

CS Board Summary
January 29, 2016

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		21	0.06	2/22/2016					5.0000					
PNX 02.22.16-NWT	PNXFSTCP2016-NWT		21	0.06	2/22/2016										
UCPB 02-16	UCPLTNC2016	6.2500	24	0.07	2/25/2016										
UCPB 02-16-NWT	UCPLTNC2016-NWT	6.2500	24	0.07	2/25/2016										
PNX 04.13.16	PNXGSTCP2016		72	0.20	4/13/2016					5.1250					
PNX 04.13.16-NWT	PNXGSTCP2016-NWT		72	0.20	4/13/2016										
SLAC 04.21.16	SLACP01A2016		80	0.22	4/21/2016					5.2500					
SLAC 04.21.16-NWT	SLACP01A2016-NWT		80	0.22	4/21/2016										
SM 6-16	SMICFXBD2016	9.1000	145	0.40	6/25/2016					4.5000					
SM 6-16-NWT	SMICFXBD2016-NWT	9.1000	145	0.40	6/25/2016										
PNX 07.12.16	PNXHSTCP2016		162	0.44	7/12/2016					5.2500					
PNX 07.12.16-NWT	PNXHSTCP2016-NWT		162	0.44	7/12/2016										
SLAC 07.20.16	SLACP01B2016		170	0.47	7/20/2016					5.3750					
SLAC 07.20.16-NWT	SLACP01B2016-NWT		170	0.47	7/20/2016										
FLI 10-16	FLIFXBND2016	6.1962	249	0.68	10/7/2016					3.1250					
FLI 10-16-NWT	FLIFXBND2016-NWT	6.1962	249	0.68	10/7/2016										
UCPB 11-16	UCP2LTNC2016	6.0000	292	0.80	11/19/2016					6.7500					
UCPB 11-16-NWT	UCP2LTNC2016-NWT	6.0000	292	0.80	11/19/2016										
EDC 12-16	EDCFXBND2016	9.3327	307	0.84	12/4/2016					3.0000	2.8000				
EDC 12-16-NWT	EDCFXBND2016-NWT	9.3327	307	0.84	12/4/2016										
PNX 12.22.16	PNXISTCP2016		325	0.89	12/22/2016					5.5000					
PNX 12.22.16-NWT	PNXISTCP2016-NWT		325	0.89	12/22/2016										
SLAC 01.06.17	SLACP01C2017		340	0.93	1/6/2017	1.960000	3.7500	10:20:13 AM	3.9994	5.7500		4.2500	4.2500	3.7500	3.7500
SLAC 01.06.17-NWT	SLACP01C2017-NWT		340	0.93	1/6/2017										
FMIC 2-17	FMICBOND2017	5.6750	390	1.07	2/25/2017	2.800000	3.0000	9:53:13 AM	3.0000	3.6519		3.0000	3.0000	3.0000	3.0000
FMIC 2-17-NWT	FMICBOND2017-NWT	5.6750	390	1.07	2/25/2017										
SMB 03 APR 17	SMBFXBND2017	6.0500	426	1.17	4/2/2017					3.8000	3.2000				
SMB 03 APR 17-NWT	SMBFXBND2017-NWT	6.0500	426	1.17	4/2/2017										
PSALM 07-01	PSAL0717D019	7.7500	446	1.22	4/22/2017	11.905000	2.7500	2:45:31 PM	2.7612	3.2450	2.7250	2.8200	2.8200	2.7500	2.7500
PSALM 07-01-NWT	PSAL0717D019-NWT	7.7500	446	1.22	4/22/2017										
AC 17 P15	ACFXBOND2017	7.2000	454	1.24	4/30/2017					4.5000					
AC 17 P15-NWT	ACFXBOND2017-NWT	7.2000	454	1.24	4/30/2017										
RCB 06-17	RCB2NCDC2017	5.2500	514	1.41	6/29/2017										
RCB 06-17-NWT	RCB2NCDC2017-NWT	5.2500	514	1.41	6/29/2017										
RCB Z06-17	RCB2NCDC2017		514	1.41	6/29/2017										
