

CS Board Summary
January 31, 2017

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
FMIC 2-17	FMICBOND2017	5.6750	24	0.07	2/25/2017					3.0000	2.5000				
FMIC 2-17-NWT	FMICBOND2017-NWT	5.6750	24	0.07	2/25/2017										
FMIC 2-17-T25	FMICBOND2017-T25	5.6750	24	0.07	2/25/2017										
FMIC 2-17-T30	FMICBOND2017-T30	5.6750	24	0.07	2/25/2017										
SLAC 03.14.17	SLACP02D2017		41	0.11	3/14/2017					5.5000					
SLAC 03.14.17-NWT	SLACP02D2017-NWT		41	0.11	3/14/2017										
SMB 03 APR 17	SMBFXBND2017	6.0500	60	0.16	4/2/2017					3.2500					
SMB 03 APR 17-NWT	SMBFXBND2017-NWT	6.0500	60	0.16	4/2/2017										
SMB 03 APR 17-T25	SMBFXBND2017-T25	6.0500	60	0.16	4/2/2017										
SMB 03 APR 17-T30	SMBFXBND2017-T30	6.0500	60	0.16	4/2/2017										
PSALM 07-01	PSAL0717D019	7.7500	80	0.22	4/22/2017					2.4500					
PSALM 07-01-NWT	PSAL0717D019-NWT	7.7500	80	0.22	4/22/2017										
PSALM 07-01-T25	PSAL0717D019-T25	7.7500	80	0.22	4/22/2017										
PSALM 07-01-T30	PSAL0717D019-T30	7.7500	80	0.22	4/22/2017										
AC 17 P15	ACFXBOND2017	7.2000	88	0.24	4/30/2017					3.2500					
AC 17 P15-NWT	ACFXBOND2017-NWT	7.2000	88	0.24	4/30/2017										
AC 17 P15-T25	ACFXBOND2017-T25	7.2000	88	0.24	4/30/2017										
AC 17 P15-T30	ACFXBOND2017-T30	7.2000	88	0.24	4/30/2017										
SLAC 06.12.17	SLACP01E2017		131	0.36	6/12/2017					5.5000					
SLAC 06.12.17-NWT	SLACP01E2017-NWT		131	0.36	6/12/2017										
RCB 06-17	RCB2NCDC2017	5.2500	148	0.41	6/29/2017										
RCB 06-17-NWT	RCB2NCDC2017-NWT	5.2500	148	0.41	6/29/2017										
RCB Z06-17	RCB2NCDZ2017		148	0.41	6/29/2017										
RCB Z06-17-NWT	RCB2NCDZ2017-NWT		148	0.41	6/29/2017										
BBSPT 8-17	BAHAYBND2017	4.8000	197	0.54	8/17/2017					4.2500	3.0000				
BBSPT 8-17-NWT	BAHAYBND2017-NWT	4.8000	197	0.54	8/17/2017										
BBSPT 8-17-T25	BAHAYBND2017-T25	4.8000	197	0.54	8/17/2017										
BBSPT 8-17-T30	BAHAYBND2017-T30	4.8000	197	0.54	8/17/2017										
UCPB 08-17	UCP3LTNC2017	5.8750	201	0.55	8/21/2017					6.7500					
UCPB 08-17-NWT	UCP3LTNC2017-NWT	5.8750	201	0.55	8/21/2017										
GLO 17 R15	GLOFXBND2017	5.7500	212	0.58	9/1/2017					3.4000	3.2000				
GLO 17 R15-NWT	GLOFXBND2017-NWT	5.7500	212	0.58	9/1/2017										
GLO 17 R15-T25	GLOFXBND2017-T25	5.7500	212	0.58	9/1/2017										
GLO 17 R15-T30	GLOFXBND2017-T30	5.7500	212	0.58	9/1/2017										
CPG 09-17	CPGIFXBD2017	6.0000	213	0.58	9/2/2017					6.2500					
CPG 09-17-NWT	CPGIFXBD2017-NWT	6.0000	213	0.58	9/2/2017										
CPG 09-17-T25	CPGIFXBD2017-T25	6.0000	213	0.58	9/2/2017										
CPG 09-17-T30	CPGIFXBD2017-T30	6.0000	213	0.58	9/2/2017										
RCB 11-17	RCB3NCDC2017	5.2500	279	0.76	11/7/2017										
RCB 11-17-NWT	RCB3NCDC2017-NWT	5.2500	279	0.76	11/7/2017										
FMIC 17 R16	FMIC2BND2017	5.5000	282	0.77	11/10/2017					3.7500	3.2000				
FMIC 17 R16-NWT	FMIC2BND2017-NWT	5.5000	282	0.77	11/10/2017										
