CS Board Summary
November 27, 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 02.22.16	PNXFSTCP2016		83	0.23	2/22/2016					5.2500					
PNX 02.22.16-NWT	PNXFSTCP2016-NWT		83	0.23	2/22/2016										
UCPB 02-16	UCPLTNCD2016	6.2500	86	0.24	2/25/2016										
UCPB 02-16-NWT	UCPLTNCD2016-NWT	6.2500	86	0.24	2/25/2016										
SM 6-16	SMICFXBD2016	9.1000	207	0.57	6/25/2016					3.2500					
SM 6-16-NWT	SMICFXBD2016-NWT	9.1000	207	0.57	6/25/2016										
FLI 10-16	FLIFXBND2016	6.1962	311	0.85	10/7/2016					4.0000					
FLI 10-16-NWT	FLIFXBND2016-NWT	6.1962	311	0.85	10/7/2016										
UCPB 11-16	UCP2LTNC2016	6.0000	354	0.97	11/19/2016					6.7500					
UCPB 11-16-NWT	UCP2LTNC2016-NWT	6.0000	354	0.97	11/19/2016										
EDC 12-16	EDCFXBND2016	9.3327	369	1.01	12/4/2016	1.000000	2.7000	3:00:51 PM	2.7000	4.0000		2.7000	2.7000	2.7000	2.7000
EDC 12-16-NWT	EDCFXBND2016-NWT	9.3327	369	1.01	12/4/2016										
FMIC 2-17	FMICBOND2017	5.6750	452	1.24	2/25/2017					3.8000	2.9000				
FMIC 2-17-NWT	FMICBOND2017-NWT	5.6750	452	1.24	2/25/2017										
SMB 03 APR 17	SMBFXBND2017	6.0500	488	1.34	4/2/2017					3.5000					
SMB 03 APR 17-NWT	SMBFXBND2017-NWT	6.0500	488	1.34	4/2/2017										
PSALM 07-01	PSAL0717D019	7.7500	508	1.39	4/22/2017					3.2450	2.8000				
PSALM 07-01-NWT	PSAL0717D019-NWT	7.7500	508	1.39	4/22/2017										
AC 17 P15	ACFXBOND2017	7.2000	516	1.41	4/30/2017	2.000000	3.5000	3:56:19 PM	3.5000	3.4000	2.9000	3.5000	3.5000	3.5000	3.5000
AC 17 P15-NWT	ACFXBOND2017-NWT	7.2000	516	1.41	4/30/2017										
RCB 06-17	RCB2NCDC2017	5.2500	576	1.58	6/29/2017										
RCB 06-17-NWT	RCB2NCDC2017-NWT	5.2500	576	1.58	6/29/2017										
RCB Z06-17	RCB2NCDZ2017		576	1.58	6/29/2017										
RCB Z06-17-NWT	RCB2NCDZ2017-NWT		576	1.58	6/29/2017										
BBSPT 8-17	BAHAYBND2017	4.8000	625	1.71	8/17/2017					4.2500	3.7500				
BBSPT 8-17-NWT	BAHAYBND2017-NWT	4.8000	625	1.71	8/17/2017										
UCPB 08-17	UCP3LTNC2017	5.8750	629	1.72	8/21/2017					6.7500					
UCPB 08-17-NWT	UCP3LTNC2017-NWT	5.8750	629	1.72	8/21/2017										
GLO 17 R15	GLOFXBND2017	5.7500	640	1.75	9/1/2017					3.4000					
GLO 17 R15-NWT	GLOFXBND2017-NWT	5.7500	640	1.75	9/1/2017										
CPG 09-17	CPGIFXBD2017	6.0000	641	1.75	9/2/2017					6.3000	5.5000				
CPG 09-17-NWT	CPGIFXBD2017-NWT	6.0000	641	1.75	9/2/2017										
RCB 11-17	RCB3NCDC2017	5.2500	707	1.94	11/7/2017										