RCB Z06-17-NWT	RCB2NCDC2017-NWT		514	1.41	6/29/2017										
BBSPT 8-17	BAHAYBND2017	4.8000	563	1.54	8/17/2017					4.2500	3.7500				
BBSPT 8-17-NWT	BAHAYBND2017-NWT	4.8000	563	1.54	8/17/2017										
UCPB 08-17	UCP3LTNC2017	5.8750	567	1.55	8/21/2017					6.7500					
UCPB 08-17-NWT	UCP3LTNC2017-NWT	5.8750	567	1.55	8/21/2017										
GLO 17 R15	GLOFXBND2017	5.7500	578	1.58	9/1/2017	0.200000	3.2000	10:35:13 AM	3.2000	3.7000		3.2000	3.2000	3.2000	3.2000
GLO 17 R15-NWT	GLOFXBND2017-NWT	5.7500	578	1.58	9/1/2017										
CPG 09-17	CPGIFXBD2017	6.0000	579	1.59	9/2/2017					6.3000					
CPG 09-17-NWT	CPGIFXBD2017-NWT	6.0000	579	1.59	9/2/2017										
RCB 11-17	RCB3NCDC2017	5.2500	645	1.77	11/7/2017										
RCB 11-17-NWT	RCB3NCDC2017-NWT	5.2500	645	1.77	11/7/2017										
FMIC 17 R16	FMIC2BND2017	5.5000	648	1.77	11/10/2017					3.8750	3.2000				
FMIC 17 R16-NWT	FMIC2BND2017-NWT	5.5000	648	1.77	11/10/2017										
SLI 18 R17	SLIFXBND2018	6.7284	1055	2.89	12/22/2018					6.7284					
SLI 18 R17-NWT	SLIFXBND2018-NWT	6.7284	1055	2.89	12/22/2018										
SMB 19 R17	SMB2FXBD2019	5.9300	1156	3.16	4/2/2019	1.000000	4.7000	10:20:05 AM	4.7000	4.5000	4.0000	4.7000	4.7000	4.7000	4.7000

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
SMB 19 R17-NWT	SMB2FXBD2019-NWT	5.9300	1156	3.16	4/2/2019										
SMB 04-19	SMBFXBND2019	10.5000	1157	3.17	4/3/2019					6.2500	4.0000				
SMB 04-19-NWT	SMBFXBND2019-NWT	10.5000	1157	3.17	4/3/2019										
ALI 19 R17	ALIFXBND2019	5.6250	1181	3.23	4/27/2019					4.2500	4.0000				
ALI 19 R17-NWT	ALIFXBND2019-NWT	5.6250	1181	3.23	4/27/2019										
GLO 19 R17	GLOFXBND2019	6.0000	1216	3.33	6/1/2019	3.000000	4.2500	3:57:43 PM	4.2500	4.2500		4.2500	4.2500	4.2500	4.2500
GLO 19 R17-NWT	GLOFXBND2019-NWT	6.0000	1216	3.33	6/1/2019										
FLI 19 R17	FLIFXBND2019	6.2731	1223	3.35	6/8/2019	4.500000	3.9000	10:30:55 AM	3.9044	4.5000		4.0000	4.0000	3.9000	3.9000
FLI 19 R17-NWT	FLIFXBND2019-NWT	6.2731	1223	3.35	6/8/2019										
SM 19 R17	SMICFXBD2019	6.0000	1261	3.45	7/16/2019					4.5000	4.0000				
SM 19 R17-NWT	SMICFXBD2019-NWT	6.0000	1261	3.45	7/16/2019										
FMIC 19 R17	FMICBOND2019	5.7500	1286	3.52	8/10/2019	4.500000	4.0500	2:45:06 PM	4.0500	6.2500		4.0500	4.0500	4.0500	4.0500
FMIC 19 R17-NWT	FMICBOND2019-NWT	5.7500	1286	3.52	8/10/2019										
JGS 08-19	JGSFXBND2019	5.2317	1303	3.57	8/27/2019	3.890000	4.0000	10:30:44 AM	4.0000	4.3000		4.0000	4.0000	4.0000	4.0000
JGS 08-19-NWT	JGSFXBND2019-NWT	5.2317	1303	3.57	8/27/2019										
