



| 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 |
|-----------------|------------------|--------|------|------|------------|-------------|-------------|-------------|--------------|-------------|-------------|-------------|-------------|-------------|-------------|
| GLO 20 R18      | GLOFXBND2020     | 4.8875 | 988  | 2.70 | 7/17/2020  | 11.120000   | 101.4875577 | 10:23:11 AM | 101.4935224  | 100.9819104 |             | 101.4875577 | 101.4875577 | 101.4875577 | 101.4875577 |
| GLO 20 R18-NWT  | GLOFXBND2020-NWT | 4.8875 | 988  | 2.70 | 7/17/2020  |             |             |             |              |             |             |             |             |             |             |
| GLO 20 R18-T25  | GLOFXBND2020-T25 | 4.8875 | 988  | 2.70 | 7/17/2020  |             |             |             |              |             |             |             |             |             |             |
| GLO 20 R18-T30  | GLOFXBND2020-T30 | 4.8875 | 988  | 2.70 | 7/17/2020  |             |             |             |              |             |             |             |             |             |             |
| SLTC 20 R18     | SLTCFXBD2020     | 4.9925 | 1024 | 2.80 | 8/22/2020  |             |             |             |              | 94.0702148  |             |             |             |             |             |
| SLTC 20 R18-NWT | SLTCFXBD2020-NWT | 4.9925 | 1024 | 2.80 | 8/22/2020  |             |             |             |              |             |             |             |             |             |             |
| SLTC 20 R18-T25 | SLTCFXBD2020-T25 | 4.9925 | 1024 | 2.80 | 8/22/2020  |             |             |             |              |             |             |             |             |             |             |
| SLTC 20 R18-T30 | SLTCFXBD2020-T30 | 4.9925 | 1024 | 2.80 | 8/22/2020  |             |             |             |              |             |             |             |             |             |             |
| BDO 10-20       | BDO2L2TNC2020    | 3.7500 | 1069 | 2.93 | 10/6/2020  |             |             |             |              | 95.9524604  |             |             |             |             |             |
| ALI 20 R19      | ALIFXBND2020     | 4.6250 | 1073 | 2.94 | 10/10/2020 |             |             |             |              | 100.3377833 | 102.8321616 |             |             |             |             |
| ALI 20 R19-NWT  | ALIFXBND2020-NWT | 4.6250 | 1073 | 2.94 | 10/10/2020 |             |             |             |              |             |             |             |             |             |             |
| ALI 20 R19-T25  | ALIFXBND2020-T25 | 4.6250 | 1073 | 2.94 | 10/10/2020 |             |             |             |              |             |             |             |             |             |             |
| ALI 20 R19-T30  | ALIFXBND2020-T30 | 4.6250 | 1073 | 2.94 | 10/10/2020 |             |             |             |              |             |             |             |             |             |             |
| HOUSE 10-20     | HOUSEFBD2020     | 6.2080 | 1079 | 2.95 | 10/16/2020 | 6.000000    | 103.2985275 | 9:48:03 AM  | 103.2985275  | 101.7807153 |             | 103.2985275 | 103.2985275 | 103.2985275 | 103.2985275 |
| HOUSE 10-20-NWT | HOUSEFBD2020-NWT | 6.2080 | 1079 | 2.95 | 10/16/2020 |             |             |             |              |             |             |             |             |             |             |
| HOUSE 10-20-T25 | HOUSEFBD2020-T25 | 6.2080 | 1079 | 2.95 | 10/16/2020 |             |             |             |              |             |             |             |             |             |             |
| HOUSE 10-20-T30 | HOUSEFBD2020-T30 | 6.2080 | 1079 | 2.95 | 10/16/2020 |             |             |             |              |             |             |             |             |             |             |
| AEV 11-20       | AEV2FXBD2020     | 4.4722 | 1100 | 3.01 | 11/6/2020  | 22.980000   | 100.6227577 | 10:22:45 AM | 101.0560568  | 99.6437851  | 101.3286619 | 101.6125849 | 101.6125849 | 100.6227577 | 100.6227577 |
