

CS Board Summary
February 27, 2015

Instrument Name	ISIN	CPN	Days	YRS	Maturity	D. Vol (MM)	Last Price	Traded Time	W. Ave Price	Bid Price	Offer Price	Open Price	High Price	Low Price	Close Price
PNX 04.22.15	PNXBSTCP2015		51	0.14	4/22/2015					99.2966487					
PNX 04.22.15-NWT	PNXBSTCP2015-NWT		51	0.14	4/22/2015										
PSALM 05-01	PSAL0515D017	6.8750	51	0.14	4/22/2015	1,000.000000	100.6596146	4:14:45 PM	100.6713356	100.6520219		100.6695795	100.6695795	100.6596146	100.6596146
PSALM 05-01-NWT	PSAL0515D017-NWT	6.8750	51	0.14	4/22/2015										
MEG 05-15	MEGFXBND2015	8.4600	77	0.21	5/18/2015					100.8051332					
MEG 05-15-NWT	MEGFXBND2015-NWT	8.4600	77	0.21	5/18/2015										
EDC 06-15	EDCFXBND2015	8.6418	94	0.26	6/4/2015	3.200000	101.3360444	11:11:09 AM	101.3360444	100.9182863		101.3360444	101.3360444	101.3360444	101.3360444
EDC 06-15-NWT	EDCFXBND2015-NWT	8.6418	94	0.26	6/4/2015										
PNX 10.13.15	PNXCSTCP2015		225	0.62	10/13/2015					96.8229955					
PNX 10.13.15-NWT	PNXCSTCP2015-NWT		225	0.62	10/13/2015										
RCB 11-15	RCBCNDC2015	6.5000	249	0.68	11/6/2015					101.0749297					
RCB 11-15-NWT	RCBCNDC2015-NWT	6.5000	249	0.68	11/6/2015										
RCB Z11-15	RCBCNCDZ2015		249	0.68	11/6/2015					96.7691501					
RCB Z11-15-NWT	RCBCNCDZ2015-NWT		249	0.68	11/6/2015										
UCPB 02-16	UCPLTNC2016	6.2500	360	0.99	2/25/2016										
UCPB 02-16-NWT	UCPLTNC2016-NWT	6.2500	360	0.99	2/25/2016										
SM 6-16	SMICFXBD2016	9.1000	481	1.32	6/25/2016					106.2887709					
SM 6-16-NWT	SMICFXBD2016-NWT	9.1000	481	1.32	6/25/2016										
FLI 10-16	FLIFXBND2016	6.1962	585	1.60	10/7/2016					101.8230730					
FLI 10-16-NWT	FLIFXBND2016-NWT	6.1962	585	1.60	10/7/2016										
UCPB 11-16	UCP2LTNC2016	6.0000	628	1.72	11/19/2016					98.7941606					
UCPB 11-16-NWT	UCP2LTNC2016-NWT	6.0000	628	1.72	11/19/2016										
EDC 12-16	EDCFXBND2016	9.3327	643	1.76	12/4/2016					106.7475545					
EDC 12-16-NWT	EDCFXBND2016-NWT	9.3327	643	1.76	12/4/2016										
FMIC 2-17	FMICBOND2017	5.6750	726	1.99	2/25/2017					100.5593975					
FMIC 2-17-NWT	FMICBOND2017-NWT	5.6750	726	1.99	2/25/2017										
SMB 03 APR 17	SMBFXBND2017	6.0500	762	2.09	4/2/2017					98.1804179					
SMB 03 APR 17-NWT	SMBFXBND2017-NWT	6.0500	762	2.09	4/2/2017										
PSALM 07-01	PSAL0717D019	7.7500	782	2.14	4/22/2017					107.6483397					
PSALM 07-01-NWT	PSAL0717D019-NWT	7.7500	782	2.14	4/22/2017										
