	4/2/2022					104.0491269	107.4414540				
SMB 22 R19-NWT	SMBFXBND2022-NWT	6.6000	1705	4.67	4/2/2022										
SMB 22 R19-T25	SMBFXBND2022-T25	6.6000	1705	4.67	4/2/2022										
SMB 22 R19-T30	SMBFXBND2022-T30	6.6000	1705	4.67	4/2/2022										
SMC 04-22 R20	SMC2FXBD2022	5.1923	1710	4.68	4/7/2022	0.400000	101.7404829	3:45:04 PM	101.7404829	99.7601521		101.7404829	101.7404829	101.7404829	101.7404829
SMC 04-22 R20-NWT	SMC2FXBD2022-NWT	5.1923	1710	4.68	4/7/2022										
SMC 04-22 R20-T25	SMC2FXBD2022-T25	5.1923	1710	4.68	4/7/2022										
SMC 04-22 R20-T30	SMC2FXBD2022-T30	5.1923	1710	4.68	4/7/2022										
ALI 22 R19	ALIFXBND2022	6.0000	1730	4.74	4/27/2022	5.000000	106.0012507	2:43:05 PM	106.0012507	103.8224415	107.4323042	106.0012507	106.0012507	106.0012507	106.0012507
ALI 22 R19-NWT	ALIFXBND2022-NWT	6.0000	1730	4.74	4/27/2022										
ALI 22 R19-T25	ALIFXBND2022-T25	6.0000	1730	4.74	4/27/2022										
ALI 22 R19-T30	ALIFXBND2022-T30	6.0000	1730	4.74	4/27/2022										
ALI 22 4.5	ALI2FXBD2022	4.5000	1732	4.74	4/29/2022					97.3899279					
ALI 22 4.5-NWT	ALI2FXBD2022-NWT	4.5000	1732	4.74	4/29/2022										
ALI 22 4.5-T25	ALI2FXBD2022-T25	4.5000	1732	4.74	4/29/2022										
ALI 22 4.5-T30	ALI2FXBD2022-T30	4.5000	1732	4.74	4/29/2022										
PSB 04-22	PSBLTNCD2022	3.5000	1733	4.74	4/30/2022										

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
CHIB 05-22	CHIBLTNC2022	3.2500	1751	4.79	5/18/2022	0.200000	99.7784898	2:47:53 PM	99.7784898			99.7784898	99.7784898	99.7784898	99.7784898
SLTC 22 R20	SLTCFXBD2022	5.5796	1755	4.80	5/22/2022					100.7544327	103.5460587				
SLTC 22 R20-NWT	SLTCFXBD2022-NWT	5.5796	1755	4.80	5/22/2022										
SLTC 22 R20-T25	SLTCFXBD2022-T25	5.5796	1755	4.80	5/22/2022										
SLTC 22 R20-T30	SLTCFXBD2022-T30	5.5796	1755	4.80	5/22/2022										
PNB 06-22	PNBLTNCD2022	3.2500	1770	4.85	6/6/2022										
HOUSE 22 R20	HOUSEFBD2022	6.1310	1810	4.96	7/16/2022					98.8631301					
HOUSE 22 R20-NWT	HOUSEFBD2022-NWT	6.1310	1810	4.96	7/16/2022										
HOUSE 22 R20-T25	HOUSEFBD2022-T25	6.1310	1810	4.96	7/16/2022										
HOUSE 22 R20-T30	HOUSEFBD2022-T30	6.1310	1810	4.96	7/16/2022										
SM 22 R19	SMICFXBD2022	6.9442	1810	4.96	7/16/2022					109.5895820	109.8208400				
SM 22 R19-NWT	SMICFXBD2022-NWT	6.9442	1810	4.96	7/16/2022										
SM 22 R19-T25	SMICFXBD2022-T25	6.9442	1810	4.96	7/16/2022										
SM 22 R19-T30	SMICFXBD2022-T30	6.9442	1810	4.96	7/16/2022										
AEV 22 R20	AEVFXBND2022	5.0056	1831	5.01	8/6/2022	10.000000	100.9105979	11:46:00 AM	100.9109701	100.9109701		100.9105979	100.9105979	100.9105979	100.9105979
