

CS Board Summary
July 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 10.13.15	PNXCSTCP2015		71	0.19	10/13/2015					5.2500					
PNX 10.13.15-NWT	PNXCSTCP2015-NWT		71	0.19	10/13/2015										
PNX C1 10.13.15	PNXESTCP2015		71	0.19	10/13/2015					5.2500					
PNX C1 10.13.15-NWT	PNXESTCP2015-NWT		71	0.19	10/13/2015										
RCB 11-15	RCBCNCDC2015	6.5000	95	0.26	11/6/2015					4.2700					
RCB 11-15-NWT	RCBCNCDC2015-NWT	6.5000	95	0.26	11/6/2015										
RCB Z11-15	RCBCNCDCZ2015		95	0.26	11/6/2015					4.2700					
RCB Z11-15-NWT	RCBCNCDCZ2015-NWT		95	0.26	11/6/2015										
UCPB 02-16	UCPLTNCDC2016	6.2500	206	0.56	2/25/2016										
UCPB 02-16-NWT	UCPLTNCDC2016-NWT	6.2500	206	0.56	2/25/2016										
SM 6-16	SMICFXBD2016	9.1000	327	0.90	6/25/2016					4.0000					
SM 6-16-NWT	SMICFXBD2016-NWT	9.1000	327	0.90	6/25/2016										
FLI 10-16	FLIFXBND2016	6.1962	431	1.18	10/7/2016	3.400000	2.8000	2:22:21 PM	2.8294	4.0000		2.8000	3.0500	2.8000	2.8000
FLI 10-16-NWT	FLIFXBND2016-NWT	6.1962	431	1.18	10/7/2016										
UCPB 11-16	UCP2LTNC2016	6.0000	474	1.30	11/19/2016					6.7500					
UCPB 11-16-NWT	UCP2LTNC2016-NWT	6.0000	474	1.30	11/19/2016										
EDC 12-16	EDCFXBND2016	9.3327	489	1.34	12/4/2016	1.800000	3.0500	11:44:35 AM	2.9666	3.9000		2.9000	3.0500	2.9000	3.0500
EDC 12-16-NWT	EDCFXBND2016-NWT	9.3327	489	1.34	12/4/2016										
FMIC 2-17	FMICBOND2017	5.6750	572	1.57	2/25/2017					4.5000	3.3000				
FMIC 2-17-NWT	FMICBOND2017-NWT	5.6750	572	1.57	2/25/2017										
SMB 03 APR 17	SMBFXBND2017	6.0500	608	1.66	4/2/2017					3.9500					
SMB 03 APR 17-NWT	SMBFXBND2017-NWT	6.0500	608	1.66	4/2/2017										
PSALM 07-01	PSAL0717D019	7.7500	628	1.72	4/22/2017					3.2425	3.0000				
PSALM 07-01-NWT	PSAL0717D019-NWT	7.7500	628	1.72	4/22/2017										
AC 17 P15	ACFXBOND2017	7.2000	636	1.74	4/30/2017	3.000000	3.7000	11:51:06 AM	3.7000	3.9000	3.0000	3.7000	3.7000	3.7000	3.7000
AC 17 P15-NWT	ACFXBOND2017-NWT	7.2000	636	1.74	4/30/2017										
RCB 06-17	RCB2NCDC2017	5.2500	696	1.91	6/29/2017										
RCB 06-17-NWT	RCB2NCDC2017-NWT	5.2500	696	1.91	6/29/2017										
RCB Z06-17	RCB2NCDCZ2017		696	1.91	6/29/2017										
RCB Z06-17-NWT	RCB2NCDCZ2017-NWT		696	1.91	6/29/2017										
BBSPT 8-17	BAHAYBND2017	4.8000	745	2.04	8/17/2017					4.2500	3.7500				
BBSPT 8-17-NWT	BAHAYBND2017-NWT	4.8000	745	2.04	8/17/2017										
