

CS Board Summary
February 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 04.13.16	PNXGSTCP2016		43	0.12	4/13/2016					5.1250					
PNX 04.13.16-NWT	PNXGSTCP2016-NWT		43	0.12	4/13/2016										
SLAC 04.21.16	SLACP01A2016		51	0.14	4/21/2016					5.2500					
SLAC 04.21.16-NWT	SLACP01A2016-NWT		51	0.14	4/21/2016										
SM 6-16	SMICFXBD2016	9.1000	116	0.32	6/25/2016					4.5000					
SM 6-16-NWT	SMICFXBD2016-NWT	9.1000	116	0.32	6/25/2016										
SM 6-16-T25	SMICFXBD2016-T25	9.1000	116	0.32	6/25/2016										
SM 6-16-T30	SMICFXBD2016-T30	9.1000	116	0.32	6/25/2016										
PNX 07.12.16	PNXHSTCP2016		133	0.36	7/12/2016					5.2500					
PNX 07.12.16-NWT	PNXHSTCP2016-NWT		133	0.36	7/12/2016										
SLAC 07.20.16	SLACP01B2016		141	0.39	7/20/2016					5.3750					
SLAC 07.20.16-NWT	SLACP01B2016-NWT		141	0.39	7/20/2016										
FLI 10-16	FLIFXBND2016	6.1962	220	0.60	10/7/2016					3.1250					
FLI 10-16-NWT	FLIFXBND2016-NWT	6.1962	220	0.60	10/7/2016										
FLI 10-16-T25	FLIFXBND2016-T25	6.1962	220	0.60	10/7/2016										
FLI 10-16-T30	FLIFXBND2016-T30	6.1962	220	0.60	10/7/2016										
UCPB 11-16	UCP2LTNC2016	6.0000	263	0.72	11/19/2016					6.7500					
UCPB 11-16-NWT	UCP2LTNC2016-NWT	6.0000	263	0.72	11/19/2016										
EDC 12-16	EDCFXBND2016	9.3327	278	0.76	12/4/2016					3.0000	2.8000				
EDC 12-16-NWT	EDCFXBND2016-NWT	9.3327	278	0.76	12/4/2016										
EDC 12-16-T25	EDCFXBND2016-T25	9.3327	278	0.76	12/4/2016										
EDC 12-16-T30	EDCFXBND2016-T30	9.3327	278	0.76	12/4/2016										
PNX 12.22.16	PNXISTCP2016		296	0.81	12/22/2016					5.5000					
PNX 12.22.16-NWT	PNXISTCP2016-NWT		296	0.81	12/22/2016										
SLAC 01.06.17	SLACP01C2017		311	0.85	1/6/2017					5.7500					
SLAC 01.06.17-NWT	SLACP01C2017-NWT		311	0.85	1/6/2017										
FMIC 2-17	FMICBOND2017	5.6750	361	0.99	2/25/2017	2.000000	3.5000	9:25:26 AM	3.5000	3.7000	2.9000	3.5000	3.5000	3.5000	3.5000
FMIC 2-17-NWT	FMICBOND2017-NWT	5.6750	361	0.99	2/25/2017										
FMIC 2-17-T25	FMICBOND2017-T25	5.6750	361	0.99	2/25/2017										
FMIC 2-17-T30	FMICBOND2017-T30	5.6750	361	0.99	2/25/2017										
SMB 03 APR 17	SMBFXBND2017	6.0500	397	1.09	4/2/2017					3.8000					
SMB 03 APR 17-NWT	SMBFXBND2017-NWT	6.0500	397	1.09	4/2/2017										
SMB 03 APR 17-T25	SMBFXBND2017-T25	6.0500	397	1.09	4/2/2017										
SMB 03 APR 17-T30	SMBFXBND2017-T30	6.0500	397	1.09	4/2/2017										
PSALM 07-01	PSAL0717D019	7.7500	417	1.14	4/22/2017	31.170000	2.8000	3:24:49 PM	2.8000	3.1000	2.7500	2.8000	2.8000	2.8000	2.8000
PSALM 07-01-NWT	PSAL0717D019-NWT	7.7500	417	1.14	4/22/2017										
PSALM 07-01-T25	PSAL0717D019-T25	7.7500	417	1.14	4/22/2017										
PSALM 07-01-T30	PSAL0717D019-T30	7.7500	417	1.14	4/22/2017										
AC 17 P15	ACFXBOND2017	7.2000	425	1.16	4/30/2017	0.800000	3.0000	11:54:01 AM	3.0000	3.6500		3.0000	3.0000	3.0000	3.0000
