

CS Board Summary
October 28, 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
UCPB 11-16	UCP2LTNC2016	6.0000	17	0.05	11/19/2016					6.7500					
UCPB 11-16-NWT	UCP2LTNC2016-NWT	6.0000	17	0.05	11/19/2016										
EDC 12-16	EDCFXBND2016	9.3327	32	0.09	12/4/2016					2.7500					
EDC 12-16-NWT	EDCFXBND2016-NWT	9.3327	32	0.09	12/4/2016										
EDC 12-16-T25	EDCFXBND2016-T25	9.3327	32	0.09	12/4/2016										
EDC 12-16-T30	EDCFXBND2016-T30	9.3327	32	0.09	12/4/2016										
PNX 12.22.16	PNXISTCP2016		50	0.14	12/22/2016					5.5000					
PNX 12.22.16-NWT	PNXISTCP2016-NWT		50	0.14	12/22/2016										
PNX 01.04.17	PNXJSTCP2017		63	0.17	1/4/2017					5.5000					
PNX 01.04.17-NWT	PNXJSTCP2017-NWT		63	0.17	1/4/2017										
SLAC 01.06.17	SLACP01C2017		65	0.18	1/6/2017					5.5000					
SLAC 01.06.17-NWT	SLACP01C2017-NWT		65	0.18	1/6/2017										
SLAC 01.25.17	SLACP01D2017		84	0.23	1/25/2017					5.5000					
SLAC 01.25.17-NWT	SLACP01D2017-NWT		84	0.23	1/25/2017										
FMIC 2-17	FMICBOND2017	5.6750	115	0.31	2/25/2017					3.4900					
FMIC 2-17-NWT	FMICBOND2017-NWT	5.6750	115	0.31	2/25/2017										
FMIC 2-17-T25	FMICBOND2017-T25	5.6750	115	0.31	2/25/2017										
FMIC 2-17-T30	FMICBOND2017-T30	5.6750	115	0.31	2/25/2017										
SMB 03 APR 17	SMBFBND2017	6.0500	151	0.41	4/2/2017					3.2500					
SMB 03 APR 17-NWT	SMBFBND2017-NWT	6.0500	151	0.41	4/2/2017										
SMB 03 APR 17-T25	SMBFBND2017-T25	6.0500	151	0.41	4/2/2017										
SMB 03 APR 17-T30	SMBFBND2017-T30	6.0500	151	0.41	4/2/2017										
PSALM 07-01	PSAL0717D019	7.7500	171	0.47	4/22/2017					2.2750	2.0500				
PSALM 07-01-NWT	PSAL0717D019-NWT	7.7500	171	0.47	4/22/2017										
PSALM 07-01-T25	PSAL0717D019-T25	7.7500	171	0.47	4/22/2017										
PSALM 07-01-T30	PSAL0717D019-T30	7.7500	171	0.47	4/22/2017										
AC 17 P15	ACFXBOND2017	7.2000	179	0.49	4/30/2017					3.8750					
AC 17 P15-NWT	ACFXBOND2017-NWT	7.2000	179	0.49	4/30/2017										
AC 17 P15-T25	ACFXBOND2017-T25	7.2000	179	0.49	4/30/2017										
AC 17 P15-T30	ACFXBOND2017-T30	7.2000	179	0.49	4/30/2017										
RCB 06-17	RCB2NCDC2017	5.2500	239	0.65	6/29/2017										
RCB 06-17-NWT	RCB2NCDC2017-NWT	5.2500	239	0.65	6/29/2017										
RCB Z06-17	RCB2NCDZ2017		239	0.65	6/29/2017										
RCB Z06-17-NWT	RCB2NCDZ2017-NWT		239	0.65	6/29/2017										
BBSPT 8-17	BAHAYBND2017	4.8000	288	0.79	8/17/2017					4.2500	3.7500				
BBSPT 8-17-NWT	BAHAYBND2017-NWT	4.8000	288	0.79	8/17/2017										
BBSPT 8-17-T25	BAHAYBND2017-T25	4.8000	288	0.79	8/17/2017										
BBSPT 8-17-T30	BAHAYBND2017-T30	4.8000	288	0.79	8/17/2017										
UCPB 08-17	UCP3LTNC2017	5.8750	292	0.80	8/21/2017					6.7500					
UCPB 08-17-NWT	UCP3LTNC2017-NWT	5.8750	292	0.80	8/21/2017										
GLO 17 R15	GLOFXBND2017	5.7500	303	0.83	9/1/2017					3.4900					
