

CS Board Summary
November 27, 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 02.22.16	PNXFSTCP2016		83	0.23	2/22/2016					98.8040592					
PNX 02.22.16-NWT	PNXFSTCP2016-NWT		83	0.23	2/22/2016										
UCPB 02-16	UCPLTNC2016	6.2500	86	0.24	2/25/2016										
UCPB 02-16-NWT	UCPLTNC2016-NWT	6.2500	86	0.24	2/25/2016										
SM 6-16	SMICFXBD2016	9.1000	207	0.57	6/25/2016					103.2542532					
SM 6-16-NWT	SMICFXBD2016-NWT	9.1000	207	0.57	6/25/2016										
FLI 10-16	FLIFXBND2016	6.1962	311	0.85	10/7/2016					101.8245784					
FLI 10-16-NWT	FLIFXBND2016-NWT	6.1962	311	0.85	10/7/2016										
UCPB 11-16	UCP2LTNC2016	6.0000	354	0.97	11/19/2016					99.3023683					
UCPB 11-16-NWT	UCP2LTNC2016-NWT	6.0000	354	0.97	11/19/2016										
EDC 12-16	EDCFXBND2016	9.3327	369	1.01	12/4/2016	1.00000	106.5007653	3:00:51 PM	106.5536953	105.2184064		106.5007653	106.5007653	106.5007653	106.5007653
EDC 12-16-NWT	EDCFXBND2016-NWT	9.3327	369	1.01	12/4/2016										
FMIC 2-17	FMICBOND2017	5.6750	452	1.24	2/25/2017					102.2483137	103.3497851				
FMIC 2-17-NWT	FMICBOND2017-NWT	5.6750	452	1.24	2/25/2017										
SMB 03 APR 17	SMBFXBND2017	6.0500	488	1.34	4/2/2017					103.2947426					
SMB 03 APR 17-NWT	SMBFXBND2017-NWT	6.0500	488	1.34	4/2/2017										
PSALM 07-01	PSAL0717D019	7.7500	508	1.39	4/22/2017					106.1039016	106.7315184				
PSALM 07-01-NWT	PSAL0717D019-NWT	7.7500	508	1.39	4/22/2017										
AC 17 P15	ACFXBOND2017	7.2000	516	1.41	4/30/2017	2.00000	105.0806293	3:56:19 PM	105.0806293	105.2223203	105.9342447	105.0806293	105.0806293	105.0806293	105.0806293
AC 17 P15-NWT	ACFXBOND2017-NWT	7.2000	516	1.41	4/30/2017										
RCB 06-17	RCB2NCD2017	5.2500	576	1.58	6/29/2017										
RCB 06-17-NWT	RCB2NCD2017-NWT	5.2500	576	1.58	6/29/2017										
RCB Z06-17	RCB2NCDZ2017		576	1.58	6/29/2017										
RCB Z06-17-NWT	RCB2NCDZ2017-NWT		576	1.58	6/29/2017										
BBSPT 8-17	BAHAYBND2017	4.8000	625	1.71	8/17/2017					100.9022567	101.7316517				
BBSPT 8-17-NWT	BAHAYBND2017-NWT	4.8000	625	1.71	8/17/2017										
UCPB 08-17	UCP3LTNC2017	5.8750	629	1.72	8/21/2017					98.5873369					
UCPB 08-17-NWT	UCP3LTNC2017-NWT	5.8750	629	1.72	8/21/2017										
GLO 17 R15	GLOFXBND2017	5.7500	640	1.75	9/1/2017					103.9761662					
GLO 17 R15-NWT	GLOFXBND2017-NWT	5.7500	640	1.75	9/1/2017										
CPG 09-17	CPGIFXBD2017	6.0000	641	1.75	9/2/2017					99.5057015	100.8299347				
CPG 09-17-NWT	CPGIFXBD2017-NWT	6.0000	641	1.75	9/2/2017										
RCB 11-17	RCB3NCD2017	5.2500	707	1.94	11/7/2017										
RCB 11-17-NWT	RCB3NCD2017-NWT	5.2500	707	1.94	11/7/2017										
FMIC 17 R16	FMIC2BND2017	5.5000	710	1.94	11/10/2017					102.9768095	104.6974867				
FMIC 17 R16-NWT	FMIC2BND2017-NWT	5.5000	710	1.94	11/10/2017										
SMB 19 R17	SMB2FXBD2019	5.9300	1218	3.33	4/2/2019					104.0627771	106.5283395				
SMB 19 R17-NWT	SMB2FXBD2019-NWT	5.9300	1218	3.33	4/2/2019										
