

CS Board Summary  
December 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 01.04.17	PNXJSTCP2017		1		1/4/2017					5.5000					
PNX 01.04.17-NWT	PNXJSTCP2017-NWT		1		1/4/2017										
SLAC 01.06.17	SLACP01C2017		3	0.01	1/6/2017					5.5000					
SLAC 01.06.17-NWT	SLACP01C2017-NWT		3	0.01	1/6/2017										
SLAC 01.25.17	SLACP01D2017		22	0.06	1/25/2017					5.5000					
SLAC 01.25.17-NWT	SLACP01D2017-NWT		22	0.06	1/25/2017										
FMIC 2-17	FMICBOND2017	5.6750	53	0.15	2/25/2017	0.050000	3.4900	9:54:15 AM	3.4900	4.0750	2.5000	3.4900	3.4900	3.4900	3.4900
FMIC 2-17-NWT	FMICBOND2017-NWT	5.6750	53	0.15	2/25/2017										
FMIC 2-17-T25	FMICBOND2017-T25	5.6750	53	0.15	2/25/2017										
FMIC 2-17-T30	FMICBOND2017-T30	5.6750	53	0.15	2/25/2017										
SLAC 03.14.17	SLACP02D2017		70	0.19	3/14/2017					5.5000					
SLAC 03.14.17-NWT	SLACP02D2017-NWT		70	0.19	3/14/2017										
SMB 03 APR 17	SMBFXBND2017	6.0500	89	0.24	4/2/2017					6.0000					
SMB 03 APR 17-NWT	SMBFXBND2017-NWT	6.0500	89	0.24	4/2/2017										
SMB 03 APR 17-T25	SMBFXBND2017-T25	6.0500	89	0.24	4/2/2017										
SMB 03 APR 17-T30	SMBFXBND2017-T30	6.0500	89	0.24	4/2/2017										
PSALM 07-01	PSAL0717D019	7.7500	109	0.30	4/22/2017	1.000000	2.2600	9:31:37 AM	2.2600	2.4500	2.2500	2.2600	2.2600	2.2600	2.2600
PSALM 07-01-NWT	PSAL0717D019-NWT	7.7500	109	0.30	4/22/2017										
PSALM 07-01-T25	PSAL0717D019-T25	7.7500	109	0.30	4/22/2017										
PSALM 07-01-T30	PSAL0717D019-T30	7.7500	109	0.30	4/22/2017										
AC 17 P15	ACFXBOND2017	7.2000	117	0.32	4/30/2017	0.100000	3.4500	9:53:23 AM	3.4500	3.8750	3.0000	3.4500	3.4500	3.4500	3.4500
AC 17 P15-NWT	ACFXBOND2017-NWT	7.2000	117	0.32	4/30/2017										
AC 17 P15-T25	ACFXBOND2017-T25	7.2000	117	0.32	4/30/2017										
AC 17 P15-T30	ACFXBOND2017-T30	7.2000	117	0.32	4/30/2017										
SLAC 06.12.17	SLACP01E2017		160	0.44	6/12/2017					5.5000					
SLAC 06.12.17-NWT	SLACP01E2017-NWT		160	0.44	6/12/2017										
RCB 06-17	RCB2NCDC2017	5.2500	177	0.48	6/29/2017										
RCB 06-17-NWT	RCB2NCDC2017-NWT	5.2500	177	0.48	6/29/2017										
RCB Z06-17	RCB2NCDC2017		177	0.48	6/29/2017										
RCB Z06-17-NWT	RCB2NCDC2017-NWT		177	0.48	6/29/2017										
BBSPT 8-17	BAHAYBND2017	4.8000	226	0.62	8/17/2017					4.2500	3.7500				
BBSPT 8-17-NWT	BAHAYBND2017-NWT	4.8000	226	0.62	8/17/2017										
BBSPT 8-17-T25	BAHAYBND2017-T25	4.8000	226	0.62	8/17/2017										
BBSPT 8-17-T30	BAHAYBND2017-T30	4.8000	226	0.62	8/17/2017										