GLO 17 R15-NWT	GLOFXBND2017-NWT	5.7500	303	0.83	9/1/2017										
GLO 17 R15-T25	GLOFXBND2017-T25	5.7500	303	0.83	9/1/2017										
GLO 17 R15-T30	GLOFXBND2017-T30	5.7500	303	0.83	9/1/2017										
CPG 09-17	CPGIFXBD2017	6.0000	304	0.83	9/2/2017					6.0000					
CPG 09-17-NWT	CPGIFXBD2017-NWT	6.0000	304	0.83	9/2/2017										
CPG 09-17-T25	CPGIFXBD2017-T25	6.0000	304	0.83	9/2/2017										
CPG 09-17-T30	CPGIFXBD2017-T30	6.0000	304	0.83	9/2/2017										
RCB 11-17	RCB3NCDC2017	5.2500	370	1.01	11/7/2017										
RCB 11-17-NWT	RCB3NCDC2017-NWT	5.2500	370	1.01	11/7/2017										
FMIC 17 R16	FMIC2BND2017	5.5000	373	1.02	11/10/2017					3.7500					

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ABS 21 R19	ABSFxBND2021	5.3350	1561	4.27	2/10/2021					5.2500	3.7500				
ABS 21 R19-NWT	ABSFxBND2021-NWT	5.3350	1561	4.27	2/10/2021										
ABS 21 R19-T25	ABSFxBND2021-T25	5.3350	1561	4.27	2/10/2021										
ABS 21 R19-T30	ABSFxBND2021-T30	5.3350	1561	4.27	2/10/2021										
ROCK 21 R19	ROCKFXBD2021	5.0932	1566	4.29	2/15/2021					4.4950					
ROCK 21 R19-NWT	ROCKFXBD2021-NWT	5.0932	1566	4.29	2/15/2021										
ROCK 21 R19-T25	ROCKFXBD2021-T25	5.0932	1566	4.29	2/15/2021										
ROCK 21 R19-T30	ROCKFXBD2021-T30	5.0932	1566	4.29	2/15/2021										
SMPH 02-21	SMPH2FBD2021	4.5095	1576	4.31	2/25/2021					4.2850					
SMPH 02-21-NWT	SMPH2FBD2021-NWT	4.5095	1576	4.31	2/25/2021										
SMPH 02-21-T25	SMPH2FBD2021-T25	4.5095	1576	4.31	2/25/2021										
SMPH 02-21-T30	SMPH2FBD2021-T30	4.5095	1576	4.31	2/25/2021										
JGS 21 R19	JGSFXBND2021	5.2442	1578	4.32	2/27/2021					4.1000					
JGS 21 R19-NWT	JGSFXBND2021-NWT	5.2442	1578	4.32	2/27/2021										
JGS 21 R19-T25	JGSFXBND2021-T25	5.2442	1578	4.32	2/27/2021										
JGS 21 R19-T30	JGSFXBND2021-T30	5.2442	1578	4.32	2/27/2021										
SLI 21 R18	SLIFXBND2021	6.7150	1601	4.38	3/22/2021					6.7500					
SLI 21 R18-NWT	SLIFXBND2021-NWT	6.7150	1601	4.38	3/22/2021										
SLI 21 R18-T25	SLIFXBND2021-T25	6.7150	1601	4.38	3/22/2021										
SLI 21 R18-T30	SLIFXBND2021-T30	6.7150	1601	4.38	3/22/2021										
MNTC 21 R19	MNTCFXBD2021	5.0700	1610	4.41	3/31/2021					4.2800					
MNTC 21 R19-NWT	MNTCFXBD2021-NWT	5.0700	1610	4.41	3/31/2021										
MNTC 21 R19-T25	MNTCFXBD2021-T25	5.0700	1610	4.41	3/31/2021										
MNTC 21 R19-T30	MNTCFXBD2021-T30	5.0700	1610	4.41	3/31/2021										
SMB 21 R19	SMBFXBND2021	5.5000	1612	4.41	4/2/2021					4.5000					
SMB 21 R19-NWT	SMBFXBND2021-NWT	5.5000	1612	4.41	4/2/2021										
SMB 21 R19-T25	SMBFXBND2021-T25	5.5000	1612	4.41	4/2/2021										
SMB 21 R19-T30	SMBFXBND2021-T30	5.5000	1612	4.41	4/2/2021										
LBP 04-21	LBPLTNC2021	3.7500	1619	4.43	4/9/2021	10.000000	3.7560	10:02:41 AM	3.7560			3.7560	3.7560	3.7560	3.7560
VLL 21 R19	VLLFXBND2021	5.9437	1649	4.51	5/9/2021					6.2500					
