

CS Board Summary
June 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
PNX 10.13.15	PNXCSTCP2015		104	0.28	10/13/2015					5.2500					
PNX 10.13.15-NWT	PNXCSTCP2015-NWT		104	0.28	10/13/2015										
PNX C1 10.13.15	PNXESTCP2015		104	0.28	10/13/2015					5.2500					
PNX C1 10.13.15-NWT	PNXESTCP2015-NWT		104	0.28	10/13/2015										
RCB 11-15	RCBCNCDC2015	6.5000	128	0.35	11/6/2015					4.6000					
RCB 11-15-NWT	RCBCNCDC2015-NWT	6.5000	128	0.35	11/6/2015										
RCB Z11-15	RCBCNCDCZ2015		128	0.35	11/6/2015					4.6000					
RCB Z11-15-NWT	RCBCNCDCZ2015-NWT		128	0.35	11/6/2015										
UCPB 02-16	UCPLTNCDC2016	6.2500	239	0.65	2/25/2016										
UCPB 02-16-NWT	UCPLTNCDC2016-NWT	6.2500	239	0.65	2/25/2016										
SM 6-16	SMICFXBD2016	9.1000	360	0.99	6/25/2016					4.0000					
SM 6-16-NWT	SMICFXBD2016-NWT	9.1000	360	0.99	6/25/2016										
FLI 10-16	FLIFXBND2016	6.1962	464	1.27	10/7/2016					3.5000	2.8000				
FLI 10-16-NWT	FLIFXBND2016-NWT	6.1962	464	1.27	10/7/2016										
UCPB 11-16	UCP2LTNC2016	6.0000	507	1.39	11/19/2016					6.7500					
UCPB 11-16-NWT	UCP2LTNC2016-NWT	6.0000	507	1.39	11/19/2016										
EDC 12-16	EDCFXBND2016	9.3327	522	1.43	12/4/2016					3.5000	2.9000				
EDC 12-16-NWT	EDCFXBND2016-NWT	9.3327	522	1.43	12/4/2016										
FMIC 2-17	FMICBOND2017	5.6750	605	1.66	2/25/2017					4.0000	3.3000				
FMIC 2-17-NWT	FMICBOND2017-NWT	5.6750	605	1.66	2/25/2017										
SMB 03 APR 17	SMBFBND2017	6.0500	641	1.75	4/2/2017					4.0000					
SMB 03 APR 17-NWT	SMBFBND2017-NWT	6.0500	641	1.75	4/2/2017										
PSALM 07-01	PSAL0717D019	7.7500	661	1.81	4/22/2017	71.900000	3.2400	3:21:23 PM	3.1584	3.2450	3.0000	3.2200	3.2400	3.0000	3.2400
PSALM 07-01-NWT	PSAL0717D019-NWT	7.7500	661	1.81	4/22/2017										
AC 17 P15	ACFXBOND2017	7.2000	669	1.83	4/30/2017	1.000000	3.4000	9:28:19 AM	3.4000	3.9000		3.4000	3.4000	3.4000	3.4000
AC 17 P15-NWT	ACFXBOND2017-NWT	7.2000	669	1.83	4/30/2017										
RCB 06-17	RCB2NCDC2017	5.2500	729	2.00	6/29/2017										
RCB 06-17-NWT	RCB2NCDC2017-NWT	5.2500	729	2.00	6/29/2017										
RCB Z06-17	RCB2NCDCZ2017		729	2.00	6/29/2017										
RCB Z06-17-NWT	RCB2NCDCZ2017-NWT		729	2.00	6/29/2017										
BBSPT 8-17	BAHAYBND2017	4.8000	778	2.13	8/17/2017					4.2500	3.7500				
BBSPT 8-17-NWT	BAHAYBND2017-NWT	4.8000	778	2.13	8/17/2017										