UCPB 08-17	UCP3LTNC2017	5.8750	230	0.63	8/21/2017					6.7500					
UCPB 08-17-NWT	UCP3LTNC2017-NWT	5.8750	230	0.63	8/21/2017										
GLO 17 R15	GLOFXBND2017	5.7500	241	0.66	9/1/2017					4.2750	3.2000				
GLO 17 R15-NWT	GLOFXBND2017-NWT	5.7500	241	0.66	9/1/2017										
GLO 17 R15-T25	GLOFXBND2017-T25	5.7500	241	0.66	9/1/2017										
GLO 17 R15-T30	GLOFXBND2017-T30	5.7500	241	0.66	9/1/2017										
CPG 09-17	CPGIFXBD2017	6.0000	242	0.66	9/2/2017					6.0000					
CPG 09-17-NWT	CPGIFXBD2017-NWT	6.0000	242	0.66	9/2/2017										
CPG 09-17-T25	CPGIFXBD2017-T25	6.0000	242	0.66	9/2/2017										
CPG 09-17-T30	CPGIFXBD2017-T30	6.0000	242	0.66	9/2/2017										
RCB 11-17	RCB3NCDC2017	5.2500	308	0.84	11/7/2017										
RCB 11-17-NWT	RCB3NCDC2017-NWT	5.2500	308	0.84	11/7/2017										
FMIC 17 R16	FMIC2BND2017	5.5000	311	0.85	11/10/2017					6.0000	3.2000				
FMIC 17 R16-NWT	FMIC2BND2017-NWT	5.5000	311	0.85	11/10/2017										
FMIC 17 R16-T25	FMIC2BND2017-T25	5.5000	311	0.85	11/10/2017										
FMIC 17 R16-T30	FMIC2BND2017-T30	5.5000	311	0.85	11/10/2017										
SLAC 12.09.17	SLACP01F2017		340	0.93	12/9/2017					5.8750					











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JGS 24 R20-T30	JGSFXBND2024-T30	5.3000	2611	7.15	2/27/2024										
MNTC 24 R21	MNTCFXBD2024	5.5000	2644	7.24	3/31/2024					5.4000					
MNTC 24 R21-NWT	MNTCFXBD2024-NWT	5.5000	2644	7.24	3/31/2024										
MNTC 24 R21-T25	MNTCFXBD2024-T25	5.5000	2644	7.24	3/31/2024										
MNTC 24 R21-T30	MNTCFXBD2024-T30	5.5000	2644	7.24	3/31/2024										
SMB 24 R21	SMBFXBND2024	6.0000	2646	7.24	4/2/2024					4.3250	4.2000				
SMB 24 R21-NWT	SMBFXBND2024-NWT	6.0000	2646	7.24	4/2/2024										
SMB 24 R21-T25	SMBFXBND2024-T25	6.0000	2646	7.24	4/2/2024										
SMB 24 R21-T30	SMBFXBND2024-T30	6.0000	2646	7.24	4/2/2024										
SM 24 R21	SMICFXBD2024	5.6125	2693	7.37	5/19/2024					5.2000					
SM 24 R21-NWT	SMICFXBD2024-NWT	5.6125	2693	7.37	5/19/2024										
SM 24 R21-T25	SMICFXBD2024-T25	5.6125	2693	7.37	5/19/2024										
SM 24 R21-T30	SMICFXBD2024-T30	5.6125	2693	7.37	5/19/2024										
GTCAP 24 R21	GTCFXBND2024	5.6250	2773	7.59	8/7/2024					5.0450					
GTCAP 24 R21-NWT	GTCFXBND2024-NWT	5.6250	2773	7.59	8/7/2024										
GTCAP 24 R21-T25	GTCFXBND2024-T25	5.6250	2773	7.59	8/7/2024										
GTCAP 24 R21-T30	GTCFXBND2024-T30	5.6250	2773	7.59	8/7/2024										
SMPH 24 R21	SMPHFXBD2024	5.7417	2798	7.66	9/1/2024					5.7500					
