CS Board Summary
August 28, 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 C1 10.13.15	PNXESTCP2015		42	0.11	10/13/2015					99.3912287					
PNX C1 10.13.15-NW	PNXESTCP2015-NWT		42	0.11	10/13/2015										
RCB 11-15	RCBCNCDC2015	6.5000	66	0.18	11/6/2015					100.4449156					
RCB 11-15-NWT	RCBCNCDC2015-NWT	6.5000	66	0.18	11/6/2015										
RCB Z11-15	RCBCNCDZ2015		66	0.18	11/6/2015					99.2829564					
RCB Z11-15-NWT	RCBCNCDZ2015-NWT		66	0.18	11/6/2015										
UCPB 02-16	UCPLTNCD2016	6.2500	177	0.48	2/25/2016										
UCPB 02-16-NWT	UCPLTNCD2016-NWT	6.2500	177	0.48	2/25/2016										
SM 6-16	SMICFXBD2016	9.1000	298	0.82	6/25/2016					104.0474656					
SM 6-16-NWT	SMICFXBD2016-NWT	9.1000	298	0.82	6/25/2016										
FLI 10-16	FLIFXBND2016	6.1962	402	1.10	10/7/2016					102.8954197					
FLI 10-16-NWT	FLIFXBND2016-NWT	6.1962	402	1.10	10/7/2016										
UCPB 11-16	UCP2LTNC2016	6.0000	445	1.22	11/19/2016					99.1295330					
UCPB 11-16-NWT	UCP2LTNC2016-NWT	6.0000	445	1.22	11/19/2016										
EDC 12-16	EDCFXBND2016	9.3327	460	1.26	12/4/2016					107.1093417	107.8841352				
EDC 12-16-NWT	EDCFXBND2016-NWT	9.3327	460	1.26	12/4/2016										
FMIC 2-17	FMICBOND2017	5.6750	543	1.49	2/25/2017					102.4002404	103.4239573				
FMIC 2-17-NWT	FMICBOND2017-NWT	5.6750	543	1.49	2/25/2017										
SMB 03 APR 17	SMBFXBND2017	6.0500	579	1.59	4/2/2017					103.1939090	104.1334833				
SMB 03 APR 17-NWT	SMBFXBND2017-NWT	6.0500	579	1.59	4/2/2017										
PSALM 07-01	PSAL0717D019	7.7500	599	1.64	4/22/2017	3.432000	107.1968542	2:40:19 PM	107.1823433	107.1719535	107.9973251	107.1719535	107.1968542	107.1719535	107.1968542
PSALM 07-01-NWT	PSAL0717D019-NWT	7.7500	599	1.64	4/22/2017										
AC 17 P15	ACFXBOND2017	7.2000	607	1.66	4/30/2017					105.4550949	106.7904560				
AC 17 P15-NWT	ACFXBOND2017-NWT	7.2000	607	1.66	4/30/2017										
RCB 06-17	RCB2NCDC2017	5.2500	667	1.83	6/29/2017										
RCB 06-17-NWT	RCB2NCDC2017-NWT	5.2500	667	1.83	6/29/2017										
RCB Z06-17	RCB2NCDZ2017		667	1.83	6/29/2017										
RCB Z06-17-NWT	RCB2NCDZ2017-NWT		667	1.83	6/29/2017										
BBSPT 8-17	BAHAYBND2017	4.8000	716	1.96	8/17/2017					101.0288167	101.9756234				
BBSPT 8-17-NWT	BAHAYBND2017-NWT	4.8000	716	1.96	8/17/2017										
UCPB 08-17	UCP3LTNC2017	5.8750	720	1.97	8/21/2017					98.3956401					
UCPB 08-17-NWT	UCP3LTNC2017-NWT	5.8750	720	1.97	8/21/2017										
GLO 17 R15	GLOFXBND2017	5.7500	731	2.00	9/1/2017					103.6405564					
