

CS Board Summary
December 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
PNX 02.22.16	PNXFSTCP2016		49	0.13	2/22/2016										
PNX 02.22.16-NWT	PNXFSTCP2016-NWT		49	0.13	2/22/2016										
UCPB 02-16	UCPLTNC2016	6.2500	52	0.14	2/25/2016										
UCPB 02-16-NWT	UCPLTNC2016-NWT	6.2500	52	0.14	2/25/2016										
SM 6-16	SMICFXBD2016	9.1000	173	0.47	6/25/2016					102.6849063					
SM 6-16-NWT	SMICFXBD2016-NWT	9.1000	173	0.47	6/25/2016										
FLI 10-16	FLIFXBND2016	6.1962	277	0.76	10/7/2016					102.2925805					
FLI 10-16-NWT	FLIFXBND2016-NWT	6.1962	277	0.76	10/7/2016										
UCPB 11-16	UCP2L2TNC2016	6.0000	320	0.88	11/19/2016					99.3647791					
UCPB 11-16-NWT	UCP2L2TNC2016-NWT	6.0000	320	0.88	11/19/2016										
EDC 12-16	EDCFXBND2016	9.3327	335	0.92	12/4/2016					105.6791248	105.9613301				
EDC 12-16-NWT	EDCFXBND2016-NWT	9.3327	335	0.92	12/4/2016										
FMIC 2-17	FMICBOND2017	5.6750	418	1.14	2/25/2017					102.0835328	103.1039375				
FMIC 2-17-NWT	FMICBOND2017-NWT	5.6750	418	1.14	2/25/2017										
SMB 03 APR 17	SMBFXBND2017	6.0500	454	1.24	4/2/2017					102.6105155					
SMB 03 APR 17-NWT	SMBFXBND2017-NWT	6.0500	454	1.24	4/2/2017										
PSALM 07-01	PSAL0717D019	7.7500	474	1.30	4/22/2017	0.940000	106.2899871	9:25:17 AM	106.2899871	105.7042239	106.2899871	106.2899871	106.2899871	106.2899871	106.2899871
PSALM 07-01-NWT	PSAL0717D019-NWT	7.7500	474	1.30	4/22/2017										
AC 17 P15	ACFXBOND2017	7.2000	482	1.32	4/30/2017					104.5604568	105.5568537				
AC 17 P15-NWT	ACFXBOND2017-NWT	7.2000	482	1.32	4/30/2017										
RCB 06-17	RCB2NCDC2017	5.2500	542	1.48	6/29/2017										
RCB 06-17-NWT	RCB2NCDC2017-NWT	5.2500	542	1.48	6/29/2017										
RCB 206-17	RCB2NCDC2017		542	1.48	6/29/2017										
RCB 206-17-NWT	RCB2NCDC2017-NWT		542	1.48	6/29/2017										
BBSPT 8-17	BAHAYBND2017	4.8000	591	1.62	8/17/2017					100.8547649	101.6409612				
BBSPT 8-17-NWT	BAHAYBND2017-NWT	4.8000	591	1.62	8/17/2017										
UCPB 08-17	UCP3L2TNC2017	5.8750	595	1.63	8/21/2017					98.6565787					
UCPB 08-17-NWT	UCP3L2TNC2017-NWT	5.8750	595	1.63	8/21/2017										
GLO 17 R15	GLOFXBND2017	5.7500	606	1.66	9/1/2017					103.2811527					
GLO 17 R15-NWT	GLOFXBND2017-NWT	5.7500	606	1.66	9/1/2017										
CPG 09-17	CPGIFXBD2017	6.0000	607	1.66	9/2/2017					99.5276713	100.3909228				
CPG 09-17-NWT	CPGIFXBD2017-NWT	6.0000	607	1.66	9/2/2017										
RCB 11-17	RCB3NCDC2017	5.2500	673	1.84	11/7/2017										
RCB 11-17-NWT	RCB3NCDC2017-NWT	5.2500	673	1.84	11/7/2017										
FMIC 17 R16	FMIC2BND2017	5.5000	676	1.85	11/10/2017					102.8859633	104.4814373				
FMIC 17 R16-NWT	FMIC2BND2017-NWT	5.5000	676	1.85	11/10/2017										
SLI 18 R17	SLIFXBND2018	6.7284	1083	2.97	12/22/2018					99.9983821					