GTCAP 11-19	GTCFXBND2019	4.7106	1375	3.76	11/7/2019					4.4500					
GTCAP 11-19-NWT	GTCFXBND2019-NWT	4.7106	1375	3.76	11/7/2019										
VLL 19 R17	VLLFXBND2019	5.6542	1377	3.77	11/9/2019	0.400000	5.3750	11:15:26 AM	5.3750	5.9000	5.3500	5.3750	5.3750	5.3750	5.3750
VLL 19 R17-NWT	VLLFXBND2019-NWT	5.6542	1377	3.77	11/9/2019										
AC 19 R16	ACFXBOND2019	5.4500	1391	3.81	11/23/2019	0.200000	4.0000	10:34:19 AM	4.0000	4.2500		4.0000	4.0000	4.0000	4.0000
AC 19 R16-NWT	ACFXBOND2019-NWT	5.4500	1391	3.81	11/23/2019										
GTCAP 20 R17	GTCFXBND2020	4.8371	1487	4.07	2/27/2020					5.1000	4.0000				
GTCAP 20 R17-NWT	GTCFXBND2020-NWT	4.8371	1487	4.07	2/27/2020										
SMPH 03-20	SMPHFXBD2020	5.1000	1490	4.08	3/1/2020	5.000000	4.0500	11:05:48 AM	4.0500	4.6000		4.0500	4.0500	4.0500	4.0500
SMPH 03-20-NWT	SMPHFXBD2020-NWT	5.1000	1490	4.08	3/1/2020										
CPG 20 R18	CPGIFXBD2020	6.6878	1491	4.08	3/2/2020	3.000000	5.3000	11:30:02 AM	5.3000	6.7500	5.3000	5.3000	5.3000	5.3000	5.3000
CPG 20 R18-NWT	CPGIFXBD2020-NWT	6.6878	1491	4.08	3/2/2020										
MBT 04-20	MBTLTNC2020	4.0000	1544	4.23	4/24/2020										
EDC 20 R18	EDCFXBND2020	4.1583	1553	4.25	5/3/2020	1.000000	4.0500	2:44:01 PM	4.0500	4.7000	4.0000	4.0500	4.0500	4.0500	4.0500
EDC 20 R18-NWT	EDCFXBND2020-NWT	4.1583	1553	4.25	5/3/2020										
PNB 06-20	PNBLTNC2020	4.1250	1593	4.36	6/12/2020										
RCB 06-20	RCBLTNC2020	4.1250	1600	4.38	6/19/2020										
GLO 20 R18	GLOFXBND2020	4.8875	1628	4.46	7/17/2020	6.700000	4.0000	11:56:52 AM	4.0030	4.4000		4.1000	4.1000	4.0000	4.0000
GLO 20 R18-NWT	GLOFXBND2020-NWT	4.8875	1628	4.46	7/17/2020										
SLTC 20 R18	SLTCFXBD2020	4.9925	1664	4.56	8/22/2020					5.7500					
SLTC 20 R18-NWT	SLTCFXBD2020-NWT	4.9925	1664	4.56	8/22/2020										
BDO 10-20	BDO2LTNC2020	3.7500	1709	4.68	10/6/2020										
ALI 20 R19	ALIFXBND2020	4.6250	1713	4.69	10/10/2020	0.200000	4.1000	10:33:17 AM	4.1000	4.4000		4.1000	4.1000	4.1000	4.1000
ALI 20 R19-NWT	ALIFXBND2020-NWT	4.6250	1713	4.69	10/10/2020										
HOUSE 10-20	HOUSEFBD2020	6.2080	1719	4.71	10/16/2020	1.000000	5.5000	11:00:40 AM	5.5000	6.3500	5.5000	5.5000	5.5000	5.5000	5.5000
HOUSE 10-20-NWT	HOUSEFBD2020-NWT	6.2080	1719	4.71	10/16/2020										
AEV 11-20	AEV2FXBD2020	4.4722	1740	4.76	11/6/2020	0.200000	4.1000	10:33:28 AM	4.1000	4.2500		4.1000	4.1000	4.1000	4.1000
AEV 11-20-NWT	AEV2FXBD2020-NWT	4.4722	1740	4.76	11/6/2020										
FLI 20 R19	FLIFXBND2020	4.8562	1742	4.77	11/8/2020					4.7000	4.1000				