GLO 17 R15-NWT	GLOFXBND2017-NWT	5.7500	731	2.00	9/1/2017										
CPG 09-17	CPGIFXBD2017	6.0000	732	2.00	9/2/2017					99.9998770	101.3217114				
CPG 09-17-NWT	CPGIFXBD2017-NWT	6.0000	732	2.00	9/2/2017										
RCB 11-17	RCB3NCDC2017	5.2500	798	2.18	11/7/2017										
RCB 11-17-NWT	RCB3NCDC2017-NWT	5.2500	798	2.18	11/7/2017										
FMIC 17 R16	FMIC2BND2017	5.5000	801	2.19	11/10/2017					102.7071318	104.6320188				
FMIC 17 R16-NWT	FMIC2BND2017-NWT	5.5000	801	2.19	11/10/2017										
SMB 19 R17	SMB2FXBD2019	5.9300	1309	3.58	4/2/2019	2.000000	106.6424005	2:19:36 PM	106.6424005	104.3462345	106.6596348	106.6424005	106.6424005	106.6424005	106.6424005
SMB 19 R17-NWT	SMB2FXBD2019-NWT	5.9300	1309	3.58	4/2/2019										
SMB 04-19	SMBFXBND2019	10.5000	1310	3.59	4/3/2019					117.8566624	121.5235074				
SMB 04-19-NWT	SMBFXBND2019-NWT	10.5000	1310	3.59	4/3/2019										
ALI 19 R17	ALIFXBND2019	5.6250	1334	3.65	4/27/2019	1.000000	104.6039294	11:05:06 AM	104.6039294	104.6039294	107.5829689	104.6039294	104.6039294	104.6039294	104.6039294
ALI 19 R17-NWT	ALIFXBND2019-NWT	5.6250	1334	3.65	4/27/2019										
GLO 19 R17	GLOFXBND2019	6.0000	1369	3.75	6/1/2019					106.3940202					
GLO 19 R17-NWT	GLOFXBND2019-NWT	6.0000	1369	3.75	6/1/2019										
FLI 19 R17	FLIFXBND2019	6.2731	1376	3.77	6/8/2019					106.1153466	108.2808607				
FLI 19 R17-NWT	FLIFXBND2019-NWT	6.2731	1376	3.77	6/8/2019										
SM 19 R17	SMICFXBD2019	6.0000	1414	3.87	7/16/2019					105.2735231	107.4796393				
SM 19 R17-NWT	SMICFXBD2019-NWT	6.0000	1414	3.87	7/16/2019										
FMIC 19 R17	FMICBOND2019	5.7500	1439	3.94	8/10/2019					98.2630946					
FMIC 19 R17-NWT	FMICBOND2019-NWT	5.7500	1439	3.94	8/10/2019										
JGS 08-19	JGSFXBND2019	5.2317	1456	3.99	8/27/2019	6.000000	105.1580181	2:44:53 PM	103.5233761	103.1964477	105.0636091	99.7543825	105.1580181	103.1964477	105.1580181
JGS 08-19-NWT	JGSFXBND2019-NWT	5.2317	1456	3.99	8/27/2019										
GTCAP 11-19	GTCFXBND2019	4.7106	1528	4.18	11/7/2019					101.3711784					
GTCAP 11-19-NWT	GTCFXBND2019-NWT	4.7106	1528	4.18	11/7/2019										
VLL 19 R17	VLLFXBND2019	5.6542	1530	4.19	11/9/2019					99.2753393	100.9455402				
VLL 19 R17-NWT	VLLFXBND2019-NWT	5.6542	1530	4.19	11/9/2019										
AC 19 R16	ACFXBOND2019	5.4500	1544	4.23	11/23/2019					105.0166226	107.2247123				
AC 19 R16-NWT	ACFXBOND2019-NWT	5.4500	1544	4.23	11/23/2019										
GTCAP 20 R17	GTCFXBND2020	4.8371	1640	4.49	2/27/2020					100.9563831	103.4237536				
