

CS Board Summary  
September 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		12	0.03	10/13/2015					5.2500					
PNX 10.13.15-NWT	PNXCSTCP2015-NWT		12	0.03	10/13/2015										
PNX C1 10.13.15	PNXESTCP2015		12	0.03	10/13/2015										
PNX C1 10.13.15-NWT	PNXESTCP2015-NWT		12	0.03	10/13/2015										
RCB 11-15	RCBCNCDC2015	6.5000	36	0.10	11/6/2015					4.0000					
RCB 11-15-NWT	RCBCNCDC2015-NWT	6.5000	36	0.10	11/6/2015										
RCB Z11-15	RCBCNCDZ2015		36	0.10	11/6/2015					4.0000					
RCB Z11-15-NWT	RCBCNCDZ2015-NWT		36	0.10	11/6/2015										
UCPB 02-16	UCPLTNC2016	6.2500	147	0.40	2/25/2016										
UCPB 02-16-NWT	UCPLTNC2016-NWT	6.2500	147	0.40	2/25/2016										
SM 6-16	SMICFXBD2016	9.1000	268	0.73	6/25/2016					4.0000					
SM 6-16-NWT	SMICFXBD2016-NWT	9.1000	268	0.73	6/25/2016										
FLI 10-16	FLIFXBND2016	6.1962	372	1.02	10/7/2016					4.0000					
FLI 10-16-NWT	FLIFXBND2016-NWT	6.1962	372	1.02	10/7/2016										
UCPB 11-16	UCP2LTNC2016	6.0000	415	1.14	11/19/2016					6.7500					
UCPB 11-16-NWT	UCP2LTNC2016-NWT	6.0000	415	1.14	11/19/2016										
EDC 12-16	EDCFXBND2016	9.3327	430	1.18	12/4/2016					3.5000	2.7000				
EDC 12-16-NWT	EDCFXBND2016-NWT	9.3327	430	1.18	12/4/2016										
FMIC 2-17	FMICBOND2017	5.6750	513	1.40	2/25/2017					4.5000	2.9000				
FMIC 2-17-NWT	FMICBOND2017-NWT	5.6750	513	1.40	2/25/2017										
SMB 03 APR 17	SMBFXBND2017	6.0500	549	1.50	4/2/2017					3.7000					
SMB 03 APR 17-NWT	SMBFXBND2017-NWT	6.0500	549	1.50	4/2/2017										
PSALM 07-01	PSAL0717D019	7.7500	569	1.56	4/22/2017	0.600000	2.8000	11:54:53 AM	2.8000	3.2450	2.8000	2.8000	2.8000	2.8000	2.8000
PSALM 07-01-NWT	PSAL0717D019-NWT	7.7500	569	1.56	4/22/2017										
AC 17 P15	ACFXBOND2017	7.2000	577	1.58	4/30/2017					3.6000	3.3000				
AC 17 P15-NWT	ACFXBOND2017-NWT	7.2000	577	1.58	4/30/2017										
RCB 06-17	RCB2NCDC2017	5.2500	637	1.74	6/29/2017										
RCB 06-17-NWT	RCB2NCDC2017-NWT	5.2500	637	1.74	6/29/2017										
RCB Z06-17	RCB2NCDZ2017		637	1.74	6/29/2017										
RCB Z06-17-NWT	RCB2NCDZ2017-NWT		637	1.74	6/29/2017										
BBSPT 8-17	BAHAYBND2017	4.8000	686	1.88	8/17/2017					4.2500	3.7500				
BBSPT 8-17-NWT	BAHAYBND2017-NWT	4.8000	686	1.88	8/17/2017										
UCPB 08-17	UCP3LTNC2017	5.8750	690	1.89	8/21/2017					6.7500					
UCPB 08-17-NWT	UCP3LTNC2017-NWT	5.8750	690	1.89	8/21/2017										
GLO 17 R15	GLOFXBND2017	5.7500	701	1.92	9/1/2017					3.6000					
GLO 17 R15-NWT	GLOFXBND2017-NWT	5.7500	701	1.92	9/1/2017										
CPG 09-17	CPGIFXBD2017	6.0000	702	1.92	9/2/2017					6.3000	5.5000				
CPG 09-17-NWT	CPGIFXBD2017-NWT	6.0000	702	1.92	9/2/2017										