VLL 21 R19-NWT	VLLFXBND2021-NWT	5.9437	1649	4.51	5/9/2021										
VLL 21 R19-T25	VLLFXBND2021-T25	5.9437	1649	4.51	5/9/2021										
VLL 21 R19-T30	VLLFXBND2021-T30	5.9437	1649	4.51	5/9/2021										
AC 05-21	ACFXBOND2021	6.8000	1652	4.52	5/12/2021	1.000000	3.8625	9:47:14 AM	3.8625	4.0800		3.8625	3.8625	3.8625	3.8625
AC 05-21-NWT	ACFXBOND2021-NWT	6.8000	1652	4.52	5/12/2021										
AC 05-21-T25	ACFXBOND2021-T25	6.8000	1652	4.52	5/12/2021										
AC 05-21-T30	ACFXBOND2021-T30	6.8000	1652	4.52	5/12/2021										
SM 21 R19	SMICFXBD2021	5.2958	1659	4.54	5/19/2021					4.1150					
SM 21 R19-NWT	SMICFXBD2021-NWT	5.2958	1659	4.54	5/19/2021										
SM 21 R19-T25	SMICFXBD2021-T25	5.2958	1659	4.54	5/19/2021										
SM 21 R19-T30	SMICFXBD2021-T30	5.2958	1659	4.54	5/19/2021										
CHI 21 R19	CHIFXBND2021	5.3200	1677	4.59	6/6/2021					5.1950					
CHI 21 R19-NWT	CHIFXBND2021-NWT	5.3200	1677	4.59	6/6/2021										
CHI 21 R19-T25	CHIFXBND2021-T25	5.3200	1677	4.59	6/6/2021										
CHI 21 R19-T30	CHIFXBND2021-T30	5.3200	1677	4.59	6/6/2021										
SMCGP 21 R19	SMCGPFBD2021	4.3458	1712	4.69	7/11/2021	15.000000	3.8500	3:12:29 PM	3.8166	4.5500		3.8500	3.8500	3.7500	3.8500
SMCGP 21 R19-NWT	SMCGPFBD2021-NWT	4.3458	1712	4.69	7/11/2021										
SMCGP 21 R19-T25	SMCGPFBD2021-T25	4.3458	1712	4.69	7/11/2021										
SMCGP 21 R19-T30	SMCGPFBD2021-T30	4.3458	1712	4.69	7/11/2021										
GTCAP 21 R19	GTCFXBND2021	5.1965	1739	4.76	8/7/2021					4.6500					
GTCAP 21 R19-NWT	GTCFXBND2021-NWT	5.1965	1739	4.76	8/7/2021										
GTCAP 21 R19-T25	GTCFXBND2021-T25	5.1965	1739	4.76	8/7/2021										
GTCAP 21 R19-T30	GTCFXBND2021-T30	5.1965	1739	4.76	8/7/2021										
SMPH 21 R19	SMPHFBD2021	5.2006	1764	4.83	9/1/2021					4.2850					

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JGS 24 R20-T30	JGSFXBND2024-T30	5.3000	2673	7.32	2/27/2024										
MNTC 24 R21	MNTCFXBD2024	5.5000	2706	7.41	3/31/2024					4.7250					
MNTC 24 R21-NWT	MNTCFXBD2024-NWT	5.5000	2706	7.41	3/31/2024										
MNTC 24 R21-T25	MNTCFXBD2024-T25	5.5000	2706	7.41	3/31/2024										
MNTC 24 R21-T30	MNTCFXBD2024-T30	5.5000	2706	7.41	3/31/2024										
SMB 24 R21	SMBFXBND2024	6.0000	2708	7.41	4/2/2024					4.7500					
SMB 24 R21-NWT	SMBFXBND2024-NWT	6.0000	2708	7.41	4/2/2024										
SMB 24 R21-T25	SMBFXBND2024-T25	6.0000	2708	7.41	4/2/2024										
SMB 24 R21-T30	SMBFXBND2024-T30	6.0000	2708	7.41	4/2/2024										
SM 24 R21	SMICFXBD2024	5.6125	2755	7.54	5/19/2024					4.6050					
SM 24 R21-NWT	SMICFXBD2024-NWT	5.6125	2755	7.54	5/19/2024										
SM 24 R21-T25	SMICFXBD2024-T25	5.6125	2755	7.54	5/19/2024										
SM 24 R21-T30	SMICFXBD2024-T30	5.6125	2755	7.54	5/19/2024										
GTCAP 24 R21	GTCFXBND2024	5.6250	2835	7.76	8/7/2024					4.8450					
GTCAP 24 R21-NWT	GTCFXBND2024-NWT	5.6250	2835	7.76	8/7/2024										