GTCAP 20 R17-NWT	GTCFXBND2020-NWT	4.8371	1640	4.49	2/27/2020										
SMPH 03-20	SMPHFXBD2020	5.1000	1643	4.50	3/1/2020					101.6138912					
SMPH 03-20-NWT	SMPHFXBD2020-NWT	5.1000	1643	4.50	3/1/2020										
CPG 20 R18	CPGIFXBD2020	6.6878	1644	4.50	3/2/2020					102.2000039	105.3216397				
CPG 20 R18-NWT	CPGIFXBD2020-NWT	6.6878	1644	4.50	3/2/2020										
MBT 04-20	MBTLTNCD2020	4.0000	1697	4.65	4/24/2020										
EDC 20 R18	EDCFXBND2020	4.1583	1706	4.67	5/3/2020					98.1565129	101.5162819				
EDC 20 R18-NWT	EDCFXBND2020-NWT	4.1583	1706	4.67	5/3/2020										

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PNB 06-20	PNBLTNCD2020	4.1250	1746	4.78	6/12/2020										
RCB 06-20	RCBLTNCD2020	4.1250	1753	4.80	6/19/2020										
GLO 20 R18	GLOFXBND2020	4.8875	1781	4.88	7/17/2020					102.3492208	104.8197295				
GLO 20 R18-NWT	GLOFXBND2020-NWT	4.8875	1781	4.88	7/17/2020										
SLTC 20 R18	SLTCFXBD2020	4.9925	1817	4.97	8/22/2020					97.8034798					
SLTC 20 R18-NWT	SLTCFXBD2020-NWT	4.9925	1817	4.97	8/22/2020										
BDO 10-20	BDO2LTNC2020	3.7500	1862	5.10	10/6/2020										
ALI 20 R19	ALIFXBND2020	4.6250	1866	5.11	10/10/2020					101.0151181	104.2661348				
ALI 20 R19-NWT	ALIFXBND2020-NWT	4.6250	1866	5.11	10/10/2020										
HOUSE 10-20	HOUSEFBD2020	6.2080	1872	5.13	10/16/2020					99.3798812	102.2412220				
HOUSE 10-20-NWT	HOUSEFBD2020-NWT	6.2080	1872	5.13	10/16/2020										
AEV 11-20	AEV2FXBD2020	4.4722	1893	5.18	11/6/2020	11.000000	101.9159440	3:03:31 PM	101.9159440	100.3316161	101.9629655	101.9159440	101.9159440	101.9159440	101.9159440
AEV 11-20-NWT	AEV2FXBD2020-NWT	4.4722	1893	5.18	11/6/2020										
FLI 20 R19	FLIFXBND2020	4.8562	1895	5.19	11/8/2020	0.500000	103.5155174	3:11:15 PM	103.5155174	100.0268879	103.9909667	103.5155174	103.5155174	103.5155174	103.5155174
FLI 20 R19-NWT	FLIFXBND2020-NWT	4.8562	1895	5.19	11/8/2020										
AEV 20 R19	AEVFXBND2020	4.4125	1908	5.22	11/21/2020					98.6748884					
AEV 20 R19-NWT	AEVFXBND2020-NWT	4.4125	1908	5.22	11/21/2020										
MER 20 P19	MERFXBND2020	4.3750	1929	5.28	12/12/2020	34.000000	100.1167468	3:36:04 PM	100.3628090	99.9993609	102.2563768	102.2082754	102.2082754	100.1167468	100.1167468
MER 20 P19-NWT	MERFXBND2020-NWT	4.3750	1929	5.28	12/12/2020										
TEL 21 R19	TELFXBND2021	5.2250	1985	5.43	2/6/2021	1.000000	102.5018594	11:07:29 AM	102.5018594	102.5018594		102.5018594	102.5018594	102.5018594	102.5018594