UCPB 08-17	UCP3LTNC2017	5.8750	749	2.05	8/21/2017					6.7500					
UCPB 08-17-NWT	UCP3LTNC2017-NWT	5.8750	749	2.05	8/21/2017										
GLO 17 R15	GLOFXBND2017	5.7500	760	2.08	9/1/2017					3.9000					
GLO 17 R15-NWT	GLOFXBND2017-NWT	5.7500	760	2.08	9/1/2017										
CPG 09-17	CPGIFXBD2017	6.0000	761	2.08	9/2/2017					6.0000	5.2500				
CPG 09-17-NWT	CPGIFXBD2017-NWT	6.0000	761	2.08	9/2/2017										
RCB 11-17	RCB3NCDC2017	5.2500	827	2.26	11/7/2017										
RCB 11-17-NWT	RCB3NCDC2017-NWT	5.2500	827	2.26	11/7/2017										
FMIC 17 R16	FMIC2BND2017	5.5000	830	2.27	11/10/2017					4.2500	3.3000				
FMIC 17 R16-NWT	FMIC2BND2017-NWT	5.5000	830	2.27	11/10/2017										
SMB 19 R17	SMB2FXBD2019	5.9300	1338	3.66	4/2/2019					4.5750	3.9000				
SMB 19 R17-NWT	SMB2FXBD2019-NWT	5.9300	1338	3.66	4/2/2019										
SMB 04-19	SMBFXBND2019	10.5000	1339	3.67	4/3/2019					6.2500	4.0000				

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SMB 04-19-NWT	SMBFXBND2019-NWT	10.5000	1339	3.67	4/3/2019										
ALI 19 R17	ALIFXBND2019	5.6250	1363	3.73	4/27/2019					4.3000	3.4000				
ALI 19 R17-NWT	ALIFXBND2019-NWT	5.6250	1363	3.73	4/27/2019										
GLO 19 R17	GLOFXBND2019	6.0000	1398	3.83	6/1/2019					4.1500					
GLO 19 R17-NWT	GLOFXBND2019-NWT	6.0000	1398	3.83	6/1/2019										
FLI 19 R17	FLIFXBND2019	6.2731	1405	3.85	6/8/2019					4.5250	3.9000				
FLI 19 R17-NWT	FLIFXBND2019-NWT	6.2731	1405	3.85	6/8/2019										
SM 19 R17	SMICFXBD2019	6.0000	1443	3.95	7/16/2019					4.5250	3.9000				
SM 19 R17-NWT	SMICFXBD2019-NWT	6.0000	1443	3.95	7/16/2019										
FMIC 19 R17	FMICBOND2019	5.7500	1468	4.02	8/10/2019					6.2500					
FMIC 19 R17-NWT	FMICBOND2019-NWT	5.7500	1468	4.02	8/10/2019										
JGS 08-19	JGSFXBND2019	5.2317	1485	4.07	8/27/2019	18.070000	3.8750	2:28:52 PM	4.1500	4.3500	3.8000	3.8850	4.3500	3.8750	3.8750
JGS 08-19-NWT	JGSFXBND2019-NWT	5.2317	1485	4.07	8/27/2019										
GTCAP 11-19	GTCFXBND2019	4.7106	1557	4.26	11/7/2019					4.5000					
GTCAP 11-19-NWT	GTCFXBND2019-NWT	4.7106	1557	4.26	11/7/2019										
VLL 19 R17	VLLFXBND2019	5.6542	1559	4.27	11/9/2019					5.9000	5.4000				
VLL 19 R17-NWT	VLLFXBND2019-NWT	5.6542	1559	4.27	11/9/2019										
AC 19 R16	ACFXBOND2019	5.4500	1573	4.31	11/23/2019					4.2000	3.6000				
AC 19 R16-NWT	ACFXBOND2019-NWT	5.4500	1573	4.31	11/23/2019										
