

CS Board Summary
May 29, 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
EDC 06-15	EDCFXBND2015	8.6418	3	0.01	6/4/2015					100.0433346					
EDC 06-15-NWT	EDCFXBND2015-NWT	8.6418	3	0.01	6/4/2015										
PNX 10.13.15	PNXCSTCP2015		134	0.37	10/13/2015					98.0832891					
PNX 10.13.15-NWT	PNXCSTCP2015-NWT		134	0.37	10/13/2015										
PNX C1 10.13.15	PNXESTCP2015		134	0.37	10/13/2015					98.0832891					
PNX C1 10.13.15-NWT	PNXESTCP2015-NWT		134	0.37	10/13/2015										
RCB 11-15	RCBCNDC2015	6.5000	158	0.43	11/6/2015					100.8163906					
RCB 11-15-NWT	RCBCNDC2015-NWT	6.5000	158	0.43	11/6/2015										
RCB Z11-15	RCBCNCDZ2015		158	0.43	11/6/2015					98.0625313					
RCB Z11-15-NWT	RCBCNCDZ2015-NWT		158	0.43	11/6/2015										
UCPB 02-16	UCPLTNC2016	6.2500	269	0.74	2/25/2016										
UCPB 02-16-NWT	UCPLTNC2016-NWT	6.2500	269	0.74	2/25/2016										
SM 6-16	SMICFXBD2016	9.1000	390	1.07	6/25/2016					105.2689075					
SM 6-16-NWT	SMICFXBD2016-NWT	9.1000	390	1.07	6/25/2016										
FLI 10-16	FLIFXBND2016	6.1962	494	1.35	10/7/2016					103.2706423					
FLI 10-16-NWT	FLIFXBND2016-NWT	6.1962	494	1.35	10/7/2016										
UCPB 11-16	UCP2LTNC2016	6.0000	537	1.47	11/19/2016					98.9595659					
UCPB 11-16-NWT	UCP2LTNC2016-NWT	6.0000	537	1.47	11/19/2016										
EDC 12-16	EDCFXBND2016	9.3327	552	1.51	12/4/2016					108.1891252					
EDC 12-16-NWT	EDCFXBND2016-NWT	9.3327	552	1.51	12/4/2016										
FMIC 2-17	FMICBOND2017	5.6750	635	1.74	2/25/2017					102.2844012	103.9848295				
FMIC 2-17-NWT	FMICBOND2017-NWT	5.6750	635	1.74	2/25/2017										
SMB 03 APR 17	SMBFXBND2017	6.0500	671	1.84	4/2/2017	1.500000	103.4186946	11:51:44 AM	103.4086204	98.3779586		103.4186946	103.4186946	103.4186946	103.4186946
SMB 03 APR 17-NWT	SMBFXBND2017-NWT	6.0500	671	1.84	4/2/2017										
PSALM 07-01	PSAL0717D019	7.7500	691	1.89	4/22/2017					107.7444115					
PSALM 07-01-NWT	PSAL0717D019-NWT	7.7500	691	1.89	4/22/2017										
AC 17 P15	ACFXBOND2017	7.2000	699	1.91	4/30/2017					104.7350236	106.4363733				
AC 17 P15-NWT	ACFXBOND2017-NWT	7.2000	699	1.91	4/30/2017										
RCB 06-17	RCB2NCDC2017	5.2500	759	2.08	6/29/2017										
RCB 06-17-NWT	RCB2NCDC2017-NWT	5.2500	759	2.08	6/29/2017										
RCB Z06-17	RCB2NCDCZ2017		759	2.08	6/29/2017										
RCB Z06-17-NWT	RCB2NCDCZ2017-NWT		759	2.08	6/29/2017										
BBSPT 8-17	BAHAYBND2017	4.8000	808	2.21	8/17/2017					101.1540462	102.2173290				
BBSPT 8-17-NWT	BAHAYBND2017-NWT	4.8000	808	2.21	8/17/2017										
UCPB 08-17	UCP3LTNC2017	5.8750	812	2.22	8/21/2017					98.2071244					
UCPB 08-17-NWT	UCP3LTNC2017-NWT	5.8750	812	2.22	8/21/2017										
GLO 17 R15	GLOFXBND2017	5.7500	823	2.25	9/1/2017					102.4447822					
GLO 17 R15-NWT	GLOFXBND2017-NWT	5.7500	823	2.25	9/1/2017										
CPG 09-17	CPGIFXBD2017	6.0000	824	2.26	9/2/2017					98.9598899					
CPG 09-17-NWT	CPGIFXBD2017-NWT	6.0000	824	2.26	9/2/2017										
RCB 11-17	RCB3NCDC2017	5.2500	890	2.44	11/7/2017										
RCB 11-17-NWT	RCB3NCDC2017-NWT	5.2500	890	2.44	11/7/2017										
FMIC 17 R16	FMIC2BND2017	5.5000	893	2.44	11/10/2017					102.0659696	104.1827274				
FMIC 17 R16-NWT	FMIC2BND2017-NWT	5.5000	893	2.44	11/10/2017										
SMB 19 R17	SMB2FXBD2019	5.9300	1401	3.84	4/2/2019					102.5010139	106.0641156				
SMB 19 R17-NWT	SMB2FXBD2019-NWT	5.9300	1401	3.84	4/2/2019										
SMB 04-19	SMBFXBND2019	10.5000	1402	3.84	4/3/2019					118.2160722	122.1107536				
SMB 04-19-NWT	SMBFXBND2019-NWT	10.5000	1402	3.84	4/3/2019										
ALI 19 R17	ALIFXBND2019	5.6250	1426	3.90	4/27/2019					103.9836344	106.9367958				