AEV 22 R20-NWT	AEVFXBND2022-NWT	5.0056	1831	5.01	8/6/2022										
AEV 22 R20-T25	AEVFXBND2022-T25	5.0056	1831	5.01	8/6/2022										
AEV 22 R20-T30	AEVFXBND2022-T30	5.0056	1831	5.01	8/6/2022										
FLI 22 R20	FLIFXBND2022	5.3567	1845	5.05	8/20/2022	5.000000	101.0465257	2:25:27 PM	101.0465257	101.0465257		101.0465257	101.0465257	101.0465257	101.0465257
FLI 22 R20-NWT	FLIFXBND2022-NWT	5.3567	1845	5.05	8/20/2022										
FLI 22 R20-T25	FLIFXBND2022-T25	5.3567	1845	5.05	8/20/2022										
FLI 22 R20-T30	FLIFXBND2022-T30	5.3567	1845	5.05	8/20/2022										
EW 09-22	EWBLTNCD2022	4.0000	1877	5.14	9/21/2022										
PNB 10-22	PNB2LTNC2022	3.7500	1913	5.24	10/27/2022										
CHIB 12-22	CHIB2LTN2022	3.6500	1949	5.34	12/2/2022	1.000000	99.9025366	9:28:35 AM	99.9025366			99.9025366	99.9025366	99.9025366	99.9025366
RBANK 12-22	RBANKLTN2022	4.1250	1963	5.37	12/16/2022										
CPI 01-23 R20	CPIFXBND2023	5.0496	1985	5.43	1/7/2023					99.9965626					
CPI 01-23 R20-NWT	CPIFXBND2023-NWT	5.0496	1985	5.43	1/7/2023										
CPI 01-23 R20-T25	CPIFXBND2023-T25	5.0496	1985	5.43	1/7/2023										
CPI 01-23 R20-T30	CPIFXBND2023-T30	5.0496	1985	5.43	1/7/2023										
GTCAP 23 R20	GTCFXBND2023	5.0937	2036	5.57	2/27/2023					95.7323155					
GTCAP 23 R20-NWT	GTCFXBND2023-NWT	5.0937	2036	5.57	2/27/2023										
GTCAP 23 R20-T25	GTCFXBND2023-T25	5.0937	2036	5.57	2/27/2023										
GTCAP 23 R20-T30	GTCFXBND2023-T30	5.0937	2036	5.57	2/27/2023										
EDC 23 R19	EDCFXBND2023	4.7312	2101	5.75	5/3/2023					93.8923355					
EDC 23 R19-NWT	EDCFXBND2023-NWT	4.7312	2101	5.75	5/3/2023										
EDC 23 R19-T25	EDCFXBND2023-T25	4.7312	2101	5.75	5/3/2023										
EDC 23 R19-T30	EDCFXBND2023-T30	4.7312	2101	5.75	5/3/2023										
AC 23 R22	ACFXBOND2023	3.9200	2166	5.93	7/7/2023	2.000000	94.4834625	3:29:50 PM	94.4834625	92.0461386		94.4834625	94.4834625	94.4834625	94.4834625
AC 23 R22-NWT	ACFXBOND2023-NWT	3.9200	2166	5.93	7/7/2023										
AC 23 R22-T25	ACFXBOND2023-T25	3.9200	2166	5.93	7/7/2023										
AC 23 R22-T30	ACFXBOND2023-T30	3.9200	2166	5.93	7/7/2023										
SMCGP 23 R21	SMCGPFBD2023	4.7575	2170	5.94	7/11/2023					97.4977751					
SMCGP 23 R21-NWT	SMCGPFBD2023-NWT	4.7575	2170	5.94	7/11/2023										
SMCGP 23 R21-T25	SMCGPFBD2023-T25	4.7575	2170	5.94	7/11/2023										
SMCGP 23 R21-T30	SMCGPFBD2023-T30	4.7575	2170	5.94	7/11/2023										
GLO 23 R20	GLOFXBND2023	5.2792	2176	5.96	7/17/2023					94.0051877					
GLO 23 R20-NWT	GLOFXBND2023-NWT	5.2792	2176	5.96	7/17/2023										