FLI 20 R19-NWT	FLIFXBND2020-NWT	4.8562	1742	4.77	11/8/2020										
AEV 20 R19	AEVFXBND2020	4.4125	1755	4.80	11/21/2020	1.000000	4.0500	3:32:44 PM	4.0500	4.2500		4.0500	4.0500	4.0500	4.0500
AEV 20 R19-NWT	AEVFXBND2020-NWT	4.4125	1755	4.80	11/21/2020										
MER 20 P19	MERFXBND2020	4.3750	1776	4.86	12/12/2020	0.200000	4.1000	10:33:46 AM	4.1000	4.5000		4.1000	4.1000	4.1000	4.1000
MER 20 P19-NWT	MERFXBND2020-NWT	4.3750	1776	4.86	12/12/2020										
TEL 21 R19	TELFXBND2021	5.2250	1832	5.02	2/6/2021	2.500000	4.7000	3:59:17 PM	4.7000	4.7000		4.7000	4.7000	4.7000	4.7000
TEL 21 R19-NWT	TELFXBND2021-NWT	5.2250	1832	5.02	2/6/2021										
ABS 21 R19	ABSFXBND2021	5.3350	1836	5.03	2/10/2021					5.2000	4.4000				
ABS 21 R19-NWT	ABSFXBND2021-NWT	5.3350	1836	5.03	2/10/2021										
ROCK 21 R19	ROCKFXBD2021	5.0932	1841	5.04	2/15/2021					5.2000	4.5000				

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
ROCK 21 R19-NWT	ROCKFXBD2021-NWT	5.0932	1841	5.04	2/15/2021										
SMPH 02-21	SMPH2FBD2021	4.5095	1851	5.07	2/25/2021	69.400000	4.4250	3:49:42 PM	4.4486	4.5095	4.3000	4.4850	4.4850	4.4000	4.4250
SMPH 02-21-NWT	SMPH2FBD2021-NWT	4.5095	1851	5.07	2/25/2021										
JGS 21 R19	JGSFXBND2021	5.2442	1853	5.07	2/27/2021					4.6250					
JGS 21 R19-NWT	JGSFXBND2021-NWT	5.2442	1853	5.07	2/27/2021										
SLI 21 R18	SLIFXBND2021	6.7150	1876	5.14	3/22/2021					6.7150					
SLI 21 R18-NWT	SLIFXBND2021-NWT	6.7150	1876	5.14	3/22/2021										
MNTC 21 R19	MNTCFXBD2021	5.0700	1885	5.16	3/31/2021	10.000000	4.5000	10:32:03 AM	4.5000	4.6000		4.5000	4.5000	4.5000	4.5000
MNTC 21 R19-NWT	MNTCFXBD2021-NWT	5.0700	1885	5.16	3/31/2021										
SMB 21 R19	SMBFXBND2021	5.5000	1887	5.17	4/2/2021					4.9000	4.4000				
SMB 21 R19-NWT	SMBFXBND2021-NWT	5.5000	1887	5.17	4/2/2021										
LBP 04-21	LBPLTNCDD2021	3.7500	1894	5.19	4/9/2021										
VLL 21 R19	VLLFXBND2021	5.9437	1924	5.27	5/9/2021					6.2500					
VLL 21 R19-NWT	VLLFXBND2021-NWT	5.9437	1924	5.27	5/9/2021										
AC 05-21	ACFXBOND2021	6.8000	1927	5.28	5/12/2021	2.000000	4.4000	11:38:50 AM	4.4000	4.3000	4.0000	4.4000	4.4000	4.4000	4.4000
AC 05-21-NWT	ACFXBOND2021-NWT	6.8000	1927	5.28	5/12/2021										
SM 21 R19	SMICFXBD2021	5.2958	1934	5.30	5/19/2021					4.6000					
SM 21 R19-NWT	SMICFXBD2021-NWT	5.2958	1934	5.30	5/19/2021										
CHI 21 R19	CHIFXBND2021	5.3200	1952	5.34	6/6/2021					6.0000					
CHI 21 R19-NWT	CHIFXBND2021-NWT	5.3200	1952	5.34	6/6/2021										