SMPH 24 R21-NWT	SMPHFXBD2024-NWT	5.7417	2798	7.66	9/1/2024										
SMPH 24 R21-T25	SMPHFXBD2024-T25	5.7417	2798	7.66	9/1/2024										
SMPH 24 R21-T30	SMPHFXBD2024-T30	5.7417	2798	7.66	9/1/2024										
FLI 24 R21	FLIFXBND2024	5.6389	2892	7.92	12/4/2024					5.5000					
FLI 24 R21-NWT	FLIFXBND2024-NWT	5.6389	2892	7.92	12/4/2024										
FLI 24 R21-T25	FLIFXBND2024-T25	5.6389	2892	7.92	12/4/2024										
FLI 24 R21-T30	FLIFXBND2024-T30	5.6389	2892	7.92	12/4/2024										
RLC 02-25	RLCFXBND2025	4.9344	2973	8.14	2/23/2025					5.8000					
RLC 02-25-NWT	RLCFXBND2025-NWT	4.9344	2973	8.14	2/23/2025										
RLC 02-25-T25	RLCFXBND2025-T25	4.9344	2973	8.14	2/23/2025										
RLC 02-25-T30	RLCFXBND2025-T30	4.9344	2973	8.14	2/23/2025										
ALI 25 R21	ALIFXBND2025	5.6250	3034	8.31	4/25/2025					4.8000					
ALI 25 R21-NWT	ALIFXBND2025-NWT	5.6250	3034	8.31	4/25/2025										
ALI 25 R21-T25	ALIFXBND2025-T25	5.6250	3034	8.31	4/25/2025										
ALI 25 R21-T30	ALIFXBND2025-T30	5.6250	3034	8.31	4/25/2025										
SLTC 25 R22	SLTCFXBD2025	6.4872	3061	8.38	5/22/2025					7.0000					
SLTC 25 R22-NWT	SLTCFXBD2025-NWT	6.4872	3061	8.38	5/22/2025										
SLTC 25 R22-T25	SLTCFXBD2025-T25	6.4872	3061	8.38	5/22/2025										
SLTC 25 R22-T30	SLTCFXBD2025-T30	6.4872	3061	8.38	5/22/2025										
HOUSE 25 R22	HOUSEFBD2025	6.8666	3116	8.53	7/16/2025					7.0000					
HOUSE 25 R22-NWT	HOUSEFBD2025-NWT	6.8666	3116	8.53	7/16/2025										
HOUSE 25 R22-T25	HOUSEFBD2025-T25	6.8666	3116	8.53	7/16/2025										
HOUSE 25 R22-T30	HOUSEFBD2025-T30	6.8666	3116	8.53	7/16/2025										
FLI 25 R22	FLIFXBND2025	5.7139	3151	8.63	8/20/2025					5.5000					
FLI 25 R22-NWT	FLIFXBND2025-NWT	5.7139	3151	8.63	8/20/2025										
FLI 25 R22-T25	FLIFXBND2025-T25	5.7139	3151	8.63	8/20/2025										
FLI 25 R22-T30	FLIFXBND2025-T30	5.7139	3151	8.63	8/20/2025										
ALI 25 R22	ALI2FXBD2025	4.7500	3217	8.81	10/25/2025					4.7000					
ALI 25 R22-NWT	ALI2FXBD2025-NWT	4.7500	3217	8.81	10/25/2025										
ALI 25 R22-T25	ALI2FXBD2025-T25	4.7500	3217	8.81	10/25/2025										
ALI 25 R22-T30	ALI2FXBD2025-T30	4.7500	3217	8.81	10/25/2025										
SMPH 25 R23	SMPHFXBD2025	4.7990	3248	8.89	11/25/2025					4.4000					
SMPH 25 R23-NWT	SMPHFXBD2025-NWT	4.7990	3248	8.89	11/25/2025										
SMPH 25 R23-T25	SMPHFXBD2025-T25	4.7990	3248	8.89	11/25/2025										
SMPH 25 R23-T30	SMPHFXBD2025-T30	4.7990	3248	8.89	11/25/2025										
MER 25 R20	MERFXBND2025	4.8750	3265	8.94	12/12/2025					5.5000					