SMB 04-19	SMBFXBND2019	10.5000	1219	3.34	4/3/2019					118.0566561	120.8138090				
SMB 04-19-NWT	SMBFXBND2019-NWT	10.5000	1219	3.34	4/3/2019										
ALI 19 R17	ALIFXBND2019	5.6250	1243	3.40	4/27/2019	20.00000	105.1136983	3:29:29 PM	106.3039369	104.8133299	106.7628300	106.3562181	106.3562181	105.1136983	105.1136983
ALI 19 R17-NWT	ALIFXBND2019-NWT	5.6250	1243	3.40	4/27/2019										
GLO 19 R17	GLOFXBND2019	6.0000	1278	3.50	6/1/2019					106.1655540					
GLO 19 R17-NWT	GLOFXBND2019-NWT	6.0000	1278	3.50	6/1/2019										
FLI 19 R17	FLIFXBND2019	6.2731	1285	3.52	6/8/2019					105.8244804	108.1105277				
FLI 19 R17-NWT	FLIFXBND2019-NWT	6.2731	1285	3.52	6/8/2019										
SM 19 R17	SMICFXBD2019	6.0000	1323	3.62	7/16/2019					105.0449407	107.3795650				
SM 19 R17-NWT	SMICFXBD2019-NWT	6.0000	1323	3.62	7/16/2019										
FMIC 19 R17	FMICBOND2019	5.7500	1348	3.69	8/10/2019					102.8529894					
FMIC 19 R17-NWT	FMICBOND2019-NWT	5.7500	1348	3.69	8/10/2019										
JGS 08-19	JGSFXBND2019	5.2317	1365	3.74	8/27/2019	1.42000	103.5288404	2:47:26 PM	103.5288404	103.3540001	104.9403467	103.5288404	103.5288404	103.5288404	103.5288404
JGS 08-19-NWT	JGSFXBND2019-NWT	5.2317	1365	3.74	8/27/2019										
GTCAP 11-19	GTCFXBND2019	4.7106	1437	3.93	11/7/2019					100.9343063					
GTCAP 11-19-NWT	GTCFXBND2019-NWT	4.7106	1437	3.93	11/7/2019										
VLL 19 R17	VLLFXBND2019	5.6542	1439	3.94	11/9/2019	12.82200	101.2499964	3:44:13 PM	101.2322036	99.1397901	101.1610590	101.2144108	101.2499964	101.2499964	101.2499964
VLL 19 R17-NWT	VLLFXBND2019-NWT	5.6542	1439	3.94	11/9/2019										
AC 19 R16	ACFXBOND2019	5.4500	1453	3.98	11/23/2019					104.9499503	106.8272391				
AC 19 R16-NWT	ACFXBOND2019-NWT	5.4500	1453	3.98	11/23/2019										
GTCAP 20 R17	GTCFXBND2020	4.8371	1549	4.24	2/27/2020					99.0031773	103.2487186				
GTCAP 20 R17-NWT	GTCFXBND2020-NWT	4.8371	1549	4.24	2/27/2020										
SMPH 03-20	SMPHFXBD2020	5.1000	1552	4.25	3/1/2020					102.3092205					
SMPH 03-20-NWT	SMPHFXBD2020-NWT	5.1000	1552	4.25	3/1/2020										
CPG 20 R18	CPGIFXBD2020	6.6878	1553	4.25	3/2/2020					99.4058016	105.4481590				
CPG 20 R18-NWT	CPGIFXBD2020-NWT	6.6878	1553	4.25	3/2/2020										
MBT 04-20	MBTLTNC2020	4.0000	1606	4.40	4/24/2020										
EDC 20 R18	EDCFXBND2020	4.1583	1615	4.42	5/3/2020					98.6404931	101.0372941				
EDC 20 R18-NWT	EDCFXBND2020-NWT	4.1583	1615	4.42	5/3/2020										
PNB 06-20	PNBLTNC2020	4.1250	1655	4.53	6/12/2020	1.00000	97.5154937	9:57:40 AM	97.5211369		97.5154937	97.5154937	97.5154937	97.5154937	97.5154937
RCB 06-20	RCBLTNC2020	4.1250	1662	4.55	6/19/2020										
GLO 20 R18	GLOFXBND2020	4.8875	1690	4.63	7/17/2020	0.90000	102.0294550	3:16:35 PM	102.0294550	102.8762361	105.0280390	102.0294550	102.0294550	102.0294550	102.0294550

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GLO 20 R18-NWT	GLOFXBND2020-NWT	4.8875	1690	4.63	7/7/2020										