SLI 18 R17-NWT	SLIFXBND2018-NWT	6.7284	1083	2.97	12/22/2018										
SMB 19 R17	SMB2FXBD2019	5.9300	1184	3.24	4/2/2019					104.4174877	105.8108342				
SMB 19 R17-NWT	SMB2FXBD2019-NWT	5.9300	1184	3.24	4/2/2019										
SMB 04-19	SMBFXBND2019	10.5000	1185	3.24	4/3/2019					112.2974769	120.2747633				
SMB 04-19-NWT	SMBFXBND2019-NWT	10.5000	1185	3.24	4/3/2019										
ALI 19 R17	ALIFXBND2019	5.6250	1209	3.31	4/27/2019					103.9667212	106.5890060				
ALI 19 R17-NWT	ALIFXBND2019-NWT	5.6250	1209	3.31	4/27/2019										
GLO 19 R17	GLOFXBND2019	6.0000	1244	3.41	6/1/2019					105.1986469					
GLO 19 R17-NWT	GLOFXBND2019-NWT	6.0000	1244	3.41	6/1/2019										
FLI 19 R17	FLIFXBND2019	6.2731	1251	3.43	6/8/2019					105.6013471	107.9116847				
FLI 19 R17-NWT	FLIFXBND2019-NWT	6.2731	1251	3.43	6/8/2019										
SM 19 R17	SMICFXBD2019	6.0000	1289	3.53	7/16/2019					104.8478841	107.2085123				
SM 19 R17-NWT	SMICFXBD2019-NWT	6.0000	1289	3.53	7/16/2019										
FMIC 19 R17	FMICBOND2019	5.7500	1314	3.60	8/10/2019					102.0405467					
FMIC 19 R17-NWT	FMICBOND2019-NWT	5.7500	1314	3.60	8/10/2019										
JGS 08-19	JGSFXBND2019	5.2317	1331	3.64	8/27/2019	1.250000	101.7904101	2:10:53 PM	102.9812055	102.4299994	104.8282346	103.2789044	103.2789044	101.7904101	101.7904101
JGS 08-19-NWT	JGSFXBND2019-NWT	5.2317	1331	3.64	8/27/2019										
GTAP 11-19	GTCFXBND2019	4.7106	1403	3.84	11/7/2019					99.8607737					
GTAP 11-19-NWT	GTCFXBND2019-NWT	4.7106	1403	3.84	11/7/2019										
VLL 19 R17	VLLFXBND2019	5.6542	1405	3.85	11/9/2019					99.1570451	101.0491868				
VLL 19 R17-NWT	VLLFXBND2019-NWT	5.6542	1405	3.85	11/9/2019										
AC 19 R16	ACFXBOND2019	5.4500	1419	3.89	11/23/2019					104.4586452	106.6795844				
AC 19 R16-NWT	ACFXBOND2019-NWT	5.4500	1419	3.89	11/23/2019										
GTAP 20 R17	GTCFXBND2020	4.8371	1515	4.15	2/27/2020					99.0210107	103.1829005				
GTAP 20 R17-NWT	GTCFXBND2020-NWT	4.8371	1515	4.15	2/27/2020										
SMPH 03-20	SMPHFXBD2020	5.1000	1518	4.16	3/1/2020					101.3119056					
SMPH 03-20-NWT	SMPHFXBD2020-NWT	5.1000	1518	4.16	3/1/2020										
CPG 20 R18	CPGIFXBD2020	6.6878	1519	4.16	3/2/2020					99.2348476	105.1493881				
CPG 20 R18-NWT	CPGIFXBD2020-NWT	6.6878	1519	4.16	3/2/2020										
MBT 04-20	MBTLTNC2020	4.0000	1572	4.30	4/24/2020										
EDC 20 R18	EDCFXBND2020	4.1583	1581	4.33	5/3/2020					93.0601274	101.0156295				
EDC 20 R18-NWT	EDCFXBND2020-NWT	4.1583	1581	4.33	5/3/2020										
PNB 06-20	PNBLTNC2020	4.1250	1621	4.44	6/12/2020	2.000000	95.7890798	10:46:50 AM	95.8005562			95.7890798	95.7890798	95.7890798	95.7890798

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RCB 06-20	RCBLTNCD2020	4.1250	1628	4.46	6/19/2020										