FMIC 17 R16-T25	FMIC2BND2017-T25	5.5000	282	0.77	11/10/2017										
FMIC 17 R16-T30	FMIC2BND2017-T30	5.5000	282	0.77	11/10/2017										
SLAC 12.09.17	SLACP01F2017		311	0.85	12/9/2017					5.8750					
SLAC 12.09.17-NWT	SLACP01F2017-NWT		311	0.85	12/9/2017										
SLI 18 R17	SLIFXBND2018	6.7284	689	1.89	12/22/2018					6.7500					
SLI 18 R17-NWT	SLIFXBND2018-NWT	6.7284	689	1.89	12/22/2018										
SLI 18 R17-T25	SLIFXBND2018-T25	6.7284	689	1.89	12/22/2018										
SLI 18 R17-T30	SLIFXBND2018-T30	6.7284	689	1.89	12/22/2018										
SMB 19 R17	SMB2FXBD2019	5.9300	790	2.16	4/2/2019					4.4000	3.7000				

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SMB 19 R17-NWT	SMB2FXBD2019-NWT	5.9300	790	2.16	4/2/2019										
SMB 19 R17-T25	SMB2FXBD2019-T25	5.9300	790	2.16	4/2/2019										
SMB 19 R17-T30	SMB2FXBD2019-T30	5.9300	790	2.16	4/2/2019										
SMB 04-19	SMBFXBND2019	10.5000	791	2.17	4/3/2019					4.7000	3.7000				
SMB 04-19-NWT	SMBFXBND2019-NWT	10.5000	791	2.17	4/3/2019										
SMB 04-19-T25	SMBFXBND2019-T25	10.5000	791	2.17	4/3/2019										
SMB 04-19-T30	SMBFXBND2019-T30	10.5000	791	2.17	4/3/2019										
ALI 19 R17	ALIFXBND2019	5.6250	815	2.23	4/27/2019					4.7000	3.7000				
ALI 19 R17-NWT	ALIFXBND2019-NWT	5.6250	815	2.23	4/27/2019										
ALI 19 R17-T25	ALIFXBND2019-T25	5.6250	815	2.23	4/27/2019										
ALI 19 R17-T30	ALIFXBND2019-T30	5.6250	815	2.23	4/27/2019										
GLO 19 R17	GLOFXBND2019	6.0000	850	2.33	6/1/2019					4.7250					
GLO 19 R17-NWT	GLOFXBND2019-NWT	6.0000	850	2.33	6/1/2019										
GLO 19 R17-T25	GLOFXBND2019-T25	6.0000	850	2.33	6/1/2019										
GLO 19 R17-T30	GLOFXBND2019-T30	6.0000	850	2.33	6/1/2019										
FLI 19 R17	FLIFXBND2019	6.2731	857	2.35	6/8/2019					4.2500	4.1250				
FLI 19 R17-NWT	FLIFXBND2019-NWT	6.2731	857	2.35	6/8/2019										
FLI 19 R17-T25	FLIFXBND2019-T25	6.2731	857	2.35	6/8/2019										
FLI 19 R17-T30	FLIFXBND2019-T30	6.2731	857	2.35	6/8/2019										
SM 19 R17	SMICFXBD2019	6.0000	895	2.45	7/16/2019					4.7000	3.7000				
SM 19 R17-NWT	SMICFXBD2019-NWT	6.0000	895	2.45	7/16/2019										
SM 19 R17-T25	SMICFXBD2019-T25	6.0000	895	2.45	7/16/2019										
SM 19 R17-T30	SMICFXBD2019-T30	6.0000	895	2.45	7/16/2019										
FMIC 19 R17	FMICBOND2019	5.7500	920	2.52	8/10/2019					6.2500	3.5000				
FMIC 19 R17-NWT	FMICBOND2019-NWT	5.7500	920	2.52	8/10/2019										
FMIC 19 R17-T25	FMICBOND2019-T25	5.7500	920	2.52	8/10/2019										
FMIC 19 R17-T30	FMICBOND2019-T30	5.7500	920	2.52	8/10/2019										
JGS 08-19	JGSFXBND2019	5.2317	937	2.57	8/27/2019	0.500000	4.7000	3:56:41 PM	4.7000	4.7000	3.7000	4.7000	4.7000	4.7000	4.7000
JGS 08-19-NWT	JGSFXBND2019-NWT	5.2317	937	2.57	8/27/2019										
JGS 08-19-T25	JGSFXBND2019-T25	5.2317	937	2.57	8/27/2019										
JGS 08-19-T30	JGSFXBND2019-T30	5.2317	937	2.57	8/27/2019										