GTCAP 21 R19	GTCFXBND2021	5.1965	2014	5.51	8/7/2021					4.6500					
GTCAP 21 R19-NWT	GTCFXBND2021-NWT	5.1965	2014	5.51	8/7/2021										
SMPH 21 R19	SMPHFxBD2021	5.2006	2039	5.58	9/1/2021					4.7500					
SMPH 21 R19-NWT	SMPHFxBD2021-NWT	5.2006	2039	5.58	9/1/2021										
CPG 21 R20	CPGIFXBD2021	6.9758	2040	5.59	9/2/2021					7.0000					
CPG 21 R20-NWT	CPGIFXBD2021-NWT	6.9758	2040	5.59	9/2/2021										
AP 21 R19	APCFXBND2021	5.2050	2048	5.61	9/10/2021					4.6500					
AP 21 R19-NWT	APCFXBND2021-NWT	5.2050	2048	5.61	9/10/2021										
MBT 11-21	MBTLTNCDD2021	4.2500	2120	5.80	11/21/2021										
FLI 21 R20	FLIFXBND2021	5.4000	2133	5.84	12/4/2021	5.000000	4.6500	3:57:11 PM	4.6500	4.9000	4.4000	4.6500	4.6500	4.6500	4.6500
FLI 21 R20-NWT	FLIFXBND2021-NWT	5.4000	2133	5.84	12/4/2021										
RLC 02-22	RLCFXBND2022	4.8000	2214	6.06	2/23/2022					4.9500	4.4000				
RLC 02-22-NWT	RLCFXBND2022-NWT	4.8000	2214	6.06	2/23/2022										
SMB 22 R19	SMBFXBND2022	6.6000	2252	6.17	4/2/2022					5.0000	4.7000				
SMB 22 R19-NWT	SMBFXBND2022-NWT	6.6000	2252	6.17	4/2/2022										
ALI 22 R19	ALIFXBND2022	6.0000	2277	6.23	4/27/2022	0.200000	4.2000	10:32:40 AM	4.2000	4.6000		4.2000	4.2000	4.2000	4.2000
ALI 22 R19-NWT	ALIFXBND2022-NWT	6.0000	2277	6.23	4/27/2022										
ALI 22 4.5	ALI2FXBD2022	4.5000	2279	6.24	4/29/2022	20.200000	4.1500	2:42:44 PM	4.1505	4.5000		4.2000	4.2000	4.1500	4.1500
ALI 22 4.5-NWT	ALI2FXBD2022-NWT	4.5000	2279	6.24	4/29/2022										
SLTC 22 R20	SLTCFXBD2022	5.5796	2302	6.30	5/22/2022					6.0000	4.5000				
SLTC 22 R20-NWT	SLTCFXBD2022-NWT	5.5796	2302	6.30	5/22/2022										
HOUSE 22 R20	HOUSEFBD2022	6.1310	2357	6.45	7/16/2022					6.8750					
HOUSE 22 R20-NWT	HOUSEFBD2022-NWT	6.1310	2357	6.45	7/16/2022										
SM 22 R19	SMICFXBD2022	6.9442	2357	6.45	7/16/2022					5.0000	4.5000				
SM 22 R19-NWT	SMICFXBD2022-NWT	6.9442	2357	6.45	7/16/2022										
AEV 22 R20	AEVFXBND2022	5.0056	2378	6.51	8/6/2022					4.6500					
AEV 22 R20-NWT	AEVFXBND2022-NWT	5.0056	2378	6.51	8/6/2022										
FLI 22 R20	FLIFXBND2022	5.3567	2392	6.55	8/20/2022					5.0000	4.4500				
FLI 22 R20-NWT	FLIFXBND2022-NWT	5.3567	2392	6.55	8/20/2022										
GTCAP 23 R20	GTCFXBND2023	5.0937	2583	7.07	2/27/2023					6.5000					
GTCAP 23 R20-NWT	GTCFXBND2023-NWT	5.0937	2583	7.07	2/27/2023										
EDC 23 R19	EDCFXBND2023	4.7312	2648	7.25	5/3/2023					6.7500					
EDC 23 R19-NWT	EDCFXBND2023-NWT	4.7312	2648	7.25	5/3/2023										
GLO 23 R20	GLOFXBND2023	5.2792	2723	7.46	7/17/2023					5.7500					

