

CS Board Summary  
January 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
TDI 02-15	TDYFXBND2015	8.0550	11	0.03	2/13/2015					4.1350					
TDI 02-15-NWT	TDYFXBND2015-NWT	8.0550	11	0.03	2/13/2015										
PNX 04.22.15	PNXBSTCP2015		79	0.22	4/22/2015					5.0000					
PNX 04.22.15-NWT	PNXBSTCP2015-NWT		79	0.22	4/22/2015										
PSALM 05-01	PSAL0515D017	6.8750	79	0.22	4/22/2015					4.2500					
PSALM 05-01-NWT	PSAL0515D017-NWT	6.8750	79	0.22	4/22/2015										
MEG 05-15	MEGFXBND2015	8.4600	105	0.29	5/18/2015					4.5000					
MEG 05-15-NWT	MEGFXBND2015-NWT	8.4600	105	0.29	5/18/2015										
EDC 06-15	EDCFXBND2015	8.6418	122	0.33	6/4/2015					3.3000					
EDC 06-15-NWT	EDCFXBND2015-NWT	8.6418	122	0.33	6/4/2015										
PNX 10.13.15	PNXCSTCP2015		253	0.69	10/13/2015					5.2500					
PNX 10.13.15-NWT	PNXCSTCP2015-NWT		253	0.69	10/13/2015										
RCB 11-15	RCBCNCDC2015	6.5000	277	0.76	11/6/2015					4.8775					
RCB 11-15-NWT	RCBCNCDC2015-NWT	6.5000	277	0.76	11/6/2015										
RCB Z11-15	RCBCNCZ2015		277	0.76	11/6/2015					4.8775					
RCB Z11-15-NWT	RCBCNCZ2015-NWT		277	0.76	11/6/2015										
UCPB 02-16	UCPLTNC2016	6.2500	388	1.06	2/25/2016										
UCPB 02-16-NWT	UCPLTNC2016-NWT	6.2500	388	1.06	2/25/2016										
SM 6-16	SMICFXBD2016	9.1000	509	1.39	6/25/2016					4.1500					
SM 6-16-NWT	SMICFXBD2016-NWT	9.1000	509	1.39	6/25/2016										
FLI 10-16	FLIFXBND2016	6.1962	613	1.68	10/7/2016					4.0000					
FLI 10-16-NWT	FLIFXBND2016-NWT	6.1962	613	1.68	10/7/2016										
UCPB 11-16	UCP2LTNC2016	6.0000	656	1.80	11/19/2016					6.7500					
UCPB 11-16-NWT	UCP2LTNC2016-NWT	6.0000	656	1.80	11/19/2016										
EDC 12-16	EDCFXBND2016	9.3327	671	1.84	12/4/2016					4.0000	3.0000				
EDC 12-16-NWT	EDCFXBND2016-NWT	9.3327	671	1.84	12/4/2016										
FMIC 2-17	FMICBOND2017	5.6750	754	2.06	2/25/2017					4.4000	3.4000				
FMIC 2-17-NWT	FMICBOND2017-NWT	5.6750	754	2.06	2/25/2017										
SMB 03 APR 17	SMBFXBND2017	6.0500	790	2.16	4/2/2017					7.0000					
SMB 03 APR 17-NWT	SMBFXBND2017-NWT	6.0500	790	2.16	4/2/2017										
PSALM 07-01	PSAL0717D019	7.7500	810	2.22	4/22/2017					4.3750					
PSALM 07-01-NWT	PSAL0717D019-NWT	7.7500	810	2.22	4/22/2017										
AC 17 P15	ACFXBOND2017	7.2000	818	2.24	4/30/2017	23.200000	3.9500	3:43:16 PM	4.0372	4.6000		4.2500	4.5000	3.9500	3.9500
AC 17 P15-NWT	ACFXBOND2017-NWT	7.2000	818	2.24	4/30/2017										
RCB 06-17	RCB2NCDC2017	5.2500	878	2.40	6/29/2017										
RCB 06-17-NWT	RCB2NCDC2017-NWT	5.2500	878	2.40	6/29/2017										
RCB Z06-17	RCB2NCZ2017		878	2.40	6/29/2017										
RCB Z06-17-NWT	RCB2NCZ2017-NWT		878	2.40	6/29/2017										
BBSPT 8-17	BAHAYBND2017	4.8000	927	2.54	8/17/2017					4.2500	3.7500				
BBSPT 8-17-NWT	BAHAYBND2017-NWT	4.8000	927	2.54	8/17/2017										
UCPB 08-17	UCP3LTNC2017	5.8750	931	2.55	8/21/2017					6.7500					
UCPB 08-17-NWT	UCP3LTNC2017-NWT	5.8750	931	2.55	8/21/2017										
GLO 17 R15	GLOFXBND2017	5.7500	942	2.58	9/1/2017					4.5500					
GLO 17 R15-NWT	GLOFXBND2017-NWT	5.7500	942	2.58	9/1/2017										
CPG 09-17	CPGIFXBD2017	6.0000	943	2.58	9/2/2017					6.8750					



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ABS 21 R19	ABSFBNBD2021	5.3350	2200	6.02	2/10/2021					7.1750					
ABS 21 R19-NWT	ABSFBNBD2021-NWT	5.3350	2200	6.02	2/10/2021										
ROCK 21 R19	ROCKFXBD2021	5.0932	2205	6.04	2/15/2021					5.5000	4.5000				
ROCK 21 R19-NWT	ROCKFXBD2021-NWT	5.0932	2205	6.04	2/15/2021										