GLO 20 R18	GLOFXBND2020	4.8875	1656	4.53	7/17/2020					99.5450042	104.9372202				
GLO 20 R18-NWT	GLOFXBND2020-NWT	4.8875	1656	4.53	7/17/2020										
SLTC 20 R18	SLTCFXBD2020	4.9925	1692	4.63	8/22/2020					96.4407718					
SLTC 20 R18-NWT	SLTCFXBD2020-NWT	4.9925	1692	4.63	8/22/2020										
BDO 10-20	BDO2LTNC2020	3.7500	1737	4.76	10/6/2020										
ALI 20 R19	ALIFXBND2020	4.6250	1741	4.77	10/10/2020					100.9517988	104.0031606				
ALI 20 R19-NWT	ALIFXBND2020-NWT	4.6250	1741	4.77	10/10/2020										
HOUSE 10-20	HOUSEFBD2020	6.2080	1747	4.78	10/16/2020	0.250000	102.9587699	10:39:46 AM	102.9587699	99.2127983	102.9587699	102.9587699	102.9587699	102.9587699	102.9587699
HOUSE 10-20-NWT	HOUSEFBD2020-NWT	6.2080	1747	4.78	10/16/2020										
AEV 11-20	AEV2FXBD2020	4.4722	1768	4.84	11/6/2020					100.6382075	103.4056466				
AEV 11-20-NWT	AEV2FXBD2020-NWT	4.4722	1768	4.84	11/6/2020										
FLI 20 R19	FLIFXBND2020	4.8562	1770	4.85	11/8/2020					101.1052766	103.7522831				
FLI 20 R19-NWT	FLIFXBND2020-NWT	4.8562	1770	4.85	11/8/2020										
AEV 20 R19	AEVFXBND2020	4.4125	1783	4.88	11/21/2020					100.1625007	103.1668806				
AEV 20 R19-NWT	AEVFXBND2020-NWT	4.4125	1783	4.88	11/21/2020										
MER 20 P19	MERFXBND2020	4.3750	1804	4.94	12/12/2020					100.7758344					
MER 20 P19-NWT	MERFXBND2020-NWT	4.3750	1804	4.94	12/12/2020										
TEL 21 R19	TELFXBND2021	5.2250	1860	5.09	2/6/2021					102.3621657					
TEL 21 R19-NWT	TELFXBND2021-NWT	5.2250	1860	5.09	2/6/2021										
ABS 21 R19	ABSFXBND2021	5.3350	1864	5.10	2/10/2021					97.0944677					
ABS 21 R19-NWT	ABSFXBND2021-NWT	5.3350	1864	5.10	2/10/2021										
ROCK 21 R19	ROCKFXBD2021	5.0932	1869	5.12	2/15/2021					99.2986959	102.6945822				
ROCK 21 R19-NWT	ROCKFXBD2021-NWT	5.0932	1869	5.12	2/15/2021										
SMPH 02-21	SMPH2FBD2021	4.5095	1879	5.14	2/25/2021					99.5861288	100.4999022				
SMPH 02-21-NWT	SMPH2FBD2021-NWT	4.5095	1879	5.14	2/25/2021										
JGS 21 R19	JGSFXBND2021	5.2442	1881	5.15	2/27/2021					102.8013083					
JGS 21 R19-NWT	JGSFXBND2021-NWT	5.2442	1881	5.15	2/27/2021										
SLI 21 R18	SLIFXBND2021	6.7150	1904	5.21	3/22/2021					99.9983885					
SLI 21 R18-NWT	SLIFXBND2021-NWT	6.7150	1904	5.21	3/22/2021										
MNTC 21 R19	MNTCFXBD2021	5.0700	1913	5.24	3/31/2021					101.4761095					
MNTC 21 R19-NWT	MNTCFXBD2021-NWT	5.0700	1913	5.24	3/31/2021										
SMB 21 R19	SMBFXBND2021	5.5000	1915	5.24	4/2/2021					103.2035809	105.5735841				
SMB 21 R19-NWT	SMBFXBND2021-NWT	5.5000	1915	5.24	4/2/2021										
LBP 04-21	LBPLTNCD2021	3.7500	1922	5.26	4/9/2021										
VLL 21 R19	VLLFXBND2021	5.9437	1952	5.34	5/9/2021					98.6140686					
VLL 21 R19-NWT	VLLFXBND2021-NWT	5.9437	1952	5.34	5/9/2021										
