

CS Board Summary
December 29, 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		49	0.13	2/22/2016										
PNX 02.22.16-NWT	PNXFSTCP2016-NWT		49	0.13	2/22/2016										
UCPB 02-16	UCPLTNC2016	6.2500	52	0.14	2/25/2016										
UCPB 02-16-NWT	UCPLTNC2016-NWT	6.2500	52	0.14	2/25/2016										
SM 6-16	SMICFXBD2016	9.1000	173	0.47	6/25/2016					3.3500					
SM 6-16-NWT	SMICFXBD2016-NWT	9.1000	173	0.47	6/25/2016										
FLI 10-16	FLIFXBND2016	6.1962	277	0.76	10/7/2016					3.1250					
FLI 10-16-NWT	FLIFXBND2016-NWT	6.1962	277	0.76	10/7/2016										
UCPB 11-16	UCP2LTNC2016	6.0000	320	0.88	11/19/2016					6.7500					
UCPB 11-16-NWT	UCP2LTNC2016-NWT	6.0000	320	0.88	11/19/2016										
EDC 12-16	EDCFXBND2016	9.3327	335	0.92	12/4/2016					3.0000	2.7000				
EDC 12-16-NWT	EDCFXBND2016-NWT	9.3327	335	0.92	12/4/2016										
FMIC 2-17	FMICBOND2017	5.6750	418	1.14	2/25/2017					3.8000	2.9000				
FMIC 2-17-NWT	FMICBOND2017-NWT	5.6750	418	1.14	2/25/2017										
SMB 03 APR 17	SMBFXBND2017	6.0500	454	1.24	4/2/2017					3.8750					
SMB 03 APR 17-NWT	SMBFXBND2017-NWT	6.0500	454	1.24	4/2/2017										
PSALM 07-01	PSAL0717D019	7.7500	474	1.30	4/22/2017	0.940000	2.8050	9:25:17 AM	2.8050	3.2500	2.8050	2.8050	2.8050	2.8050	2.8050
PSALM 07-01-NWT	PSAL0717D019-NWT	7.7500	474	1.30	4/22/2017										
AC 17 P15	ACFXBOND2017	7.2000	482	1.32	4/30/2017					3.6500	2.9000				
AC 17 P15-NWT	ACFXBOND2017-NWT	7.2000	482	1.32	4/30/2017										
RCB 06-17	RCB2NCDC2017	5.2500	542	1.48	6/29/2017										
RCB 06-17-NWT	RCB2NCDC2017-NWT	5.2500	542	1.48	6/29/2017										
RCB Z06-17	RCB2NCDZ2017		542	1.48	6/29/2017										
RCB Z06-17-NWT	RCB2NCDZ2017-NWT		542	1.48	6/29/2017										
BBSPT 8-17	BAHAYBND2017	4.8000	591	1.62	8/17/2017					4.2500	3.7500				
BBSPT 8-17-NWT	BAHAYBND2017-NWT	4.8000	591	1.62	8/17/2017										
UCPB 08-17	UCP3LTNC2017	5.8750	595	1.63	8/21/2017					6.7500					
UCPB 08-17-NWT	UCP3LTNC2017-NWT	5.8750	595	1.63	8/21/2017										
GLO 17 R15	GLOFXBND2017	5.7500	606	1.66	9/1/2017					3.7000					
GLO 17 R15-NWT	GLOFXBND2017-NWT	5.7500	606	1.66	9/1/2017										
CPG 09-17	CPGIFXBD2017	6.0000	607	1.66	9/2/2017					6.3000	5.7500				
CPG 09-17-NWT	CPGIFXBD2017-NWT	6.0000	607	1.66	9/2/2017										
RCB 11-17	RCB3NCDC2017	5.2500	673	1.84	11/7/2017										
RCB 11-17-NWT	RCB3NCDC2017-NWT	5.2500	673	1.84	11/7/2017										
FMIC 17 R16	FMIC2BND2017	5.5000	676	1.85	11/10/2017					3.8750	3.0000				
FMIC 17 R16-NWT	FMIC2BND2017-NWT	5.5000	676	1.85	11/10/2017										