GLO 23 R20-T25	GLOFXBND2023-T25	5.2792	2176	5.96	7/17/2023										
GLO 23 R20-T30	GLOFXBND2023-T30	5.2792	2176	5.96	7/17/2023										
MBT 09-23	MBTLTNCD2023	3.5000	2240	6.13	9/19/2023										
ALI 23 R22	ALIFXBND2023	3.8915	2258	6.18	10/7/2023					92.8997023					
ALI 23 R22-NWT	ALIFXBND2023-NWT	3.8915	2258	6.18	10/7/2023										
ALI 23 R22-T25	ALIFXBND2023-T25	3.8915	2258	6.18	10/7/2023										
ALI 23 R22-T30	ALIFXBND2023-T30	3.8915	2258	6.18	10/7/2023										
PCOR 23 R21	PCORFXBD2023	4.5219	2278	6.24	10/27/2023					97.4508458	101.4829616				
PCOR 23 R21-NWT	PCORFXBD2023-NWT	4.5219	2278	6.24	10/27/2023										
PCOR 23 R21-T25	PCORFXBD2023-T25	4.5219	2278	6.24	10/27/2023										
PCOR 23 R21-T30	PCORFXBD2023-T30	4.5219	2278	6.24	10/27/2023										
FLI 23 R20	FLIFXBND2023	5.4333	2290	6.27	11/8/2023					99.1230666					
FLI 23 R20-NWT	FLIFXBND2023-NWT	5.4333	2290	6.27	11/8/2023										
FLI 23 R20-T25	FLIFXBND2023-T25	5.4333	2290	6.27	11/8/2023										
FLI 23 R20-T30	FLIFXBND2023-T30	5.4333	2290	6.27	11/8/2023										
AEV 23 R20	AEVFXBND2023	4.6188	2303	6.31	11/21/2023					95.0727391					
AEV 23 R20-NWT	AEVFXBND2023-NWT	4.6188	2303	6.31	11/21/2023										
AEV 23 R20-T25	AEVFXBND2023-T25	4.6188	2303	6.31	11/21/2023										
AEV 23 R20-T30	AEVFXBND2023-T30	4.6188	2303	6.31	11/21/2023										
SM 23 R21	SMICFXBD2023	5.1590	2321	6.35	12/9/2023	27.000000	99.7737145	2:49:03 PM	99.7984930	99.5067431		99.7737252	99.9075183	99.7737145	99.7737145
SM 23 R21-NWT	SMICFXBD2023-NWT	5.1590	2321	6.35	12/9/2023										
SM 23 R21-T25	SMICFXBD2023-T25	5.1590	2321	6.35	12/9/2023										
SM 23 R21-T30	SMICFXBD2023-T30	5.1590	2321	6.35	12/9/2023										
FDC 24 R21	FDCFXBND2024	6.1458	2367	6.48	1/24/2024					105.1744740	105.8815525				
FDC 24 R21-NWT	FDCFXBND2024-NWT	6.1458	2367	6.48	1/24/2024										
FDC 24 R21-T25	FDCFXBND2024-T25	6.1458	2367	6.48	1/24/2024										
FDC 24 R21-T30	FDCFXBND2024-T30	6.1458	2367	6.48	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	2373	6.50	1/30/2024	11.000000	101.5796828	9:23:07 AM	101.5865739	100.8272980	101.6628686	101.6636374	101.6636374	101.5796828	101.5796828
ALI 24 R20-NWT	ALIFXBND2024-NWT	5.0000	2373	6.50	1/30/2024										
ALI 24 R20-T25	ALIFXBND2024-T25	5.0000	2373	6.50	1/30/2024										
ALI 24 R20-T30	ALIFXBND2024-T30	5.0000	2373	6.50	1/30/2024										
TEL 24 R21	TELFXBND2024	5.2813	2380	6.52	2/6/2024					100.7222467					
TEL 24 R21-NWT	TELFXBND2024-NWT	5.2813	2380	6.52	2/6/2024										