RCB 11-17	RCB3NCDC2017	5.2500	768	2.10	11/7/2017										
RCB 11-17-NWT	RCB3NCDC2017-NWT	5.2500	768	2.10	11/7/2017										
FMIC 17 R16	FMIC2BND2017	5.5000	771	2.11	11/10/2017					4.0000	3.1000				
FMIC 17 R16-NWT	FMIC2BND2017-NWT	5.5000	771	2.11	11/10/2017										
SMB 19 R17	SMB2FXBD2019	5.9300	1279	3.50	4/2/2019					4.6000	3.8000				
SMB 19 R17-NWT	SMB2FXBD2019-NWT	5.9300	1279	3.50	4/2/2019										
SMB 04-19	SMBFXBND2019	10.5000	1280	3.50	4/3/2019					6.2500					
SMB 04-19-NWT	SMBFXBND2019-NWT	10.5000	1280	3.50	4/3/2019										
ALI 19 R17	ALIFXBND2019	5.6250	1304	3.57	4/27/2019	2.500000	3.6000	3:22:21 PM	3.6000	4.1500	3.5000	3.6000	3.6000	3.6000	3.6000
ALI 19 R17-NWT	ALIFXBND2019-NWT	5.6250	1304	3.57	4/27/2019										
GLO 19 R17	GLOFXBND2019	6.0000	1339	3.67	6/1/2019					4.1500					
GLO 19 R17-NWT	GLOFXBND2019-NWT	6.0000	1339	3.67	6/1/2019										
FLI 19 R17	FLIFXBND2019	6.2731	1346	3.69	6/8/2019					4.5000	3.8000				

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FLI 19 R17-NWT	FLIFXBND2019-NWT	6.2731	1346	3.69	6/8/2019										
SM 19 R17	SMICFXBD2019	6.0000	1384	3.79	7/16/2019					4.5000	3.8000				
SM 19 R17-NWT	SMICFXBD2019-NWT	6.0000	1384	3.79	7/16/2019										
FMIC 19 R17	FMICBOND2019	5.7500	1409	3.86	8/10/2019					6.2500					
FMIC 19 R17-NWT	FMICBOND2019-NWT	5.7500	1409	3.86	8/10/2019										
JGS 08-19	JGSFXBND2019	5.2317	1426	3.90	8/27/2019					4.3500	3.8000				
JGS 08-19-NWT	JGSFXBND2019-NWT	5.2317	1426	3.90	8/27/2019										
GTCAP 11-19	GTCFXBND2019	4.7106	1498	4.10	11/7/2019					4.4500					
GTCAP 11-19-NWT	GTCFXBND2019-NWT	4.7106	1498	4.10	11/7/2019										
VLL 19 R17	VLLFXBND2019	5.6542	1500	4.11	11/9/2019					5.9000					
VLL 19 R17-NWT	VLLFXBND2019-NWT	5.6542	1500	4.11	11/9/2019										
AC 19 R16	ACFXBOND2019	5.4500	1514	4.15	11/23/2019					4.1500	3.6000				
AC 19 R16-NWT	ACFXBOND2019-NWT	5.4500	1514	4.15	11/23/2019										
GTCAP 20 R17	GTCFXBND2020	4.8371	1610	4.41	2/27/2020					4.6000	4.0000				
GTCAP 20 R17-NWT	GTCFXBND2020-NWT	4.8371	1610	4.41	2/27/2020										
SMPH 03-20	SMPHFXBD2020	5.1000	1613	4.42	3/1/2020					4.7000	4.0000				
SMPH 03-20-NWT	SMPHFXBD2020-NWT	5.1000	1613	4.42	3/1/2020										
CPG 20 R18	CPGIFXBD2020	6.6878	1614	4.42	3/2/2020					6.8500	5.3500				
CPG 20 R18-NWT	CPGIFXBD2020-NWT	6.6878	1614	4.42	3/2/2020										
MBT 04-20	MBTLTNC2020	4.0000	1667	4.56	4/24/2020										
EDC 20 R18	EDCFXBD2020	4.1583	1676	4.59	5/3/2020					4.5750	3.8000				
EDC 20 R18-NWT	EDCFXBD2020-NWT	4.1583	1676	4.59	5/3/2020										
PNB 06-20	PNBLTNC2020	4.1250	1716	4.70	6/12/2020										