ALI 19 R17-NWT	ALIFXBND2019-NWT	5.6250	1426	3.90	4/27/2019										
GLO 19 R17	GLOFXBND2019	6.0000	1461	4.00	6/1/2019					103.6050731					
GLO 19 R17-NWT	GLOFXBND2019-NWT	6.0000	1461	4.00	6/1/2019										
FLI 19 R17	FLIFXBND2019	6.2731	1468	4.02	6/8/2019					105.4488233	109.1777358				
FLI 19 R17-NWT	FLIFXBND2019-NWT	6.2731	1468	4.02	6/8/2019										
SM 19 R17	SMICFXBD2019	6.0000	1506	4.12	7/16/2019	9.000000	107.5214719	11:32:01 AM	107.5306476	104.0756906	107.7276765	107.5214719	107.5214719	107.5214719	107.5214719
SM 19 R17-NWT	SMICFXBD2019-NWT	6.0000	1506	4.12	7/16/2019										
FMIC 19 R17	FMICBOND2019	5.7500	1531	4.19	8/10/2019					99.9981672					
FMIC 19 R17-NWT	FMICBOND2019-NWT	5.7500	1531	4.19	8/10/2019										
JGS 08-19	JGSFXBND2019	5.2317	1548	4.24	8/27/2019	12.500000	103.5684905	11:44:57 AM	103.9537493	103.3727167	105.1506181	103.3727167	104.0549917	103.3727167	103.5684905

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RLC 02-22	RLCFXBND2022	4.8000	2459	6.73	2/23/2022					98.8618720	102.8879570				
RLC 02-22-NWT	RLCFXBND2022-NWT	4.8000	2459	6.73	2/23/2022										
SMB 22 R19	SMBFXBND2022	6.6000	2497	6.84	4/2/2022	1.000000	109.1597215	3:03:22 PM	109.1597215	107.9591209		109.1597215	109.1597215	109.1597215	109.1597215
SMB 22 R19-NWT	SMBFXBND2022-NWT	6.6000	2497	6.84	4/2/2022										
ALI 22 R19	ALIFXBND2022	6.0000	2522	6.90	4/27/2022	9.000000	109.1172940	3:23:43 PM	109.1238034	106.5240737	109.9967775	109.1172940	109.1172940	109.1172940	109.1172940
ALI 22 R19-NWT	ALIFXBND2022-NWT	6.0000	2522	6.90	4/27/2022										
ALI 22 4.5	ALI2FXBD2022	4.5000	2524	6.91	4/29/2022	50.490000	100.8835768	2:32:12 PM	100.6888138	99.5561700	100.7350665	100.6698033	100.8835768	100.6698033	100.8835768
ALI 22 4.5-NWT	ALI2FXBD2022-NWT	4.5000	2524	6.91	4/29/2022										
SLTC 22 R20	SLTCFXBD2022	5.5796	2547	6.97	5/22/2022					102.2080003	107.6751263				
SLTC 22 R20-NWT	SLTCFXBD2022-NWT	5.5796	2547	6.97	5/22/2022										
SM 22 R19	SMICFXBD2022	6.9442	2602	7.12	7/16/2022					110.2980621	116.0732053				
SM 22 R19-NWT	SMICFXBD2022-NWT	6.9442	2602	7.12	7/16/2022										
GTCAP 23 R20	GTCFXBND2023	5.0937	2828	7.74	2/27/2023					97.4528657					
GTCAP 23 R20-NWT	GTCFXBND2023-NWT	5.0937	2828	7.74	2/27/2023										
EDC 23 R19	EDCFXBND2023	4.7312	2893	7.92	5/3/2023					89.1767472					
EDC 23 R19-NWT	EDCFXBND2023-NWT	4.7312	2893	7.92	5/3/2023										
GLO 23 R20	GLOFXBND2023	5.2792	2968	8.13	7/17/2023					95.3878521					
GLO 23 R20-NWT	GLOFXBND2023-NWT	5.2792	2968	8.13	7/17/2023										
FLI 23 R20	FLIFXBND2023	5.4333	3082	8.44	11/8/2023					99.2163191					
FLI 23 R20-NWT	FLIFXBND2023-NWT	5.4333	3082	8.44	11/8/2023										
AEV 23 R20	AEVFXBND2023	4.6188	3095	8.47	11/21/2023					93.4160825					
AEV 23 R20-NWT	AEVFXBND2023-NWT	4.6188	3095	8.47	11/21/2023										
FDC 24 R21	FDCFXBND2024	6.1458	3159	8.65	1/24/2024	1.150000	108.7361729	9:14:31 AM	108.7361729	102.6792952		108.7361729	108.7361729	108.7361729	108.7361729
FDC 24 R21-NWT	FDCFXBND2024-NWT	6.1458	3159	8.65	1/24/2024										
ALI 24 R20	ALIFXBND2024	5.0000	3165	8.67	1/30/2024	40.000000	98.0660106	11:26:53 AM	97.2802566	96.5829945	101.3975550	97.0183386	98.0660106	97.0183386	98.0660106
ALI 24 R20-NWT	ALIFXBND2024-NWT	5.0000	3165	8.67	1/30/2024										
TEL 24 R21	TELFXBND2024	5.2813	3172	8.68	2/6/2024					98.4967042					
TEL 24 R21-NWT	TELFXBND2024-NWT	5.2813	3172	8.68	2/6/2024										
JGS 24 R20	JGSFXBND2024	5.3000	3193	8.74	2/27/2024					98.6179920					