| AEV 11-20-NWT   | AEV2FXBD2020-NWT | 4.4722 | 1100 | 3.01 | 11/6/2020  |             |             |             |              |             |             |             |             |             |             |
| AEV 11-20-T25   | AEV2FXBD2020-T25 | 4.4722 | 1100 | 3.01 | 11/6/2020  |             |             |             |              |             |             |             |             |             |             |
| AEV 11-20-T30   | AEV2FXBD2020-T30 | 4.4722 | 1100 | 3.01 | 11/6/2020  |             |             |             |              |             |             |             |             |             |             |
| FLI 20 R19      | FLIFXBND2020     | 4.8562 | 1102 | 3.02 | 11/8/2020  | 10.000000   | 101.4222816 | 10:35:29 AM | 101.4234450  | 100.7173695 | 102.4213698 | 101.4222816 | 101.4222816 | 101.4222816 | 101.4222816 |
| FLI 20 R19-NWT  | FLIFXBND2020-NWT | 4.8562 | 1102 | 3.02 | 11/8/2020  |             |             |             |              |             |             |             |             |             |             |
| FLI 20 R19-T25  | FLIFXBND2020-T25 | 4.8562 | 1102 | 3.02 | 11/8/2020  |             |             |             |              |             |             |             |             |             |             |
| FLI 20 R19-T30  | FLIFXBND2020-T30 | 4.8562 | 1102 | 3.02 | 11/8/2020  |             |             |             |              |             |             |             |             |             |             |
| AEV 20 R19      | AEVFXBND2020     | 4.4125 | 1115 | 3.05 | 11/21/2020 |             |             |             |              | 99.4677652  | 101.1789693 |             |             |             |             |
| AEV 20 R19-NWT  | AEVFXBND2020-NWT | 4.4125 | 1115 | 3.05 | 11/21/2020 |             |             |             |              |             |             |             |             |             |             |
| AEV 20 R19-T25  | AEVFXBND2020-T25 | 4.4125 | 1115 | 3.05 | 11/21/2020 |             |             |             |              |             |             |             |             |             |             |
| AEV 20 R19-T30  | AEVFXBND2020-T30 | 4.4125 | 1115 | 3.05 | 11/21/2020 |             |             |             |              |             |             |             |             |             |             |
| MER 20 P19      | MERFXBND2020     | 4.3750 | 1136 | 3.11 | 12/12/2020 |             |             |             |              | 98.5773494  |             |             |             |             |             |
| MER 20 P19-NWT  | MERFXBND2020-NWT | 4.3750 | 1136 | 3.11 | 12/12/2020 |             |             |             |              |             |             |             |             |             |             |
| MER 20 P19-T25  | MERFXBND2020-T25 | 4.3750 | 1136 | 3.11 | 12/12/2020 |             |             |             |              |             |             |             |             |             |             |
| MER 20 P19-T30  | MERFXBND2020-T30 | 4.3750 | 1136 | 3.11 | 12/12/2020 |             |             |             |              |             |             |             |             |             |             |
| TEL 21 R19      | TELFXBND2021     | 5.2250 | 1192 | 3.26 | 2/6/2021   |             |             |             |              | 100.6710729 |             |             |             |             |             |
| TEL 21 R19-NWT  | TELFXBND2021-NWT | 5.2250 | 1192 | 3.26 | 2/6/2021   |             |             |             |              |             |             |             |             |             |             |
| TEL 21 R19-T25  | TELFXBND2021-T25 | 5.2250 | 1192 | 3.26 | 2/6/2021   |             |             |             |              |             |             |             |             |             |             |
| TEL 21 R19-T30  | TELFXBND2021-T30 | 5.2250 | 1192 | 3.26 | 2/6/2021   |             |             |             |              |             |             |             |             |             |             |
