

CS Board Summary
April 30, 2015

Instrument Name	ISIN	CPN	Days	YRS	Maturity	D. Vol (MM)	Last Yield	Traded Time	W. Ave Yld	Bid Yield	Offer Yield	Open Yield	High Yield	Low Yield	Close Yield
MEG 05-15	MEGFXBND2015	8.4600	14	0.04	5/18/2015					4.6200					
MEG 05-15-NWT	MEGFXBND2015-NWT	8.4600	14	0.04	5/18/2015										
EDC 06-15	EDCFXBND2015	8.6418	31	0.08	6/4/2015					4.5000					
EDC 06-15-NWT	EDCFXBND2015-NWT	8.6418	31	0.08	6/4/2015										
PNX 10.13.15	PNXCSTCP2015		162	0.44	10/13/2015					5.2500					
PNX 10.13.15-NWT	PNXCSTCP2015-NWT		162	0.44	10/13/2015										
PNX C1 10.13.15	PNXESTCP2015		162	0.44	10/13/2015					4.6250	4.0000				
PNX C1 10.13.15-NWT	PNXESTCP2015-NWT		162	0.44	10/13/2015										
RCB 11-15	RCBCNDC2015	6.5000	186	0.51	11/6/2015					4.8900					
RCB 11-15-NWT	RCBCNDC2015-NWT	6.5000	186	0.51	11/6/2015										
RCB Z11-15	RCBCNCDZ2015		186	0.51	11/6/2015					4.8900					
RCB Z11-15-NWT	RCBCNCDZ2015-NWT		186	0.51	11/6/2015										
UCPB 02-16	UCPLTNC2016	6.2500	297	0.81	2/25/2016										
UCPB 02-16-NWT	UCPLTNC2016-NWT	6.2500	297	0.81	2/25/2016										
SM 6-16	SMICFXBD2016	9.1000	418	1.14	6/25/2016					4.7500					
SM 6-16-NWT	SMICFXBD2016-NWT	9.1000	418	1.14	6/25/2016										
FLI 10-16	FLIFXBND2016	6.1962	522	1.43	10/7/2016					5.0000	2.6096				
FLI 10-16-NWT	FLIFXBND2016-NWT	6.1962	522	1.43	10/7/2016										
UCPB 11-16	UCP2LTNC2016	6.0000	565	1.55	11/19/2016					6.7500					
UCPB 11-16-NWT	UCP2LTNC2016-NWT	6.0000	565	1.55	11/19/2016										
EDC 12-16	EDCFXBND2016	9.3327	580	1.59	12/4/2016					5.0000					
EDC 12-16-NWT	EDCFXBND2016-NWT	9.3327	580	1.59	12/4/2016										
FMIC 2-17	FMICBOND2017	5.6750	663	1.82	2/25/2017					5.0000					
FMIC 2-17-NWT	FMICBOND2017-NWT	5.6750	663	1.82	2/25/2017										
SMB 03 APR 17	SMBFXBND2017	6.0500	699	1.91	4/2/2017					7.0000					
SMB 03 APR 17-NWT	SMBFXBND2017-NWT	6.0500	699	1.91	4/2/2017										
PSALM 07-01	PSAL0717D019	7.7500	719	1.97	4/22/2017	9.220000	3.1750	2:27:01 PM	3.1750	3.1750	2.9750	3.1750	3.1750	3.1750	3.1750
PSALM 07-01-NWT	PSAL0717D019-NWT	7.7500	719	1.97	4/22/2017										
AC 17 P15	ACFXBOND2017	7.2000	727	1.99	4/30/2017	41.180000	3.7500	12:04:09 PM	3.7587	4.5000		4.0500	4.0500	3.2000	3.7500
AC 17 P15-NWT	ACFXBOND2017-NWT	7.2000	727	1.99	4/30/2017										
RCB 06-17	RCB2NCDC2017	5.2500	787	2.15	6/29/2017										
RCB 06-17-NWT	RCB2NCDC2017-NWT	5.2500	787	2.15	6/29/2017										
RCB Z06-17	RCB2NCDZ2017		787	2.15	6/29/2017										
RCB Z06-17-NWT	RCB2NCDZ2017-NWT		787	2.15	6/29/2017										
BBSPT 8-17	BAHAYBND2017	4.8000	836	2.29	8/17/2017					4.2500	3.7500				
BBSPT 8-17-NWT	BAHAYBND2017-NWT	4.8000	836	2.29	8/17/2017										
UCPB 08-17	UCP3LTNC2017	5.8750	840	2.30	8/21/2017					6.7500					
UCPB 08-17-NWT	UCP3LTNC2017-NWT	5.8750	840	2.30	8/21/2017										
GLO 17 R15	GLOFXBND2017	5.7500	851	2.33	9/1/2017					4.0500					
GLO 17 R15-NWT	GLOFXBND2017-NWT	5.7500	851	2.33	9/1/2017										
CPG 09-17	CPGIFXBD2017	6.0000	852	2.33	9/2/2017					6.5000	5.6500				
CPG 09-17-NWT	CPGIFXBD2017-NWT	6.0000	852	2.33	9/2/2017										
RCB 11-17	RCB3NCDC2017	5.2500	918	2.51	11/7/2017										
RCB 11-17-NWT	RCB3NCDC2017-NWT	5.2500	918	2.51	11/7/2017										
FMIC 17 R16	FMIC2BND2017	5.5000	921	2.52	11/10/2017					6.0000					