AC 17 P15	ACFXBOND2017	7.2000	790	2.16	4/30/2017					103.9567195					
AC 17 P15-NWT	ACFXBOND2017-NWT	7.2000	790	2.16	4/30/2017										
RCB 06-17	RCB2NCDC2017	5.2500	850	2.33	6/29/2017										
RCB 06-17-NWT	RCB2NCDC2017-NWT	5.2500	850	2.33	6/29/2017										
RCB Z06-17	RCB2NCDZ2017		850	2.33	6/29/2017										
RCB Z06-17-NWT	RCB2NCDZ2017-NWT		850	2.33	6/29/2017										
BBSPT 8-17	BAHAYBND2017	4.8000	899	2.46	8/17/2017					101.2765416	102.4540992				
BBSPT 8-17-NWT	BAHAYBND2017-NWT	4.8000	899	2.46	8/17/2017										
UCPB 08-17	UCP3LTNC2017	5.8750	903	2.47	8/21/2017					98.0236755					
UCPB 08-17-NWT	UCP3LTNC2017-NWT	5.8750	903	2.47	8/21/2017										
GLO 17 R15	GLOFXBND2017	5.7500	914	2.50	9/1/2017					102.8174970					
GLO 17 R15-NWT	GLOFXBND2017-NWT	5.7500	914	2.50	9/1/2017										
CPG 09-17	CPGIFXBD2017	6.0000	915	2.51	9/2/2017					98.0058280					
CPG 09-17-NWT	CPGIFXBD2017-NWT	6.0000	915	2.51	9/2/2017										
RCB 11-17	RCB3NCDC2017	5.2500	981	2.69	11/7/2017										
RCB 11-17-NWT	RCB3NCDC2017-NWT	5.2500	981	2.69	11/7/2017										
FMIC 17 R16	FMIC2BND2017	5.5000	984	2.69	11/10/2017					98.7650161					
FMIC 17 R16-NWT	FMIC2BND2017-NWT	5.5000	984	2.69	11/10/2017										
SMB 19 R17	SMB2FXBD2019	5.9300	1492	4.08	4/2/2019	2.000000	102.2807580	11:18:00 AM	102.2807580	98.4155891		102.2807580	102.2807580	102.2807580	102.2807580
SMB 19 R17-NWT	SMB2FXBD2019-NWT	5.9300	1492	4.08	4/2/2019										
SMB 04-19	SMBFXBND2019	10.5000	1493	4.09	4/3/2019					114.6238049					
SMB 04-19-NWT	SMBFXBND2019-NWT	10.5000	1493	4.09	4/3/2019										
ALI 19 R17	ALIFXBND2019	5.6250	1517	4.15	4/27/2019	4.260000	105.3726471	11:06:28 AM	105.3726471	103.4461449		105.3726471	105.3726471	105.3726471	105.3726471
ALI 19 R17-NWT	ALIFXBND2019-NWT	5.6250	1517	4.15	4/27/2019										
GLO 19 R17	GLOFXBND2019	6.0000	1552	4.25	6/1/2019					105.2744938					
GLO 19 R17-NWT	GLOFXBND2019-NWT	6.0000	1552	4.25	6/1/2019										
FLI 19 R17	FLIFXBND2019	6.2731	1559	4.27	6/8/2019	10.000000	107.2498220	3:31:51 PM	107.2498220	105.2571914		107.2498220	107.2498220	107.2498220	107.2498220
FLI 19 R17-NWT	FLIFXBND2019-NWT	6.2731	1559	4.27	6/8/2019										
SM 19 R17	SMICFXBD2019	6.0000	1597	4.37	7/16/2019					103.8770237					

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SM 19 R17-NWT	SMICFXBD2019-NWT	6.0000	1597	4.37	7/16/2019										
FMIC 19 R17	FMICBOND2019	5.7500	1622	4.44	8/10/2019					98.0727873					