| ABS 21 R19      | ABSFXBND2021     | 5.3350 | 1196 | 3.27 | 2/10/2021  |             |             |             |              | 100.1038018 | 103.1429894 |             |             |             |             |
| ABS 21 R19-NWT  | ABSFXBND2021-NWT | 5.3350 | 1196 | 3.27 | 2/10/2021  |             |             |             |              |             |             |             |             |             |             |
| ABS 21 R19-T25  | ABSFXBND2021-T25 | 5.3350 | 1196 | 3.27 | 2/10/2021  |             |             |             |              |             |             |             |             |             |             |
| ABS 21 R19-T30  | ABSFXBND2021-T30 | 5.3350 | 1196 | 3.27 | 2/10/2021  |             |             |             |              |             |             |             |             |             |             |
| ROCK 21 R19     | ROCKFXBD2021     | 5.0932 | 1201 | 3.29 | 2/15/2021  | 33.000000   | 100.8247507 | 2:13:29 PM  | 100.8247507  | 100.5064792 | 102.7274525 | 100.8247507 | 100.8247507 | 100.8224284 | 100.8247507 |
| ROCK 21 R19-NWT | ROCKFXBD2021-NWT | 5.0932 | 1201 | 3.29 | 2/15/2021  |             |             |             |              |             |             |             |             |             |             |
| ROCK 21 R19-T25 | ROCKFXBD2021-T25 | 5.0932 | 1201 | 3.29 | 2/15/2021  |             |             |             |              |             |             |             |             |             |             |
| ROCK 21 R19-T30 | ROCKFXBD2021-T30 | 5.0932 | 1201 | 3.29 | 2/15/2021  |             |             |             |              |             |             |             |             |             |             |
| SMPH 02-21      | SMPH2FBD2021     | 4.5095 | 1211 | 3.32 | 2/25/2021  | 11.500000   | 100.8743475 | 3:21:35 PM  | 100.4185148  | 100.4886021 | 100.9516961 | 100.3491909 | 100.8743475 | 100.3491909 | 100.8743475 |
| SMPH 02-21-NWT  | SMPH2FBD2021-NWT | 4.5095 | 1211 | 3.32 | 2/25/2021  |             |             |             |              |             |             |             |             |             |             |
| SMPH 02-21-T25  | SMPH2FBD2021-T25 | 4.5095 | 1211 | 3.32 | 2/25/2021  |             |             |             |              |             |             |             |             |             |             |
| SMPH 02-21-T30  | SMPH2FBD2021-T30 | 4.5095 | 1211 | 3.32 | 2/25/2021  |             |             |             |              |             |             |             |             |             |             |
| JGS 21 R19      | JGSFXBND2021     | 5.2442 | 1213 | 3.32 | 2/27/2021  |             |             |             |              | 100.7309998 | 103.1978666 |             |             |             |             |
| JGS 21 R19-NWT  | JGSFXBND2021-NWT | 5.2442 | 1213 | 3.32 | 2/27/2021  |             |             |             |              |             |             |             |             |             |             |
| JGS 21 R19-T25  | JGSFXBND2021-T25 | 5.2442 | 1213 | 3.32 | 2/27/2021  |             |             |             |              |             |             |             |             |             |             |
| JGS 21 R19-T30  | JGSFXBND2021-T30 | 5.2442 | 1213 | 3.32 | 2/27/2021  |             |             |             |              |             |             |             |             |             |             |
| SLI 21 R18      | SLIFXBND2021     | 6.7150 | 1236 | 3.38 | 3/22/2021  |             |             |             |              | 100.0416979 |             |             |             |             |             |
| SLI 21 R18-NWT  | SLIFXBND2021-NWT | 6.7150 | 1236 | 3.38 | 3/22/2021  |             |             |             |              |             |             |             |             |             |             |
| SLI 21 R18-T25  | SLIFXBND2021-T25 | 6.7150 | 1236 | 3.38 | 3/22/2021  |             |             |             |              |             |             |             |             |             |             |
