CS Board Summary
September 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
PNX 10.13.15	PNXCSTCP2015		12	0.03	10/13/2015					99.8253057					
PNX 10.13.15-NWT	PNXCSTCP2015-NWT		12	0.03	10/13/2015										
PNX C1 10.13.15	PNXESTCP2015		12	0.03	10/13/2015										
PNX C1 10.13.15-NW	PNXESTCP2015-NWT		12	0.03	10/13/2015										
RCB 11-15	RCBCNCDC2015	6.5000	36	0.10	11/6/2015					100.2382671					
RCB 11-15-NWT	RCBCNCDC2015-NWT	6.5000	36	0.10	11/6/2015										
RCB Z11-15	RCBCNCDZ2015		36	0.10	11/6/2015					99.6126176					
RCB Z11-15-NWT	RCBCNCDZ2015-NWT		36	0.10	11/6/2015										
UCPB 02-16	UCPLTNCD2016	6.2500	147	0.40	2/25/2016										
UCPB 02-16-NWT	UCPLTNCD2016-NWT	6.2500	147	0.40	2/25/2016										
SM 6-16	SMICFXBD2016	9.1000	268	0.73	6/25/2016					103.6386171					
SM 6-16-NWT	SMICFXBD2016-NWT	9.1000	268	0.73	6/25/2016										
FLI 10-16	FLIFXBND2016	6.1962	372	1.02	10/7/2016					102.1768827					
FLI 10-16-NWT	FLIFXBND2016-NWT	6.1962	372	1.02	10/7/2016										
UCPB 11-16	UCP2LTNC2016	6.0000	415	1.14	11/19/2016					99.1851479					
UCPB 11-16-NWT	UCP2LTNC2016-NWT	6.0000	415	1.14	11/19/2016										
EDC 12-16	EDCFXBND2016	9.3327	430	1.18	12/4/2016					106.6482959	107.6134596				
EDC 12-16-NWT	EDCFXBND2016-NWT	9.3327	430	1.18	12/4/2016										
FMIC 2-17	FMICBOND2017	5.6750	513	1.40	2/25/2017					101.5837248	103.7925027				
FMIC 2-17-NWT	FMICBOND2017-NWT	5.6750	513	1.40	2/25/2017										
SMB 03 APR 17	SMBFXBND2017	6.0500	549	1.50	4/2/2017					103.4044557					
SMB 03 APR 17-NWT	SMBFXBND2017-NWT	6.0500	549	1.50	4/2/2017										
PSALM 07-01	PSAL0717D019	7.7500	569	1.56	4/22/2017	0.600000	107.5209459	11:54:53 AM	107.5209459	106.8174151	107.5209459	107.5209459	107.5209459	107.5209459	107.5209459
PSALM 07-01-NWT	PSAL0717D019-NWT	7.7500	569	1.56	4/22/2017										
AC 17 P15	ACFXBOND2017	7.2000	577	1.58	4/30/2017					105.5053370	105.9805479				
AC 17 P15-NWT	ACFXBOND2017-NWT	7.2000	577	1.58	4/30/2017										
RCB 06-17	RCB2NCDC2017	5.2500	637	1.74	6/29/2017										
RCB 06-17-NWT	RCB2NCDC2017-NWT	5.2500	637	1.74	6/29/2017										
RCB Z06-17	RCB2NCDZ2017		637	1.74	6/29/2017										
RCB Z06-17-NWT	RCB2NCDZ2017-NWT		637	1.74	6/29/2017										
BBSPT 8-17	BAHAYBND2017	4.8000	686	1.88	8/17/2017					100.9860261	101.8938880				
BBSPT 8-17-NWT	BAHAYBND2017-NWT	4.8000	686	1.88	8/17/2017										
UCPB 08-17	UCP3LTNC2017	5.8750	690	1.89	8/21/2017					98.4573606					
UCPB 08-17-NWT	UCP3LTNC2017-NWT	5.8750	690	1.89	8/21/2017										