AC 05-21	ACFXBOND2021	6.8000	1955	5.35	5/12/2021					110.3881399	114.9962494				
AC 05-21-NWT	ACFXBOND2021-NWT	6.8000	1955	5.35	5/12/2021										
SM 21 R19	SMICFXBD2021	5.2958	1962	5.37	5/19/2021					102.5566872	105.7112568				
SM 21 R19-NWT	SMICFXBD2021-NWT	5.2958	1962	5.37	5/19/2021										
CHI 21 R19	CHIFXBND2021	5.3200	1980	5.42	6/6/2021					94.6738961					
CHI 21 R19-NWT	CHIFXBND2021-NWT	5.3200	1980	5.42	6/6/2021										
GTCAP 21 R19	GTCFXBND2021	5.1965	2042	5.59	8/7/2021					101.5634139					
GTCAP 21 R19-NWT	GTCFXBND2021-NWT	5.1965	2042	5.59	8/7/2021										
SMPH 21 R19	SMPHFYXBD2021	5.2006	2067	5.66	9/1/2021					101.7239925					
SMPH 21 R19-NWT	SMPHFYXBD2021-NWT	5.2006	2067	5.66	9/1/2021										
CPG 21 R20	CPGIFXBD2021	6.9758	2068	5.66	9/2/2021					98.7324734					
CPG 21 R20-NWT	CPGIFXBD2021-NWT	6.9758	2068	5.66	9/2/2021										
AP 21 R19	APCFXBND2021	5.2050	2076	5.68	9/10/2021					103.0091227	104.5402785				
AP 21 R19-NWT	APCFXBND2021-NWT	5.2050	2076	5.68	9/10/2021										
MBT 11-21	MBTLTNCD2021	4.2500	2148	5.88	11/21/2021										
FLI 21 R20	FLIFXBND2021	5.4000	2161	5.92	12/4/2021					103.3337858	105.7178304				
FLI 21 R20-NWT	FLIFXBND2021-NWT	5.4000	2161	5.92	12/4/2021										
RLC 02-22	RLCFXBND2022	4.8000	2242	6.14	2/23/2022					98.9484168	102.6665916				
RLC 02-22-NWT	RLCFXBND2022-NWT	4.8000	2242	6.14	2/23/2022										
SMB 22 R19	SMBFXBND2022	6.6000	2280	6.24	4/2/2022					107.9257092	109.8862645				
SMB 22 R19-NWT	SMBFXBND2022-NWT	6.6000	2280	6.24	4/2/2022										
ALI 22 R19	ALIFXBND2022	6.0000	2305	6.31	4/27/2022					106.7421173	111.0554858				
ALI 22 R19-NWT	ALIFXBND2022-NWT	6.0000	2305	6.31	4/27/2022										
ALI 22 4.5	ALI2FXBD2022	4.5000	2307	6.32	4/29/2022					98.9113874	102.7626118				
ALI 22 4.5-NWT	ALI2FXBD2022-NWT	4.5000	2307	6.32	4/29/2022										
SLTC 22 R20	SLTCFXBD2022	5.5796	2330	6.38	5/22/2022					96.4907610	106.5318006				
SLTC 22 R20-NWT	SLTCFXBD2022-NWT	5.5796	2330	6.38	5/22/2022										
HOUSE 22 R20	HOUSEFBD2022	6.1310	2385	6.53	7/16/2022					98.0469794					
HOUSE 22 R20-NWT	HOUSEFBD2022-NWT	6.1310	2385	6.53	7/16/2022										
SM 22 R19	SMICFXBD2022	6.9442	2385	6.53	7/16/2022	5.000000	107.8469224	10:50:07 AM	107.8341467	111.4566286	114.3085875	107.8469224	107.8469224	107.8469224	107.8469224
SM 22 R19-NWT	SMICFXBD2022-NWT	6.9442	2385	6.53	7/16/2022										
AEV 22 R20	AEVFXBND2022	5.0056	2406	6.59	8/6/2022					97.9598542					
AEV 22 R20-NWT	AEVFXBND2022-NWT	5.0056	2406	6.59	8/6/2022										
FLI 22 R20	FLIFXBND2022	5.3567	2420	6.63	8/20/2022					102.8553329					
FLI 22 R20-NWT	FLIFXBND2022-NWT	5.3567	2420	6.63	8/20/2022										
GTCAP 23 R20	GTCFXBND2023	5.0937	2611	7.15	2/27/2023					92.0087936					

