

CS Board Summary  
June 30, 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
BBSPT 8-17	BAHAYBND2017	4.8000	45	0.12	8/17/2017					4.2500	3.7000				
BBSPT 8-17-NWT	BAHAYBND2017-NWT	4.8000	45	0.12	8/17/2017										
BBSPT 8-17-T25	BAHAYBND2017-T25	4.8000	45	0.12	8/17/2017										
BBSPT 8-17-T30	BAHAYBND2017-T30	4.8000	45	0.12	8/17/2017										
UCPB 08-17	UCP3LTNC2017	5.8750	49	0.13	8/21/2017					6.7500					
UCPB 08-17-NWT	UCP3LTNC2017-NWT	5.8750	49	0.13	8/21/2017										
GLO 17 R15	GLOFXBND2017	5.7500	60	0.16	9/1/2017	10.000000	2.9990	11:46:50 AM	2.9990	3.0000		2.9990	2.9990	2.9990	2.9990
GLO 17 R15-NWT	GLOFXBND2017-NWT	5.7500	60	0.16	9/1/2017										
GLO 17 R15-T25	GLOFXBND2017-T25	5.7500	60	0.16	9/1/2017										
GLO 17 R15-T30	GLOFXBND2017-T30	5.7500	60	0.16	9/1/2017										
CPG 09-17	CPGIFXBD2017	6.0000	61	0.17	9/2/2017					7.0000					
CPG 09-17-NWT	CPGIFXBD2017-NWT	6.0000	61	0.17	9/2/2017										
CPG 09-17-T25	CPGIFXBD2017-T25	6.0000	61	0.17	9/2/2017										
CPG 09-17-T30	CPGIFXBD2017-T30	6.0000	61	0.17	9/2/2017										
RCB 11-17	RCB3NCCDC2017	5.2500	127	0.35	11/7/2017										
RCB 11-17-NWT	RCB3NCCDC2017-NWT	5.2500	127	0.35	11/7/2017										
FMIC 17 R16	FMIC2BND2017	5.5000	130	0.36	11/10/2017					3.2500	3.2000				
FMIC 17 R16-NWT	FMIC2BND2017-NWT	5.5000	130	0.36	11/10/2017										
FMIC 17 R16-T25	FMIC2BND2017-T25	5.5000	130	0.36	11/10/2017										
FMIC 17 R16-T30	FMIC2BND2017-T30	5.5000	130	0.36	11/10/2017										
SLAC 12.09.17	SLACP01F2017		159	0.44	12/9/2017					5.5000					
SLAC 12.09.17-NWT	SLACP01F2017-NWT		159	0.44	12/9/2017										
PNX 12.13.17	PNXKSTCP2017		163	0.45	12/13/2017					5.5000					
PNX 12.13.17-NWT	PNXKSTCP2017-NWT		163	0.45	12/13/2017										
SMB 19 R17	SMB2FXBD2019	5.9300	638	1.75	4/2/2019	2.000000	4.1750	11:45:53 AM	4.1750	4.3500	3.8000	4.1750	4.1750	4.1750	4.1750
SMB 19 R17-NWT	SMB2FXBD2019-NWT	5.9300	638	1.75	4/2/2019										
SMB 19 R17-T25	SMB2FXBD2019-T25	5.9300	638	1.75	4/2/2019										
SMB 19 R17-T30	SMB2FXBD2019-T30	5.9300	638	1.75	4/2/2019										
SMB 04-19	SMBFXBND2019	10.5000	639	1.75	4/3/2019					4.6700	3.8000				
SMB 04-19-NWT	SMBFXBND2019-NWT	10.5000	639	1.75	4/3/2019										
SMB 04-19-T25	SMBFXBND2019-T25	10.5000	639	1.75	4/3/2019										
SMB 04-19-T30	SMBFXBND2019-T30	10.5000	639	1.75	4/3/2019										
ALI 19 R17	ALIFXBND2019	5.6250	663	1.82	4/27/2019					5.9500	4.1250				
ALI 19 R17-NWT	ALIFXBND2019-NWT	5.6250	663	1.82	4/27/2019										
ALI 19 R17-T25	ALIFXBND2019-T25	5.6250	663	1.82	4/27/2019										
ALI 19 R17-T30	ALIFXBND2019-T30	5.6250	663	1.82	4/27/2019										