ALI HS 10-19	ALIHSBND2019	3.0000	990	2.71	10/19/2019										
GTCAP 11-19	GTCFXBND2019	4.7106	1009	2.76	11/7/2019					4.7250					
GTCAP 11-19-NWT	GTCFXBND2019-NWT	4.7106	1009	2.76	11/7/2019										
GTCAP 11-19-T25	GTCFXBND2019-T25	4.7106	1009	2.76	11/7/2019										
GTCAP 11-19-T30	GTCFXBND2019-T30	4.7106	1009	2.76	11/7/2019										
VLL 19 R17	VLLFXBND2019	5.6542	1011	2.77	11/9/2019					6.0000					
VLL 19 R17-NWT	VLLFXBND2019-NWT	5.6542	1011	2.77	11/9/2019										
VLL 19 R17-T25	VLLFXBND2019-T25	5.6542	1011	2.77	11/9/2019										
VLL 19 R17-T30	VLLFXBND2019-T30	5.6542	1011	2.77	11/9/2019										
GTCAP 20 R17	GTCFXBND2020	4.8371	1121	3.07	2/27/2020					4.8000	3.8000				
GTCAP 20 R17-NWT	GTCFXBND2020-NWT	4.8371	1121	3.07	2/27/2020										
GTCAP 20 R17-T25	GTCFXBND2020-T25	4.8371	1121	3.07	2/27/2020										
GTCAP 20 R17-T30	GTCFXBND2020-T30	4.8371	1121	3.07	2/27/2020										
SMPH 03-20	SMPHFXBD2020	5.1000	1124	3.08	3/1/2020	4.100000	4.6500	11:41:42 AM	4.6500	4.7500		4.6500	4.6500	4.6500	4.6500
SMPH 03-20-NWT	SMPHFXBD2020-NWT	5.1000	1124	3.08	3/1/2020										
SMPH 03-20-T25	SMPHFXBD2020-T25	5.1000	1124	3.08	3/1/2020										
SMPH 03-20-T30	SMPHFXBD2020-T30	5.1000	1124	3.08	3/1/2020										
CPG 20 R18	CPGIFXBD2020	6.6878	1125	3.08	3/2/2020					7.0000					
CPG 20 R18-NWT	CPGIFXBD2020-NWT	6.6878	1125	3.08	3/2/2020										
CPG 20 R18-T25	CPGIFXBD2020-T25	6.6878	1125	3.08	3/2/2020										
CPG 20 R18-T30	CPGIFXBD2020-T30	6.6878	1125	3.08	3/2/2020										
MBT 04-20	MBTLTNCDD2020	4.0000	1178	3.23	4/24/2020										
EDC 20 R18	EDCFXBND2020	4.1583	1187	3.25	5/3/2020	5.000000	3.8000	9:19:51 AM	3.8000	4.8000	3.8000	3.8000	3.8000	3.8000	3.8000

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JGS 21 R19	JGSFXBND2021	5.2442	1487	4.07	2/27/2021	135.765000	4.1750	4:12:36 PM	4.4153	4.2500	4.1000	4.5000	4.5000	4.1750	4.1750
JGS 21 R19-NWT	JGSFXBND2021-NWT	5.2442	1487	4.07	2/27/2021										
JGS 21 R19-T25	JGSFXBND2021-T25	5.2442	1487	4.07	2/27/2021										
JGS 21 R19-T30	JGSFXBND2021-T30	5.2442	1487	4.07	2/27/2021										
SLI 21 R18	SLIFXBND2021	6.7150	1510	4.13	3/22/2021					6.7250					
SLI 21 R18-NWT	SLIFXBND2021-NWT	6.7150	1510	4.13	3/22/2021										
SLI 21 R18-T25	SLIFXBND2021-T25	6.7150	1510	4.13	3/22/2021										
SLI 21 R18-T30	SLIFXBND2021-T30	6.7150	1510	4.13	3/22/2021										
MNTC 21 R19	MNTCFXBD2021	5.0700	1519	4.16	3/31/2021					4.8950					
MNTC 21 R19-NWT	MNTCFXBD2021-NWT	5.0700	1519	4.16	3/31/2021										
MNTC 21 R19-T25	MNTCFXBD2021-T25	5.0700	1519	4.16	3/31/2021										
MNTC 21 R19-T30	MNTCFXBD2021-T30	5.0700	1519	4.16	3/31/2021										
SMB 21 R19	SMBFXBND2021	5.5000	1521	4.16	4/2/2021	0.100000	4.2000	2:36:54 PM	4.2000	4.2000	4.1000	4.2000	4.2000	4.2000	4.2000
SMB 21 R19-NWT	SMBFXBND2021-NWT	5.5000	1521	4.16	4/2/2021										
SMB 21 R19-T25	SMBFXBND2021-T25	5.5000	1521	4.16	4/2/2021										