GLO 17 R15	GLOFXBND2017	5.7500	701	1.92	9/1/2017					103.9632416					
GLO 17 R15-NWT	GLOFXBND2017-NWT	5.7500	701	1.92	9/1/2017										
CPG 09-17	CPGIFXBD2017	6.0000	702	1.92	9/2/2017					99.4590421	100.9026798				
CPG 09-17-NWT	CPGIFXBD2017-NWT	6.0000	702	1.92	9/2/2017										
RCB 11-17	RCB3NCDC2017	5.2500	768	2.10	11/7/2017										
RCB 11-17-NWT	RCB3NCDC2017-NWT	5.2500	768	2.10	11/7/2017										
FMIC 17 R16	FMIC2BND2017	5.5000	771	2.11	11/10/2017					103.0166982	104.8786093				
FMIC 17 R16-NWT	FMIC2BND2017-NWT	5.5000	771	2.11	11/10/2017										
SMB 19 R17	SMB2FXBD2019	5.9300	1279	3.50	4/2/2019					104.2576010	106.9242256				
SMB 19 R17-NWT	SMB2FXBD2019-NWT	5.9300	1279	3.50	4/2/2019										
SMB 04-19	SMBFXBND2019	10.5000	1280	3.50	4/3/2019					113.1950530					
SMB 04-19-NWT	SMBFXBND2019-NWT	10.5000	1280	3.50	4/3/2019										
ALI 19 R17	ALIFXBND2019	5.6250	1304	3.57	4/27/2019	2.500000	106.7282248	3:22:21 PM	106.7282248	104.8469684	107.0746128	106.7282248	106.7282248	106.7282248	106.7282248
ALI 19 R17-NWT	ALIFXBND2019-NWT	5.6250	1304	3.57	4/27/2019										
GLO 19 R17	GLOFXBND2019	6.0000	1339	3.67	6/1/2019					106.2607010					
GLO 19 R17-NWT	GLOFXBND2019-NWT	6.0000	1339	3.67	6/1/2019										
FLI 19 R17	FLIFXBND2019	6.2731	1346	3.69	6/8/2019					105.9899512	108.4676315				
FLI 19 R17-NWT	FLIFXBND2019-NWT	6.2731	1346	3.69	6/8/2019										
SM 19 R17	SMICFXBD2019	6.0000	1384	3.79	7/16/2019					105.1674344	107.6939112				
SM 19 R17-NWT	SMICFXBD2019-NWT	6.0000	1384	3.79	7/16/2019										
FMIC 19 R17	FMICBOND2019	5.7500	1409	3.86	8/10/2019					98.2948101					
FMIC 19 R17-NWT	FMICBOND2019-NWT	5.7500	1409	3.86	8/10/2019										
JGS 08-19	JGSFXBND2019	5.2317	1426	3.90	8/27/2019					103.1314229	105.1474269				
JGS 08-19-NWT	JGSFXBND2019-NWT	5.2317	1426	3.90	8/27/2019										
GTCAP 11-19	GTCFXBND2019	4.7106	1498	4.10	11/7/2019					100.9701745					
GTCAP 11-19-NWT	GTCFXBND2019-NWT	4.7106	1498	4.10	11/7/2019										
VLL 19 R17	VLLFXBND2019	5.6542	1500	4.11	11/9/2019					99.1070415					
VLL 19 R17-NWT	VLLFXBND2019-NWT	5.6542	1500	4.11	11/9/2019										
AC 19 R16	ACFXBOND2019	5.4500	1514	4.15	11/23/2019					104.9248070	107.0916217				
AC 19 R16-NWT	ACFXBOND2019-NWT	5.4500	1514	4.15	11/23/2019										
GTCAP 20 R17	GTCFXBND2020	4.8371	1610	4.41	2/27/2020					100.9390221	103.3644435				
GTCAP 20 R17-NWT	GTCFXBND2020-NWT	4.8371	1610	4.41	2/27/2020										