JGS 21 R19	JGSFBNBD2021	5.2442	2217	6.07	2/27/2021					5.4000					
JGS 21 R19-NWT	JGSFBNBD2021-NWT	5.2442	2217	6.07	2/27/2021										
MNTC 21 R19	MNTCFXBD2021	5.0700	2249	6.16	3/31/2021					5.4000					
MNTC 21 R19-NWT	MNTCFXBD2021-NWT	5.0700	2249	6.16	3/31/2021										
SMB 21 R19	SMBFXBND2021	5.5000	2251	6.16	4/2/2021	11.140000	5.0100	3:39:44 PM	5.0100	6.0000	5.0000	5.0100	5.0100	5.0100	5.0100
SMB 21 R19-NWT	SMBFXBND2021-NWT	5.5000	2251	6.16	4/2/2021										
VLL 21 R19	VLLFXBND2021	5.9437	2288	6.26	5/9/2021					6.2500					
VLL 21 R19-NWT	VLLFXBND2021-NWT	5.9437	2288	6.26	5/9/2021										
AC 05-21	ACFXBOND2021	6.8000	2291	6.27	5/12/2021					5.3000					
AC 05-21-NWT	ACFXBOND2021-NWT	6.8000	2291	6.27	5/12/2021										
SM 21 R19	SMICFXBD2021	5.2958	2298	6.29	5/19/2021					5.4750					
SM 21 R19-NWT	SMICFXBD2021-NWT	5.2958	2298	6.29	5/19/2021										
CHI 21 R19	CHIFXBNBD2021	5.3200	2316	6.34	6/6/2021					6.1000					
CHI 21 R19-NWT	CHIFXBNBD2021-NWT	5.3200	2316	6.34	6/6/2021										
GTCAP 21 R19	GTCFXBND2021	5.1965	2378	6.51	8/7/2021	2.300000	4.8750	2:22:34 PM	4.8750	5.6250		4.8750	4.8750	4.8750	4.8750
GTCAP 21 R19-NWT	GTCFXBND2021-NWT	5.1965	2378	6.51	8/7/2021										
SMPH 21 R19	SMPHFXBD2021	5.2006	2403	6.58	9/1/2021	10.000000	4.7000	3:06:06 PM	4.7000	5.2500		4.7000	4.7000	4.7000	4.7000
SMPH 21 R19-NWT	SMPHFXBD2021-NWT	5.2006	2403	6.58	9/1/2021										
CPG 21 R20	CPGIFXBD2021	6.9758	2404	6.58	9/2/2021					7.1000					
CPG 21 R20-NWT	CPGIFXBD2021-NWT	6.9758	2404	6.58	9/2/2021										
AP 21 R19	APCFXBNBD2021	5.2050	2412	6.60	9/10/2021					5.2150					
AP 21 R19-NWT	APCFXBNBD2021-NWT	5.2050	2412	6.60	9/10/2021										
MBT 11-21	MBTLTNCDD2021	4.2500	2484	6.80	11/21/2021										
FLI 21 R20	FLIFXBNBD2021	5.4000	2497	6.84	12/4/2021					5.3500	5.2000				
FLI 21 R20-NWT	FLIFXBNBD2021-NWT	5.4000	2497	6.84	12/4/2021										
SMB 22 R19	SMBFXBND2022	6.6000	2616	7.16	4/2/2022	1.000000	5.5000	10:23:10 AM	5.5000	6.5000		5.5000	5.5000	5.5000	5.5000
SMB 22 R19-NWT	SMBFXBND2022-NWT	6.6000	2616	7.16	4/2/2022										
ALI 22 R19	ALIFXBNBD2022	6.0000	2641	7.23	4/27/2022					5.5500					
ALI 22 R19-NWT	ALIFXBNBD2022-NWT	6.0000	2641	7.23	4/27/2022										
SM 22 R19	SMICFXBD2022	6.9442	2721	7.45	7/16/2022					5.5500	5.0000				
SM 22 R19-NWT	SMICFXBD2022-NWT	6.9442	2721	7.45	7/16/2022										
GTCAP 23 R20	GTCFXBND2023	5.0937	2947	8.07	2/27/2023					6.0000					
GTCAP 23 R20-NWT	GTCFXBND2023-NWT	5.0937	2947	8.07	2/27/2023										
EDC 23 R19	EDCFXBNBD2023	4.7312	3012	8.25	5/3/2023					7.5000					
EDC 23 R19-NWT	EDCFXBNBD2023-NWT	4.7312	3012	8.25	5/3/2023										
GLO 23 R20	GLOFXBND2023	5.2792	3087	8.45	7/17/2023					5.6500					
GLO 23 R20-NWT	GLOFXBND2023-NWT	5.2792	3087	8.45	7/17/2023										
FLI 23 R20	FLIFXBNBD2023	5.4333	3201	8.76	11/8/2023					5.7250					
FLI 23 R20-NWT	FLIFXBNBD2023-NWT	5.4333	3201	8.76	11/8/2023										
AEV 23 R20	AEVFXBND2023	4.6188	3214	8.80	11/21/2023					5.7250					
AEV 23 R20-NWT	AEVFXBND2023-NWT	4.6188	3214	8.80	11/21/2023										
FDC 24 R21	FDCFXBND2024	6.1458	3278	8.97	1/24/2024					6.6750					
FDC 24 R21-NWT	FDCFXBND2024-NWT	6.1458	3278	8.97	1/24/2024										
ALI 24 R20	ALIFXBNBD2024	5.0000	3284	8.99	1/30/2024					5.5000					
ALI 24 R20-NWT	ALIFXBNBD2024-NWT	5.0000	3284	8.99	1/30/2024										
TEL 24 R21	TELFXBNBD2024	5.2813	3291	9.01	2/6/2024	2.000000	5.7000	10:55:33 AM	5.7000	5.7500		5.7000	5.7000	5.7000	5.7000

