

CS Board Summary
March 31, 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
PNX 04.22.15	PNXBSTCP2015		21	0.06	4/22/2015					5.0000					
PNX 04.22.15-NWT	PNXBSTCP2015-NWT		21	0.06	4/22/2015										
PNX B1 04.22.15	PNXDSTCP2015		21	0.06	4/22/2015					5.0000					
PNX B1 04.22.15-NW	PNXDSTCP2015-NWT		21	0.06	4/22/2015										
PSALM 05-01	PSAL0515D017	6.8750	21	0.06	4/22/2015					4.3000					
PSALM 05-01-NWT	PSAL0515D017-NWT	6.8750	21	0.06	4/22/2015										
MEG 05-15	MEGFXBND2015	8.4600	47	0.13	5/18/2015					4.4000					
MEG 05-15-NWT	MEGFXBND2015-NWT	8.4600	47	0.13	5/18/2015										
EDC 06-15	EDCFXBND2015	8.6418	64	0.18	6/4/2015					3.3000					
EDC 06-15-NWT	EDCFXBND2015-NWT	8.6418	64	0.18	6/4/2015										
PNX 10.13.15	PNXCSTCP2015		195	0.53	10/13/2015					5.2500					
PNX 10.13.15-NWT	PNXCSTCP2015-NWT		195	0.53	10/13/2015										
PNX C1 10.13.15	PNXESTCP2015		195	0.53	10/13/2015					5.2500					
PNX C1 10.13.15-NW	PNXESTCP2015-NWT		195	0.53	10/13/2015										
RCB 11-15	RCBCNCDC2015	6.5000	219	0.60	11/6/2015					4.8250					
RCB 11-15-NWT	RCBCNCDC2015-NWT	6.5000	219	0.60	11/6/2015										
RCB Z11-15	RCBCNCZD2015		219	0.60	11/6/2015					4.8250					
RCB Z11-15-NWT	RCBCNCZD2015-NWT		219	0.60	11/6/2015										
UCPB 02-16	UCPLTNC2016	6.2500	330	0.90	2/25/2016										
UCPB 02-16-NWT	UCPLTNC2016-NWT	6.2500	330	0.90	2/25/2016										
SM 6-16	SMICFXBD2016	9.1000	451	1.23	6/25/2016					4.7500					
SM 6-16-NWT	SMICFXBD2016-NWT	9.1000	451	1.23	6/25/2016										
FLI 10-16	FLIFXBND2016	6.1962	555	1.52	10/7/2016					4.7500					
FLI 10-16-NWT	FLIFXBND2016-NWT	6.1962	555	1.52	10/7/2016										
UCPB 11-16	UCP2LTNC2016	6.0000	598	1.64	11/19/2016					6.7500					
UCPB 11-16-NWT	UCP2LTNC2016-NWT	6.0000	598	1.64	11/19/2016										
EDC 12-16	EDCFXBND2016	9.3327	613	1.68	12/4/2016					3.7000	2.8000				
EDC 12-16-NWT	EDCFXBND2016-NWT	9.3327	613	1.68	12/4/2016										
FMIC 2-17	FMICBOND2017	5.6750	696	1.91	2/25/2017					4.3000					
FMIC 2-17-NWT	FMICBOND2017-NWT	5.6750	696	1.91	2/25/2017										
SMB 03 APR 17	SMBFXBND2017	6.0500	732	2.00	4/2/2017					7.0000					
SMB 03 APR 17-NWT	SMBFXBND2017-NWT	6.0500	732	2.00	4/2/2017										
PSALM 07-01	PSAL0717D019	7.7500	752	2.06	4/22/2017					3.3000					
PSALM 07-01-NWT	PSAL0717D019-NWT	7.7500	752	2.06	4/22/2017										
AC 17 P15	ACFXBOND2017	7.2000	760	2.08	4/30/2017					4.6000					
AC 17 P15-NWT	ACFXBOND2017-NWT	7.2000	760	2.08	4/30/2017										
RCB 06-17	RCB2NCDC2017	5.2500	820	2.25	6/29/2017										
RCB 06-17-NWT	RCB2NCDC2017-NWT	5.2500	820	2.25	6/29/2017										
RCB Z06-17	RCB2NCZD2017		820	2.25	6/29/2017										
RCB Z06-17-NWT	RCB2NCZD2017-NWT		820	2.25	6/29/2017										