AC 17 P15-NWT	ACFXBOND2017-NWT	7.2000	425	1.16	4/30/2017										
AC 17 P15-T25	ACFXBOND2017-T25	7.2000	425	1.16	4/30/2017										
AC 17 P15-T30	ACFXBOND2017-T30	7.2000	425	1.16	4/30/2017										
RCB 06-17	RCB2NCDC2017	5.2500	485	1.33	6/29/2017										
RCB 06-17-NWT	RCB2NCDC2017-NWT	5.2500	485	1.33	6/29/2017										
RCB Z06-17	RCB2NCDZ2017		485	1.33	6/29/2017										
RCB Z06-17-NWT	RCB2NCDZ2017-NWT		485	1.33	6/29/2017										
BBSPT 8-17	BAHAYBND2017	4.8000	534	1.46	8/17/2017					4.2500	3.7500				
BBSPT 8-17-NWT	BAHAYBND2017-NWT	4.8000	534	1.46	8/17/2017										
BBSPT 8-17-T25	BAHAYBND2017-T25	4.8000	534	1.46	8/17/2017										
BBSPT 8-17-T30	BAHAYBND2017-T30	4.8000	534	1.46	8/17/2017										
UCPB 08-17	UCP3LTNC2017	5.8750	538	1.47	8/21/2017					6.7500					

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
GTCAP 11-19-T30	GTCFXBND2019-T30	4.7106	1346	3.69	11/7/2019										
VLL 19 R17	VLLFXBND2019	5.6542	1348	3.69	11/9/2019	1.000000	5.3500	3:05:59 PM	5.3500	5.8500	5.3500	5.3500	5.3500	5.3500	5.3500
VLL 19 R17-NWT	VLLFXBND2019-NWT	5.6542	1348	3.69	11/9/2019										
VLL 19 R17-T25	VLLFXBND2019-T25	5.6542	1348	3.69	11/9/2019										
VLL 19 R17-T30	VLLFXBND2019-T30	5.6542	1348	3.69	11/9/2019										
AC 19 R16	ACFXBOND2019	5.4500	1362	3.73	11/23/2019	1.000000	3.8500	3:46:03 PM	3.8500	4.2500	3.8000	3.8500	3.8500	3.8500	3.8500
AC 19 R16-NWT	ACFXBOND2019-NWT	5.4500	1362	3.73	11/23/2019										
AC 19 R16-T25	ACFXBOND2019-T25	5.4500	1362	3.73	11/23/2019										
AC 19 R16-T30	ACFXBOND2019-T30	5.4500	1362	3.73	11/23/2019										
GTCAP 20 R17	GTCFXBND2020	4.8371	1458	3.99	2/27/2020					5.1500	4.0000				
GTCAP 20 R17-NWT	GTCFXBND2020-NWT	4.8371	1458	3.99	2/27/2020										
GTCAP 20 R17-T25	GTCFXBND2020-T25	4.8371	1458	3.99	2/27/2020										
GTCAP 20 R17-T30	GTCFXBND2020-T30	4.8371	1458	3.99	2/27/2020										
SMPH 03-20	SMPHFXBD2020	5.1000	1461	4.00	3/1/2020					4.7000					
SMPH 03-20-NWT	SMPHFXBD2020-NWT	5.1000	1461	4.00	3/1/2020										
SMPH 03-20-T25	SMPHFXBD2020-T25	5.1000	1461	4.00	3/1/2020										
SMPH 03-20-T30	SMPHFXBD2020-T30	5.1000	1461	4.00	3/1/2020										
CPG 20 R18	CPGIFXBD2020	6.6878	1462	4.00	3/2/2020					6.7500	5.3000				
CPG 20 R18-NWT	CPGIFXBD2020-NWT	6.6878	1462	4.00	3/2/2020										
CPG 20 R18-T25	CPGIFXBD2020-T25	6.6878	1462	4.00	3/2/2020										
CPG 20 R18-T30	CPGIFXBD2020-T30	6.6878	1462	4.00	3/2/2020										
MBT 04-20	MBTLTNC2020	4.0000	1515	4.15	4/24/2020										
EDC 20 R18	EDCFXBND2020	4.1583	1524	4.17	5/3/2020					5.5000	4.0000				
EDC 20 R18-NWT	EDCFXBND2020-NWT	4.1583	1524	4.17	5/3/2020										
EDC 20 R18-T25	EDCFXBND2020-T25	4.1583	1524	4.17	5/3/2020										
EDC 20 R18-T30	EDCFXBND2020-T30	4.1583	1524	4.17	5/3/2020										
PNB 06-20	PNBLTNC2020	4.1250	1564	4.28	6/12/2020										
RCB 06-20	RCBLTNC2020	4.1250	1571	4.30	6/19/2020										