| SLI 21 R18-T30  | SLIFXBND2021-T30 | 6.7150 | 1236 | 3.38 | 3/22/2021  |             |             |             |              |             |             |             |             |             |             |
| MNTC 21 R19     | MNTCFXBD2021     | 5.0700 | 1245 | 3.41 | 3/31/2021  |             |             |             |              | 99.4392876  |             |             |             |             |             |
| MNTC 21 R19-NWT | MNTCFXBD2021-NWT | 5.0700 | 1245 | 3.41 | 3/31/2021  |             |             |             |              |             |             |             |             |             |             |
| MNTC 21 R19-T25 | MNTCFXBD2021-T25 | 5.0700 | 1245 | 3.41 | 3/31/2021  |             |             |             |              |             |             |             |             |             |             |
| MNTC 21 R19-T30 | MNTCFXBD2021-T30 | 5.0700 | 1245 | 3.41 | 3/31/2021  |             |             |             |              |             |             |             |             |             |             |
| SMB 21 R19      | SMBFXBND2021     | 5.5000 | 1247 | 3.41 | 4/2/2021   |             |             |             |              | 102.6524475 | 104.0938540 |             |             |             |             |
| SMB 21 R19-NWT  | SMBFXBND2021-NWT | 5.5000 | 1247 | 3.41 | 4/2/2021   |             |             |             |              |             |             |             |             |             |             |
| SMB 21 R19-T25  | SMBFXBND2021-T25 | 5.5000 | 1247 | 3.41 | 4/2/2021   |             |             |             |              |             |             |             |             |             |             |
| SMB 21 R19-T30  | SMBFXBND2021-T30 | 5.5000 | 1247 | 3.41 | 4/2/2021   |             |             |             |              |             |             |             |             |             |             |
| LBP 04-21       | LBPLTNC2021      | 3.7500 | 1254 | 3.43 | 4/9/2021   |             |             |             |              |             |             |             |             |             |             |
| VLL 21 R19      | VLLFXBND2021     | 5.9437 | 1284 | 3.52 | 5/9/2021   |             |             |             |              | 96.4259767  | 102.0536677 |             |             |             |             |
| VLL 21 R19-NWT  | VLLFXBND2021-NWT | 5.9437 | 1284 | 3.52 | 5/9/2021   |             |             |             |              |             |             |             |             |             |             |
| VLL 21 R19-T25  | VLLFXBND2021-T25 | 5.9437 | 1284 | 3.52 | 5/9/2021   |             |             |             |              |             |             |             |             |             |             |
| VLL 21 R19-T30  | VLLFXBND2021-T30 | 5.9437 | 1284 | 3.52 | 5/9/2021   |             |             |             |              |             |             |             |             |             |             |
| AC 05-21        | ACFXBOND2021     | 6.8000 | 1287 | 3.52 | 5/12/2021  | 5.000000    | 108.3241701 | 11:55:37 AM | 108.3121830  | 107.5475830 | 108.4829381 | 108.3241701 | 108.3241701 | 108.3241701 | 108.3241701 |
| AC 05-21-NWT    | ACFXBOND2021-NWT | 6.8000 | 1287 | 3.52 | 5/12/2021  |             |             |             |              |             |             |             |             |             |             |
| AC 05-21-T25    | ACFXBOND2021-T25 | 6.8000 | 1287 | 3.52 | 5/12/2021  |             |             |             |              |             |             |             |             |             |             |
| AC 05-21-T30    | ACFXBOND2021-T30 | 6.8000 | 1287 | 3.52 | 5/12/2021  |             |             |             |              |             |             |             |             |             |             |
| SM 21 R19       | SMICFXBD2021     | 5.2958 | 1294 | 3.54 | 5/19/2021  | 10.000000   | 102.5729571 | 11:00:57 AM | 102.5798795  | 97.7763534  |             | 102.5729571 | 102.5729571 | 102.5729571 | 102.5729571 |





| 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 |