GLO 19 R17	GLOFXBND2019	6.0000	698	1.91	6/1/2019					4.8750					
GLO 19 R17-NWT	GLOFXBND2019-NWT	6.0000	698	1.91	6/1/2019										
GLO 19 R17-T25	GLOFXBND2019-T25	6.0000	698	1.91	6/1/2019										
GLO 19 R17-T30	GLOFXBND2019-T30	6.0000	698	1.91	6/1/2019										
FLI 19 R17	FLIFXBND2019	6.2731	705	1.93	6/8/2019					4.5100	4.1250				
FLI 19 R17-NWT	FLIFXBND2019-NWT	6.2731	705	1.93	6/8/2019										
FLI 19 R17-T25	FLIFXBND2019-T25	6.2731	705	1.93	6/8/2019										
FLI 19 R17-T30	FLIFXBND2019-T30	6.2731	705	1.93	6/8/2019										
SM 19 R17	SMICFXBD2019	6.0000	743	2.03	7/16/2019					4.6500	3.8000				
SM 19 R17-NWT	SMICFXBD2019-NWT	6.0000	743	2.03	7/16/2019										
SM 19 R17-T25	SMICFXBD2019-T25	6.0000	743	2.03	7/16/2019										
SM 19 R17-T30	SMICFXBD2019-T30	6.0000	743	2.03	7/16/2019										
FMIC 19 R17	FMICBOND2019	5.7500	768	2.10	8/10/2019					6.5000					
FMIC 19 R17-NWT	FMICBOND2019-NWT	5.7500	768	2.10	8/10/2019										
FMIC 19 R17-T25	FMICBOND2019-T25	5.7500	768	2.10	8/10/2019										
FMIC 19 R17-T30	FMICBOND2019-T30	5.7500	768	2.10	8/10/2019										
JGS 08-19	JGSFXBND2019	5.2317	785	2.15	8/27/2019	0.556000	4.0000	11:31:55 AM	4.0000	4.1500	3.8000	4.0000	4.0000	4.0000	4.0000
JGS 08-19-NWT	JGSFXBND2019-NWT	5.2317	785	2.15	8/27/2019										
JGS 08-19-T25	JGSFXBND2019-T25	5.2317	785	2.15	8/27/2019										
JGS 08-19-T30	JGSFXBND2019-T30	5.2317	785	2.15	8/27/2019										
ALI HS 10-19	ALIHSDND2019	3.0000	838	2.29	10/19/2019										
GTCAP 11-19	GTCFXBND2019	4.7106	857	2.35	11/7/2019					4.8200					
GTCAP 11-19-NWT	GTCFXBND2019-NWT	4.7106	857	2.35	11/7/2019										
GTCAP 11-19-T25	GTCFXBND2019-T25	4.7106	857	2.35	11/7/2019										
GTCAP 11-19-T30	GTCFXBND2019-T30	4.7106	857	2.35	11/7/2019										
VLL 19 R17	VLLFXBND2019	5.6542	859	2.35	11/9/2019					6.7500					
VLL 19 R17-NWT	VLLFXBND2019-NWT	5.6542	859	2.35	11/9/2019										
VLL 19 R17-T25	VLLFXBND2019-T25	5.6542	859	2.35	11/9/2019										
VLL 19 R17-T30	VLLFXBND2019-T30	5.6542	859	2.35	11/9/2019										
GTCAP 20 R17	GTCFXBND2020	4.8371	969	2.65	2/27/2020	1.600000	4.4500	10:58:27 AM	4.6246	4.7500	4.0000	4.8000	4.8000	4.4500	4.4500
GTCAP 20 R17-NWT	GTCFXBND2020-NWT	4.8371	969	2.65	2/27/2020										
GTCAP 20 R17-T25	GTCFXBND2020-T25	4.8371	969	2.65	2/27/2020										
GTCAP 20 R17-T30	GTCFXBND2020-T30	4.8371	969	2.65	2/27/2020										
SMPH 03-20	SMPHFXBD2020	5.1000	972	2.66	3/1/2020	1.000000	4.9750	11:54:39 AM	4.9750	4.9500		4.9750	4.9750	4.9750	4.9750



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MNTC 21 R19-T25	MNTCFXBD2021-T25	5.0700	1367	3.74	3/31/2021										