BBSPT 8-17	BAHAYBND2017	4.8000	869	2.38	8/17/2017					4.2500	3.7500				
BBSPT 8-17-NWT	BAHAYBND2017-NWT	4.8000	869	2.38	8/17/2017										
UCPB 08-17	UCP3LTNC2017	5.8750	873	2.39	8/21/2017					6.7500					
UCPB 08-17-NWT	UCP3LTNC2017-NWT	5.8750	873	2.39	8/21/2017										
GLO 17 R15	GLOFXBND2017	5.7500	884	2.42	9/1/2017					4.6000					

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GLO 17 R15-NWT	GLOFXBND2017-NWT	5.7500	884	2.42	9/1/2017										
CPG 09-17	CPGIFXBD2017	6.0000	885	2.42	9/2/2017					6.5000					
CPG 09-17-NWT	CPGIFXBD2017-NWT	6.0000	885	2.42	9/2/2017										
RCB 11-17	RCB3NCDC2017	5.2500	951	2.60	11/7/2017										
RCB 11-17-NWT	RCB3NCDC2017-NWT	5.2500	951	2.60	11/7/2017										
FMIC 17 R16	FMIC2BND2017	5.5000	954	2.61	11/10/2017					4.6000	3.7000				
FMIC 17 R16-NWT	FMIC2BND2017-NWT	5.5000	954	2.61	11/10/2017										
SMB 19 R17	SMB2FXBD2019	5.9300	1462	4.00	4/2/2019					6.3750					
SMB 19 R17-NWT	SMB2FXBD2019-NWT	5.9300	1462	4.00	4/2/2019										
SMB 04-19	SMBFXBND2019	10.5000	1463	4.01	4/3/2019					5.5750					
SMB 04-19-NWT	SMBFXBND2019-NWT	10.5000	1463	4.01	4/3/2019										
ALI 19 R17	ALIFXBND2019	5.6250	1487	4.07	4/27/2019					4.7000	3.9000				
ALI 19 R17-NWT	ALIFXBND2019-NWT	5.6250	1487	4.07	4/27/2019										
GLO 19 R17	GLOFXBND2019	6.0000	1522	4.17	6/1/2019	0.600000	3.9000	3:19:39 PM	3.9000	4.5500		3.9000	3.9000	3.9000	3.9000
GLO 19 R17-NWT	GLOFXBND2019-NWT	6.0000	1522	4.17	6/1/2019										
FLI 19 R17	FLIFXBND2019	6.2731	1529	4.19	6/8/2019					4.9000	4.0000				
FLI 19 R17-NWT	FLIFXBND2019-NWT	6.2731	1529	4.19	6/8/2019										
SM 19 R17	SMICFXBD2019	6.0000	1567	4.29	7/16/2019	13.560000	4.1500	3:48:09 PM	4.1369	5.0000	4.0000	4.1000	4.1500	4.1000	4.1500
SM 19 R17-NWT	SMICFXBD2019-NWT	6.0000	1567	4.29	7/16/2019										
FMIC 19 R17	FMICBOND2019	5.7500	1592	4.36	8/10/2019	50.283000	4.9500	4:00:08 PM	4.9457	6.2500		4.2000	4.9500	4.2000	4.9500
FMIC 19 R17-NWT	FMICBOND2019-NWT	5.7500	1592	4.36	8/10/2019										
JGS 08-19	JGSFXBND2019	5.2317	1609	4.41	8/27/2019	7.380000	3.9500	3:24:53 PM	4.2587	4.5500		4.2500	4.3500	3.9500	3.9500
JGS 08-19-NWT	JGSFXBND2019-NWT	5.2317	1609	4.41	8/27/2019										
GTCAP 11-19	GTCFXBND2019	4.7106	1681	4.60	11/7/2019					4.6500					
GTCAP 11-19-NWT	GTCFXBND2019-NWT	4.7106	1681	4.60	11/7/2019										
VLL 19 R17	VLLFXBND2019	5.6542	1683	4.61	11/9/2019					5.9000	5.4500				
VLL 19 R17-NWT	VLLFXBND2019-NWT	5.6542	1683	4.61	11/9/2019										
AC 19 R16	ACFXBOND2019	5.4500	1697	4.65	11/23/2019					4.9000					
AC 19 R16-NWT	ACFXBOND2019-NWT	5.4500	1697	4.65	11/23/2019										