|--------------------|------------------|--------|------|------|------------|-------------|-------------|-------------|--------------|-------------|-------------|-------------|-------------|-------------|-------------|
| JGS 24 R20-T30     | JGSFXBND2024-T30 | 5.3000 | 2308 | 6.32 | 2/27/2024  |             |             |             |              |             |             |             |             |             |             |
| SMC 24 R22         | SMCFXBND2024     | 5.2840 | 2311 | 6.33 | 3/1/2024   |             |             |             |              | 94.9791752  |             |             |             |             |             |
| SMC 24 R22-NWT     | SMCFXBND2024-NWT | 5.2840 | 2311 | 6.33 | 3/1/2024   |             |             |             |              |             |             |             |             |             |             |
| SMC 24 R22-T25     | SMCFXBND2024-T25 | 5.2840 | 2311 | 6.33 | 3/1/2024   |             |             |             |              |             |             |             |             |             |             |
| SMC 24 R22-T30     | SMCFXBND2024-T30 | 5.2840 | 2311 | 6.33 | 3/1/2024   |             |             |             |              |             |             |             |             |             |             |
| STIESSG 24 R22     | STIGFXBD2024     | 5.8085 | 2333 | 6.39 | 3/23/2024  |             |             |             |              | 101.9215378 |             |             |             |             |             |
| STIESSG 24 R22-NWT | STIGFXBD2024-NWT | 5.8085 | 2333 | 6.39 | 3/23/2024  |             |             |             |              |             |             |             |             |             |             |
| STIESSG 24 R22-T25 | STIGFXBD2024-T25 | 5.8085 | 2333 | 6.39 | 3/23/2024  |             |             |             |              |             |             |             |             |             |             |
| STIESSG 24 R22-T30 | STIGFXBD2024-T30 | 5.8085 | 2333 | 6.39 | 3/23/2024  |             |             |             |              |             |             |             |             |             |             |
| MEG 24 R22         | MEGFXBND2024     | 5.3535 | 2338 | 6.40 | 3/28/2024  | 35.000000   | 102.5964848 | 11:56:02 AM | 102.6897165  | 101.5017690 |             | 102.7208190 | 102.7208190 | 102.5964848 | 102.5964848 |
| MEG 24 R22-NWT     | MEGFXBND2024-NWT | 5.3535 | 2338 | 6.40 | 3/28/2024  |             |             |             |              |             |             |             |             |             |             |
| MEG 24 R22-T25     | MEGFXBND2024-T25 | 5.3535 | 2338 | 6.40 | 3/28/2024  |             |             |             |              |             |             |             |             |             |             |
| MEG 24 R22-T30     | MEGFXBND2024-T30 | 5.3535 | 2338 | 6.40 | 3/28/2024  |             |             |             |              |             |             |             |             |             |             |
| MNTC 24 R21        | MNTCFXBD2024     | 5.5000 | 2341 | 6.41 | 3/31/2024  |             |             |             |              | 99.9978501  |             |             |             |             |             |
| MNTC 24 R21-NWT    | MNTCFXBD2024-NWT | 5.5000 | 2341 | 6.41 | 3/31/2024  |             |             |             |              |             |             |             |             |             |             |
| MNTC 24 R21-T25    | MNTCFXBD2024-T25 | 5.5000 | 2341 | 6.41 | 3/31/2024  |             |             |             |              |             |             |             |             |             |             |
| MNTC 24 R21-T30    | MNTCFXBD2024-T30 | 5.5000 | 2341 | 6.41 | 3/31/2024  |             |             |             |              |             |             |             |             |             |             |
| SMB 24 R21         | SMBFXBND2024     | 6.0000 | 2343 | 6.41 | 4/2/2024   |             |             |             |              | 92.4618697  |             |             |             |             |             |
