

CS Board Summary
July 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 10.13.15	PNXCSTCP2015		71	0.19	10/13/2015					98.9751943					
PNX 10.13.15-NWT	PNXCSTCP2015-NWT		71	0.19	10/13/2015										
PNX C1 10.13.15	PNXESTCP2015		71	0.19	10/13/2015					98.9751943					
PNX C1 10.13.15-NWT	PNXESTCP2015-NWT		71	0.19	10/13/2015										
RCB 11-15	RCBCNDC2015	6.5000	95	0.26	11/6/2015					100.5696195					
RCB 11-15-NWT	RCBCNDC2015-NWT	6.5000	95	0.26	11/6/2015										
RCB Z11-15	RCBCNCDZ2015		95	0.26	11/6/2015					98.9087605					
RCB Z11-15-NWT	RCBCNCDZ2015-NWT		95	0.26	11/6/2015										
UCPB 02-16	UCPLTNC2016	6.2500	206	0.56	2/25/2016										
UCPB 02-16-NWT	UCPLTNC2016-NWT	6.2500	206	0.56	2/25/2016										
SM 6-16	SMICFXBD2016	9.1000	327	0.90	6/25/2016					104.4300965					
SM 6-16-NWT	SMICFXBD2016-NWT	9.1000	327	0.90	6/25/2016										
FLI 10-16	FLIFXBD2016	6.1962	431	1.18	10/7/2016	3.400000	103.9201399	2:22:21 PM	103.8854164	102.5128117		103.9110178	103.9201399	103.6249901	103.9201399
FLI 10-16-NWT	FLIFXBD2016-NWT	6.1962	431	1.18	10/7/2016										
UCPB 11-16	UCP2LTNC2016	6.0000	474	1.30	11/19/2016					99.0759587					
UCPB 11-16-NWT	UCP2LTNC2016-NWT	6.0000	474	1.30	11/19/2016										
EDC 12-16	EDCFXBD2016	9.3327	489	1.34	12/4/2016	1.800000	108.1570269	11:44:35 AM	108.2718152	106.9965623		108.3636458	108.3636458	108.1570269	108.1570269
EDC 12-16-NWT	EDCFXBD2016-NWT	9.3327	489	1.34	12/4/2016										
FMIC 2-17	FMICBOND2017	5.6750	572	1.57	2/25/2017					101.7603427	103.5982300				
FMIC 2-17-NWT	FMICBOND2017-NWT	5.6750	572	1.57	2/25/2017										
SMB 03 APR 17	SMBFXBD2017	6.0500	608	1.66	4/2/2017					103.3433907					
SMB 03 APR 17-NWT	SMBFXBD2017-NWT	6.0500	608	1.66	4/2/2017										
PSALM 07-01	PSAL0717D019	7.7500	628	1.72	4/22/2017					107.5079100	107.9305652				
PSALM 07-01-NWT	PSAL0717D019-NWT	7.7500	628	1.72	4/22/2017										
AC 17 P15	ACFXBOND2017	7.2000	636	1.74	4/30/2017	3.000000	105.8770301	11:51:06 AM	105.8770301	105.5303508	107.1010567	105.8770301	105.8770301	105.8770301	105.8770301
AC 17 P15-NWT	ACFXBOND2017-NWT	7.2000	636	1.74	4/30/2017										
RCB 06-17	RCB2NCDC2017	5.2500	696	1.91	6/29/2017										
RCB 06-17-NWT	RCB2NCDC2017-NWT	5.2500	696	1.91	6/29/2017										
RCB Z06-17	RCB2NCDZ2017		696	1.91	6/29/2017										
RCB Z06-17-NWT	RCB2NCDZ2017-NWT		696	1.91	6/29/2017										
BBSPT 8-17	BAHAYBND2017	4.8000	745	2.04	8/17/2017					101.0679169	102.0510610				
BBSPT 8-17-NWT	BAHAYBND2017-NWT	4.8000	745	2.04	8/17/2017										
UCPB 08-17	UCP3LTNC2017	5.8750	749	2.05	8/21/2017					98.3358939					
UCPB 08-17-NWT	UCP3LTNC2017-NWT	5.8750	749	2.05	8/21/2017										
GLO 17 R15	GLOFXBD2017	5.7500	760	2.08	9/1/2017					103.6736024					
GLO 17 R15-NWT	GLOFXBD2017-NWT	5.7500	760	2.08	9/1/2017										
CPG 09-17	CPGIFXBD2017	6.0000	761	2.08	9/2/2017					99.9975592	101.4669733				
CPG 09-17-NWT	CPGIFXBD2017-NWT	6.0000	761	2.08	9/2/2017										
RCB 11-17	RCB3NCDC2017	5.2500	827	2.26	11/7/2017										
RCB 11-17-NWT	RCB3NCDC2017-NWT	5.2500	827	2.26	11/7/2017										
FMIC 17 R16	FMIC2BND2017	5.5000	830	2.27	11/10/2017					102.6901789	104.7909869				
FMIC 17 R16-NWT	FMIC2BND2017-NWT	5.5000	830	2.27	11/10/2017										
SMB 19 R17	SMB2FXBD2019	5.9300	1338	3.66	4/2/2019					104.5160463	106.8623194				
SMB 19 R17-NWT	SMB2FXBD2019-NWT	5.9300	1338	3.66	4/2/2019										
SMB 04-19	SMBFXBD2019	10.5000	1339	3.67	4/3/2019					113.7186787	121.9531313				
SMB 04-19-NWT	SMBFXBD2019-NWT	10.5000	1339	3.67	4/3/2019										
ALI 19 R17	ALIFXBD2019	5.6250	1363	3.73	4/27/2019					104.5178988	107.7336585				
ALI 19 R17-NWT	ALIFXBD2019-NWT	5.6250	1363	3.73	4/27/2019										
GLO 19 R17	GLOFXBD2019	6.0000	1398	3.83	6/1/2019					106.5147788					
GLO 19 R17-NWT	GLOFXBD2019-NWT	6.0000	1398	3.83	6/1/2019										
FLI 19 R17	FLIFXBD2019	6.2731	1405	3.85	6/8/2019					106.1386392	108.4380410				
FLI 19 R17-NWT	FLIFXBD2019-NWT	6.2731	1405	3.85	6/8/2019										
SM 19 R17	SMICFXBD2019	6.0000	1443	3.95	7/16/2019					105.2814244	107.6216572				
SM 19 R17-NWT	SMICFXBD2019-NWT	6.0000	1443	3.95	7/16/2019										
FMIC 19 R17	FMICBOND2019	5.7500	1468	4.02	8/10/2019					98.2341372					
FMIC 19 R17-NWT	FMICBOND2019-NWT	5.7500	1468	4.02	8/10/2019										
JGS 08-19	JGSFXBD2019	5.2317	1485	4.07	8/27/2019	18.070000	105.0564805	2:28:52 PM	104.0064547	103.2508418	105.3450010	105.0180821	105.0564805	103.2508418	105.0564805
JGS 08-19-NWT	JGSFXBD2019-NWT	5.2317	1485	4.07	8/27/2019										
GTCAP 11-19	GTCFXBD2019	4.7106	1557	4.26	11/7/2019					100.8121796					