TEL 21 R19-NWT	TELFXBND2021-NWT	5.2250	1985	5.43	2/6/2021										
ABS 21 R19	ABSFXBND2021	5.3350	1989	5.45	2/10/2021	3.000000	101.3491075	10:24:26 AM	101.3471537	100.1629472	104.9966381	101.3491075	101.3491075	101.3491075	101.3491075
ABS 21 R19-NWT	ABSFXBND2021-NWT	5.3350	1989	5.45	2/10/2021										
ROCK 21 R19	ROCKFXBD2021	5.0932	1994	5.46	2/15/2021					99.9666163	103.8379703				
ROCK 21 R19-NWT	ROCKFXBD2021-NWT	5.0932	1994	5.46	2/15/2021										
JGS 21 R19	JGSFXBND2021	5.2442	2006	5.49	2/27/2021					102.8489174	104.5723730				
JGS 21 R19-NWT	JGSFXBND2021-NWT	5.2442	2006	5.49	2/27/2021										
MNTC 21 R19	MNTCFXBD2021	5.0700	2038	5.58	3/31/2021	1.500000	102.2991120	3:03:10 PM	102.3000882	101.8053360		102.2991120	102.2991120	102.2991120	102.2991120
MNTC 21 R19-NWT	MNTCFXBD2021-NWT	5.0700	2038	5.58	3/31/2021										
SMB 21 R19	SMBFXBND2021	5.5000	2040	5.59	4/2/2021	1.700000	105.2396762	2:36:40 PM	105.2396762	103.8859943	105.2902126	105.2396762	105.2396762	105.2396762	105.2396762
SMB 21 R19-NWT	SMBFXBND2021-NWT	5.5000	2040	5.59	4/2/2021										
VLL 21 R19	VLLFXBND2021	5.9437	2077	5.69	5/9/2021					98.5409324					
VLL 21 R19-NWT	VLLFXBND2021-NWT	5.9437	2077	5.69	5/9/2021										
AC 05-21	ACFXBOND2021	6.8000	2080	5.69	5/12/2021					112.8411543	115.3017899				
AC 05-21-NWT	ACFXBOND2021-NWT	6.8000	2080	5.69	5/12/2021										
SM 21 R19	SMICFXBD2021	5.2958	2087	5.71	5/19/2021					102.4455115	105.3813055				
SM 21 R19-NWT	SMICFXBD2021-NWT	5.2958	2087	5.71	5/19/2021										
CHI 21 R19	CHIFXBND2021	5.3200	2105	5.76	6/6/2021					99.2336638					
CHI 21 R19-NWT	CHIFXBND2021-NWT	5.3200	2105	5.76	6/6/2021										
GTCAP 21 R19	GTCFXBND2021	5.1965	2167	5.93	8/7/2021					102.2953642					
GTCAP 21 R19-NWT	GTCFXBND2021-NWT	5.1965	2167	5.93	8/7/2021										
SMPH 21 R19	SMPHFXBD2021	5.2006	2192	6.00	9/1/2021					101.0343054					
SMPH 21 R19-NWT	SMPHFXBD2021-NWT	5.2006	2192	6.00	9/1/2021										
CPG 21 R20	CPGIFXBD2021	6.9758	2193	6.00	9/2/2021					103.6095013					
CPG 21 R20-NWT	CPGIFXBD2021-NWT	6.9758	2193	6.00	9/2/2021										
AP 21 R19	APCFXBND2021	5.2050	2201	6.03	9/10/2021					101.0600412					
AP 21 R19-NWT	APCFXBND2021-NWT	5.2050	2201	6.03	9/10/2021										
MBT 11-21	MBTLTNCD2021	4.2500	2273	6.22	11/21/2021										
FLI 21 R20	FLIFXBND2021	5.4000	2286	6.26	12/4/2021					102.6806090	106.0073380				
FLI 21 R20-NWT	FLIFXBND2021-NWT	5.4000	2286	6.26	12/4/2021										
