

CS Board Summary
October 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
RCB 11-15	RCBCNDCD2015	6.5000	4	0.01	11/6/2015					100.0252706					
RCB 11-15-NWT	RCBCNDCD2015-NWT	6.5000	4	0.01	11/6/2015										
RCB 211-15	RCBCNCDZ2015		4	0.01	11/6/2015					99.9537991					
RCB 211-15-NWT	RCBCNCDZ2015-NWT		4	0.01	11/6/2015										
PNX 02.22.16	PNXFSTCP2016		112	0.31	2/22/2016	43.000000	98.7383434	10:05:36 AM	98.7708516	98.3929157		98.7383434	98.7383434	98.7383434	98.7383434
PNX 02.22.16-NWT	PNXFSTCP2016-NWT		112	0.31	2/22/2016										
UCPB 02-16	UCPLTNC2016	6.2500	115	0.31	2/25/2016										
UCPB 02-16-NWT	UCPLTNC2016-NWT	6.2500	115	0.31	2/25/2016										
SM 6-16	SMICFXBD2016	9.1000	236	0.65	6/25/2016					103.7092765					
SM 6-16-NWT	SMICFXBD2016-NWT	9.1000	236	0.65	6/25/2016										
FLI 10-16	FLIFXBND2016	6.1962	340	0.93	10/7/2016					101.9947926					
FLI 10-16-NWT	FLIFXBND2016-NWT	6.1962	340	0.93	10/7/2016										
UCPB 11-16	UCP2LTNC2016	6.0000	383	1.05	11/19/2016					99.2458819					
UCPB 11-16-NWT	UCP2LTNC2016-NWT	6.0000	383	1.05	11/19/2016										
EDC 12-16	EDCFXBND2016	9.3327	398	1.09	12/4/2016					106.8414010	107.0656381				
EDC 12-16-NWT	EDCFXBND2016-NWT	9.3327	398	1.09	12/4/2016										
FMIC 2-17	FMICBOND2017	5.6750	481	1.32	2/25/2017					101.1698770	103.5638154				
FMIC 2-17-NWT	FMICBOND2017-NWT	5.6750	481	1.32	2/25/2017										
SMB 03 APR 17	SMBFXBND2017	6.0500	517	1.42	4/2/2017					103.4910245					
SMB 03 APR 17-NWT	SMBFXBND2017-NWT	6.0500	517	1.42	4/2/2017										
PSALM 07-01	PSAL0717D019	7.7500	537	1.47	4/22/2017					106.4501439	107.1480219				
PSALM 07-01-NWT	PSAL0717D019-NWT	7.7500	537	1.47	4/22/2017										
AC 17 P15	ACFXBOND2017	7.2000	545	1.49	4/30/2017	13.500000	105.3643246	11:55:05 AM	105.3988041	105.5140483	105.9865696	105.9865696	104.6026655	105.3643246	
AC 17 P15-NWT	ACFXBOND2017-NWT	7.2000	545	1.49	4/30/2017										
RCB 06-17	RCB2NCD2017	5.2500	605	1.66	6/29/2017										
RCB 06-17-NWT	RCB2NCD2017-NWT	5.2500	605	1.66	6/29/2017										
RCB 206-17	RCB2NCDZ2017		605	1.66	6/29/2017										
RCB 206-17-NWT	RCB2NCDZ2017-NWT		605	1.66	6/29/2017										
BBSPT 8-17	BAHAYBND2017	4.8000	654	1.79	8/17/2017					100.9431335	101.8104698				
BBSPT 8-17-NWT	BAHAYBND2017-NWT	4.8000	654	1.79	8/17/2017										
UCPB 08-17	UCP3LTNC2017	5.8750	658	1.80	8/21/2017					98.5243784					
UCPB 08-17-NWT	UCP3LTNC2017-NWT	5.8750	658	1.80	8/21/2017										
GLO 17 R15	GLOFXBND2017	5.7500	669	1.83	9/1/2017					104.1522561					
GLO 17 R15-NWT	GLOFXBND2017-NWT	5.7500	669	1.83	9/1/2017										
CPG 09-17	CPGIFXB2017	6.0000	670	1.83	9/2/2017	0.200000	99.4817878	3:01:08 PM	99.4817878	99.4817878	101.3005992	99.4817878	99.4817878	99.4817878	99.4817878
CPG 09-17-NWT	CPGIFXB2017-NWT	6.0000	670	1.83	9/2/2017										
RCB 11-17	RCB3NCD2017	5.2500	736	2.02	11/7/2017										
RCB 11-17-NWT	RCB3NCD2017-NWT	5.2500	736	2.02	11/7/2017										