| SMB 24 R21-NWT     | SMBFXBND2024-NWT | 6.0000 | 2343 | 6.41 | 4/2/2024   |             |             |             |              |             |             |             |             |             |             |
| SMB 24 R21-T25     | SMBFXBND2024-T25 | 6.0000 | 2343 | 6.41 | 4/2/2024   |             |             |             |              |             |             |             |             |             |             |
| SMB 24 R21-T30     | SMBFXBND2024-T30 | 6.0000 | 2343 | 6.41 | 4/2/2024   |             |             |             |              |             |             |             |             |             |             |
| SMPH 05-24 R22     | SMPH2FBD2024     | 5.1683 | 2389 | 6.54 | 5/18/2024  |             |             |             |              | 100.0979152 |             |             |             |             |             |
| SMPH 05-24 R22-NWT | SMPH2FBD2024-NWT | 5.1683 | 2389 | 6.54 | 5/18/2024  |             |             |             |              |             |             |             |             |             |             |
| SMPH 05-24 R22-T25 | SMPH2FBD2024-T25 | 5.1683 | 2389 | 6.54 | 5/18/2024  |             |             |             |              |             |             |             |             |             |             |
| SMPH 05-24 R22-T30 | SMPH2FBD2024-T30 | 5.1683 | 2389 | 6.54 | 5/18/2024  |             |             |             |              |             |             |             |             |             |             |
| SM 24 R21          | SMICFXBD2024     | 5.6125 | 2390 | 6.54 | 5/19/2024  |             |             |             |              | 100.6083055 |             |             |             |             |             |
| SM 24 R21-NWT      | SMICFXBD2024-NWT | 5.6125 | 2390 | 6.54 | 5/19/2024  |             |             |             |              |             |             |             |             |             |             |
| SM 24 R21-T25      | SMICFXBD2024-T25 | 5.6125 | 2390 | 6.54 | 5/19/2024  |             |             |             |              |             |             |             |             |             |             |
| SM 24 R21-T30      | SMICFXBD2024-T30 | 5.6125 | 2390 | 6.54 | 5/19/2024  |             |             |             |              |             |             |             |             |             |             |
| MBT 07-24          | MBTLTNCDD2024    | 3.8750 | 2452 | 6.71 | 7/20/2024  |             |             |             |              |             |             |             |             |             |             |
| DD 24 R22          | DDFXBOND2024     | 6.0952 | 2453 | 6.72 | 7/21/2024  |             |             |             |              | 98.8837998  | 101.7157106 |             |             |             |             |
| DD 24 R22-NWT      | DDFXBOND2024-NWT | 6.0952 | 2453 | 6.72 | 7/21/2024  |             |             |             |              |             |             |             |             |             |             |
| DD 24 R22-T25      | DDFXBOND2024-T25 | 6.0952 | 2453 | 6.72 | 7/21/2024  |             |             |             |              |             |             |             |             |             |             |
| DD 24 R22-T30      | DDFXBOND2024-T30 | 6.0952 | 2453 | 6.72 | 7/21/2024  |             |             |             |              |             |             |             |             |             |             |
| GTCAP 24 R21       | GTCFXBND2024     | 5.6250 | 2470 | 6.76 | 8/7/2024   |             |             |             |              | 91.4979654  |             |             |             |             |             |
| GTCAP 24 R21-NWT   | GTCFXBND2024-NWT | 5.6250 | 2470 | 6.76 | 8/7/2024   |             |             |             |              |             |             |             |             |             |             |
| GTCAP 24 R21-T25   | GTCFXBND2024-T25 | 5.6250 | 2470 | 6.76 | 8/7/2024   |             |             |             |              |             |             |             |             |             |             |