SMPH 03-20	SMPHFXBD2020	5.1000	1613	4.42	3/1/2020					101.5853303	104.4317341				
SMPH 03-20-NWT	SMPHFXBD2020-NWT	5.1000	1613	4.42	3/1/2020										
CPG 20 R18	CPGIFXBD2020	6.6878	1614	4.42	3/2/2020					99.3828944	105.2319694				
CPG 20 R18-NWT	CPGIFXBD2020-NWT	6.6878	1614	4.42	3/2/2020										
MBT 04-20	MBTLTNCD2020	4.0000	1667	4.56	4/24/2020										

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
EDC 20 R18	EDCFXBND2020	4.1583	1676	4.59	5/3/2020					98.2892335	101.4929917				
EDC 20 R18-NWT	EDCFXBND2020-NWT	4.1583	1676	4.59	5/3/2020										
PNB 06-20	PNBLTNCD2020	4.1250	1716	4.70	6/12/2020										
RCB 06-20	RCBLTNCD2020	4.1250	1723	4.72	6/19/2020										
GLO 20 R18	GLOFXBND2020	4.8875	1751	4.79	7/17/2020	8.500000	104.8572644	3:15:47 PM	104.8572644	100.1584832	105.1942472	104.8572644	104.8572644	104.8572644	104.8572644
GLO 20 R18-NWT	GLOFXBND2020-NWT	4.8875	1751	4.79	7/17/2020										
SLTC 20 R18	SLTCFXBD2020	4.9925	1787	4.89	8/22/2020					97.8342345					
SLTC 20 R18-NWT	SLTCFXBD2020-NWT	4.9925	1787	4.89	8/22/2020										
BDO 10-20	BDO2LTNC2020	3.7500	1832	5.02	10/6/2020										
ALI 20 R19	ALIFXBND2020	4.6250	1836	5.03	10/10/2020					101.1156719	104.2052977				
ALI 20 R19-NWT	ALIFXBND2020-NWT	4.6250	1836	5.03	10/10/2020										
HOUSE 10-20	HOUSEFBD2020	6.2080	1842	5.04	10/16/2020	0.974000	101.7709494	11:41:25 AM	101.7709494	100.2481455	102.2109144	101.7709494	101.7709494	101.7709494	101.7709494
HOUSE 10-20-NWT	HOUSEFBD2020-NWT	6.2080	1842	5.04	10/16/2020										
AEV 11-20	AEV2FXBD2020	4.4722	1863	5.10	11/6/2020	9.500000	102.3989358	3:07:57 PM	102.3744499	100.3266092	103.1003586	102.1663198	102.3989358	102.1663198	102.3989358
AEV 11-20-NWT	AEV2FXBD2020-NWT	4.4722	1863	5.10	11/6/2020										
FLI 20 R19	FLIFXBND2020	4.8562	1865	5.11	11/8/2020	0.050000	101.1576463	2:46:27 PM	101.1576463	100.7033034	103.9328016	101.1576463	101.1576463	101.1576463	101.1576463
FLI 20 R19-NWT	FLIFXBND2020-NWT	4.8562	1865	5.11	11/8/2020										
AEV 20 R19	AEVFXBND2020	4.4125	1878	5.14	11/21/2020	1.500000	99.5990223	10:49:05 AM	100.7488872	99.3715508		101.3244708	101.3244708	99.5990223	99.5990223
AEV 20 R19-NWT	AEVFXBND2020-NWT	4.4125	1878	5.14	11/21/2020										
MER 20 P19	MERFXBND2020	4.3750	1899	5.20	12/12/2020	15.740000	102.6993670	3:30:39 PM	102.6203234	99.8834244		102.2002124	102.6993670	102.2002124	102.6993670
MER 20 P19-NWT	MERFXBND2020-NWT	4.3750	1899	5.20	12/12/2020										
TEL 21 R19	TELFXBND2021	5.2250	1955	5.35	2/6/2021					102.7065745	105.8693793				