GLO 20 R18	GLOFXBND2020	4.8875	1599	4.38	7/17/2020					4.3000	3.8000				
GLO 20 R18-NWT	GLOFXBND2020-NWT	4.8875	1599	4.38	7/17/2020										
GLO 20 R18-T25	GLOFXBND2020-T25	4.8875	1599	4.38	7/17/2020										
GLO 20 R18-T30	GLOFXBND2020-T30	4.8875	1599	4.38	7/17/2020										
SLTC 20 R18	SLTCFXBD2020	4.9925	1635	4.48	8/22/2020					5.7500					
SLTC 20 R18-NWT	SLTCFXBD2020-NWT	4.9925	1635	4.48	8/22/2020										
SLTC 20 R18-T25	SLTCFXBD2020-T25	4.9925	1635	4.48	8/22/2020										
SLTC 20 R18-T30	SLTCFXBD2020-T30	4.9925	1635	4.48	8/22/2020										
BDO 10-20	BDO2LTNC2020	3.7500	1680	4.60	10/6/2020										
ALI 20 R19	ALIFXBND2020	4.6250	1684	4.61	10/10/2020					4.3000	3.8000				
ALI 20 R19-NWT	ALIFXBND2020-NWT	4.6250	1684	4.61	10/10/2020										
ALI 20 R19-T25	ALIFXBND2020-T25	4.6250	1684	4.61	10/10/2020										
ALI 20 R19-T30	ALIFXBND2020-T30	4.6250	1684	4.61	10/10/2020										
HOUSE 10-20	HOUSEFBD2020	6.2080	1690	4.63	10/16/2020					6.2000	5.5000				
HOUSE 10-20-NWT	HOUSEFBD2020-NWT	6.2080	1690	4.63	10/16/2020										
HOUSE 10-20-T25	HOUSEFBD2020-T25	6.2080	1690	4.63	10/16/2020										
HOUSE 10-20-T30	HOUSEFBD2020-T30	6.2080	1690	4.63	10/16/2020										
AEV 11-20	AEV2FXBD2020	4.4722	1711	4.68	11/6/2020					4.3000					
AEV 11-20-NWT	AEV2FXBD2020-NWT	4.4722	1711	4.68	11/6/2020										
AEV 11-20-T25	AEV2FXBD2020-T25	4.4722	1711	4.68	11/6/2020										
AEV 11-20-T30	AEV2FXBD2020-T30	4.4722	1711	4.68	11/6/2020										
FLI 20 R19	FLIFXBND2020	4.8562	1713	4.69	11/8/2020	0.250000	4.7000	2:23:54 PM	4.7000	4.7000	4.0000	4.7000	4.7000	4.7000	4.7000
FLI 20 R19-NWT	FLIFXBND2020-NWT	4.8562	1713	4.69	11/8/2020										
FLI 20 R19-T25	FLIFXBND2020-T25	4.8562	1713	4.69	11/8/2020										
FLI 20 R19-T30	FLIFXBND2020-T30	4.8562	1713	4.69	11/8/2020										
AEV 20 R19	AEVFXBND2020	4.4125	1726	4.73	11/21/2020	3.000000	3.9500	12:01:31 PM	3.9500	4.3000	3.9500	3.9500	3.9500	3.9500	3.9500

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
AEV 22 R20-T30	AEVFXBND2022-T30	5.0056	2349	6.43	8/6/2022										
FLI 22 R20	FLIFXBND2022	5.3567	2363	6.47	8/20/2022					5.0000					
FLI 22 R20-NWT	FLIFXBND2022-NWT	5.3567	2363	6.47	8/20/2022										
FLI 22 R20-T25	FLIFXBND2022-T25	5.3567	2363	6.47	8/20/2022										
FLI 22 R20-T30	FLIFXBND2022-T30	5.3567	2363	6.47	8/20/2022										
GTCAP 23 R20	GTCFXBND2023	5.0937	2554	6.99	2/27/2023					6.8500					
GTCAP 23 R20-NWT	GTCFXBND2023-NWT	5.0937	2554	6.99	2/27/2023										
GTCAP 23 R20-T25	GTCFXBND2023-T25	5.0937	2554	6.99	2/27/2023										
GTCAP 23 R20-T30	GTCFXBND2023-T30	5.0937	2554	6.99	2/27/2023										
EDC 23 R19	EDCFXBND2023	4.7312	2619	7.17	5/3/2023					5.2000					
EDC 23 R19-NWT	EDCFXBND2023-NWT	4.7312	2619	7.17	5/3/2023										
EDC 23 R19-T25	EDCFXBND2023-T25	4.7312	2619	7.17	5/3/2023										
EDC 23 R19-T30	EDCFXBND2023-T30	4.7312	2619	7.17	5/3/2023										
