

CS Board Summary
March 31, 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 | | 21 | 0.06 | 4/22/2015 | | | | | 99.7091816 | | | | | |
| PNX 04.22.15-NWT | PNXBSTCP2015-NWT | | 21 | 0.06 | 4/22/2015 | | | | | | | | | | |
| PNX B1 04.22.15 | PNXDSTCP2015 | | 21 | 0.06 | 4/22/2015 | | | | | 99.7091816 | | | | | |
| PNX B1 04.22.15-NWT | PNXDSTCP2015-NWT | | 21 | 0.06 | 4/22/2015 | | | | | | | | | | |
| PSALM 05-01 | PSAL0515D017 | 6.8750 | 21 | 0.06 | 4/22/2015 | | | | | 100.1465355 | | | | | |
| PSALM 05-01-NWT | PSAL0515D017-NWT | 6.8750 | 21 | 0.06 | 4/22/2015 | | | | | | | | | | |
| MEG 05-15 | MEGFXBND2015 | 8.4600 | 47 | 0.13 | 5/18/2015 | | | | | 100.5091764 | | | | | |
| MEG 05-15-NWT | MEGFXBND2015-NWT | 8.4600 | 47 | 0.13 | 5/18/2015 | | | | | | | | | | |
| EDC 06-15 | EDCFXBND2015 | 8.6418 | 64 | 0.18 | 6/4/2015 | | | | | 100.9133210 | | | | | |
| EDC 06-15-NWT | EDCFXBND2015-NWT | 8.6418 | 64 | 0.18 | 6/4/2015 | | | | | | | | | | |
| PNX 10.13.15 | PNXCSTCP2015 | | 195 | 0.53 | 10/13/2015 | | | | | 97.2348830 | | | | | |
| PNX 10.13.15-NWT | PNXCSTCP2015-NWT | | 195 | 0.53 | 10/13/2015 | | | | | | | | | | |
| PNX C1 10.13.15 | PNXESTCP2015 | | 195 | 0.53 | 10/13/2015 | | | | | 97.2348830 | | | | | |
| PNX C1 10.13.15-NWT | PNXESTCP2015-NWT | | 195 | 0.53 | 10/13/2015 | | | | | | | | | | |
| RCB 11-15 | RCBCNDCD2015 | 6.5000 | 219 | 0.60 | 11/6/2015 | | | | | 100.9779396 | | | | | |
| RCB 11-15-NWT | RCBCNDCD2015-NWT | 6.5000 | 219 | 0.60 | 11/6/2015 | | | | | | | | | | |
| RCB Z11-15 | RCBCNCDZ2015 | | 219 | 0.60 | 11/6/2015 | | | | | 97.1762777 | | | | | |
| RCB Z11-15-NWT | RCBCNCDZ2015-NWT | | 219 | 0.60 | 11/6/2015 | | | | | | | | | | |
| UCPB 02-16 | UCPLTNC2016 | 6.2500 | 330 | 0.90 | 2/25/2016 | | | | | | | | | | |
| UCPB 02-16-NWT | UCPLTNC2016-NWT | 6.2500 | 330 | 0.90 | 2/25/2016 | | | | | | | | | | |
| SM 6-16 | SMICFXBD2016 | 9.1000 | 451 | 1.23 | 6/25/2016 | | | | | 105.1384108 | | | | | |
| SM 6-16-NWT | SMICFXBD2016-NWT | 9.1000 | 451 | 1.23 | 6/25/2016 | | | | | | | | | | |
| FLI 10-16 | FLIFXBND2016 | 6.1962 | 555 | 1.52 | 10/7/2016 | | | | | 102.1036633 | | | | | |
| FLI 10-16-NWT | FLIFXBND2016-NWT | 6.1962 | 555 | 1.52 | 10/7/2016 | | | | | | | | | | |
| UCPB 11-16 | UCP2LTNC2016 | 6.0000 | 598 | 1.64 | 11/19/2016 | | | | | 98.8461486 | | | | | |
| UCPB 11-16-NWT | UCP2LTNC2016-NWT | 6.0000 | 598 | 1.64 | 11/19/2016 | | | | | | | | | | |
| EDC 12-16 | EDCFXBND2016 | 9.3327 | 613 | 1.68 | 12/4/2016 | | | | | 109.0575686 | 110.6098331 | | | | |
| EDC 12-16-NWT | EDCFXBND2016-NWT | 9.3327 | 613 | 1.68 | 12/4/2016 | | | | | | | | | | |
| FMIC 2-17 | FMICBOND2017 | 5.6750 | 696 | 1.91 | 2/25/2017 | | | | | 102.4939562 | | | | | |
| FMIC 2-17-NWT | FMICBOND2017-NWT | 5.6750 | 696 | 1.91 | 2/25/2017 | | | | | | | | | | |