TEL 21 R19-NWT	TELFXBND2021-NWT	5.2250	1955	5.35	2/6/2021										
ABS 21 R19	ABSFXBND2021	5.3350	1959	5.36	2/10/2021	1.800000	101.5641375	10:08:23 AM	101.5641375	101.5641375		101.5641375	101.5641375	101.5641375	101.5641375
ABS 21 R19-NWT	ABSFXBND2021-NWT	5.3350	1959	5.36	2/10/2021										
ROCK 21 R19	ROCKFXBD2021	5.0932	1964	5.38	2/15/2021	10.000000	102.3339397	2:27:39 PM	102.3339397	99.9662061		102.3339397	102.3339397	102.3339397	102.3339397
ROCK 21 R19-NWT	ROCKFXBD2021-NWT	5.0932	1964	5.38	2/15/2021										
JGS 21 R19	JGSFXBND2021	5.2442	1976	5.41	2/27/2021					102.8068570					
JGS 21 R19-NWT	JGSFXBND2021-NWT	5.2442	1976	5.41	2/27/2021										
MNTC 21 R19	MNTCFXBD2021	5.0700	2008	5.50	3/31/2021					102.0269552	105.0041875				
MNTC 21 R19-NWT	MNTCFXBD2021-NWT	5.0700	2008	5.50	3/31/2021										
SMB 21 R19	SMBFXBND2021	5.5000	2010	5.50	4/2/2021					102.8633668	106.4543771				
SMB 21 R19-NWT	SMBFXBND2021-NWT	5.5000	2010	5.50	4/2/2021										
VLL 21 R19	VLLFXBND2021	5.9437	2047	5.60	5/9/2021					100.2046327					
VLL 21 R19-NWT	VLLFXBND2021-NWT	5.9437	2047	5.60	5/9/2021										
AC 05-21	ACFXBOND2021	6.8000	2050	5.61	5/12/2021	1.000000	114.0145122	2:30:40 PM	114.0145122	112.6739929	115.9223659	114.0145122	114.0145122	114.0145122	114.0145122
AC 05-21-NWT	ACFXBOND2021-NWT	6.8000	2050	5.61	5/12/2021										
SM 21 R19	SMICFXBD2021	5.2958	2057	5.63	5/19/2021	5.600000	105.6928731	2:24:31 PM	105.6928732	102.4158809	105.6980172	105.6928731	105.6928731	105.6928731	105.6928731
SM 21 R19-NWT	SMICFXBD2021-NWT	5.2958	2057	5.63	5/19/2021										
CHI 21 R19	CHIFXBND2021	5.3200	2075	5.68	6/6/2021					99.1236061					
CHI 21 R19-NWT	CHIFXBND2021-NWT	5.3200	2075	5.68	6/6/2021										
GTCAP 21 R19	GTCFXBND2021	5.1965	2137	5.85	8/7/2021					102.2670153					
GTCAP 21 R19-NWT	GTCFXBND2021-NWT	5.1965	2137	5.85	8/7/2021										
SMPH 21 R19	SMPHFXBD2021	5.2006	2162	5.92	9/1/2021					101.5340926					
SMPH 21 R19-NWT	SMPHFXBD2021-NWT	5.2006	2162	5.92	9/1/2021										
CPG 21 R20	CPGIFXBD2021	6.9758	2163	5.92	9/2/2021					98.6863331					
CPG 21 R20-NWT	CPGIFXBD2021-NWT	6.9758	2163	5.92	9/2/2021										
AP 21 R19	APCFXBND2021	5.2050	2171	5.94	9/10/2021					101.0467145					
AP 21 R19-NWT	APCFXBND2021-NWT	5.2050	2171	5.94	9/10/2021										
MBT 11-21	MBTLTNCD2021	4.2500	2243	6.14	11/21/2021										
FLI 21 R20	FLIFXBND2021	5.4000	2256	6.18	12/4/2021	1.000000	104.5536846	10:32:52 AM	104.5518743	102.6485547	105.9361667	104.5536846	104.5536846	104.5536846	104.5536846