GLO 23 R20	GLOFXBND2023	5.2792	2694	7.38	7/17/2023					4.7000					
GLO 23 R20-NWT	GLOFXBND2023-NWT	5.2792	2694	7.38	7/17/2023										
GLO 23 R20-T25	GLOFXBND2023-T25	5.2792	2694	7.38	7/17/2023										
GLO 23 R20-T30	GLOFXBND2023-T30	5.2792	2694	7.38	7/17/2023										
FLI 23 R20	FLIFXBND2023	5.4333	2808	7.69	11/8/2023					5.3750					
FLI 23 R20-NWT	FLIFXBND2023-NWT	5.4333	2808	7.69	11/8/2023										
FLI 23 R20-T25	FLIFXBND2023-T25	5.4333	2808	7.69	11/8/2023										
FLI 23 R20-T30	FLIFXBND2023-T30	5.4333	2808	7.69	11/8/2023										
AEV 23 R20	AEVFXBND2023	4.6188	2821	7.72	11/21/2023					4.9000					
AEV 23 R20-NWT	AEVFXBND2023-NWT	4.6188	2821	7.72	11/21/2023										
AEV 23 R20-T25	AEVFXBND2023-T25	4.6188	2821	7.72	11/21/2023										
AEV 23 R20-T30	AEVFXBND2023-T30	4.6188	2821	7.72	11/21/2023										
FDC 24 R21	FDCFXBND2024	6.1458	2885	7.90	1/24/2024					5.7500					
FDC 24 R21-NWT	FDCFXBND2024-NWT	6.1458	2885	7.90	1/24/2024										
FDC 24 R21-T25	FDCFXBND2024-T25	6.1458	2885	7.90	1/24/2024										
FDC 24 R21-T30	FDCFXBND2024-T30	6.1458	2885	7.90	1/24/2024										
ALI 24 R20	ALIFXBND2024	5.0000	2891	7.92	1/30/2024	0.100000	4.9700	3:27:13 PM	4.9700	4.9000	4.5000	4.9700	4.9700	4.9700	4.9700
ALI 24 R20-NWT	ALIFXBND2024-NWT	5.0000	2891	7.92	1/30/2024										
ALI 24 R20-T25	ALIFXBND2024-T25	5.0000	2891	7.92	1/30/2024										
ALI 24 R20-T30	ALIFXBND2024-T30	5.0000	2891	7.92	1/30/2024										
TEL 24 R21	TELFXBND2024	5.2813	2898	7.93	2/6/2024					5.0000					
TEL 24 R21-NWT	TELFXBND2024-NWT	5.2813	2898	7.93	2/6/2024										
TEL 24 R21-T25	TELFXBND2024-T25	5.2813	2898	7.93	2/6/2024										
TEL 24 R21-T30	TELFXBND2024-T30	5.2813	2898	7.93	2/6/2024										
JGS 24 R20	JGSFXBND2024	5.3000	2919	7.99	2/27/2024					4.9000					
JGS 24 R20-NWT	JGSFXBND2024-NWT	5.3000	2919	7.99	2/27/2024										
JGS 24 R20-T25	JGSFXBND2024-T25	5.3000	2919	7.99	2/27/2024										
JGS 24 R20-T30	JGSFXBND2024-T30	5.3000	2919	7.99	2/27/2024										
MNTC 24 R21	MNTCFXBD2024	5.5000	2952	8.08	3/31/2024					5.0000					
MNTC 24 R21-NWT	MNTCFXBD2024-NWT	5.5000	2952	8.08	3/31/2024										
MNTC 24 R21-T25	MNTCFXBD2024-T25	5.5000	2952	8.08	3/31/2024										
MNTC 24 R21-T30	MNTCFXBD2024-T30	5.5000	2952	8.08	3/31/2024										
SMB 24 R21	SMBFXBND2024	6.0000	2954	8.09	4/2/2024					6.2750					
SMB 24 R21-NWT	SMBFXBND2024-NWT	6.0000	2954	8.09	4/2/2024										
SMB 24 R21-T25	SMBFXBND2024-T25	6.0000	2954	8.09	4/2/2024										
SMB 24 R21-T30	SMBFXBND2024-T30	6.0000	2954	8.09	4/2/2024										
SM 24 R21	SMICFXBD2024	5.6125	3001	8.22	5/19/2024					5.2000					
SM 24 R21-NWT	SMICFXBD2024-NWT	5.6125	3001	8.22	5/19/2024										
SM 24 R21-T25	SMICFXBD2024-T25	5.6125	3001	8.22	5/19/2024										
SM 24 R21-T30	SMICFXBD2024-T30	5.6125	3001	8.22	5/19/2024										
GTCAP 24 R21	GTCFXBND2024	5.6250	3081	8.44	8/7/2024					5.1000					