UCPB 08-17	UCP3LTNC2017	5.8750	782	2.14	8/21/2017					6.7500					
UCPB 08-17-NWT	UCP3LTNC2017-NWT	5.8750	782	2.14	8/21/2017										
GLO 17 R15	GLOFXBND2017	5.7500	793	2.17	9/1/2017					3.9000					
GLO 17 R15-NWT	GLOFXBND2017-NWT	5.7500	793	2.17	9/1/2017										
CPG 09-17	CPGIFXBD2017	6.0000	794	2.17	9/2/2017					6.0000					
CPG 09-17-NWT	CPGIFXBD2017-NWT	6.0000	794	2.17	9/2/2017										
RCB 11-17	RCB3NCDC2017	5.2500	860	2.35	11/7/2017										
RCB 11-17-NWT	RCB3NCDC2017-NWT	5.2500	860	2.35	11/7/2017										
FMIC 17 R16	FMIC2BND2017	5.5000	863	2.36	11/10/2017					4.2000	3.4000				
FMIC 17 R16-NWT	FMIC2BND2017-NWT	5.5000	863	2.36	11/10/2017										
SMB 19 R17	SMB2FXBD2019	5.9300	1371	3.75	4/2/2019					4.5500	4.0000				
SMB 19 R17-NWT	SMB2FXBD2019-NWT	5.9300	1371	3.75	4/2/2019										
SMB 04-19	SMBFBND2019	10.5000	1372	3.76	4/3/2019					5.0000	4.0000				

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SMB 04-19-NWT	SMBFXBND2019-NWT	10.5000	1372	3.76	4/3/2019										
ALI 19 R17	ALIFXBND2019	5.6250	1396	3.82	4/27/2019					4.2500	3.7000				
ALI 19 R17-NWT	ALIFXBND2019-NWT	5.6250	1396	3.82	4/27/2019										
GLO 19 R17	GLOFXBND2019	6.0000	1431	3.92	6/1/2019					4.1500					
GLO 19 R17-NWT	GLOFXBND2019-NWT	6.0000	1431	3.92	6/1/2019										
FLI 19 R17	FLIFXBND2019	6.2731	1438	3.94	6/8/2019	10.000000	4.1625	3:38:31 PM	4.1625	4.5000	3.9000	4.1625	4.1625	4.1625	4.1625
FLI 19 R17-NWT	FLIFXBND2019-NWT	6.2731	1438	3.94	6/8/2019										
SM 19 R17	SMICFXBD2019	6.0000	1476	4.04	7/16/2019					4.5250	3.9000				
SM 19 R17-NWT	SMICFXBD2019-NWT	6.0000	1476	4.04	7/16/2019										
FMIC 19 R17	FMICBOND2019	5.7500	1501	4.11	8/10/2019					6.2500					
FMIC 19 R17-NWT	FMICBOND2019-NWT	5.7500	1501	4.11	8/10/2019										
JGS 08-19	JGSFXBND2019	5.2317	1518	4.16	8/27/2019	3.900000	3.9750	3:36:14 PM	4.0557	4.3750	3.8000	4.3700	4.3700	3.8500	3.9750
JGS 08-19-NWT	JGSFXBND2019-NWT	5.2317	1518	4.16	8/27/2019										
GTCAP 11-19	GTCFXBND2019	4.7106	1590	4.35	11/7/2019	1.000000	3.8500	11:08:48 AM	3.8500	4.6500		3.8500	3.8500	3.8500	3.8500
GTCAP 11-19-NWT	GTCFXBND2019-NWT	4.7106	1590	4.35	11/7/2019										
VLL 19 R17	VLLFXBND2019	5.6542	1592	4.36	11/9/2019					5.9000	5.4000				
VLL 19 R17-NWT	VLLFXBND2019-NWT	5.6542	1592	4.36	11/9/2019										