SLI 18 R17	SLIFXBND2018	6.7284	1083	2.97	12/22/2018					6.7284					
SLI 18 R17-NWT	SLIFXBND2018-NWT	6.7284	1083	2.97	12/22/2018										
SMB 19 R17	SMB2FXBD2019	5.9300	1184	3.24	4/2/2019					4.4500	4.0000				
SMB 19 R17-NWT	SMB2FXBD2019-NWT	5.9300	1184	3.24	4/2/2019										
SMB 04-19	SMBFXBND2019	10.5000	1185	3.24	4/3/2019					6.2500	3.8000				
SMB 04-19-NWT	SMBFXBND2019-NWT	10.5000	1185	3.24	4/3/2019										
ALI 19 R17	ALIFXBND2019	5.6250	1209	3.31	4/27/2019					4.3250	3.5000				
ALI 19 R17-NWT	ALIFXBND2019-NWT	5.6250	1209	3.31	4/27/2019										
GLO 19 R17	GLOFXBND2019	6.0000	1244	3.41	6/1/2019					4.3500					
GLO 19 R17-NWT	GLOFXBND2019-NWT	6.0000	1244	3.41	6/1/2019										
FLI 19 R17	FLIFXBND2019	6.2731	1251	3.43	6/8/2019					4.5000	3.8000				
FLI 19 R17-NWT	FLIFXBND2019-NWT	6.2731	1251	3.43	6/8/2019										
SM 19 R17	SMICFXBD2019	6.0000	1289	3.53	7/16/2019					4.5000	3.8000				
SM 19 R17-NWT	SMICFXBD2019-NWT	6.0000	1289	3.53	7/16/2019										
FMIC 19 R17	FMICBOND2019	5.7500	1314	3.60	8/10/2019					5.1250					

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VLL 21 R19	VLLFXBND2021	5.9437	1952	5.34	5/9/2021					6.2500					
VLL 21 R19-NWT	VLLFXBND2021-NWT	5.9437	1952	5.34	5/9/2021										
AC 05-21	ACFXBOND2021	6.8000	1955	5.35	5/12/2021					4.6000	3.7000				
AC 05-21-NWT	ACFXBOND2021-NWT	6.8000	1955	5.35	5/12/2021										
SM 21 R19	SMICFXBD2021	5.2958	1962	5.37	5/19/2021					4.7500	4.1000				
SM 21 R19-NWT	SMICFXBD2021-NWT	5.2958	1962	5.37	5/19/2021										
CHI 21 R19	CHIFXBND2021	5.3200	1980	5.42	6/6/2021					6.5000					
CHI 21 R19-NWT	CHIFXBND2021-NWT	5.3200	1980	5.42	6/6/2021										
GTCAP 21 R19	GTCFXBND2021	5.1965	2042	5.59	8/7/2021					4.8750					
GTCAP 21 R19-NWT	GTCFXBND2021-NWT	5.1965	2042	5.59	8/7/2021										
SMPH 21 R19	SMPHFXBD2021	5.2006	2067	5.66	9/1/2021					4.8500					
SMPH 21 R19-NWT	SMPHFXBD2021-NWT	5.2006	2067	5.66	9/1/2021										
CPG 21 R20	CPGIFXBD2021	6.9758	2068	5.66	9/2/2021					7.2500					
CPG 21 R20-NWT	CPGIFXBD2021-NWT	6.9758	2068	5.66	9/2/2021										
AP 21 R19	APCFXBND2021	5.2050	2076	5.68	9/10/2021					4.6000	4.3000				
AP 21 R19-NWT	APCFXBND2021-NWT	5.2050	2076	5.68	9/10/2021										
MBT 11-21	MBTLTNCD2021	4.2500	2148	5.88	11/21/2021										
FLI 21 R20	FLIFXBND2021	5.4000	2161	5.92	12/4/2021					4.7500	4.3000				
FLI 21 R20-NWT	FLIFXBND2021-NWT	5.4000	2161	5.92	12/4/2021										
RLC 02-22	RLCFXBND2022	4.8000	2242	6.14	2/23/2022					5.0000	4.3000				