MNTC 21 R19-T30	MNTCFXBD2021-T30	5.0700	1367	3.74	3/31/2021										
SMB 21 R19	SMBFXBND2021	5.5000	1369	3.75	4/2/2021	0.500000	4.6000	10:38:39 AM	4.6000	5.1500	4.2000	4.6000	4.6000	4.6000	4.6000
SMB 21 R19-NWT	SMBFXBND2021-NWT	5.5000	1369	3.75	4/2/2021										
SMB 21 R19-T25	SMBFXBND2021-T25	5.5000	1369	3.75	4/2/2021										
SMB 21 R19-T30	SMBFXBND2021-T30	5.5000	1369	3.75	4/2/2021										
LBP 04-21	LBPLTNC2021	3.7500	1376	3.77	4/9/2021										
VLL 21 R19	VLLFXBND2021	5.9437	1406	3.85	5/9/2021					7.0000	5.0000				
VLL 21 R19-NWT	VLLFXBND2021-NWT	5.9437	1406	3.85	5/9/2021										
VLL 21 R19-T25	VLLFXBND2021-T25	5.9437	1406	3.85	5/9/2021										
VLL 21 R19-T30	VLLFXBND2021-T30	5.9437	1406	3.85	5/9/2021										
AC 05-21	ACFXBOND2021	6.8000	1409	3.86	5/12/2021					5.1500	4.2000				
AC 05-21-NWT	ACFXBOND2021-NWT	6.8000	1409	3.86	5/12/2021										
AC 05-21-T25	ACFXBOND2021-T25	6.8000	1409	3.86	5/12/2021										
AC 05-21-T30	ACFXBOND2021-T30	6.8000	1409	3.86	5/12/2021										
SM 21 R19	SMICFXBD2021	5.2958	1416	3.88	5/19/2021					5.9500					
SM 21 R19-NWT	SMICFXBD2021-NWT	5.2958	1416	3.88	5/19/2021										
SM 21 R19-T25	SMICFXBD2021-T25	5.2958	1416	3.88	5/19/2021										
SM 21 R19-T30	SMICFXBD2021-T30	5.2958	1416	3.88	5/19/2021										
CHI 21 R19	CHIFXBND2021	5.3200	1434	3.93	6/6/2021					5.0000					
CHI 21 R19-NWT	CHIFXBND2021-NWT	5.3200	1434	3.93	6/6/2021										
CHI 21 R19-T25	CHIFXBND2021-T25	5.3200	1434	3.93	6/6/2021										
CHI 21 R19-T30	CHIFXBND2021-T30	5.3200	1434	3.93	6/6/2021										
SMCGP 21 R19	SMCGPFBD2021	4.3458	1469	4.02	7/11/2021	1.480000	4.5000	10:44:06 AM	4.5000	5.2500	4.4000	4.5000	4.5000	4.5000	4.5000
SMCGP 21 R19-NWT	SMCGPFBD2021-NWT	4.3458	1469	4.02	7/11/2021										
SMCGP 21 R19-T25	SMCGPFBD2021-T25	4.3458	1469	4.02	7/11/2021										
SMCGP 21 R19-T30	SMCGPFBD2021-T30	4.3458	1469	4.02	7/11/2021										
GTCAP 21 R19	GTCFXBND2021	5.1965	1496	4.10	8/7/2021					6.2000					
GTCAP 21 R19-NWT	GTCFXBND2021-NWT	5.1965	1496	4.10	8/7/2021										
GTCAP 21 R19-T25	GTCFXBND2021-T25	5.1965	1496	4.10	8/7/2021										
GTCAP 21 R19-T30	GTCFXBND2021-T30	5.1965	1496	4.10	8/7/2021										
SMPH 21 R19	SMPHFXBD2021	5.2006	1521	4.16	9/1/2021					5.4500					
SMPH 21 R19-NWT	SMPHFXBD2021-NWT	5.2006	1521	4.16	9/1/2021										
SMPH 21 R19-T25	SMPHFXBD2021-T25	5.2006	1521	4.16	9/1/2021										
SMPH 21 R19-T30	SMPHFXBD2021-T30	5.2006	1521	4.16	9/1/2021										
CPG 21 R20	CPGIFXBD2021	6.9758	1522	4.17	9/2/2021					7.0000					
CPG 21 R20-NWT	CPGIFXBD2021-NWT	6.9758	1522	4.17	9/2/2021										
CPG 21 R20-T25	CPGIFXBD2021-T25	6.9758	1522	4.17	9/2/2021										