TEL 24 R21-T25	TELFXBND2024-T25	5.2813	2380	6.52	2/6/2024										
TEL 24 R21-T30	TELFXBND2024-T30	5.2813	2380	6.52	2/6/2024										
JGS 24 R20	JGSFXBND2024	5.3000	2401	6.57	2/27/2024					98.9048475					
JGS 24 R20-NWT	JGSFXBND2024-NWT	5.3000	2401	6.57	2/27/2024										
JGS 24 R20-T25	JGSFXBND2024-T25	5.3000	2401	6.57	2/27/2024										
JGS 24 R20-T30	JGSFXBND2024-T30	5.3000	2401	6.57	2/27/2024										
SMC 24 R22	SMCFXBND2024	5.2840	2404	6.58	3/1/2024					100.3249657					
SMC 24 R22-NWT	SMCFXBND2024-NWT	5.2840	2404	6.58	3/1/2024										
SMC 24 R22-T25	SMCFXBND2024-T25	5.2840	2404	6.58	3/1/2024										
SMC 24 R22-T30	SMCFXBND2024-T30	5.2840	2404	6.58	3/1/2024										
STIESG 24 R22	STIGFXBD2024	5.8085	2426	6.64	3/23/2024					99.9974474	101.7048891				
STIESG 24 R22-NWT	STIGFXBD2024-NWT	5.8085	2426	6.64	3/23/2024										
STIESG 24 R22-T25	STIGFXBD2024-T25	5.8085	2426	6.64	3/23/2024										
STIESG 24 R22-T30	STIGFXBD2024-T30	5.8085	2426	6.64	3/23/2024										
MEG 24 R22	MEGFXBND2024	5.3535	2431	6.66	3/28/2024	25.000000	101.9734328	11:45:47 AM	101.8328543	101.4087628		101.2672669	101.9734328	101.2672669	101.9734328
MEG 24 R22-NWT	MEGFXBND2024-NWT	5.3535	2431	6.66	3/28/2024										
MEG 24 R22-T25	MEGFXBND2024-T25	5.3535	2431	6.66	3/28/2024										
MEG 24 R22-T30	MEGFXBND2024-T30	5.3535	2431	6.66	3/28/2024										
MNTC 24 R21	MNTCFXBD2024	5.5000	2434	6.66	3/31/2024					100.5544701					
MNTC 24 R21-NWT	MNTCFXBD2024-NWT	5.5000	2434	6.66	3/31/2024										
MNTC 24 R21-T25	MNTCFXBD2024-T25	5.5000	2434	6.66	3/31/2024										
MNTC 24 R21-T30	MNTCFXBD2024-T30	5.5000	2434	6.66	3/31/2024										
SMB 24 R21	SMBFXBND2024	6.0000	2436	6.67	4/2/2024					102.7510928					
SMB 24 R21-NWT	SMBFXBND2024-NWT	6.0000	2436	6.67	4/2/2024										
SMB 24 R21-T25	SMBFXBND2024-T25	6.0000	2436	6.67	4/2/2024										
SMB 24 R21-T30	SMBFXBND2024-T30	6.0000	2436	6.67	4/2/2024										
SMPH 05-24 R22	SMPH2FBD2024	5.1683	2482	6.80	5/18/2024					100.2380260					
SMPH 05-24 R22-NW	SMPH2FBD2024-NWT	5.1683	2482	6.80	5/18/2024										
SMPH 05-24 R22-T25	SMPH2FBD2024-T25	5.1683	2482	6.80	5/18/2024										
SMPH 05-24 R22-T30	SMPH2FBD2024-T30	5.1683	2482	6.80	5/18/2024										
SM 24 R21	SMICFXBD2024	5.6125	2483	6.80	5/19/2024					100.6219772					
SM 24 R21-NWT	SMICFXBD2024-NWT	5.6125	2483	6.80	5/19/2024										
SM 24 R21-T25	SMICFXBD2024-T25	5.6125	2483	6.80	5/19/2024										
SM 24 R21-T30	SMICFXBD2024-T30	5.6125	2483	6.80	5/19/2024										
MBT 07-24	MBTLTNCD2024	3.8750	2545	6.97	7/20/2024										