| GTCAP 24 R21-T30   | GTCFXBND2024-T30 | 5.6250 | 2470 | 6.76 | 8/7/2024   |             |             |             |              |             |             |             |             |             |             |
| VLL 24 R23         | VLLFXBND2024     | 5.7512 | 2471 | 6.77 | 8/8/2024   | 1.000000    | 97.6706441  | 10:51:35 AM | 97.6697648   | 97.6697648  | 97.6706441  | 97.6706441  | 97.6706441  | 97.6706441  | 97.6706441  |
| VLL 24 R23-NWT     | VLLFXBND2024-NWT | 5.7512 | 2471 | 6.77 | 8/8/2024   |             |             |             |              |             |             |             |             |             |             |
| VLL 24 R23-T25     | VLLFXBND2024-T25 | 5.7512 | 2471 | 6.77 | 8/8/2024   |             |             |             |              |             |             |             |             |             |             |
| VLL 24 R23-T30     | VLLFXBND2024-T30 | 5.7512 | 2471 | 6.77 | 8/8/2024   |             |             |             |              |             |             |             |             |             |             |
| SMPH 24 R21        | SMPHFBD2024      | 5.7417 | 2495 | 6.83 | 9/1/2024   |             |             |             |              | 99.9511486  |             |             |             |             |             |
| SMPH 24 R21-NWT    | SMPHFBD2024-NWT  | 5.7417 | 2495 | 6.83 | 9/1/2024   |             |             |             |              |             |             |             |             |             |             |
| SMPH 24 R21-T25    | SMPHFBD2024-T25  | 5.7417 | 2495 | 6.83 | 9/1/2024   |             |             |             |              |             |             |             |             |             |             |
| SMPH 24 R21-T30    | SMPHFBD2024-T30  | 5.7417 | 2495 | 6.83 | 9/1/2024   |             |             |             |              |             |             |             |             |             |             |
| FLI 24 R21         | FLIFXBND2024     | 5.6389 | 2589 | 7.09 | 12/4/2024  |             |             |             |              | 99.3546094  |             |             |             |             |             |
| FLI 24 R21-NWT     | FLIFXBND2024-NWT | 5.6389 | 2589 | 7.09 | 12/4/2024  |             |             |             |              |             |             |             |             |             |             |
| FLI 24 R21-T25     | FLIFXBND2024-T25 | 5.6389 | 2589 | 7.09 | 12/4/2024  |             |             |             |              |             |             |             |             |             |             |
| FLI 24 R21-T30     | FLIFXBND2024-T30 | 5.6389 | 2589 | 7.09 | 12/4/2024  |             |             |             |              |             |             |             |             |             |             |
| AC 25 R23          | ACFXBOND2025     | 4.8200 | 2657 | 7.27 | 2/10/2025  | 3.000000    | 98.1574972  | 2:16:54 PM  | 98.1574972   | 93.0864397  |             | 98.1574972  | 98.1574972  | 98.1574972  | 98.1574972  |
| AC 25 R23-NWT      | ACFXBOND2025-NWT | 4.8200 | 2657 | 7.27 | 2/10/2025  |             |             |             |              |             |             |             |             |             |             |
| AC 25 R23-T25      | ACFXBOND2025-T25 | 4.8200 | 2657 | 7.27 | 2/10/2025  |             |             |             |              |             |             |             |             |             |             |
| AC 25 R23-T30      | ACFXBOND2025-T30 | 4.8200 | 2657 | 7.27 | 2/10/2025  |             |             |             |              |             |             |             |             |             |             |
| RLC 02-25          | RLCFXBD2025      | 4.9344 | 2670 | 7.31 | 2/23/2025  |             |             |             |              | 93.7607591  |             |             |             |             |             |
| RLC 02-25-NWT      | RLCFXBD2025-NWT  | 4.9344 | 2670 | 7.31 | 2/23/2025  |             |             |             |              |             |             |             |             |             |             |