FLI 21 R20-NWT	FLIFXBND2021-NWT	5.4000	2256	6.18	12/4/2021										
RLC 02-22	RLCFXBND2022	4.8000	2337	6.40	2/23/2022					99.1814594	102.7653101				
RLC 02-22-NWT	RLCFXBND2022-NWT	4.8000	2337	6.40	2/23/2022										
SMB 22 R19	SMBFXBND2022	6.6000	2375	6.50	4/2/2022					108.5010149	111.1310489				
SMB 22 R19-NWT	SMBFXBND2022-NWT	6.6000	2375	6.50	4/2/2022										
ALI 22 R19	ALIFXBND2022	6.0000	2400	6.57	4/27/2022					107.0109212	111.4550947				
ALI 22 R19-NWT	ALIFXBND2022-NWT	6.0000	2400	6.57	4/27/2022										
ALI 22 4.5	ALI2FXBD2022	4.5000	2402	6.58	4/29/2022	4.000000	101.9937383	11:37:11 AM	101.9937383	99.9967035	101.9937383	101.9937383	101.9937383	101.9937383	101.9937383
ALI 22 4.5-NWT	ALI2FXBD2022-NWT	4.5000	2402	6.58	4/29/2022										
SLTC 22 R20	SLTCFXBD2022	5.5796	2425	6.64	5/22/2022	1.000000	102.1181603	11:39:39 AM	102.1181603	98.3827169	106.7597409	102.1181603	102.1181603	102.1181603	102.1181603
SLTC 22 R20-NWT	SLTCFXBD2022-NWT	5.5796	2425	6.64	5/22/2022										
HOUSE 22 R20	HOUSEFBD2022	6.1310	2480	6.79	7/16/2022					97.7160365					
HOUSE 22 R20-NWT	HOUSEFBD2022-NWT	6.1310	2480	6.79	7/16/2022										
SM 22 R19	SMICFXBD2022	6.9442	2480	6.79	7/16/2022	3.500000	114.1581487	2:29:25 PM	113.9342332	111.6792343		113.8446671	114.1581487	113.8446671	114.1581487
SM 22 R19-NWT	SMICFXBD2022-NWT	6.9442	2480	6.79	7/16/2022										
AEV 22 R20	AEVFXBND2022	5.0056	2501	6.85	8/6/2022	1.000000	102.2211106	11:31:21 AM	102.2211106	100.6093121	102.6658204	102.2211106	102.2211106	102.2211106	102.2211106
AEV 22 R20-NWT	AEVFXBND2022-NWT	5.0056	2501	6.85	8/6/2022										
FLI 22 R20	FLIFXBND2022	5.3567	2515	6.89	8/20/2022					102.0651818	103.2459520				
FLI 22 R20-NWT	FLIFXBND2022-NWT	5.3567	2515	6.89	8/20/2022										
GTCAP 23 R20	GTCFXBND2023	5.0937	2706	7.41	2/27/2023					91.7834406					
GTCAP 23 R20-NWT	GTCFXBND2023-NWT	5.0937	2706	7.41	2/27/2023										
EDC 23 R19	EDCFXBND2023	4.7312	2771	7.59	5/3/2023					92.3503084					
EDC 23 R19-NWT	EDCFXBND2023-NWT	4.7312	2771	7.59	5/3/2023										

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
GLO 23 R20	GLOFXBND2023	5.2792	2846	7.79	7/17/2023					101.7919178					
GLO 23 R20-NWT	GLOFXBND2023-NWT	5.2792	2846	7.79	7/17/2023										
FLI 23 R20	FLIFXBND2023	5.4333	2960	8.10	11/8/2023					99.2403220					
FLI 23 R20-NWT	FLIFXBND2023-NWT	5.4333	2960	8.10	11/8/2023										
AEV 23 R20	AEVFXBND2023	4.6188	2973	8.14	11/21/2023					94.2476232					