SLTC 20 R18	SLTCFXBD2020	4.9925	1726	4.73	8/22/2020					97.3908146					
SLTC 20 R18-NWT	SLTCFXBD2020-NWT	4.9925	1726	4.73	8/22/2020										
BDO 10-20	BDO2LTNC2020	3.7500	1771	4.85	10/6/2020										
ALI 20 R19	ALIFXBND2020	4.6250	1775	4.86	10/10/2020					101.8674445	104.0745641				
ALI 20 R19-NWT	ALIFXBND2020-NWT	4.6250	1775	4.86	10/10/2020										
HOUSE 10-20	HOUSEFBD2020	6.2080	1781	4.88	10/16/2020					100.2397445	103.0068594				
HOUSE 10-20-NWT	HOUSEFBD2020-NWT	6.2080	1781	4.88	10/16/2020										
AEV 11-20	AEV2FXBD2020	4.4722	1802	4.93	11/6/2020	2.500000	100.9819961	11:46:46 AM	100.9825230	100.9825230	103.4646531	100.9819961	100.9819961	100.9819961	100.9819961
AEV 11-20-NWT	AEV2FXBD2020-NWT	4.4722	1802	4.93	11/6/2020										
FLI 20 R19	FLIFXBND2020	4.8562	1804	4.94	11/8/2020					101.1242607	103.8168379				
FLI 20 R19-NWT	FLIFXBND2020-NWT	4.8562	1804	4.94	11/8/2020										
AEV 20 R19	AEVFXBND2020	4.4125	1817	4.97	11/21/2020					99.6115028	103.2218714				
AEV 20 R19-NWT	AEVFXBND2020-NWT	4.4125	1817	4.97	11/21/2020										
MER 20 P19	MERFXBND2020	4.3750	1838	5.03	12/12/2020					100.7892326					
MER 20 P19-NWT	MERFXBND2020-NWT	4.3750	1838	5.03	12/12/2020										
TEL 21 R19	TELFXBND2021	5.2250	1894	5.19	2/6/2021					103.3321474					
TEL 21 R19-NWT	TELFXBND2021-NWT	5.2250	1894	5.19	2/6/2021										
ABS 21 R19	ABSFXBND2021	5.3350	1898	5.20	2/10/2021					98.1469901					
ABS 21 R19-NWT	ABSFXBND2021-NWT	5.3350	1898	5.20	2/10/2021										
ROCK 21 R19	ROCKFXBD2021	5.0932	1903	5.21	2/15/2021					99.9679057	102.7382338				
ROCK 21 R19-NWT	ROCKFXBD2021-NWT	5.0932	1903	5.21	2/15/2021										
SMPH 02-21	SMPH2FBD2021	4.5095	1913	5.24	2/25/2021	47.430000	100.5079255	3:13:19 PM	100.5085372	99.9996074	100.5089884	100.5101998	100.5101998	100.5079255	100.5079255
SMPH 02-21-NWT	SMPH2FBD2021-NWT	4.5095	1913	5.24	2/25/2021										
JGS 21 R19	JGSFXBND2021	5.2442	1915	5.24	2/27/2021					102.8443187					
JGS 21 R19-NWT	JGSFXBND2021-NWT	5.2442	1915	5.24	2/27/2021										
MNTC 21 R19	MNTCFXBD2021	5.0700	1947	5.33	3/31/2021					102.3281976					
MNTC 21 R19-NWT	MNTCFXBD2021-NWT	5.0700	1947	5.33	3/31/2021										
SMB 21 R19	SMBFXBND2021	5.5000	1949	5.34	4/2/2021					103.9692422	106.1507938				
SMB 21 R19-NWT	SMBFXBND2021-NWT	5.5000	1949	5.34	4/2/2021										
LBP 04-21	LBPLTNC2021	3.7500	1956	5.36	4/9/2021										
VLL 21 R19	VLLFXBND2021	5.9437	1986	5.44	5/9/2021					98.5947427					
VLL 21 R19-NWT	VLLFXBND2021-NWT	5.9437	1986	5.44	5/9/2021										
AC 05-21	ACFXBND2021	6.8000	1989	5.45	5/12/2021	10.000000	114.4191311	3:37:31 PM	114.4324711	112.5992192	115.2286908	114.4191311	114.4191311	114.4191311	114.4191311
AC 05-21-NWT	ACFXBND2021-NWT	6.8000	1989	5.45	5/12/2021										
SM 21 R19	SMICFXBD2021	5.2958	1996	5.46	5/19/2021					103.3277246	105.8016970				
SM 21 R19-NWT	SMICFXBD2021-NWT	5.2958	1996	5.46	5/19/2021										