RCB 11-17-NWT	RCB3NCDC2017-NWT	5.2500	707	1.94	11/7/2017										
FMIC 17 R16	FMIC2BND2017	5.5000	710	1.94	11/10/2017					3.9000	3.0000				
FMIC 17 R16-NWT	FMIC2BND2017-NWT	5.5000	710	1.94	11/10/2017										
SMB 19 R17	SMB2FXBD2019	5.9300	1218	3.33	4/2/2019					4.6000	3.8250				
SMB 19 R17-NWT	SMB2FXBD2019-NWT	5.9300	1218	3.33	4/2/2019										
SMB 04-19	SMBFXBND2019	10.5000	1219	3.34	4/3/2019					4.6000	3.8000				
SMB 04-19-NWT	SMBFXBND2019-NWT	10.5000	1219	3.34	4/3/2019										
ALI 19 R17	ALIFXBND2019	5.6250	1243	3.40	4/27/2019	20.000000	4.0000	3:29:29 PM	3.6389	4.0950	3.5000	3.6200	4.0000	3.6200	4.0000
ALI 19 R17-NWT	ALIFXBND2019-NWT	5.6250	1243	3.40	4/27/2019										
GLO 19 R17	GLOFXBND2019	6.0000	1278	3.50	6/1/2019					4.1000					
GLO 19 R17-NWT	GLOFXBND2019-NWT	6.0000	1278	3.50	6/1/2019										
FLI 19 R17	FLIFXBND2019	6.2731	1285	3.52	6/8/2019					4.4750	3.8000				
FLI 19 R17-NWT	FLIFXBND2019-NWT	6.2731	1285	3.52	6/8/2019										
SM 19 R17	SMICFXBD2019	6.0000	1323	3.62	7/16/2019					4.4750	3.8000				
SM 19 R17-NWT	SMICFXBD2019-NWT	6.0000	1323	3.62	7/16/2019										
FMIC 19 R17	FMICBOND2019	5.7500	1348	3.69	8/10/2019					4.9000					
FMIC 19 R17-NWT	FMICBOND2019-NWT	5.7500	1348	3.69	8/10/2019										

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JGS 08-19	JGSFXBND2019	5.2317	1365	3.74	8/27/2019	1.420000	4.2000	2:47:26 PM	4.2000	4.2500	3.8000	4.2000	4.2000	4.2000	4.2000
JGS 08-19-NWT	JGSFXBND2019-NWT	5.2317	1365	3.74	8/27/2019										
GTCAP 11-19	GTCFXBND2019	4.7106	1437	3.93	11/7/2019					4.4500					
GTCAP 11-19-NWT	GTCFXBND2019-NWT	4.7106	1437	3.93	11/7/2019										
VLL 19 R17	VLLFXBND2019	5.6542	1439	3.94	11/9/2019	12.822000	5.3000	3:44:13 PM	5.3050	5.9000	5.3250	5.3100	5.3100	5.3000	5.3000
VLL 19 R17-NWT	VLLFXBND2019-NWT	5.6542	1439	3.94	11/9/2019										
AC 19 R16	ACFXBOND2019	5.4500	1453	3.98	11/23/2019					4.0950	3.6000				
AC 19 R16-NWT	ACFXBOND2019-NWT	5.4500	1453	3.98	11/23/2019										
GTCAP 20 R17	GTCFXBND2020	4.8371	1549	4.24	2/27/2020					5.1000	4.0000				
GTCAP 20 R17-NWT	GTCFXBND2020-NWT	4.8371	1549	4.24	2/27/2020										
SMPH 03-20	SMPHFXBD2020	5.1000	1552	4.25	3/1/2020					4.5000					
SMPH 03-20-NWT	SMPHFXBD2020-NWT	5.1000	1552	4.25	3/1/2020										
CPG 20 R18	CPGIFXBD2020	6.6878	1553	4.25	3/2/2020					6.8500	5.2500				
CPG 20 R18-NWT	CPGIFXBD2020-NWT	6.6878	1553	4.25	3/2/2020										
MBT 04-20	MBTLTNCD2020	4.0000	1606	4.40	4/24/2020										