GTCAP 24 R21-T25	GTCFXBND2024-T25	5.6250	2835	7.76	8/7/2024										
GTCAP 24 R21-T30	GTCFXBND2024-T30	5.6250	2835	7.76	8/7/2024										
SMPH 24 R21	SMPHFXBD2024	5.7417	2860	7.83	9/1/2024					4.6000					
SMPH 24 R21-NWT	SMPHFXBD2024-NWT	5.7417	2860	7.83	9/1/2024										
SMPH 24 R21-T25	SMPHFXBD2024-T25	5.7417	2860	7.83	9/1/2024										
SMPH 24 R21-T30	SMPHFXBD2024-T30	5.7417	2860	7.83	9/1/2024										
FLI 24 R21	FLIFXBND2024	5.6389	2954	8.09	12/4/2024					5.0100					
FLI 24 R21-NWT	FLIFXBND2024-NWT	5.6389	2954	8.09	12/4/2024										
FLI 24 R21-T25	FLIFXBND2024-T25	5.6389	2954	8.09	12/4/2024										
FLI 24 R21-T30	FLIFXBND2024-T30	5.6389	2954	8.09	12/4/2024										
RLC 02-25	RLCFXBND2025	4.9344	3035	8.31	2/23/2025					5.8000					
RLC 02-25-NWT	RLCFXBND2025-NWT	4.9344	3035	8.31	2/23/2025										
RLC 02-25-T25	RLCFXBND2025-T25	4.9344	3035	8.31	2/23/2025										
RLC 02-25-T30	RLCFXBND2025-T30	4.9344	3035	8.31	2/23/2025										
ALI 25 R21	ALIFXBND2025	5.6250	3096	8.48	4/25/2025	0.050000	4.6000	11:36:20 AM	4.6000	4.6500		4.6000	4.6000	4.6000	4.6000
ALI 25 R21-NWT	ALIFXBND2025-NWT	5.6250	3096	8.48	4/25/2025										
ALI 25 R21-T25	ALIFXBND2025-T25	5.6250	3096	8.48	4/25/2025										
ALI 25 R21-T30	ALIFXBND2025-T30	5.6250	3096	8.48	4/25/2025										
SLTC 25 R22	SLTCFXBD2025	6.4872	3123	8.55	5/22/2025					6.5000					
SLTC 25 R22-NWT	SLTCFXBD2025-NWT	6.4872	3123	8.55	5/22/2025										
SLTC 25 R22-T25	SLTCFXBD2025-T25	6.4872	3123	8.55	5/22/2025										
SLTC 25 R22-T30	SLTCFXBD2025-T30	6.4872	3123	8.55	5/22/2025										
HOUSE 25 R22	HOUSEFBD2025	6.8666	3178	8.70	7/16/2025					6.9500					
HOUSE 25 R22-NWT	HOUSEFBD2025-NWT	6.8666	3178	8.70	7/16/2025										
HOUSE 25 R22-T25	HOUSEFBD2025-T25	6.8666	3178	8.70	7/16/2025										
HOUSE 25 R22-T30	HOUSEFBD2025-T30	6.8666	3178	8.70	7/16/2025										
FLI 25 R22	FLIFXBND2025	5.7139	3213	8.80	8/20/2025					5.1500					
FLI 25 R22-NWT	FLIFXBND2025-NWT	5.7139	3213	8.80	8/20/2025										
FLI 25 R22-T25	FLIFXBND2025-T25	5.7139	3213	8.80	8/20/2025										
FLI 25 R22-T30	FLIFXBND2025-T30	5.7139	3213	8.80	8/20/2025										
ALI 25 R22	ALI2FXBD2025	4.7500	3279	8.98	10/25/2025	10.000000	4.0500	11:15:40 AM	4.0500	4.6000		4.0500	4.0500	4.0500	4.0500
ALI 25 R22-NWT	ALI2FXBD2025-NWT	4.7500	3279	8.98	10/25/2025										
ALI 25 R22-T25	ALI2FXBD2025-T25	4.7500	3279	8.98	10/25/2025										
ALI 25 R22-T30	ALI2FXBD2025-T30	4.7500	3279	8.98	10/25/2025										
SMPH 25 R23	SMPHFXBD2025	4.7990	3310	9.06	11/25/2025					4.6000					
SMPH 25 R23-NWT	SMPHFXBD2025-NWT	4.7990	3310	9.06	11/25/2025										
SMPH 25 R23-T25	SMPHFXBD2025-T25	4.7990	3310	9.06	11/25/2025										
SMPH 25 R23-T30	SMPHFXBD2025-T30	4.7990	3310	9.06	11/25/2025										
MER 25 R20	MERFXBND2025	4.8750	3327	9.11	12/12/2025					4.5500					

