

CS Board Summary  
January 30, 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
TDI 02-15	TDYFXBND2015	8.0550	11	0.03	2/13/2015					100.1173961					
TDI 02-15-NWT	TDYFXBND2015-NWT	8.0550	11	0.03	2/13/2015										
PNX 04.22.15	PNXBSTCP2015		79	0.22	4/22/2015					98.9146861					
PNX 04.22.15-NWT	PNXBSTCP2015-NWT		79	0.22	4/22/2015										
PSALM 05-01	PSAL0515D017	6.8750	79	0.22	4/22/2015					100.5760889					
PSALM 05-01-NWT	PSAL0515D017-NWT	6.8750	79	0.22	4/22/2015										
MEG 05-15	MEGFXBND2015	8.4600	105	0.29	5/18/2015					101.1280121					
MEG 05-15-NWT	MEGFXBND2015-NWT	8.4600	105	0.29	5/18/2015										
EDC 06-15	EDCFXBND2015	8.6418	122	0.33	6/4/2015					101.7748574					
EDC 06-15-NWT	EDCFXBND2015-NWT	8.6418	122	0.33	6/4/2015										
PNX 10.13.15	PNXCSTCP2015		253	0.69	10/13/2015					96.4417030					
PNX 10.13.15-NWT	PNXCSTCP2015-NWT		253	0.69	10/13/2015										
RCB 11-15	RCBCNDC2015	6.5000	277	0.76	11/6/2015					101.2046460					
RCB 11-15-NWT	RCBCNDC2015-NWT	6.5000	277	0.76	11/6/2015										
RCB Z11-15	RCBCNCDZ2015		277	0.76	11/6/2015					96.3773778					
RCB Z11-15-NWT	RCBCNCDZ2015-NWT		277	0.76	11/6/2015										
UCPB 02-16	UCPLTNC2016	6.2500	388	1.06	2/25/2016										
UCPB 02-16-NWT	UCPLTNC2016-NWT	6.2500	388	1.06	2/25/2016										
SM 6-16	SMICFXBD2016	9.1000	509	1.39	6/25/2016					106.6451260					
SM 6-16-NWT	SMICFXBD2016-NWT	9.1000	509	1.39	6/25/2016										
FLI 10-16	FLIFXBND2016	6.1962	613	1.68	10/7/2016					103.5508285					
FLI 10-16-NWT	FLIFXBND2016-NWT	6.1962	613	1.68	10/7/2016										
UCPB 11-16	UCP2LTNC2016	6.0000	656	1.80	11/19/2016					98.7386753					
UCPB 11-16-NWT	UCP2LTNC2016-NWT	6.0000	656	1.80	11/19/2016										
EDC 12-16	EDCFXBND2016	9.3327	671	1.84	12/4/2016					109.3542507	111.2403162				
EDC 12-16-NWT	EDCFXBND2016-NWT	9.3327	671	1.84	12/4/2016										
FMIC 2-17	FMICBOND2017	5.6750	754	2.06	2/25/2017					102.5009102	104.5147485				
FMIC 2-17-NWT	FMICBOND2017-NWT	5.6750	754	2.06	2/25/2017										
SMB 03 APR 17	SMBFXBND2017	6.0500	790	2.16	4/2/2017					98.1088588					
SMB 03 APR 17-NWT	SMBFXBND2017-NWT	6.0500	790	2.16	4/2/2017										
PSALM 07-01	PSAL0717D019	7.7500	810	2.22	4/22/2017					107.1089545					
PSALM 07-01-NWT	PSAL0717D019-NWT	7.7500	810	2.22	4/22/2017										
AC 17 P15	ACFXBOND2017	7.2000	818	2.24	4/30/2017	23.200000	106.9308662	3:43:16 PM	106.7539942	105.5141513		106.2831628	106.9308662	105.7332074	106.9308662
AC 17 P15-NWT	ACFXBOND2017-NWT	7.2000	818	2.24	4/30/2017										
RCB 06-17	RCB2NCDC2017	5.2500	878	2.40	6/29/2017										
RCB 06-17-NWT	RCB2NCDC2017-NWT	5.2500	878	2.40	6/29/2017										
RCB Z06-17	RCB2NCDCZ2017		878	2.40	6/29/2017										
RCB Z06-17-NWT	RCB2NCDCZ2017-NWT		878	2.40	6/29/2017										
BBSPT 8-17	BAHAYBND2017	4.8000	927	2.54	8/17/2017					101.3175585	102.5334308				
BBSPT 8-17-NWT	BAHAYBND2017-NWT	4.8000	927	2.54	8/17/2017										
UCPB 08-17	UCP3LTNC2017	5.8750	931	2.55	8/21/2017					97.9618202					
UCPB 08-17-NWT	UCP3LTNC2017-NWT	5.8750	931	2.55	8/21/2017										
GLO 17 R15	GLOFXBND2017	5.7500	942	2.58	9/1/2017					102.9044547					
GLO 17 R15-NWT	GLOFXBND2017-NWT	5.7500	942	2.58	9/1/2017										
CPG 09-17	CPGIFXBD2017	6.0000	943	2.58	9/2/2017					97.9421887					
CPG 09-17-NWT	CPGIFXBD2017-NWT	6.0000	943	2.58	9/2/2017										
RCB 11-17	RCB3NCDC2017	5.2500	1009	2.76	11/7/2017										
RCB 11-17-NWT	RCB3NCDC2017-NWT	5.2500	1009	2.76	11/7/2017										
FMIC 17 R16	FMIC2BND2017	5.5000	1012	2.77	11/10/2017					101.8062041	104.4524843				
FMIC 17 R16-NWT	FMIC2BND2017-NWT	5.5000	1012	2.77	11/10/2017										
SMB 19 R17	SMB2FXBD2019	5.9300	1520	4.16	4/2/2019					98.3835384	105.3709273				
SMB 19 R17-NWT	SMB2FXBD2019-NWT	5.9300	1520	4.16	4/2/2019										
SMB 04-19	SMBFXBND2019	10.5000	1521	4.16	4/3/2019					118.3894517					
SMB 04-19-NWT	SMBFXBND2019-NWT	10.5000	1521	4.16	4/3/2019										
ALI 19 R17	ALIFXBND2019	5.6250	1545	4.23	4/27/2019					103.0431052	106.2677368				
ALI 19 R17-NWT	ALIFXBND2019-NWT	5.6250	1545	4.23	4/27/2019										
GLO 19 R17	GLOFXBND2019	6.0000	1580	4.33	6/1/2019					103.4752674					
GLO 19 R17-NWT	GLOFXBND2019-NWT	6.0000	1580	4.33	6/1/2019										
FLI 19 R17	FLIFXBND2019	6.2731	1587	4.34	6/8/2019					104.9471440	109.0323677				