GTCAP 20 R17	GTCFXBND2020	4.8371	1669	4.57	2/27/2020					4.6000	4.0000				
GTCAP 20 R17-NWT	GTCFXBND2020-NWT	4.8371	1669	4.57	2/27/2020										
SMPH 03-20	SMPHFXBD2020	5.1000	1672	4.58	3/1/2020	1.000000	4.0500	2:50:29 PM	4.0500	4.7000		4.0500	4.0500	4.0500	4.0500
SMPH 03-20-NWT	SMPHFXBD2020-NWT	5.1000	1672	4.58	3/1/2020										
CPG 20 R18	CPGIFXBD2020	6.6878	1673	4.58	3/2/2020					6.0000	5.3000				
CPG 20 R18-NWT	CPGIFXBD2020-NWT	6.6878	1673	4.58	3/2/2020										
MBT 04-20	MBTLTNC2020	4.0000	1726	4.73	4/24/2020										
EDC 20 R18	EDCFXBND2020	4.1583	1735	4.75	5/3/2020					4.6000	3.8000				
EDC 20 R18-NWT	EDCFXBND2020-NWT	4.1583	1735	4.75	5/3/2020										
PNB 06-20	PNBLTNC2020	4.1250	1775	4.86	6/12/2020										
RCB 06-20	RCBLTNC2020	4.1250	1782	4.88	6/19/2020										
GLO 20 R18	GLOFXBND2020	4.8875	1810	4.96	7/17/2020					4.3500	3.8000				
GLO 20 R18-NWT	GLOFXBND2020-NWT	4.8875	1810	4.96	7/17/2020										
SLTC 20 R18	SLTCFXBD2020	4.9925	1846	5.05	8/22/2020					5.5000					
SLTC 20 R18-NWT	SLTCFXBD2020-NWT	4.9925	1846	5.05	8/22/2020										
BDO 10-20	BDO2LTNC2020	3.7500	1891	5.18	10/6/2020										
ALI 20 R19	ALIFXBND2020	4.6250	1895	5.19	10/10/2020	1.000000	4.5000	11:29:50 AM	4.5000	4.4000	3.7000	4.5000	4.5000	4.5000	4.5000
ALI 20 R19-NWT	ALIFXBND2020-NWT	4.6250	1895	5.19	10/10/2020										
HOUSE 10-20	HOUSEFBD2020	6.2080	1901	5.20	10/16/2020					6.3000	6.1650				
HOUSE 10-20-NWT	HOUSEFBD2020-NWT	6.2080	1901	5.20	10/16/2020										
FLI 20 R19	FLIFXBND2020	4.8562	1924	5.27	11/8/2020					4.7000	4.1000				
FLI 20 R19-NWT	FLIFXBND2020-NWT	4.8562	1924	5.27	11/8/2020										
AEV 20 R19	AEVFXBND2020	4.4125	1937	5.30	11/21/2020					5.0000					
AEV 20 R19-NWT	AEVFXBND2020-NWT	4.4125	1937	5.30	11/21/2020										
MER 20 P19	MERFXBND2020	4.3750	1958	5.36	12/12/2020	1.000000	4.3500	10:25:20 AM	4.3500	4.3750	3.9000	4.3500	4.3500	4.3500	4.3500
MER 20 P19-NWT	MERFXBND2020-NWT	4.3750	1958	5.36	12/12/2020										
TEL 21 R19	TELFXBND2021	5.2250	2014	5.51	2/6/2021					4.6750					
TEL 21 R19-NWT	TELFXBND2021-NWT	5.2250	2014	5.51	2/6/2021										
ABS 21 R19	ABSFXBND2021	5.3350	2018	5.52	2/10/2021	2.000000	5.2000	11:27:39 AM	5.2000	5.3250	5.0000	5.2000	5.2000	5.2000	5.2000
ABS 21 R19-NWT	ABSFXBND2021-NWT	5.3350	2018	5.52	2/10/2021										
ROCK 21 R19	ROCKFXBD2021	5.0932	2023	5.54	2/15/2021					5.0900	4.4000				