| RLC 02-25-T25      | RLCFXBD2025-T25  | 4.9344 | 2670 | 7.31 | 2/23/2025  |             |             |             |              |             |             |             |             |             |             |
| RLC 02-25-T30      | RLCFXBD2025-T30  | 4.9344 | 2670 | 7.31 | 2/23/2025  |             |             |             |              |             |             |             |             |             |             |
| ALI 25 R21         | ALIFXBND2025     | 5.6250 | 2731 | 7.48 | 4/25/2025  | 1.500000    | 105.4539388 | 3:03:37 PM  | 105.4539388  | 103.8595957 |             | 105.4539388 | 105.4539388 | 105.4539388 | 105.4539388 |
| ALI 25 R21-NWT     | ALIFXBND2025-NWT | 5.6250 | 2731 | 7.48 | 4/25/2025  |             |             |             |              |             |             |             |             |             |             |
| ALI 25 R21-T25     | ALIFXBND2025-T25 | 5.6250 | 2731 | 7.48 | 4/25/2025  |             |             |             |              |             |             |             |             |             |             |
| ALI 25 R21-T30     | ALIFXBND2025-T30 | 5.6250 | 2731 | 7.48 | 4/25/2025  |             |             |             |              |             |             |             |             |             |             |
| SLTC 25 R22        | SLTCFXBD2025     | 6.4872 | 2758 | 7.55 | 5/22/2025  |             |             |             |              | 93.6453856  |             |             |             |             |             |
| SLTC 25 R22-NWT    | SLTCFXBD2025-NWT | 6.4872 | 2758 | 7.55 | 5/22/2025  |             |             |             |              |             |             |             |             |             |             |
| SLTC 25 R22-T25    | SLTCFXBD2025-T25 | 6.4872 | 2758 | 7.55 | 5/22/2025  |             |             |             |              |             |             |             |             |             |             |
| SLTC 25 R22-T30    | SLTCFXBD2025-T30 | 6.4872 | 2758 | 7.55 | 5/22/2025  |             |             |             |              |             |             |             |             |             |             |
| HOUSE 25 R22       | HOUSEFBD2025     | 6.8666 | 2813 | 7.70 | 7/16/2025  |             |             |             |              | 97.8941677  |             |             |             |             |             |
| HOUSE 25 R22-NWT   | HOUSEFBD2025-NWT | 6.8666 | 2813 | 7.70 | 7/16/2025  |             |             |             |              |             |             |             |             |             |             |
| HOUSE 25 R22-T25   | HOUSEFBD2025-T25 | 6.8666 | 2813 | 7.70 | 7/16/2025  |             |             |             |              |             |             |             |             |             |             |
| HOUSE 25 R22-T30   | HOUSEFBD2025-T30 | 6.8666 | 2813 | 7.70 | 7/16/2025  |             |             |             |              |             |             |             |             |             |             |
| FLI 25 R22         | FLIFXBND2025     | 5.7139 | 2848 | 7.80 | 8/20/2025  |             |             |             |              | 104.5861635 |             |             |             |             |             |
| FLI 25 R22-NWT     | FLIFXBND2025-NWT | 5.7139 | 2848 | 7.80 | 8/20/2025  |             |             |             |              |             |             |             |             |             |             |
| FLI 25 R22-T25     | FLIFXBND2025-T25 | 5.7139 | 2848 | 7.80 | 8/20/2025  |             |             |             |              |             |             |             |             |             |             |
| FLI 25 R22-T30     | FLIFXBND2025-T30 | 5.7139 | 2848 | 7.80 | 8/20/2025  |             |             |             |              |             |             |             |             |             |             |
| ALI 25 R22         | ALI2FXBD2025     | 4.7500 | 2914 | 7.98 | 10/25/2025 | 0.350000    | 97.4081655  | 3:53:38 PM  | 97.4081655   | 95.2374457  |             | 97.4081655  | 97.4081655  | 97.4081655  | 97.4081655  |