FMIC 19 R17-NWT	FMICBOND2019-NWT	5.7500	1622	4.44	8/10/2019										
JGS 08-19	JGSFXBND2019	5.2317	1639	4.49	8/27/2019	99.840000	104.4897479	3:26:38 PM	103.7956202	102.3302790		105.0267135	105.0267135	101.3205784	104.4897479
JGS 08-19-NWT	JGSFXBND2019-NWT	5.2317	1639	4.49	8/27/2019										
GTCAP 11-19	GTCFXBND2019	4.7106	1711	4.68	11/7/2019					100.0429248					
GTCAP 11-19-NWT	GTCFXBND2019-NWT	4.7106	1711	4.68	11/7/2019										
VLL 19 R17	VLLFXBND2019	5.6542	1713	4.69	11/9/2019					98.9980916	100.8376552				
VLL 19 R17-NWT	VLLFXBND2019-NWT	5.6542	1713	4.69	11/9/2019										
AC 19 R16	ACFXBOND2019	5.4500	1727	4.73	11/23/2019	2.000000	102.3052868	4:03:59 PM	102.3065659	101.8825765		102.3052868	102.3052868	102.3052868	102.3052868
AC 19 R16-NWT	ACFXBOND2019-NWT	5.4500	1727	4.73	11/23/2019										
GTCAP 20 R17	GTCFXBND2020	4.8371	1823	4.99	2/27/2020					95.4370758					
GTCAP 20 R17-NWT	GTCFXBND2020-NWT	4.8371	1823	4.99	2/27/2020										
SMPH 03-20	SMPHFXBD2020	5.1000	1826	5.00	3/1/2020					100.4396807	102.6716639				
SMPH 03-20-NWT	SMPHFXBD2020-NWT	5.1000	1826	5.00	3/1/2020										
CPG 20 R18	CPGIFXBD2020	6.6878	1827	5.00	3/2/2020					100.0000000					
CPG 20 R18-NWT	CPGIFXBD2020-NWT	6.6878	1827	5.00	3/2/2020										
MBT 04-20	MBTLTNC2020	4.0000	1880	5.15	4/24/2020										
EDC 20 R18	EDCFXBD2020	4.1583	1889	5.17	5/3/2020	3.000000	96.2013486	3:29:57 PM	96.2013486	91.9104181	99.8031829	96.2013486	96.2013486	96.2013486	96.2013486
EDC 20 R18-NWT	EDCFXBD2020-NWT	4.1583	1889	5.17	5/3/2020										
PNB 06-20	PNBLTNC2020	4.1250	1929	5.28	6/12/2020										
RCB 06-20	RCBLTNC2020	4.1250	1936	5.30	6/19/2020										
GLO 20 R18	GLOFXBND2020	4.8875	1964	5.38	7/17/2020					95.4745283					
GLO 20 R18-NWT	GLOFXBND2020-NWT	4.8875	1964	5.38	7/17/2020										
ALI 20 R19	ALIFXBD2020	4.6250	2049	5.61	10/10/2020					97.9426642					
ALI 20 R19-NWT	ALIFXBD2020-NWT	4.6250	2049	5.61	10/10/2020										
FLI 20 R19	FLIFXBD2020	4.8562	2078	5.69	11/8/2020					99.5363390					
FLI 20 R19-NWT	FLIFXBD2020-NWT	4.8562	2078	5.69	11/8/2020										
AEV 20 R19	AEVFXBD2020	4.4125	2091	5.72	11/21/2020	2.990000	98.8125879	3:34:17 PM	98.8125879	96.3656945		98.8125879	98.8125879	98.8125879	98.8125879
AEV 20 R19-NWT	AEVFXBD2020-NWT	4.4125	2091	5.72	11/21/2020										
MER 20 P19	MERFXBD2020	4.3750	2112	5.78	12/12/2020					96.8798030	99.8724746				