| SMB 03 APR 17 | SMBFXBND2017 | 6.0500 | 732 | 2.00 | 4/2/2017 | | | | | 98.2527382 | | | | | |
| SMB 03 APR 17-NWT | SMBFXBND2017-NWT | 6.0500 | 732 | 2.00 | 4/2/2017 | | | | | | | | | | |
| PSALM 07-01 | PSAL0717D019 | 7.7500 | 752 | 2.06 | 4/22/2017 | | | | | 108.8188875 | | | | | |
| PSALM 07-01-NWT | PSAL0717D019-NWT | 7.7500 | 752 | 2.06 | 4/22/2017 | | | | | | | | | | |
| AC 17 P15 | ACFXBOND2017 | 7.2000 | 760 | 2.08 | 4/30/2017 | | | | | 105.1283444 | | | | | |
| AC 17 P15-NWT | ACFXBOND2017-NWT | 7.2000 | 760 | 2.08 | 4/30/2017 | | | | | | | | | | |
| RCB 06-17 | RCB2NCDC2017 | 5.2500 | 820 | 2.25 | 6/29/2017 | | | | | | | | | | |
| RCB 06-17-NWT | RCB2NCDC2017-NWT | 5.2500 | 820 | 2.25 | 6/29/2017 | | | | | | | | | | |
| RCB Z06-17 | RCB2NCDZ2017 | | 820 | 2.25 | 6/29/2017 | | | | | | | | | | |
| RCB Z06-17-NWT | RCB2NCDZ2017-NWT | | 820 | 2.25 | 6/29/2017 | | | | | | | | | | |
| BBSPT 8-17 | BAHAYBND2017 | 4.8000 | 869 | 2.38 | 8/17/2017 | | | | | 101.2360476 | 102.3765534 | | | | |
| BBSPT 8-17-NWT | BAHAYBND2017-NWT | 4.8000 | 869 | 2.38 | 8/17/2017 | | | | | | | | | | |
| UCPB 08-17 | UCP3LTNC2017 | 5.8750 | 873 | 2.39 | 8/21/2017 | | | | | 98.0813662 | | | | | |
| UCPB 08-17-NWT | UCP3LTNC2017-NWT | 5.8750 | 873 | 2.39 | 8/21/2017 | | | | | | | | | | |
| GLO 17 R15 | GLOFXBND2017 | 5.7500 | 884 | 2.42 | 9/1/2017 | | | | | 102.6142400 | | | | | |
| GLO 17 R15-NWT | GLOFXBND2017-NWT | 5.7500 | 884 | 2.42 | 9/1/2017 | | | | | | | | | | |
| CPG 09-17 | CPGIFXBD2017 | 6.0000 | 885 | 2.42 | 9/2/2017 | | | | | 98.8862804 | | | | | |
| CPG 09-17-NWT | CPGIFXBD2017-NWT | 6.0000 | 885 | 2.42 | 9/2/2017 | | | | | | | | | | |
| RCB 11-17 | RCB3NCDC2017 | 5.2500 | 951 | 2.60 | 11/7/2017 | | | | | | | | | | |
| RCB 11-17-NWT | RCB3NCDC2017-NWT | 5.2500 | 951 | 2.60 | 11/7/2017 | | | | | | | | | | |
| FMIC 17 R16 | FMIC2BND2017 | 5.5000 | 954 | 2.61 | 11/10/2017 | | | | | 102.1983212 | 104.4544073 | | | | |
| FMIC 17 R16-NWT | FMIC2BND2017-NWT | 5.5000 | 954 | 2.61 | 11/10/2017 | | | | | | | | | | |
| SMB 19 R17 | SMB2FXBD2019 | 5.9300 | 1462 | 4.00 | 4/2/2019 | | | | | 98.4491940 | | | | | |
| SMB 19 R17-NWT | SMB2FXBD2019-NWT | 5.9300 | 1462 | 4.00 | 4/2/2019 | | | | | | | | | | |
| SMB 04-19 | SMBFXBND2019 | 10.5000 | 1463 | 4.01 | 4/3/2019 | | | | | 117.4628572 | | | | | |
| SMB 04-19-NWT | SMBFXBND2019-NWT | 10.5000 | 1463 | 4.01 | 4/3/2019 | | | | | | | | | | |
| ALI 19 R17 | ALIFXBND2019 | 5.6250 | 1487 | 4.07 | 4/27/2019 | | | | | 103.3881955 | 106.4340751 | | | | |
| ALI 19 R17-NWT | ALIFXBND2019-NWT | 5.6250 | 1487 | 4.07 | 4/27/2019 | | | | | | | | | | |
| GLO 19 R17 | GLOFXBND2019 | 6.0000 | 1522 | 4.17 | 6/1/2019 | 0.600000 | 108.0384017 | 3:19:39 PM | 108.0384017 | 105.4733931 | | 108.0384017 | 108.0384017 | 108.0384017 | 108.0384017 |