RCB 06-20	RCBLTNC2020	4.1250	1723	4.72	6/19/2020										
GLO 20 R18	GLOFXBND2020	4.8875	1751	4.79	7/17/2020	8.500000	3.7750	3:15:47 PM	3.7750	4.8500	3.7000	3.7750	3.7750	3.7750	3.7750
GLO 20 R18-NWT	GLOFXBND2020-NWT	4.8875	1751	4.79	7/17/2020										
SLTC 20 R18	SLTCFXBD2020	4.9925	1787	4.89	8/22/2020					5.5000					
SLTC 20 R18-NWT	SLTCFXBD2020-NWT	4.9925	1787	4.89	8/22/2020										
BDO 10-20	BDO2LTNC2020	3.7500	1832	5.02	10/6/2020										
ALI 20 R19	ALIFXBND2020	4.6250	1836	5.03	10/10/2020					4.3750	3.7000				
ALI 20 R19-NWT	ALIFXBND2020-NWT	4.6250	1836	5.03	10/10/2020										
HOUSE 10-20	HOUSEFBD2020	6.2080	1842	5.04	10/16/2020	0.974000	5.8000	11:41:25 AM	5.8000	6.1500	5.7000	5.8000	5.8000	5.8000	5.8000
HOUSE 10-20-NWT	HOUSEFBD2020-NWT	6.2080	1842	5.04	10/16/2020										
AEV 11-20	AEV2FXBD2020	4.4722	1863	5.10	11/6/2020	9.500000	3.9500	3:07:57 PM	3.9553	4.4000	3.8000	4.0000	4.0000	3.9500	3.9500
AEV 11-20-NWT	AEV2FXBD2020-NWT	4.4722	1863	5.10	11/6/2020										
FLI 20 R19	FLIFXBND2020	4.8562	1865	5.11	11/8/2020	0.050000	4.6000	2:46:27 PM	4.6000	4.7000	4.0000	4.6000	4.6000	4.6000	4.6000
FLI 20 R19-NWT	FLIFXBND2020-NWT	4.8562	1865	5.11	11/8/2020										
AEV 20 R19	AEVFXBND2020	4.4125	1878	5.14	11/21/2020	1.500000	4.5000	10:49:05 AM	4.2492	4.5500		4.1250	4.5000	4.1250	4.5000
AEV 20 R19-NWT	AEVFXBND2020-NWT	4.4125	1878	5.14	11/21/2020										
MER 20 P19	MERFXBND2020	4.3750	1899	5.20	12/12/2020	15.740000	3.8000	3:30:39 PM	3.8166	4.4000		3.9050	3.9050	3.8000	3.8000
MER 20 P19-NWT	MERFXBND2020-NWT	4.3750	1899	5.20	12/12/2020										
TEL 21 R19	TELFXBND2021	5.2250	1955	5.35	2/6/2021					4.6500	4.0000				
TEL 21 R19-NWT	TELFXBND2021-NWT	5.2250	1955	5.35	2/6/2021										
ABS 21 R19	ABSFXBND2021	5.3350	1959	5.36	2/10/2021	1.800000	5.0000	10:08:23 AM	5.0000	5.0000		5.0000	5.0000	5.0000	5.0000
ABS 21 R19-NWT	ABSFXBND2021-NWT	5.3350	1959	5.36	2/10/2021										
ROCK 21 R19	ROCKFXBD2021	5.0932	1964	5.38	2/15/2021	10.000000	4.6000	2:27:39 PM	4.6000	5.1000		4.6000	4.6000	4.6000	4.6000
ROCK 21 R19-NWT	ROCKFXBD2021-NWT	5.0932	1964	5.38	2/15/2021										
JGS 21 R19	JGSFXBND2021	5.2442	1976	5.41	2/27/2021					4.6500					
JGS 21 R19-NWT	JGSFXBND2021-NWT	5.2442	1976	5.41	2/27/2021										
MNTC 21 R19	MNTCFXBD2021	5.0700	2008	5.50	3/31/2021					4.6500	4.0500				
MNTC 21 R19-NWT	MNTCFXBD2021-NWT	5.0700	2008	5.50	3/31/2021										
SMB 21 R19	SMBFXBND2021	5.5000	2010	5.50	4/2/2021					4.9000	4.1750				
SMB 21 R19-NWT	SMBFXBND2021-NWT	5.5000	2010	5.50	4/2/2021										
VLL 21 R19	VLLFXBND2021	5.9437	2047	5.60	5/9/2021					5.9000					