GTCAP 20 R17	GTCFXBND2020	4.8371	1793	4.91	2/27/2020	6.000000	4.4875	3:53:39 PM	4.4938	4.9000	4.0000	4.5000	4.5000	4.4875	4.4875
GTCAP 20 R17-NWT	GTCFXBND2020-NWT	4.8371	1793	4.91	2/27/2020										
SMPH 03-20	SMPHFXBD2020	5.1000	1796	4.92	3/1/2020	6.000000	4.3750	10:59:17 AM	4.4900	4.8500		5.0750	5.0750	4.3750	4.3750
SMPH 03-20-NWT	SMPHFXBD2020-NWT	5.1000	1796	4.92	3/1/2020										
CPG 20 R18	CPGIFXBD2020	6.6878	1797	4.92	3/2/2020					6.6878					
CPG 20 R18-NWT	CPGIFXBD2020-NWT	6.6878	1797	4.92	3/2/2020										
MBT 04-20	MBTLTNCD2020	4.0000	1850	5.07	4/24/2020										
EDC 20 R18	EDCFXBND2020	4.1583	1859	5.09	5/3/2020					4.6500	4.1000				
EDC 20 R18-NWT	EDCFXBND2020-NWT	4.1583	1859	5.09	5/3/2020										
PNB 06-20	PNBLTNCD2020	4.1250	1899	5.20	6/12/2020										
RCB 06-20	RCBLTNCD2020	4.1250	1906	5.22	6/19/2020										
GLO 20 R18	GLOFXBND2020	4.8875	1934	5.30	7/17/2020					4.5000					
GLO 20 R18-NWT	GLOFXBND2020-NWT	4.8875	1934	5.30	7/17/2020										
ALI 20 R19	ALIFXBND2020	4.6250	2019	5.53	10/10/2020					5.1000					
ALI 20 R19-NWT	ALIFXBND2020-NWT	4.6250	2019	5.53	10/10/2020										
FLI 20 R19	FLIFXBND2020	4.8562	2048	5.61	11/8/2020	1.000000	4.5000	9:57:41 AM	4.5000	4.9500		4.5000	4.5000	4.5000	4.5000
FLI 20 R19-NWT	FLIFXBND2020-NWT	4.8562	2048	5.61	11/8/2020										
AEV 20 R19	AEVFXBND2020	4.4125	2061	5.64	11/21/2020	1.450000	4.4500	3:28:16 PM	4.4500	5.7500		4.4500	4.4500	4.4500	4.4500
AEV 20 R19-NWT	AEVFXBND2020-NWT	4.4125	2061	5.64	11/21/2020										
MER 20 P19	MERFXBND2020	4.3750	2082	5.70	12/12/2020					4.6250	4.4000				
MER 20 P19-NWT	MERFXBND2020-NWT	4.3750	2082	5.70	12/12/2020						4.3750				

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TEL 21 R19	TELFXBND2021	5.2250	2138	5.85	2/6/2021					4.9000					
TEL 21 R19-NWT	TELFXBND2021-NWT	5.2250	2138	5.85	2/6/2021										
ABS 21 R19	ABSFXBND2021	5.3350	2142	5.86	2/10/2021					5.2250					
ABS 21 R19-NWT	ABSFXBND2021-NWT	5.3350	2142	5.86	2/10/2021										
ROCK 21 R19	ROCKFXBD2021	5.0932	2147	5.88	2/15/2021					5.3000	4.4000				
ROCK 21 R19-NWT	ROCKFXBD2021-NWT	5.0932	2147	5.88	2/15/2021										
JGS 21 R19	JGSFXBND2021	5.2442	2159	5.91	2/27/2021					5.3000					
JGS 21 R19-NWT	JGSFXBND2021-NWT	5.2442	2159	5.91	2/27/2021										
MNTC 21 R19	MNTCFXBD2021	5.0700	2191	6.00	3/31/2021	5.080000	4.4000	10:50:56 AM	4.4000	5.3000	4.4000	4.4000	4.4000	4.4000	4.4000
MNTC 21 R19-NWT	MNTCFXBD2021-NWT	5.0700	2191	6.00	3/31/2021										
SMB 21 R19	SMBFXBND2021	5.5000	2193	6.00	4/2/2021					5.2000					
SMB 21 R19-NWT	SMBFXBND2021-NWT	5.5000	2193	6.00	4/2/2021										
VLL 21 R19	VLLFXBND2021	5.9437	2230	6.11	5/9/2021					6.2500					