RLC 02-22	RLCFXBND2022	4.8000	2367	6.48	2/23/2022					99.1760787	102.7998224				
RLC 02-22-NWT	RLCFXBND2022-NWT	4.8000	2367	6.48	2/23/2022										
SMB 22 R19	SMBFXBND2022	6.6000	2405	6.58	4/2/2022	1.500000	108.0011860	2:12:26 PM	108.0065659	109.0255027	110.6502224	108.0011860	108.0011860	108.0011860	108.0011860
SMB 22 R19-NWT	SMBFXBND2022-NWT	6.6000	2405	6.58	4/2/2022										
ALI 22 R19	ALIFXBND2022	6.0000	2430	6.65	4/27/2022					106.3213842	112.8244844				
ALI 22 R19-NWT	ALIFXBND2022-NWT	6.0000	2430	6.65	4/27/2022										
ALI 22 4.5	ALI2FXBD2022	4.5000	2432	6.66	4/29/2022	15.000000	99.9945260	11:44:34 AM	99.9945260	99.9945260	104.0808141	99.9945260	99.9945260	99.9945260	99.9945260
ALI 22 4.5-NWT	ALI2FXBD2022-NWT	4.5000	2432	6.66	4/29/2022										
SLTC 22 R20	SLTCFXBD2022	5.5796	2455	6.72	5/22/2022					98.3677506	103.2921021				
SLTC 22 R20-NWT	SLTCFXBD2022-NWT	5.5796	2455	6.72	5/22/2022										
HOUSE 22 R20	HOUSEFBD2022	6.1310	2510	6.87	7/16/2022					97.6924391	100.7306948				
HOUSE 22 R20-NWT	HOUSEFBD2022-NWT	6.1310	2510	6.87	7/16/2022					97.9641503					
SM 22 R19	SMICFXBD2022	6.9442	2510	6.87	7/16/2022					111.1863086	115.5876375				
SM 22 R19-NWT	SMICFXBD2022-NWT	6.9442	2510	6.87	7/16/2022										
AEV 22 R20	AEVFXBND2022	5.0056	2531	6.93	8/6/2022					100.0310722	101.7972319				
AEV 22 R20-NWT	AEVFXBND2022-NWT	5.0056	2531	6.93	8/6/2022										
FLI 22 R20	FLIFXBND2022	5.3567	2545	6.97	8/20/2022	21.000000	102.6817492	3:05:40 PM	101.8339445	101.4968083	102.6817492	101.7915543	102.6817492	101.7915543	102.6817492
FLI 22 R20-NWT	FLIFXBND2022-NWT	5.3567	2545	6.97	8/20/2022										
GTCAP 23 R20	GTCFXBND2023	5.0937	2736	7.49	2/27/2023					91.7134961					
GTCAP 23 R20-NWT	GTCFXBND2023-NWT	5.0937	2736	7.49	2/27/2023										
EDC 23 R19	EDCFXBND2023	4.7312	2801	7.67	5/3/2023					96.4452698					
EDC 23 R19-NWT	EDCFXBND2023-NWT	4.7312	2801	7.67	5/3/2023										
GLO 23 R20	GLOFXBND2023	5.2792	2876	7.87	7/17/2023					92.5172958					
GLO 23 R20-NWT	GLOFXBND2023-NWT	5.2792	2876	7.87	7/17/2023										

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FLI 23 R20	FLIFXBND2023	5.4333	2990	8.19	11/8/2023					99.2346452					
FLI 23 R20-NWT	FLIFXBND2023-NWT	5.4333	2990	8.19	11/8/2023										
AEV 23 R20	AEVFXBND2023	4.6188	3003	8.22	11/21/2023					94.2021420					
AEV 23 R20-NWT	AEVFXBND2023-NWT	4.6188	3003	8.22	11/21/2023										
FDC 24 R21	FDCFXBND2024	6.1458	3067	8.40	1/24/2024	7.000000	102.6175081	3:02:06 PM	104.0746072	103.6338988		104.3172253	104.3172253	102.6175081	102.6175081