EDC 20 R18	EDCFXBND2020	4.1583	1615	4.42	5/3/2020					4.5000	3.9000				
EDC 20 R18-NWT	EDCFXBND2020-NWT	4.1583	1615	4.42	5/3/2020										
PNB 06-20	PNBLTNCD2020	4.1250	1655	4.53	6/12/2020	1.000000	4.7360	9:57:40 AM	4.7360			4.7360	4.7360	4.7360	4.7360
RCB 06-20	RCBLTNCD2020	4.1250	1662	4.55	6/19/2020										
GLO 20 R18	GLOFXBND2020	4.8875	1690	4.63	7/17/2020	0.900000	4.4000	3:16:35 PM	4.4000	4.2000	3.7000	4.4000	4.4000	4.4000	4.4000
GLO 20 R18-NWT	GLOFXBND2020-NWT	4.8875	1690	4.63	7/17/2020										
SLTC 20 R18	SLTCFXBD2020	4.9925	1726	4.73	8/22/2020					5.6250					
SLTC 20 R18-NWT	SLTCFXBD2020-NWT	4.9925	1726	4.73	8/22/2020										
BDO 10-20	BDO2LTNC2020	3.7500	1771	4.85	10/6/2020										
ALI 20 R19	ALIFXBND2020	4.6250	1775	4.86	10/10/2020					4.1950	3.7000				
ALI 20 R19-NWT	ALIFXBND2020-NWT	4.6250	1775	4.86	10/10/2020										
HOUSE 10-20	HOUSEFBD2020	6.2080	1781	4.88	10/16/2020					6.1500	5.5000				
HOUSE 10-20-NWT	HOUSEFBD2020-NWT	6.2080	1781	4.88	10/16/2020										
AEV 11-20	AEV2FXBD2020	4.4722	1802	4.93	11/6/2020	2.500000	4.2500	11:46:46 AM	4.2500	4.2500	3.7000	4.2500	4.2500	4.2500	4.2500
AEV 11-20-NWT	AEV2FXBD2020-NWT	4.4722	1802	4.93	11/6/2020										
FLI 20 R19	FLIFXBND2020	4.8562	1804	4.94	11/8/2020					4.6000	4.0000				
FLI 20 R19-NWT	FLIFXBND2020-NWT	4.8562	1804	4.94	11/8/2020										
AEV 20 R19	AEVFXBND2020	4.4125	1817	4.97	11/21/2020					4.5000	3.7000				
AEV 20 R19-NWT	AEVFXBND2020-NWT	4.4125	1817	4.97	11/21/2020										
MER 20 P19	MERFXBND2020	4.3750	1838	5.03	12/12/2020					4.2000					
MER 20 P19-NWT	MERFXBND2020-NWT	4.3750	1838	5.03	12/12/2020										
TEL 21 R19	TELFXBND2021	5.2250	1894	5.19	2/6/2021					4.5000					
TEL 21 R19-NWT	TELFXBND2021-NWT	5.2250	1894	5.19	2/6/2021										
ABS 21 R19	ABSFXBND2021	5.3350	1898	5.20	2/10/2021					5.7500					
ABS 21 R19-NWT	ABSFXBND2021-NWT	5.3350	1898	5.20	2/10/2021										
ROCK 21 R19	ROCKFXBD2021	5.0932	1903	5.21	2/15/2021					5.1000	4.5000				
ROCK 21 R19-NWT	ROCKFXBD2021-NWT	5.0932	1903	5.21	2/15/2021										
SMPH 02-21	SMPH2FBD2021	4.5095	1913	5.24	2/25/2021	47.430000	4.4001	3:13:19 PM	4.4001	4.5095	4.4000	4.4000	4.4001	4.4000	4.4001
SMPH 02-21-NWT	SMPH2FBD2021-NWT	4.5095	1913	5.24	2/25/2021										
JGS 21 R19	JGSFXBND2021	5.2442	1915	5.24	2/27/2021					4.6250					
JGS 21 R19-NWT	JGSFXBND2021-NWT	5.2442	1915	5.24	2/27/2021										