DD 24 R22	DDFXBOND2024	6.0952	2546	6.97	7/21/2024					99.9717687					
DD 24 R22-NWT	DDFXBOND2024-NWT	6.0952	2546	6.97	7/21/2024										
DD 24 R22-T25	DDFXBOND2024-T25	6.0952	2546	6.97	7/21/2024										
DD 24 R22-T30	DDFXBOND2024-T30	6.0952	2546	6.97	7/21/2024										
GTCAP 24 R21	GTCFXBND2024	5.6250	2563	7.02	8/7/2024					97.8646308					
GTCAP 24 R21-NWT	GTCFXBND2024-NWT	5.6250	2563	7.02	8/7/2024										
GTCAP 24 R21-T25	GTCFXBND2024-T25	5.6250	2563	7.02	8/7/2024										
GTCAP 24 R21-T30	GTCFXBND2024-T30	5.6250	2563	7.02	8/7/2024										
SMPH 24 R21	SMPHFXBD2024	5.7417	2588	7.09	9/1/2024					99.9497092					
SMPH 24 R21-NWT	SMPHFXBD2024-NWT	5.7417	2588	7.09	9/1/2024										
SMPH 24 R21-T25	SMPHFXBD2024-T25	5.7417	2588	7.09	9/1/2024										
SMPH 24 R21-T30	SMPHFXBD2024-T30	5.7417	2588	7.09	9/1/2024										
FLI 24 R21	FLIFXBND2024	5.6389	2682	7.34	12/4/2024					99.3361088					
FLI 24 R21-NWT	FLIFXBND2024-NWT	5.6389	2682	7.34	12/4/2024										
FLI 24 R21-T25	FLIFXBND2024-T25	5.6389	2682	7.34	12/4/2024										
FLI 24 R21-T30	FLIFXBND2024-T30	5.6389	2682	7.34	12/4/2024										
AC 25 R23	ACFXBOND2025	4.8200	2750	7.53	2/10/2025					97.6453773	103.6539774				
AC 25 R23-NWT	ACFXBOND2025-NWT	4.8200	2750	7.53	2/10/2025										
AC 25 R23-T25	ACFXBOND2025-T25	4.8200	2750	7.53	2/10/2025										
AC 25 R23-T30	ACFXBOND2025-T30	4.8200	2750	7.53	2/10/2025										
RLC 02-25	RLCFXBND2025	4.9344	2763	7.56	2/23/2025					93.5944326					
RLC 02-25-NWT	RLCFXBND2025-NWT	4.9344	2763	7.56	2/23/2025										
RLC 02-25-T25	RLCFXBND2025-T25	4.9344	2763	7.56	2/23/2025										
RLC 02-25-T30	RLCFXBND2025-T30	4.9344	2763	7.56	2/23/2025										
ALI 25 R21	ALIFXBND2025	5.6250	2824	7.73	4/25/2025					102.9898097	107.2715171				
ALI 25 R21-NWT	ALIFXBND2025-NWT	5.6250	2824	7.73	4/25/2025										
ALI 25 R21-T25	ALIFXBND2025-T25	5.6250	2824	7.73	4/25/2025										
ALI 25 R21-T30	ALIFXBND2025-T30	5.6250	2824	7.73	4/25/2025										
SLTC 25 R22	SLTCFXBD2025	6.4872	2851	7.81	5/22/2025					94.0526379	109.5634328				
SLTC 25 R22-NWT	SLTCFXBD2025-NWT	6.4872	2851	7.81	5/22/2025										
SLTC 25 R22-T25	SLTCFXBD2025-T25	6.4872	2851	7.81	5/22/2025										
SLTC 25 R22-T30	SLTCFXBD2025-T30	6.4872	2851	7.81	5/22/2025										
HOUSE 25 R22	HOUSEFBD2025	6.8666	2906	7.96	7/16/2025					102.2618832					
HOUSE 25 R22-NWT	HOUSEFBD2025-NWT	6.8666	2906	7.96	7/16/2025										

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
HOUSE 25 R22-T25	HOUSEFBD2025-T25	6.8666	2906	7.96	7/16/2025										
HOUSE 25 R22-T30	HOUSEFBD2025-T30	6.8666	2906	7.96	7/16/2025										
