

CS Board Summary  
July 31, 2018

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
SLAC 09.24.18	SLACP01H2018		54	0.15	9/24/2018					5.2000					
SLAC 09.24.18-NWT	SLACP01H2018-NWT		54	0.15	9/24/2018										
ES ALI 02-19	ALI2SDNE2019	3.2500	206	0.56	2/23/2019	100.000000	3.8500	10:07:56 AM	3.8500	3.8500		3.8500	3.8500	3.8500	3.8500
ES ALI 02-19-NWT	ALI2SDNE2019-NWT	3.2500	206	0.56	2/23/2019										
SLAC 03.23.19	SLACP01I2019		234	0.64	3/23/2019					5.4000					
SLAC 03.23.19-NWT	SLACP01I2019-NWT		234	0.64	3/23/2019										
SMB 19 R17	SMB2FXBD2019	5.9300	244	0.67	4/2/2019					4.7000	4.1000				
SMB 19 R17-NWT	SMB2FXBD2019-NWT	5.9300	244	0.67	4/2/2019										
SMB 19 R17-T25	SMB2FXBD2019-T25	5.9300	244	0.67	4/2/2019										
SMB 19 R17-T30	SMB2FXBD2019-T30	5.9300	244	0.67	4/2/2019										
SMB 04-19	SMBFXBND2019	10.5000	245	0.67	4/3/2019					4.7000	4.1000				
SMB 04-19-NWT	SMBFXBND2019-NWT	10.5000	245	0.67	4/3/2019										
SMB 04-19-T25	SMBFXBND2019-T25	10.5000	245	0.67	4/3/2019										
SMB 04-19-T30	SMBFXBND2019-T30	10.5000	245	0.67	4/3/2019										
ES ALI 04-19	ALISDNES2019	2.7500	259	0.71	4/17/2019					3.4500					
ES ALI 04-19-NWT	ALISDNES2019-NWT	2.7500	259	0.71	4/17/2019										
ALI 19 R17	ALIFXBD2019	5.6250	269	0.74	4/27/2019					4.8000	4.2000				
ALI 19 R17-NWT	ALIFXBD2019-NWT	5.6250	269	0.74	4/27/2019										
ALI 19 R17-T25	ALIFXBD2019-T25	5.6250	269	0.74	4/27/2019										
ALI 19 R17-T30	ALIFXBD2019-T30	5.6250	269	0.74	4/27/2019										
GLO 19 R17	GLOFXBND2019	6.0000	304	0.83	6/1/2019					5.2500					
GLO 19 R17-NWT	GLOFXBND2019-NWT	6.0000	304	0.83	6/1/2019										
GLO 19 R17-T25	GLOFXBND2019-T25	6.0000	304	0.83	6/1/2019										
GLO 19 R17-T30	GLOFXBND2019-T30	6.0000	304	0.83	6/1/2019										
FLI 19 R17	FLIFXBD2019	6.2731	311	0.85	6/8/2019	2.000000	5.0000	11:51:52 AM	5.0000	4.9500	4.4000	5.0000	5.0000	5.0000	5.0000
FLI 19 R17-NWT	FLIFXBD2019-NWT	6.2731	311	0.85	6/8/2019										
FLI 19 R17-T25	FLIFXBD2019-T25	6.2731	311	0.85	6/8/2019										
FLI 19 R17-T30	FLIFXBD2019-T30	6.2731	311	0.85	6/8/2019										
SM 19 R17	SMICFXBD2019	6.0000	349	0.96	7/16/2019	0.360000	4.2500	2:51:32 PM	4.5743	5.2000	4.5000	4.9000	4.9000	4.2500	4.2500
SM 19 R17-NWT	SMICFXBD2019-NWT	6.0000	349	0.96	7/16/2019										
SM 19 R17-T25	SMICFXBD2019-T25	6.0000	349	0.96	7/16/2019										
SM 19 R17-T30	SMICFXBD2019-T30	6.0000	349	0.96	7/16/2019										
FMIC 19 R17	FMICBOND2019	5.7500	374	1.02	8/10/2019					7.7500					
FMIC 19 R17-NWT	FMICBOND2019-NWT	5.7500	374	1.02	8/10/2019										