MER 20 P19-NWT	MERFXBD2020-NWT	4.3750	2112	5.78	12/12/2020										
TEL 21 R19	TELFXBD2021	5.2250	2168	5.94	2/6/2021					100.3793231					
TEL 21 R19-NWT	TELFXBD2021-NWT	5.2250	2168	5.94	2/6/2021										
ABS 21 R19	ABSFBD2021	5.3350	2172	5.95	2/10/2021					91.9640147					
ABS 21 R19-NWT	ABSFBD2021-NWT	5.3350	2172	5.95	2/10/2021										
ROCK 21 R19	ROCKFXBD2021	5.0932	2177	5.96	2/15/2021					98.9488721					
ROCK 21 R19-NWT	ROCKFXBD2021-NWT	5.0932	2177	5.96	2/15/2021										
JGS 21 R19	JGSFXBD2021	5.2442	2189	5.99	2/27/2021	1.000000	102.2814617	10:47:12 AM	102.2814617	99.7160272		102.2814617	102.2814617	102.2814617	102.2814617
JGS 21 R19-NWT	JGSFXBD2021-NWT	5.2442	2189	5.99	2/27/2021										
MNTC 21 R19	MNTCFXBD2021	5.0700	2221	6.08	3/31/2021					98.2980783					
MNTC 21 R19-NWT	MNTCFXBD2021-NWT	5.0700	2221	6.08	3/31/2021										
SMB 21 R19	SMBFXBD2021	5.5000	2223	6.09	4/2/2021	1.900000	102.7221110	11:15:57 AM	102.7221110	99.2314503		102.7221110	102.7221110	102.7221110	102.7221110
SMB 21 R19-NWT	SMBFXBD2021-NWT	5.5000	2223	6.09	4/2/2021										
VLL 21 R19	VLLFXBD2021	5.9437	2260	6.19	5/9/2021					98.4362939					
VLL 21 R19-NWT	VLLFXBD2021-NWT	5.9437	2260	6.19	5/9/2021										
AC 05-21	ACFXBOND2021	6.8000	2263	6.20	5/12/2021	3.500000	112.0797905	3:09:32 PM	111.5954848	110.2370784		110.9648648	112.0797905	110.9648648	112.0797905
AC 05-21-NWT	ACFXBOND2021-NWT	6.8000	2263	6.20	5/12/2021										
SM 21 R19	SMICFXBD2021	5.2958	2270	6.21	5/19/2021					99.3694317					
SM 21 R19-NWT	SMICFXBD2021-NWT	5.2958	2270	6.21	5/19/2021										
CHI 21 R19	CHIFXBD2021	5.3200	2288	6.26	6/6/2021					95.9807285					
CHI 21 R19-NWT	CHIFXBD2021-NWT	5.3200	2288	6.26	6/6/2021										
GTCAP 21 R19	GTCFXBND2021	5.1965	2350	6.43	8/7/2021					97.6994063					
GTCAP 21 R19-NWT	GTCFXBND2021-NWT	5.1965	2350	6.43	8/7/2021										
SMPH 21 R19	SMPHFXBD2021	5.2006	2375	6.50	9/1/2021					99.7294438					
SMPH 21 R19-NWT	SMPHFXBD2021-NWT	5.2006	2375	6.50	9/1/2021										
CPG 21 R20	CPGIFXBD2021	6.9758	2376	6.51	9/2/2021					99.3578234					
CPG 21 R20-NWT	CPGIFXBD2021-NWT	6.9758	2376	6.51	9/2/2021										
AP 21 R19	APCFXBD2021	5.2050	2384	6.53	9/10/2021					100.0268249					
AP 21 R19-NWT	APCFXBD2021-NWT	5.2050	2384	6.53	9/10/2021										
MBT 11-21	MBTLTNC2021	4.2500	2456	6.72	11/21/2021										
FLI 21 R20	FLIFXBD2021	5.4000	2469	6.76	12/4/2021					100.2817152					