MNTC 21 R19	MNTCFXBD2021	5.0700	1947	5.33	3/31/2021					4.5750					
MNTC 21 R19-NWT	MNTCFXBD2021-NWT	5.0700	1947	5.33	3/31/2021										
SMB 21 R19	SMBFXBND2021	5.5000	1949	5.34	4/2/2021					4.6500	4.2000				
SMB 21 R19-NWT	SMBFXBND2021-NWT	5.5000	1949	5.34	4/2/2021										
LBP 04-21	LBPLTNCD2021	3.7500	1956	5.36	4/9/2021										
VLL 21 R19	VLLFXBND2021	5.9437	1986	5.44	5/9/2021					6.2500					
VLL 21 R19-NWT	VLLFXBND2021-NWT	5.9437	1986	5.44	5/9/2021										

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AC 05-21	ACFXBOND2021	6.8000	1989	5.45	5/12/2021	10.000000	3.8500	3:37:31 PM	3.8500	4.2000	3.7000	3.8500	3.8500	3.8500	3.8500
AC 05-21-NWT	ACFXBOND2021-NWT	6.8000	1989	5.45	5/12/2021										
SM 21 R19	SMICFXBD2021	5.2958	1996	5.46	5/19/2021					4.6000	4.1000				
SM 21 R19-NWT	SMICFXBD2021-NWT	5.2958	1996	5.46	5/19/2021										
CHI 21 R19	CHIFXBND2021	5.3200	2014	5.51	6/6/2021	0.050000	5.5000	11:53:58 AM	5.5000	5.5000		5.5000	5.5000	5.5000	5.5000
CHI 21 R19-NWT	CHIFXBND2021-NWT	5.3200	2014	5.51	6/6/2021										
GTCAP 21 R19	GTCFXBND2021	5.1965	2076	5.68	8/7/2021					4.6580					
GTCAP 21 R19-NWT	GTCFXBND2021-NWT	5.1965	2076	5.68	8/7/2021										
SMPH 21 R19	SMPHFXBD2021	5.2006	2101	5.75	9/1/2021					4.7500					
SMPH 21 R19-NWT	SMPHFXBD2021-NWT	5.2006	2101	5.75	9/1/2021										
CPG 21 R20	CPGIFXBD2021	6.9758	2102	5.75	9/2/2021					7.2500					
CPG 21 R20-NWT	CPGIFXBD2021-NWT	6.9758	2102	5.75	9/2/2021										
AP 21 R19	APCFXBND2021	5.2050	2110	5.78	9/10/2021					4.5500	4.3250				
AP 21 R19-NWT	APCFXBND2021-NWT	5.2050	2110	5.78	9/10/2021										
MBT 11-21	MBTLTNCD2021	4.2500	2182	5.97	11/21/2021	25.500000	5.7950	2:16:13 PM	5.7688			4.5090	5.7950	4.5090	5.7950
FLI 21 R20	FLIFXBND2021	5.4000	2195	6.01	12/4/2021					4.8750	4.3000				
FLI 21 R20-NWT	FLIFXBND2021-NWT	5.4000	2195	6.01	12/4/2021										
RLC 02-22	RLCFXBND2022	4.8000	2276	6.23	2/23/2022					4.9500	4.3000				
RLC 02-22-NWT	RLCFXBND2022-NWT	4.8000	2276	6.23	2/23/2022										
SMB 22 R19	SMBFXBND2022	6.6000	2314	6.34	4/2/2022					5.0000	4.6500				
SMB 22 R19-NWT	SMBFXBND2022-NWT	6.6000	2314	6.34	4/2/2022										
ALI 22 R19	ALIFXBND2022	6.0000	2339	6.40	4/27/2022					4.6750	4.0000				
ALI 22 R19-NWT	ALIFXBND2022-NWT	6.0000	2339	6.40	4/27/2022										
ALI 22 4.5	ALI2FXBD2022	4.5000	2341	6.41	4/29/2022	0.050000	4.4900	11:57:41 AM	4.4900	4.4900	4.0000	4.4900	4.4900	4.4900	4.4900