FMIC 19 R17-T25	FMICBOND2019-T25	5.7500	374	1.02	8/10/2019										
FMIC 19 R17-T30	FMICBOND2019-T30	5.7500	374	1.02	8/10/2019										
JGS 08-19	JGSFXBND2019	5.2317	391	1.07	8/27/2019	9.496500	5.0500	2:25:29 PM	5.0500	5.2500	4.7000	5.0500	5.0500	5.0500	5.0500
JGS 08-19-NWT	JGSFXBND2019-NWT	5.2317	391	1.07	8/27/2019										
JGS 08-19-T25	JGSFXBND2019-T25	5.2317	391	1.07	8/27/2019										
JGS 08-19-T30	JGSFXBND2019-T30	5.2317	391	1.07	8/27/2019										
ES PNK 09-19	PNXSDNES2019	4.6250	418	1.14	9/23/2019					5.0000					
ES PNK 09-19-NWT	PNXSDNES2019-NWT	4.6250	418	1.14	9/23/2019										
ALI HS 10-19	ALHSBND2019	3.0000	444	1.22	10/19/2019										
GTAP 11-19	GTCFXBND2019	4.7106	463	1.27	11/7/2019	0.500000	5.4999	3:38:30 PM	5.4999	6.7500		5.4999	5.4999	5.4999	5.4999
GTAP 11-19-NWT	GTCFXBND2019-NWT	4.7106	463	1.27	11/7/2019										
GTAP 11-19-T25	GTCFXBND2019-T25	4.7106	463	1.27	11/7/2019										
GTAP 11-19-T30	GTCFXBND2019-T30	4.7106	463	1.27	11/7/2019										
VLL 19 R17	VLLFXBND2019	5.6542	465	1.27	11/9/2019					8.0000					
VLL 19 R17-NWT	VLLFXBND2019-NWT	5.6542	465	1.27	11/9/2019										
VLL 19 R17-T25	VLLFXBND2019-T25	5.6542	465	1.27	11/9/2019										
VLL 19 R17-T30	VLLFXBND2019-T30	5.6542	465	1.27	11/9/2019										
GTAP 20 R17	GTCFXBND2020	4.8371	575	1.57	2/27/2020					5.5000	4.8000				
GTAP 20 R17-NWT	GTCFXBND2020-NWT	4.8371	575	1.57	2/27/2020										
GTAP 20 R17-T25	GTCFXBND2020-T25	4.8371	575	1.57	2/27/2020										
GTAP 20 R17-T30	GTCFXBND2020-T30	4.8371	575	1.57	2/27/2020										
SMPH 03-20	SMPHFXBD2020	5.1000	578	1.58	3/1/2020					5.2000					
SMPH 03-20-NWT	SMPHFXBD2020-NWT	5.1000	578	1.58	3/1/2020										
SMPH 03-20-T25	SMPHFXBD2020-T25	5.1000	578	1.58	3/1/2020										
SMPH 03-20-T30	SMPHFXBD2020-T30	5.1000	578	1.58	3/1/2020										
CPG 20 R18	CPGIFXBD2020	6.6878	579	1.59	3/2/2020					9.0000	6.0000				
CPG 20 R18-NWT	CPGIFXBD2020-NWT	6.6878	579	1.59	3/2/2020										
CPG 20 R18-T25	CPGIFXBD2020-T25	6.6878	579	1.59	3/2/2020										
CPG 20 R18-T30	CPGIFXBD2020-T30	6.6878	579	1.59	3/2/2020										
MBT 04-20	MBTLTNC2020	4.0000	632	1.73	4/24/2020										
EDC 20 R18	EDCFXBD2020	4.1583	641	1.75	5/3/2020					5.5000	4.8000				
EDC 20 R18-NWT	EDCFXBD2020-NWT	4.1583	641	1.75	5/3/2020										
EDC 20 R18-T25	EDCFXBD2020-T25	4.1583	641	1.75	5/3/2020										
EDC 20 R18-T30	EDCFXBD2020-T30	4.1583	641	1.75	5/3/2020										
ES SMC 05-20	SMCSDNES2020	5.2500	663	1.82	5/25/2020					5.3000					