RLC 02-22-NWT	RLCFXBND2022-NWT	4.8000	2242	6.14	2/23/2022										
SMB 22 R19	SMBFXBND2022	6.6000	2280	6.24	4/2/2022					5.1000	4.7500				
SMB 22 R19-NWT	SMBFXBND2022-NWT	6.6000	2280	6.24	4/2/2022										
ALI 22 R19	ALIFXBND2022	6.0000	2305	6.31	4/27/2022					4.7500	4.0000				
ALI 22 R19-NWT	ALIFXBND2022-NWT	6.0000	2305	6.31	4/27/2022										
ALI 22 4.5	ALI2FXBD2022	4.5000	2307	6.32	4/29/2022					4.7000	4.0000				
ALI 22 4.5-NWT	ALI2FXBD2022-NWT	4.5000	2307	6.32	4/29/2022										
SLTC 22 R20	SLTCFXBD2022	5.5796	2330	6.38	5/22/2022					6.2500	4.4000				
SLTC 22 R20-NWT	SLTCFXBD2022-NWT	5.5796	2330	6.38	5/22/2022										
HOUSE 22 R20	HOUSEFBD2022	6.1310	2385	6.53	7/16/2022					6.5000					
HOUSE 22 R20-NWT	HOUSEFBD2022-NWT	6.1310	2385	6.53	7/16/2022										
SM 22 R19	SMICFXBD2022	6.9442	2385	6.53	7/16/2022	5.000000	5.5000	10:50:07 AM	5.5000	4.8750	4.4000	5.5000	5.5000	5.5000	5.5000
SM 22 R19-NWT	SMICFXBD2022-NWT	6.9442	2385	6.53	7/16/2022										
AEV 22 R20	AEVFXBND2022	5.0056	2406	6.59	8/6/2022					5.3750					
AEV 22 R20-NWT	AEVFXBND2022-NWT	5.0056	2406	6.59	8/6/2022										
FLI 22 R20	FLIFXBND2022	5.3567	2420	6.63	8/20/2022					4.8500					
FLI 22 R20-NWT	FLIFXBND2022-NWT	5.3567	2420	6.63	8/20/2022										
GTCAP 23 R20	GTCFXBND2023	5.0937	2611	7.15	2/27/2023					6.5000					
GTCAP 23 R20-NWT	GTCFXBND2023-NWT	5.0937	2611	7.15	2/27/2023										
EDC 23 R19	EDCFXBND2023	4.7312	2676	7.33	5/3/2023					6.7500					
EDC 23 R19-NWT	EDCFXBND2023-NWT	4.7312	2676	7.33	5/3/2023										
GLO 23 R20	GLOFXBND2023	5.2792	2751	7.53	7/17/2023					5.7500					
GLO 23 R20-NWT	GLOFXBND2023-NWT	5.2792	2751	7.53	7/17/2023										
FLI 23 R20	FLIFXBND2023	5.4333	2865	7.84	11/8/2023					5.8500					
FLI 23 R20-NWT	FLIFXBND2023-NWT	5.4333	2865	7.84	11/8/2023										
AEV 23 R20	AEVFXBND2023	4.6188	2878	7.88	11/21/2023					6.0000					
AEV 23 R20-NWT	AEVFXBND2023-NWT	4.6188	2878	7.88	11/21/2023										
FDC 24 R21	FDCFXBND2024	6.1458	2942	8.05	1/24/2024	8.000000	5.0750	2:29:23 PM	5.0750	5.4500		5.0750	5.0750	5.0750	5.0750
FDC 24 R21-NWT	FDCFXBND2024-NWT	6.1458	2942	8.05	1/24/2024										
ALI 24 R20	ALIFXBND2024	5.0000	2948	8.07	1/30/2024					4.8500	4.5000				
ALI 24 R20-NWT	ALIFXBND2024-NWT	5.0000	2948	8.07	1/30/2024										
TEL 24 R21	TELFXBND2024	5.2813	2955	8.09	2/6/2024					4.9000					
TEL 24 R21-NWT	TELFXBND2024-NWT	5.2813	2955	8.09	2/6/2024										
JGS 24 R20	JGSFXBND2024	5.3000	2976	8.15	2/27/2024					5.1000					