FDC 24 R21-NWT	FDCFXBND2024-NWT	6.1458	3067	8.40	1/24/2024										
ALI 24 R20	ALIFXBND2024	5.0000	3073	8.41	1/30/2024	22.000000	101.1942889	2:03:42 PM	100.5075205	99.9956116	101.3669263	100.4388437	101.1942889	100.4388437	101.1942889
ALI 24 R20-NWT	ALIFXBND2024-NWT	5.0000	3073	8.41	1/30/2024										
TEL 24 R21	TELFXBND2024	5.2813	3080	8.43	2/6/2024					99.5345182					
TEL 24 R21-NWT	TELFXBND2024-NWT	5.2813	3080	8.43	2/6/2024										
JGS 24 R20	JGSFXBND2024	5.3000	3101	8.49	2/27/2024					100.3382195					
JGS 24 R20-NWT	JGSFXBND2024-NWT	5.3000	3101	8.49	2/27/2024										
MNTC 24 R21	MNTCFXBD2024	5.5000	3134	8.58	3/31/2024					101.7161682					
MNTC 24 R21-NWT	MNTCFXBD2024-NWT	5.5000	3134	8.58	3/31/2024										
SMB 24 R21	SMBFXBND2024	6.0000	3136	8.59	4/2/2024					103.3796775	106.9065816				
SMB 24 R21-NWT	SMBFXBND2024-NWT	6.0000	3136	8.59	4/2/2024										
SM 24 R21	SMICFXBD2024	5.6125	3183	8.71	5/19/2024					100.7614452					
SM 24 R21-NWT	SMICFXBD2024-NWT	5.6125	3183	8.71	5/19/2024										
GTCAP 24 R21	GTCFXBND2024	5.6250	3263	8.93	8/7/2024					101.5844270					
GTCAP 24 R21-NWT	GTCFXBND2024-NWT	5.6250	3263	8.93	8/7/2024										
SMPH 24 R21	SMPHFXBD2024	5.7417	3288	9.00	9/1/2024					101.8852204					
SMPH 24 R21-NWT	SMPHFXBD2024-NWT	5.7417	3288	9.00	9/1/2024										
FLI 24 R21	FLIFXBND2024	5.6389	3382	9.26	12/4/2024					100.2792233					
FLI 24 R21-NWT	FLIFXBND2024-NWT	5.6389	3382	9.26	12/4/2024										
RLC 02-25	RLCFXBND2025	4.9344	3463	9.48	2/23/2025					96.7598334					
RLC 02-25-NWT	RLCFXBND2025-NWT	4.9344	3463	9.48	2/23/2025										
ALI 25 R21	ALIFXBND2025	5.6250	3524	9.65	4/25/2025					101.2919183					
ALI 25 R21-NWT	ALIFXBND2025-NWT	5.6250	3524	9.65	4/25/2025										
SLTC 25 R22	SLTCFXBD2025	6.4872	3551	9.72	5/22/2025					98.1359954					
SLTC 25 R22-NWT	SLTCFXBD2025-NWT	6.4872	3551	9.72	5/22/2025										
HOUSE 25 R22	HOUSEFBD2025	6.8666	3606	9.87	7/16/2025					99.5810954	101.0121746				
HOUSE 25 R22-NWT	HOUSEFBD2025-NWT	6.8666	3606	9.87	7/16/2025										
FLI 25 R22	FLIFXBND2025	5.7139	3641	9.97	8/20/2025					99.9989151					
FLI 25 R22-NWT	FLIFXBND2025-NWT	5.7139	3641	9.97	8/20/2025										
MER 25 R20	MERFXBND2025	4.8750	3755	10.28	12/12/2025	32.000000	99.9992068	3:42:07 PM	99.9992068	99.3977468	99.9992068	99.9992068	99.9992068	99.9992068	99.9992068
MER 25 R20-NWT	MERFXBND2025-NWT	4.8750	3755	10.28	12/12/2025										