

CS Board Summary
June 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 |
|---------------------|------------------|---------|------|------|------------|-------------|-------------|-------------|--------------|-------------|-------------|-------------|-------------|-------------|-------------|
| PNX 10.13.15 | PNXCSTCP2015 | | 104 | 0.28 | 10/13/2015 | | | | | 98.5059924 | | | | | |
| PNX 10.13.15-NWT | PNXCSTCP2015-NWT | | 104 | 0.28 | 10/13/2015 | | | | | | | | | | |
| PNX C1 10.13.15 | PNXESTCP2015 | | 104 | 0.28 | 10/13/2015 | | | | | 98.5059924 | | | | | |
| PNX C1 10.13.15-NWT | PNXESTCP2015-NWT | | 104 | 0.28 | 10/13/2015 | | | | | | | | | | |
| RCB 11-15 | RCBCNDC2015 | 6.5000 | 128 | 0.35 | 11/6/2015 | | | | | 100.6485676 | | | | | |
| RCB 11-15-NWT | RCBCNDC2015-NWT | 6.5000 | 128 | 0.35 | 11/6/2015 | | | | | | | | | | |
| RCB Z11-15 | RCBCNCDZ2015 | | 128 | 0.35 | 11/6/2015 | | | | | 98.4244359 | | | | | |
| RCB Z11-15-NWT | RCBCNCDZ2015-NWT | | 128 | 0.35 | 11/6/2015 | | | | | | | | | | |
| UCPB 02-16 | UCPLTNC2016 | 6.2500 | 239 | 0.65 | 2/25/2016 | | | | | | | | | | |
| UCPB 02-16-NWT | UCPLTNC2016-NWT | 6.2500 | 239 | 0.65 | 2/25/2016 | | | | | | | | | | |
| SM 6-16 | SMICFXBD2016 | 9.1000 | 360 | 0.99 | 6/25/2016 | | | | | 104.8686134 | | | | | |
| SM 6-16-NWT | SMICFXBD2016-NWT | 9.1000 | 360 | 0.99 | 6/25/2016 | | | | | | | | | | |
| FLI 10-16 | FLIFXBND2016 | 6.1962 | 464 | 1.27 | 10/7/2016 | | | | | 103.3259574 | 104.2116593 | | | | |
| FLI 10-16-NWT | FLIFXBND2016-NWT | 6.1962 | 464 | 1.27 | 10/7/2016 | | | | | | | | | | |
| UCPB 11-16 | UCP2LTNC2016 | 6.0000 | 507 | 1.39 | 11/19/2016 | | | | | 99.0142301 | | | | | |
| UCPB 11-16-NWT | UCP2LTNC2016-NWT | 6.0000 | 507 | 1.39 | 11/19/2016 | | | | | | | | | | |
| EDC 12-16 | EDCFXBND2016 | 9.3327 | 522 | 1.43 | 12/4/2016 | | | | | 108.0341737 | 108.9123327 | | | | |
| EDC 12-16-NWT | EDCFXBND2016-NWT | 9.3327 | 522 | 1.43 | 12/4/2016 | | | | | | | | | | |
| FMIC 2-17 | FMICBOND2017 | 5.6750 | 605 | 1.66 | 2/25/2017 | | | | | 102.6599739 | 103.7973477 | | | | |
| FMIC 2-17-NWT | FMICBOND2017-NWT | 5.6750 | 605 | 1.66 | 2/25/2017 | | | | | | | | | | |
| SMB 03 APR 17 | SMBFXBND2017 | 6.0500 | 641 | 1.75 | 4/2/2017 | | | | | 103.4295689 | | | | | |
| SMB 03 APR 17-NWT | SMBFXBND2017-NWT | 6.0500 | 641 | 1.75 | 4/2/2017 | | | | | | | | | | |
| PSALM 07-01 | PSAL0717D019 | 7.7500 | 661 | 1.81 | 4/22/2017 | 71.900000 | 107.8888780 | 3:21:23 PM | 108.0382349 | 107.8797294 | 108.3290905 | 107.9372628 | 108.3290905 | 107.8888780 | 107.8888780 |
| PSALM 07-01-NWT | PSAL0717D019-NWT | 7.7500 | 661 | 1.81 | 4/22/2017 | | | | | | | | | | |
| AC 17 P15 | ACFXBOND2017 | 7.2000 | 669 | 1.83 | 4/30/2017 | 1.000000 | 106.7147715 | 9:28:19 AM | 106.7147715 | 105.8010860 | | 106.7147715 | 106.7147715 | 106.7147715 | 106.7147715 |
| AC 17 P15-NWT | ACFXBOND2017-NWT | 7.2000 | 669 | 1.83 | 4/30/2017 | | | | | | | | | | |
| RCB 06-17 | RCB2NCDC2017 | 5.2500 | 729 | 2.00 | 6/29/2017 | | | | | | | | | | |
| RCB 06-17-NWT | RCB2NCDC2017-NWT | 5.2500 | 729 | 2.00 | 6/29/2017 | | | | | | | | | | |
| RCB Z06-17 | RCB2NCDZ2017 | | 729 | 2.00 | 6/29/2017 | | | | | | | | | | |