FMIC 17 R16	FMIC2BND2017	5.5000	739	2.02	11/10/2017					103.1454943					
FMIC 17 R16-NWT	FMIC2BND2017-NWT	5.5000	739	2.02	11/10/2017										
SMB 19 R17	SMB2FXBD2019	5.9300	1247	3.41	4/2/2019					99.0227443	106.7610041				
SMB 19 R17-NWT	SMB2FXBD2019-NWT	5.9300	1247	3.41	4/2/2019										
SMB 04-19	SMBFXBND2019	10.5000	1248	3.42	4/3/2019					112.8938574	121.2887201				
SMB 04-19-NWT	SMBFXBND2019-NWT	10.5000	1248	3.42	4/3/2019										
ALI 19 R17	ALIFXBND2019	5.6250	1272	3.48	4/27/2019	5.000000	104.8236997	10:51:15 AM	104.8236997	104.9064590	107.0860652	104.8236997	104.8236997	104.8236997	104.8236997
ALI 19 R17-NWT	ALIFXBND2019-NWT	5.6250	1272	3.48	4/27/2019										
GLO 19 R17	GLOFXBND2019	6.0000	1307	3.58	6/1/2019					106.2956826					
GLO 19 R17-NWT	GLOFXBND2019-NWT	6.0000	1307	3.58	6/1/2019										
FLI 19 R17	FLIFXBND2019	6.2731	1314	3.60	6/8/2019					105.8605208	108.2825860				
FLI 19 R17-NWT	FLIFXBND2019-NWT	6.2731	1314	3.60	6/8/2019										
SM 19 R17	SMICFXBD2019	6.0000	1352	3.70	7/16/2019					105.0593469	107.5309619				
SM 19 R17-NWT	SMICFXBD2019-NWT	6.0000	1352	3.70	7/16/2019										
FMIC 19 R17	FMICBOND2019	5.7500	1377	3.77	8/10/2019					103.4343055					
FMIC 19 R17-NWT	FMICBOND2019-NWT	5.7500	1377	3.77	8/10/2019										
JGS 08-19	JGSFXBND2019	5.2317	1394	3.82	8/27/2019	2.750000	103.8742035	3:31:58 PM	103.9864266	103.3500318	104.9492017	103.6889747	104.9492017	103.6889747	103.8742035
JGS 08-19-NWT	JGSFXBND2019-NWT	5.2317	1394	3.82	8/27/2019										
GTAP 11-19	GTFCFXBND2019	4.7106	1466	4.01	11/7/2019					100.9527471					
GTAP 11-19-NWT	GTFCFXBND2019-NWT	4.7106	1466	4.01	11/7/2019										
VLL 19 R17	VLLFXBND2019	5.6542	1468	4.02	11/9/2019					99.1253856					
VLL 19 R17-NWT	VLLFXBND2019-NWT	5.6542	1468	4.02	11/9/2019										
AC 19 R16	ACFXBOND2019	5.4500	1482	4.06	11/23/2019	13.100000	105.4023393	3:29:48 PM	105.4683737	105.0223369	105.0414680	106.9551038	105.0414680	105.4023393	
AC 19 R16-NWT	ACFXBOND2019-NWT	5.4500	1482	4.06	11/23/2019										
GTAP 20 R17	GTFCFXBND2020	4.8371	1578	4.32	2/27/2020					98.9850222	103.3043563				
GTAP 20 R17-NWT	GTFCFXBND2020-NWT	4.8371	1578	4.32	2/27/2020										
SMPH 03-20	SMPHFXBD2020	5.1000	1581	4.33	3/1/2020					102.3473297	105.5769584				
SMPH 03-20-NWT	SMPHFXBD2020-NWT	5.1000	1581	4.33	3/1/2020										
CPG 20 R18	CPGIFXB2020	6.6878	1582	4.33	3/2/2020	4.500000	105.7367854	10:44:27 AM	105.7367854	99.3931219	105.7367854	105.7367854	105.7367854	105.7367854	105.7367854

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
GTCAP 23 R20	GTCFXBND2023	5.0937	2674	7.32	2/27/2023					89.1520274					
GTCAP 23 R20-NWT	GTCFXBND2023-NWT	5.0937	2674	7.32	2/27/2023										
EDC 23 R19	EDCFXBND2023	4.7312	2739	7.50	5/3/2023					96.5160553					
EDC 23 R19-NWT	EDCFXBND2023-NWT	4.7312	2739	7.50	5/3/2023										
GLO 23 R20	GLOFXBND2023	5.2792	2814	7.70	7/17/2023	40.000000	106.3906377	3:50:50 PM	106.3946305	101.7757252		106.3906377	106.3906377	106.3906377	106.3906377