FLI 25 R22	FLIFXBND2025	5.7139	2941	8.05	8/20/2025	10.500000	103.3602881	11:45:37 AM	103.3620365	101.7092654		103.3602881	103.3602881	103.3602881	103.3602881
FLI 25 R22-NWT	FLIFXBND2025-NWT	5.7139	2941	8.05	8/20/2025										
FLI 25 R22-T25	FLIFXBND2025-T25	5.7139	2941	8.05	8/20/2025										
FLI 25 R22-T30	FLIFXBND2025-T30	5.7139	2941	8.05	8/20/2025										
ALI 25 R22	ALI2FXBD2025	4.7500	3007	8.23	10/25/2025	10.000000	99.4885984	11:40:16 AM	99.4882965	95.0791227	101.6976996	99.4885984	99.4885984	99.4885984	99.4885984
ALI 25 R22-NWT	ALI2FXBD2025-NWT	4.7500	3007	8.23	10/25/2025										
ALI 25 R22-T25	ALI2FXBD2025-T25	4.7500	3007	8.23	10/25/2025										
ALI 25 R22-T30	ALI2FXBD2025-T30	4.7500	3007	8.23	10/25/2025										
SMPH 25 R23	SMPHFXBD2025	4.7990	3038	8.32	11/25/2025					97.6361947					
SMPH 25 R23-NWT	SMPHFXBD2025-NWT	4.7990	3038	8.32	11/25/2025										
SMPH 25 R23-T25	SMPHFXBD2025-T25	4.7990	3038	8.32	11/25/2025										
SMPH 25 R23-T30	SMPHFXBD2025-T30	4.7990	3038	8.32	11/25/2025										
MER 25 R20	MERFXBND2025	4.8750	3055	8.36	12/12/2025	2.100000	99.4870412	2:11:15 PM	99.4870412	92.6417498		99.4870412	99.4870412	99.4870412	99.4870412
MER 25 R20-NWT	MERFXBND2025-NWT	4.8750	3055	8.36	12/12/2025										
MER 25 R20-T25	MERFXBND2025-T25	4.8750	3055	8.36	12/12/2025										
MER 25 R20-T30	MERFXBND2025-T30	4.8750	3055	8.36	12/12/2025										
ALI 26 R23	ALIFXBND2026	4.8500	3156	8.64	3/23/2026	11.000000	98.4178155	2:49:54 PM	99.1898466	97.5813884	100.6963835	99.2633447	99.2633447	98.4178155	98.4178155
ALI 26 R23-NWT	ALIFXBND2026-NWT	4.8500	3156	8.64	3/23/2026										
ALI 26 R23-T25	ALIFXBND2026-T25	4.8500	3156	8.64	3/23/2026										
ALI 26 R23-T30	ALIFXBND2026-T30	4.8500	3156	8.64	3/23/2026										
SMCGP 26 R23	SMCGPFBD2026	5.1792	3266	8.94	7/11/2026					96.7105370					
SMCGP 26 R23-NWT	SMCGPFBD2026-NWT	5.1792	3266	8.94	7/11/2026										
SMCGP 26 R23-T25	SMCGPFBD2026-T25	5.1792	3266	8.94	7/11/2026										
SMCGP 26 R23-T30	SMCGPFBD2026-T30	5.1792	3266	8.94	7/11/2026										
SMPH 26 R23	SMPHFXBD2026	4.2005	3281	8.98	7/26/2026	0.180000	94.2408694	2:11:35 PM	94.2408694	89.1849906		94.2408694	94.2408694	94.2408694	94.2408694
SMPH 26 R23-NWT	SMPHFXBD2026-NWT	4.2005	3281	8.98	7/26/2026										
SMPH 26 R23-T25	SMPHFXBD2026-T25	4.2005	3281	8.98	7/26/2026										
SMPH 26 R23-T30	SMPHFXBD2026-T30	4.2005	3281	8.98	7/26/2026										
AP 26 R21	APCFXBND2026	6.1000	3327	9.11	9/10/2026					100.6949997	109.9324847				