| RCB Z06-17-NWT | RCB2NCDZ2017-NWT | | 729 | 2.00 | 6/29/2017 | | | | | | | | | | |
| BBSPT 8-17 | BAHAYBND2017 | 4.8000 | 778 | 2.13 | 8/17/2017 | | | | | 101.1116975 | 102.1363467 | | | | |
| BBSPT 8-17-NWT | BAHAYBND2017-NWT | 4.8000 | 778 | 2.13 | 8/17/2017 | | | | | | | | | | |
| UCPB 08-17 | UCP3LTNC2017 | 5.8750 | 782 | 2.14 | 8/21/2017 | | | | | 98.2677905 | | | | | |
| UCPB 08-17-NWT | UCP3LTNC2017-NWT | 5.8750 | 782 | 2.14 | 8/21/2017 | | | | | | | | | | |
| GLO 17 R15 | GLOFXBND2017 | 5.7500 | 793 | 2.17 | 9/1/2017 | | | | | 103.8242583 | | | | | |
| GLO 17 R15-NWT | GLOFXBND2017-NWT | 5.7500 | 793 | 2.17 | 9/1/2017 | | | | | | | | | | |
| CPG 09-17 | CPGIFXBD2017 | 6.0000 | 794 | 2.17 | 9/2/2017 | | | | | 99.9975635 | | | | | |
| CPG 09-17-NWT | CPGIFXBD2017-NWT | 6.0000 | 794 | 2.17 | 9/2/2017 | | | | | | | | | | |
| RCB 11-17 | RCB3NCDC2017 | 5.2500 | 860 | 2.35 | 11/7/2017 | | | | | | | | | | |
| RCB 11-17-NWT | RCB3NCDC2017-NWT | 5.2500 | 860 | 2.35 | 11/7/2017 | | | | | | | | | | |
| FMIC 17 R16 | FMIC2BND2017 | 5.5000 | 863 | 2.36 | 11/10/2017 | | | | | 102.9026453 | 104.7383989 | | | | |
| FMIC 17 R16-NWT | FMIC2BND2017-NWT | 5.5000 | 863 | 2.36 | 11/10/2017 | | | | | | | | | | |
| SMB 19 R17 | SMB2FXBD2019 | 5.9300 | 1371 | 3.75 | 4/2/2019 | | | | | 104.7035096 | 106.6565564 | | | | |
| SMB 19 R17-NWT | SMB2FXBD2019-NWT | 5.9300 | 1371 | 3.75 | 4/2/2019 | | | | | | | | | | |
| SMB 04-19 | SMBFXBND2019 | 10.5000 | 1372 | 3.76 | 4/3/2019 | | | | | 118.6051966 | 122.4455875 | | | | |
| SMB 04-19-NWT | SMBFXBND2019-NWT | 10.5000 | 1372 | 3.76 | 4/3/2019 | | | | | | | | | | |
| ALI 19 R17 | ALIFXBND2019 | 5.6250 | 1396 | 3.82 | 4/27/2019 | | | | | 104.7972785 | 106.7968799 | | | | |
| ALI 19 R17-NWT | ALIFXBND2019-NWT | 5.6250 | 1396 | 3.82 | 4/27/2019 | | | | | | | | | | |
| GLO 19 R17 | GLOFXBND2019 | 6.0000 | 1431 | 3.92 | 6/1/2019 | | | | | 106.6541464 | | | | | |
| GLO 19 R17-NWT | GLOFXBND2019-NWT | 6.0000 | 1431 | 3.92 | 6/1/2019 | | | | | | | | | | |
| FLI 19 R17 | FLIFXBND2019 | 6.2731 | 1438 | 3.94 | 6/8/2019 | 10.000000 | 107.6246935 | 3:38:31 PM | 107.6246935 | 106.3616390 | 108.6188960 | 107.6246935 | 107.6246935 | 107.6246935 | 107.6246935 |
| FLI 19 R17-NWT | FLIFXBND2019-NWT | 6.2731 | 1438 | 3.94 | 6/8/2019 | | | | | | | | | | |
| SM 19 R17 | SMICFXBD2019 | 6.0000 | 1476 | 4.04 | 7/16/2019 | | | | | 105.3901308 | 107.7803314 | | | | |
| SM 19 R17-NWT | SMICFXBD2019-NWT | 6.0000 | 1476 | 4.04 | 7/16/2019 | | | | | | | | | | |
| FMIC 19 R17 | FMICBOND2019 | 5.7500 | 1501 | 4.11 | 8/10/2019 | | | | | 98.1979248 | | | | | |
| FMIC 19 R17-NWT | FMICBOND2019-NWT | 5.7500 | 1501 | 4.11 | 8/10/2019 | | | | | | | | | | |
| JGS 08-19 | JGSFXBND2019 | 5.2317 | 1518 | 4.16 | 8/27/2019 | 3.900000 | 104.7647900 | 3:36:14 PM | 104.4505243 | 103.2170919 | 105.4505631 | 103.2362698 | 105.2540857 | 103.2362698 | 104.7647900 |
| JGS 08-19-NWT | JGSFXBND2019-NWT | 5.2317 | 1518 | 4.16 | 8/27/2019 | | | | | | | | | | |
| GTCAP 11-19 | GTCFXBND2019 | 4.7106 | 1590 | 4.35 | 11/7/2019 | 1.000000 | 103.4304196 | 11:08:48 AM | 103.4304196 | 100.2357827 | | 103.4304196 | 103.4304196 | 103.4304196 | 103.4304196 |