AC 19 R16	ACFXBOND2019	5.4500	1606	4.40	11/23/2019	7.000000	4.0520	9:12:08 AM	4.0520	4.2000	3.8500	4.0520	4.0520	4.0520	4.0520
AC 19 R16-NWT	ACFXBOND2019-NWT	5.4500	1606	4.40	11/23/2019										
GTCAP 20 R17	GTCFXBND2020	4.8371	1702	4.66	2/27/2020	1.000000	4.5000	2:38:32 PM	4.5000	4.6000	4.0000	4.5000	4.5000	4.5000	4.5000
GTCAP 20 R17-NWT	GTCFXBND2020-NWT	4.8371	1702	4.66	2/27/2020										
SMPH 03-20	SMPHFXBD2020	5.1000	1705	4.67	3/1/2020					4.7500					
SMPH 03-20-NWT	SMPHFXBD2020-NWT	5.1000	1705	4.67	3/1/2020										
CPG 20 R18	CPGIFXBD2020	6.6878	1706	4.67	3/2/2020					6.2500	5.0000				
CPG 20 R18-NWT	CPGIFXBD2020-NWT	6.6878	1706	4.67	3/2/2020										
MBT 04-20	MBTLTNC2020	4.0000	1759	4.82	4/24/2020										
EDC 20 R18	EDCFXBND2020	4.1583	1768	4.84	5/3/2020					4.6500	4.0000				
EDC 20 R18-NWT	EDCFXBND2020-NWT	4.1583	1768	4.84	5/3/2020										
PNB 06-20	PNBLTNC2020	4.1250	1808	4.95	6/12/2020										
RCB 06-20	RCBLTNC2020	4.1250	1815	4.97	6/19/2020										
GLO 20 R18	GLOFXBND2020	4.8875	1843	5.05	7/17/2020					4.3500	4.0000				
GLO 20 R18-NWT	GLOFXBND2020-NWT	4.8875	1843	5.05	7/17/2020										
SLTC 20 R18	SLTCFXBD2020	4.9925	1879	5.14	8/22/2020					5.5000					
SLTC 20 R18-NWT	SLTCFXBD2020-NWT	4.9925	1879	5.14	8/22/2020										
BDO 10-20	BDO2LTNC2020	3.7500	1924	5.27	10/6/2020										
ALI 20 R19	ALIFXBND2020	4.6250	1928	5.28	10/10/2020					4.4500	4.0000				
ALI 20 R19-NWT	ALIFXBND2020-NWT	4.6250	1928	5.28	10/10/2020										
FLI 20 R19	FLIFXBND2020	4.8562	1957	5.36	11/8/2020					4.7000	4.0000				
FLI 20 R19-NWT	FLIFXBND2020-NWT	4.8562	1957	5.36	11/8/2020										
AEV 20 R19	AEVFXBND2020	4.4125	1970	5.39	11/21/2020					4.9000					
AEV 20 R19-NWT	AEVFXBND2020-NWT	4.4125	1970	5.39	11/21/2020										
MER 20 P19	MERFXBND2020	4.3750	1991	5.45	12/12/2020					4.4000	4.0000				
MER 20 P19-NWT	MERFXBND2020-NWT	4.3750	1991	5.45	12/12/2020										
TEL 21 R19	TELFXBND2021	5.2250	2047	5.60	2/6/2021					4.6950					
TEL 21 R19-NWT	TELFXBND2021-NWT	5.2250	2047	5.60	2/6/2021										
ABS 21 R19	ABSFXBND2021	5.3350	2051	5.62	2/10/2021					6.0000					
ABS 21 R19-NWT	ABSFXBND2021-NWT	5.3350	2051	5.62	2/10/2021										
ROCK 21 R19	ROCKFXBD2021	5.0932	2056	5.63	2/15/2021					5.1000	4.3000				
ROCK 21 R19-NWT	ROCKFXBD2021-NWT	5.0932	2056	5.63	2/15/2021										
JGS 21 R19	JGSFXBND2021	5.2442	2068	5.66	2/27/2021					4.8500					