VLL 21 R19-NWT	VLLFXBND2021-NWT	5.9437	2230	6.11	5/9/2021										
AC 05-21	ACFXBOND2021	6.8000	2233	6.11	5/12/2021	6.000000	4.4000	11:13:59 AM	4.4660	4.9000		4.8000	4.8000	4.4000	4.4000
AC 05-21-NWT	ACFXBOND2021-NWT	6.8000	2233	6.11	5/12/2021										
SM 21 R19	SMICFXBD2021	5.2958	2240	6.13	5/19/2021					6.0500					
SM 21 R19-NWT	SMICFXBD2021-NWT	5.2958	2240	6.13	5/19/2021										
CHI 21 R19	CHIFXBND2021	5.3200	2258	6.18	6/6/2021					6.2500					
CHI 21 R19-NWT	CHIFXBND2021-NWT	5.3200	2258	6.18	6/6/2021										
GTCAP 21 R19	GTCFXBND2021	5.1965	2320	6.35	8/7/2021					5.6250					
GTCAP 21 R19-NWT	GTCFXBND2021-NWT	5.1965	2320	6.35	8/7/2021										
SMPH 21 R19	SMPHFXBD2021	5.2006	2345	6.42	9/1/2021					5.8750					
SMPH 21 R19-NWT	SMPHFXBD2021-NWT	5.2006	2345	6.42	9/1/2021										
CPG 21 R20	CPGIFXBD2021	6.9758	2346	6.42	9/2/2021					7.1000					
CPG 21 R20-NWT	CPGIFXBD2021-NWT	6.9758	2346	6.42	9/2/2021										
AP 21 R19	APCFXBND2021	5.2050	2354	6.44	9/10/2021					5.3000					
AP 21 R19-NWT	APCFXBND2021-NWT	5.2050	2354	6.44	9/10/2021										
MBT 11-21	MBTLTNC2021	4.2500	2426	6.64	11/21/2021										
FLI 21 R20	FLIFXBND2021	5.4000	2439	6.68	12/4/2021	0.500000	4.6000	9:58:06 AM	4.6000	5.1000	4.6000	4.6000	4.6000	4.6000	4.6000
FLI 21 R20-NWT	FLIFXBND2021-NWT	5.4000	2439	6.68	12/4/2021										
RLC 02-22	RLCFXBND2022	4.8000	2520	6.90	2/23/2022	1.000000	4.6000	10:27:00 AM	4.6000	4.7750	4.3750	4.6000	4.6000	4.6000	4.6000
RLC 02-22-NWT	RLCFXBND2022-NWT	4.8000	2520	6.90	2/23/2022										
SMB 22 R19	SMBFXBND2022	6.6000	2558	7.00	4/2/2022					5.0000					
SMB 22 R19-NWT	SMBFXBND2022-NWT	6.6000	2558	7.00	4/2/2022										
ALI 22 R19	ALIFXBND2022	6.0000	2583	7.07	4/27/2022					5.2500					
ALI 22 R19-NWT	ALIFXBND2022-NWT	6.0000	2583	7.07	4/27/2022										
SM 22 R19	SMICFXBD2022	6.9442	2663	7.29	7/16/2022					5.1000	4.6000				
SM 22 R19-NWT	SMICFXBD2022-NWT	6.9442	2663	7.29	7/16/2022										
GTCAP 23 R20	GTCFXBND2023	5.0937	2889	7.91	2/27/2023					5.8000					
GTCAP 23 R20-NWT	GTCFXBND2023-NWT	5.0937	2889	7.91	2/27/2023										
EDC 23 R19	EDCFXBND2023	4.7312	2954	8.09	5/3/2023					7.6000					
EDC 23 R19-NWT	EDCFXBND2023-NWT	4.7312	2954	8.09	5/3/2023										
GLO 23 R20	GLOFXBND2023	5.2792	3029	8.29	7/17/2023					6.1000					
GLO 23 R20-NWT	GLOFXBND2023-NWT	5.2792	3029	8.29	7/17/2023										
FLI 23 R20	FLIFXBND2023	5.4333	3143	8.61	11/8/2023					6.3750	4.7000				
FLI 23 R20-NWT	FLIFXBND2023-NWT	5.4333	3143	8.61	11/8/2023										
AEV 23 R20	AEVFXBND2023	4.6188	3156	8.64	11/21/2023					6.0000					
AEV 23 R20-NWT	AEVFXBND2023-NWT	4.6188	3156	8.64	11/21/2023										
FDC 24 R21	FDCFXBND2024	6.1458	3220	8.82	1/24/2024					6.8750					