SMB 21 R19-T30	SMBFXBND2021-T30	5.5000	1521	4.16	4/2/2021										
LBP 04-21	LBPLTNCDD2021	3.7500	1528	4.18	4/9/2021										
VLL 21 R19	VLLFXBND2021	5.9437	1558	4.27	5/9/2021					6.7500					
VLL 21 R19-NWT	VLLFXBND2021-NWT	5.9437	1558	4.27	5/9/2021										
VLL 21 R19-T25	VLLFXBND2021-T25	5.9437	1558	4.27	5/9/2021										
VLL 21 R19-T30	VLLFXBND2021-T30	5.9437	1558	4.27	5/9/2021										
AC 05-21	ACFXBOND2021	6.8000	1561	4.27	5/12/2021					4.9000	4.1000				
AC 05-21-NWT	ACFXBOND2021-NWT	6.8000	1561	4.27	5/12/2021										
AC 05-21-T25	ACFXBOND2021-T25	6.8000	1561	4.27	5/12/2021										
AC 05-21-T30	ACFXBOND2021-T30	6.8000	1561	4.27	5/12/2021										
SM 21 R19	SMICFXBD2021	5.2958	1568	4.29	5/19/2021	120.000000	4.3700	3:28:47 PM	4.7065	6.0000		4.9500	4.9500	4.3700	4.3700
SM 21 R19-NWT	SMICFXBD2021-NWT	5.2958	1568	4.29	5/19/2021										
SM 21 R19-T25	SMICFXBD2021-T25	5.2958	1568	4.29	5/19/2021										
SM 21 R19-T30	SMICFXBD2021-T30	5.2958	1568	4.29	5/19/2021										
CHI 21 R19	CHIFXBND2021	5.3200	1586	4.34	6/6/2021					5.0000					
CHI 21 R19-NWT	CHIFXBND2021-NWT	5.3200	1586	4.34	6/6/2021										
CHI 21 R19-T25	CHIFXBND2021-T25	5.3200	1586	4.34	6/6/2021										
CHI 21 R19-T30	CHIFXBND2021-T30	5.3200	1586	4.34	6/6/2021										
SMCGP 21 R19	SMCGPFBD2021	4.3458	1621	4.44	7/11/2021	30.000000	5.4000	10:35:23 AM	5.4000	6.2500	4.1000	5.4000	5.4000	5.4000	5.4000
SMCGP 21 R19-NWT	SMCGPFBD2021-NWT	4.3458	1621	4.44	7/11/2021										
SMCGP 21 R19-T25	SMCGPFBD2021-T25	4.3458	1621	4.44	7/11/2021										
SMCGP 21 R19-T30	SMCGPFBD2021-T30	4.3458	1621	4.44	7/11/2021										
GTCAP 21 R19	GTCFXBND2021	5.1965	1648	4.51	8/7/2021					4.9500	4.2000				
GTCAP 21 R19-NWT	GTCFXBND2021-NWT	5.1965	1648	4.51	8/7/2021										
GTCAP 21 R19-T25	GTCFXBND2021-T25	5.1965	1648	4.51	8/7/2021										
GTCAP 21 R19-T30	GTCFXBND2021-T30	5.1965	1648	4.51	8/7/2021										
SMPH 21 R19	SMPHFXBD2021	5.2006	1673	4.58	9/1/2021					5.5000					
SMPH 21 R19-NWT	SMPHFXBD2021-NWT	5.2006	1673	4.58	9/1/2021										
SMPH 21 R19-T25	SMPHFXBD2021-T25	5.2006	1673	4.58	9/1/2021										
SMPH 21 R19-T30	SMPHFXBD2021-T30	5.2006	1673	4.58	9/1/2021										
CPG 21 R20	CPGIFXBD2021	6.9758	1674	4.58	9/2/2021					7.0000					
CPG 21 R20-NWT	CPGIFXBD2021-NWT	6.9758	1674	4.58	9/2/2021										
CPG 21 R20-T25	CPGIFXBD2021-T25	6.9758	1674	4.58	9/2/2021										
CPG 21 R20-T30	CPGIFXBD2021-T30	6.9758	1674	4.58	9/2/2021										
AP 21 R19	APCFXBND2021	5.2050	1682	4.61	9/10/2021					5.2500					
AP 21 R19-NWT	APCFXBND2021-NWT	5.2050	1682	4.61	9/10/2021										
AP 21 R19-T25	APCFXBND2021-T25	5.2050	1682	4.61	9/10/2021										
AP 21 R19-T30	APCFXBND2021-T30	5.2050	1682	4.61	9/10/2021										
PCOR 21 R19	PCORFXBD2021	4.0032	1729	4.73	10/27/2021	3.920000	4.0032	3:03:58 PM	4.0106	4.3750	4.0032	4.1000	4.1000	4.0032	4.0032