CPG 21 R20-T30	CPGIFXBD2021-T30	6.9758	1522	4.17	9/2/2021										
AP 21 R19	APCFXBND2021	5.2050	1530	4.19	9/10/2021					5.5000					
AP 21 R19-NWT	APCFXBND2021-NWT	5.2050	1530	4.19	9/10/2021										
AP 21 R19-T25	APCFXBND2021-T25	5.2050	1530	4.19	9/10/2021										
AP 21 R19-T30	APCFXBND2021-T30	5.2050	1530	4.19	9/10/2021										
PCOR 21 R19	PCORFXBD2021	4.0032	1577	4.32	10/27/2021					4.3500	4.3000				
PCOR 21 R19-NWT	PCORFXBD2021-NWT	4.0032	1577	4.32	10/27/2021										
PCOR 21 R19-T25	PCORFXBD2021-T25	4.0032	1577	4.32	10/27/2021										
PCOR 21 R19-T30	PCORFXBD2021-T30	4.0032	1577	4.32	10/27/2021										
MBT 11-21	MBTLTNC2021	4.2500	1602	4.39	11/21/2021										
FLI 21 R20	FLIFXBND2021	5.4000	1615	4.42	12/4/2021					5.2500	4.3000				
FLI 21 R20-NWT	FLIFXBND2021-NWT	5.4000	1615	4.42	12/4/2021										
FLI 21 R20-T25	FLIFXBND2021-T25	5.4000	1615	4.42	12/4/2021										
FLI 21 R20-T30	FLIFXBND2021-T30	5.4000	1615	4.42	12/4/2021										
RLC 02-22	RLCFXBND2022	4.8000	1696	4.64	2/23/2022					5.8750	4.4000				
RLC 02-22-NWT	RLCFXBND2022-NWT	4.8000	1696	4.64	2/23/2022										
RLC 02-22-T25	RLCFXBND2022-T25	4.8000	1696	4.64	2/23/2022										
RLC 02-22-T30	RLCFXBND2022-T30	4.8000	1696	4.64	2/23/2022										
SMC 22 R20	SMCFXBND2022	4.8243	1702	4.66	3/1/2022	2.000000	4.4750	2:38:22 PM	4.4750	5.8200		4.4750	4.4750	4.4750	4.4750
SMC 22 R20-NWT	SMCFXBND2022-NWT	4.8243	1702	4.66	3/1/2022										
SMC 22 R20-T25	SMCFXBND2022-T25	4.8243	1702	4.66	3/1/2022										
SMC 22 R20-T30	SMCFXBND2022-T30	4.8243	1702	4.66	3/1/2022										
SMB 22 R19	SMBFXBND2022	6.6000	1734	4.75	4/2/2022					7.2500	4.7000				
SMB 22 R19-NWT	SMBFXBND2022-NWT	6.6000	1734	4.75	4/2/2022										
SMB 22 R19-T25	SMBFXBND2022-T25	6.6000	1734	4.75	4/2/2022										
SMB 22 R19-T30	SMBFXBND2022-T30	6.6000	1734	4.75	4/2/2022										
SMC 04-22 R20	SMC2FXBD2022	5.1923	1739	4.76	4/7/2022	13.000000	4.8250	3:15:04 PM	4.8282	6.9500		4.8300	4.8300	4.8250	4.8250
SMC 04-22 R20-NWT	SMC2FXBD2022-NWT	5.1923	1739	4.76	4/7/2022										
SMC 04-22 R20-T25	SMC2FXBD2022-T25	5.1923	1739	4.76	4/7/2022										
SMC 04-22 R20-T30	SMC2FXBD2022-T30	5.1923	1739	4.76	4/7/2022										
ALI 22 R19	ALIFXBND2022	6.0000	1759	4.82	4/27/2022					5.0800	4.4000				
ALI 22 R19-NWT	ALIFXBND2022-NWT	6.0000	1759	4.82	4/27/2022										
ALI 22 R19-T25	ALIFXBND2022-T25	6.0000	1759	4.82	4/27/2022										
ALI 22 R19-T30	ALIFXBND2022-T30	6.0000	1759	4.82	4/27/2022										
ALI 22 4.5	ALI2FXBD2022	4.5000	1761	4.82	4/29/2022	2.000000	5.0000	9:06:24 AM	5.0000	4.9500	4.4000	5.0000	5.0000	5.0000	5.0000