ALI 22 4.5-NWT	ALI2FXBD2022-NWT	4.5000	2341	6.41	4/29/2022										
SLTC 22 R20	SLTCFXBD2022	5.5796	2364	6.47	5/22/2022					5.8750	4.4000				
SLTC 22 R20-NWT	SLTCFXBD2022-NWT	5.5796	2364	6.47	5/22/2022										
HOUSE 22 R20	HOUSEFBD2022	6.1310	2419	6.62	7/16/2022					6.5500					
HOUSE 22 R20-NWT	HOUSEFBD2022-NWT	6.1310	2419	6.62	7/16/2022										
SM 22 R19	SMICFXBD2022	6.9442	2419	6.62	7/16/2022	10.000000	4.4000	3:14:40 PM	4.4000	4.7500	4.4000	4.4000	4.4000	4.4000	4.4000
SM 22 R19-NWT	SMICFXBD2022-NWT	6.9442	2419	6.62	7/16/2022										
AEV 22 R20	AEVFXBND2022	5.0056	2440	6.68	8/6/2022					4.7500					
AEV 22 R20-NWT	AEVFXBND2022-NWT	5.0056	2440	6.68	8/6/2022										
FLI 22 R20	FLIFXBND2022	5.3567	2454	6.72	8/20/2022					4.8000					
FLI 22 R20-NWT	FLIFXBND2022-NWT	5.3567	2454	6.72	8/20/2022										
GTCAP 23 R20	GTCFXBND2023	5.0937	2645	7.24	2/27/2023					6.5000					
GTCAP 23 R20-NWT	GTCFXBND2023-NWT	5.0937	2645	7.24	2/27/2023										
EDC 23 R19	EDCFXBND2023	4.7312	2710	7.42	5/3/2023					6.2500					
EDC 23 R19-NWT	EDCFXBND2023-NWT	4.7312	2710	7.42	5/3/2023										
GLO 23 R20	GLOFXBND2023	5.2792	2785	7.62	7/17/2023					5.5000					
GLO 23 R20-NWT	GLOFXBND2023-NWT	5.2792	2785	7.62	7/17/2023										
FLI 23 R20	FLIFXBND2023	5.4333	2899	7.94	11/8/2023					5.4000					
FLI 23 R20-NWT	FLIFXBND2023-NWT	5.4333	2899	7.94	11/8/2023										
AEV 23 R20	AEVFXBND2023	4.6188	2912	7.97	11/21/2023					5.5000					
AEV 23 R20-NWT	AEVFXBND2023-NWT	4.6188	2912	7.97	11/21/2023										
FDC 24 R21	FDCFXBND2024	6.1458	2976	8.15	1/24/2024					5.2500					
FDC 24 R21-NWT	FDCFXBND2024-NWT	6.1458	2976	8.15	1/24/2024										
ALI 24 R20	ALIFXBND2024	5.0000	2982	8.16	1/30/2024	0.100000	4.7500	11:51:16 AM	4.7500	4.6950	4.3000	4.7500	4.7500	4.7500	4.7500
ALI 24 R20-NWT	ALIFXBND2024-NWT	5.0000	2982	8.16	1/30/2024										
TEL 24 R21	TELFXBND2024	5.2813	2989	8.18	2/6/2024					4.8500					
TEL 24 R21-NWT	TELFXBND2024-NWT	5.2813	2989	8.18	2/6/2024										
JGS 24 R20	JGSFXBND2024	5.3000	3010	8.24	2/27/2024					5.1000					
JGS 24 R20-NWT	JGSFXBND2024-NWT	5.3000	3010	8.24	2/27/2024										

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MNTC 24 R21	MNTCFXBD2024	5.5000	3043	8.33	3/31/2024					5.1000					
MNTC 24 R21-NWT	MNTCFXBD2024-NWT	5.5000	3043	8.33	3/31/2024										
SMB 24 R21	SMBFXBND2024	6.0000	3045	8.34	4/2/2024					6.0000					