CHI 21 R19	CHIFXBND2021	5.3200	2014	5.51	6/6/2021	0.050000	99.1528059	11:53:58 AM	99.1528059	99.1528059		99.1528059	99.1528059	99.1528059	99.1528059
CHI 21 R19-NWT	CHIFXBND2021-NWT	5.3200	2014	5.51	6/6/2021										
GTCAP 21 R19	GTCFXBND2021	5.1965	2076	5.68	8/7/2021					102.6738276					
GTCAP 21 R19-NWT	GTCFXBND2021-NWT	5.1965	2076	5.68	8/7/2021										
SMPH 21 R19	SMPHFXBD2021	5.2006	2101	5.75	9/1/2021					102.2556272					
SMPH 21 R19-NWT	SMPHFXBD2021-NWT	5.2006	2101	5.75	9/1/2021										
CPG 21 R20	CPGIFXBD2021	6.9758	2102	5.75	9/2/2021					98.7193559					
CPG 21 R20-NWT	CPGIFXBD2021-NWT	6.9758	2102	5.75	9/2/2021										
AP 21 R19	APCFXBND2021	5.2050	2110	5.78	9/10/2021					103.3093780	104.4751420				
AP 21 R19-NWT	APCFXBND2021-NWT	5.2050	2110	5.78	9/10/2021										
MBT 11-21	MBTLTNC2021	4.2500	2182	5.97	11/21/2021	25.500000	92.2464506	2:16:13 PM	92.3720102			98.6480178	98.6480178	92.2464506	92.2464506
FLI 21 R20	FLIFXBND2021	5.4000	2195	6.01	12/4/2021					102.7198905	105.7969194				
FLI 21 R20-NWT	FLIFXBND2021-NWT	5.4000	2195	6.01	12/4/2021										
RLC 02-22	RLCFXBND2022	4.8000	2276	6.23	2/23/2022					99.1971932	102.7001842				
RLC 02-22-NWT	RLCFXBND2022-NWT	4.8000	2276	6.23	2/23/2022										
SMB 22 R19	SMBFXBND2022	6.6000	2314	6.34	4/2/2022					108.5889387	110.5877401				
SMB 22 R19-NWT	SMBFXBND2022-NWT	6.6000	2314	6.34	4/2/2022										
ALI 22 R19	ALIFXBND2022	6.0000	2339	6.40	4/27/2022					107.2566246	111.1989852				
ALI 22 R19-NWT	ALIFXBND2022-NWT	6.0000	2339	6.40	4/27/2022										
ALI 22 4.5	ALI2FXBD2022	4.5000	2341	6.41	4/29/2022	0.050000	100.0515341	11:57:41 AM	100.0515341	100.0515341	102.7997661	100.0515341	100.0515341	100.0515341	100.0515341
ALI 22 4.5-NWT	ALI2FXBD2022-NWT	4.5000	2341	6.41	4/29/2022										
SLTC 22 R20	SLTCFXBD2022	5.5796	2364	6.47	5/22/2022					98.4176403	106.6141817				
SLTC 22 R20-NWT	SLTCFXBD2022-NWT	5.5796	2364	6.47	5/22/2022										
HOUSE 22 R20	HOUSEFBD2022	6.1310	2419	6.62	7/16/2022					97.7594538					
HOUSE 22 R20-NWT	HOUSEFBD2022-NWT	6.1310	2419	6.62	7/16/2022										
SM 22 R19	SMICFXBD2022	6.9442	2419	6.62	7/16/2022	10.000000	114.4668324	3:14:40 PM	114.4770983	112.3395706	114.4770983	114.4668324	114.4668324	114.4668324	114.4668324
SM 22 R19-NWT	SMICFXBD2022-NWT	6.9442	2419	6.62	7/16/2022										
AEV 22 R20	AEVFXBND2022	5.0056	2440	6.68	8/6/2022					101.4543342					
AEV 22 R20-NWT	AEVFXBND2022-NWT	5.0056	2440	6.68	8/6/2022										
FLI 22 R20	FLIFXBND2022	5.3567	2454	6.72	8/20/2022					103.1804100					
FLI 22 R20-NWT	FLIFXBND2022-NWT	5.3567	2454	6.72	8/20/2022										
GTCAP 23 R20	GTCFXBND2023	5.0937	2645	7.24	2/27/2023					91.9304225					
GTCAP 23 R20-NWT	GTCFXBND2023-NWT	5.0937	2645	7.24	2/27/2023										
EDC 23 R19	EDCFXBND2023	4.7312	2710	7.42	5/3/2023					91.0844844					
EDC 23 R19-NWT	EDCFXBND2023-NWT	4.7312	2710	7.42	5/3/2023										
GLO 23 R20	GLOFXBND2023	5.2792	2785	7.62	7/17/2023					98.6297463					