AP 26 R21-NWT	APCFXBND2026-NWT	6.1000	3327	9.11	9/10/2026										
AP 26 R21-T25	APCFXBND2026-T25	6.1000	3327	9.11	9/10/2026										
AP 26 R21-T30	APCFXBND2026-T30	6.1000	3327	9.11	9/10/2026										
DD 26 R23	DDFXBOND2026	5.9721	3423	9.37	12/15/2026					91.3592942					
DD 26 R23-NWT	DDFXBOND2026-NWT	5.9721	3423	9.37	12/15/2026										
DD 26 R23-T25	DDFXBOND2026-T25	5.9721	3423	9.37	12/15/2026										
DD 26 R23-T30	DDFXBOND2026-T30	5.9721	3423	9.37	12/15/2026										
SMC 27 R24	SMCFXBND2027	5.7613	3499	9.58	3/1/2027					98.9879053					
SMC 27 R24-NWT	SMCFXBND2027-NWT	5.7613	3499	9.58	3/1/2027										
SMC 27 R24-T25	SMCFXBND2027-T25	5.7613	3499	9.58	3/1/2027										
SMC 27 R24-T30	SMCFXBND2027-T30	5.7613	3499	9.58	3/1/2027										
STIESG 27 R24	STIGFXBD2027	6.3756	3521	9.64	3/23/2027					99.9969269					
STIESG 27 R24-NWT	STIGFXBD2027-NWT	6.3756	3521	9.64	3/23/2027										
STIESG 27 R24-T25	STIGFXBD2027-T25	6.3756	3521	9.64	3/23/2027										
STIESG 27 R24-T30	STIGFXBD2027-T30	6.3756	3521	9.64	3/23/2027										
ALI 05-27 R24	ALIFXBND2027	5.2624	3561	9.75	5/2/2027					99.1452248					
ALI 05-27 R24-NWT	ALIFXBND2027-NWT	5.2624	3561	9.75	5/2/2027										
ALI 05-27 R24-T25	ALIFXBND2027-T25	5.2624	3561	9.75	5/2/2027										
ALI 05-27 R24-T30	ALIFXBND2027-T30	5.2624	3561	9.75	5/2/2027										
AC 27 R22	ACFXBOND2027	6.8750	3570	9.77	5/11/2027	5.000000	111.9517404	11:44:28 AM	111.9567345	109.5485142	118.7024115	111.9517404	111.9517404	111.9517404	111.9517404
AC 27 R22-NWT	ACFXBOND2027-NWT	6.8750	3570	9.77	5/11/2027										
AC 27 R22-T25	ACFXBOND2027-T25	6.8750	3570	9.77	5/11/2027										
AC 27 R22-T30	ACFXBOND2027-T30	6.8750	3570	9.77	5/11/2027										
AP 07-27 R24	APCFXBND2027	5.3367	3623	9.92	7/3/2027					100.8587102					
AP 07-27 R24-NWT	APCFXBND2027-NWT	5.3367	3623	9.92	7/3/2027										
AP 07-27 R24-T25	APCFXBND2027-T25	5.3367	3623	9.92	7/3/2027										
AP 07-27 R24-T30	APCFXBND2027-T30	5.3367	3623	9.92	7/3/2027										
AEV 27 R22	AEVFXBND2027	6.0169	3657	10.01	8/6/2027					100.1259340	108.7971031				
AEV 27 R22-NWT	AEVFXBND2027-NWT	6.0169	3657	10.01	8/6/2027										
AEV 27 R22-T25	AEVFXBND2027-T25	6.0169	3657	10.01	8/6/2027										
AEV 27 R22-T30	AEVFXBND2027-T30	6.0169	3657	10.01	8/6/2027										
ALI 33 R25	ALIFXBND2033	6.0000	5914	16.19	10/10/2033					101.5458519	112.1889647				
ALI 33 R25-NWT	ALIFXBND2033-NWT	6.0000	5914	16.19	10/10/2033										
ALI 33 R25-T25	ALIFXBND2033-T25	6.0000	5914	16.19	10/10/2033										
ALI 33 R25-T30	ALIFXBND2033-T30	6.0000	5914	16.19	10/10/2033										