SMB 24 R21-NWT	SMBFXBND2024-NWT	6.0000	3045	8.34	4/2/2024										
SM 24 R21	SMICFXBD2024	5.6125	3092	8.47	5/19/2024					5.4500					
SM 24 R21-NWT	SMICFXBD2024-NWT	5.6125	3092	8.47	5/19/2024										
GTCAP 24 R21	GTCFXBND2024	5.6250	3172	8.68	8/7/2024	0.050000	6.7500	11:55:10 AM	6.7500	5.0500		6.7500	6.7500	6.7500	6.7500
GTCAP 24 R21-NWT	GTCFXBND2024-NWT	5.6250	3172	8.68	8/7/2024										
SMPH 24 R21	SMPHFXBD2024	5.7417	3197	8.75	9/1/2024					5.4500					
SMPH 24 R21-NWT	SMPHFXBD2024-NWT	5.7417	3197	8.75	9/1/2024										
FLI 24 R21	FLIFXBND2024	5.6389	3291	9.01	12/4/2024	0.050000	5.4500	11:56:19 AM	5.4500	5.4500		5.4500	5.4500	5.4500	5.4500
FLI 24 R21-NWT	FLIFXBND2024-NWT	5.6389	3291	9.01	12/4/2024										
RLC 02-25	RLCFXBND2025	4.9344	3372	9.23	2/23/2025					5.7500					
RLC 02-25-NWT	RLCFXBND2025-NWT	4.9344	3372	9.23	2/23/2025										
ALI 25 R21	ALIFXBND2025	5.6250	3433	9.40	4/25/2025	1.050000	5.5000	11:52:52 AM	4.7368	5.2000		4.7000	5.5000	4.7000	5.5000
ALI 25 R21-NWT	ALIFXBND2025-NWT	5.6250	3433	9.40	4/25/2025										
SLTC 25 R22	SLTCFXBD2025	6.4872	3460	9.47	5/22/2025					6.7500	5.7307				
SLTC 25 R22-NWT	SLTCFXBD2025-NWT	6.4872	3460	9.47	5/22/2025										
HOUSE 25 R22	HOUSEFBD2025	6.8666	3515	9.62	7/16/2025					6.9500					
HOUSE 25 R22-NWT	HOUSEFBD2025-NWT	6.8666	3515	9.62	7/16/2025										
FLI 25 R22	FLIFXBND2025	5.7139	3550	9.72	8/20/2025	0.050000	5.7500	11:59:34 AM	5.7500	5.7500		5.7500	5.7500	5.7500	5.7500
FLI 25 R22-NWT	FLIFXBND2025-NWT	5.7139	3550	9.72	8/20/2025										
SMPH 25 R23	SMPHFXBD2025	4.7990	3647	9.98	11/25/2025					4.8000	4.6500				
SMPH 25 R23-NWT	SMPHFXBD2025-NWT	4.7990	3647	9.98	11/25/2025										
MER 25 R20	MERFXBND2025	4.8750	3664	10.03	12/12/2025					4.5000					
MER 25 R20-NWT	MERFXBND2025-NWT	4.8750	3664	10.03	12/12/2025										
AP 26 R21	APCFXBND2026	6.1000	3936	10.78	9/10/2026					5.6500					
AP 26 R21-NWT	APCFXBND2026-NWT	6.1000	3936	10.78	9/10/2026										
AC 27 R22	ACFXBOND2027	6.8750	4179	11.44	5/11/2027					5.2500	4.8000				
AC 27 R22-NWT	ACFXBOND2027-NWT	6.8750	4179	11.44	5/11/2027										
AEV 27 R22	AEVFXBND2027	6.0169	4266	11.68	8/6/2027	0.050000	5.7500	11:58:41 AM	5.7500	5.7500		5.7500	5.7500	5.7500	5.7500
AEV 27 R22-NWT	AEVFXBND2027-NWT	6.0169	4266	11.68	8/6/2027										
ALI 33 R25	ALIFXBND2033	6.0000	6523	17.86	10/10/2033					5.6000					
ALI 33 R25-NWT	ALIFXBND2033-NWT	6.0000	6523	17.86	10/10/2033										