AEV 23 R20-NWT	AEVFXBND2023-NWT	4.6188	2973	8.14	11/21/2023										
FDC 24 R21	FDCFXBND2024	6.1458	3037	8.31	1/24/2024					104.2839030					
FDC 24 R21-NWT	FDCFXBND2024-NWT	6.1458	3037	8.31	1/24/2024										
ALI 24 R20	ALIFXBND2024	5.0000	3043	8.33	1/30/2024	0.250000	101.0112905	3:07:47 PM	101.0112905	101.0112905	103.4355842	101.0112905	101.0112905	101.0112905	101.0112905
ALI 24 R20-NWT	ALIFXBND2024-NWT	5.0000	3043	8.33	1/30/2024										
TEL 24 R21	TELFXBND2024	5.2813	3050	8.35	2/6/2024					101.9081365					
TEL 24 R21-NWT	TELFXBND2024-NWT	5.2813	3050	8.35	2/6/2024										
JGS 24 R20	JGSFXBND2024	5.3000	3071	8.41	2/27/2024					101.3483277					
JGS 24 R20-NWT	JGSFXBND2024-NWT	5.3000	3071	8.41	2/27/2024										
MNTC 24 R21	MNTCFXBD2024	5.5000	3104	8.50	3/31/2024					99.9998971					
MNTC 24 R21-NWT	MNTCFXBD2024-NWT	5.5000	3104	8.50	3/31/2024										
SMB 24 R21	SMBFXBND2024	6.0000	3106	8.50	4/2/2024					103.3594150	107.5745364				
SMB 24 R21-NWT	SMBFXBND2024-NWT	6.0000	3106	8.50	4/2/2024										
SM 24 R21	SMICFXBD2024	5.6125	3153	8.63	5/19/2024					101.4436849					
SM 24 R21-NWT	SMICFXBD2024-NWT	5.6125	3153	8.63	5/19/2024										
GTCAP 24 R21	GTCFXBND2024	5.6250	3233	8.85	8/7/2024					103.3569352					
GTCAP 24 R21-NWT	GTCFXBND2024-NWT	5.6250	3233	8.85	8/7/2024										
SMPH 24 R21	SMPHFXBD2024	5.7417	3258	8.92	9/1/2024					100.2876631					
SMPH 24 R21-NWT	SMPHFXBD2024-NWT	5.7417	3258	8.92	9/1/2024										
FLI 24 R21	FLIFXBND2024	5.6389	3352	9.18	12/4/2024					100.2755556					
FLI 24 R21-NWT	FLIFXBND2024-NWT	5.6389	3352	9.18	12/4/2024										
RLC 02-25	RLCFXBND2025	4.9344	3433	9.40	2/23/2025					95.8878276					
RLC 02-25-NWT	RLCFXBND2025-NWT	4.9344	3433	9.40	2/23/2025										
ALI 25 R21	ALIFXBND2025	5.6250	3494	9.57	4/25/2025					102.4101246					
ALI 25 R21-NWT	ALIFXBND2025-NWT	5.6250	3494	9.57	4/25/2025										
SLTC 25 R22	SLTCFXBD2025	6.4872	3521	9.64	5/22/2025					98.1452412					
SLTC 25 R22-NWT	SLTCFXBD2025-NWT	6.4872	3521	9.64	5/22/2025										
HOUSE 25 R22	HOUSEFBD2025	6.8666	3576	9.79	7/16/2025					99.4091280					
HOUSE 25 R22-NWT	HOUSEFBD2025-NWT	6.8666	3576	9.79	7/16/2025										
FLI 25 R22	FLIFXBND2025	5.7139	3611	9.89	8/20/2025					100.1019935					
FLI 25 R22-NWT	FLIFXBND2025-NWT	5.7139	3611	9.89	8/20/2025										
MER 25 R20	MERFXBND2025	4.8750	3725	10.20	12/12/2025	17.600000	99.9987720	3:07:54 PM	99.9984403	99.0049408	99.9988203	99.9988203	99.9988203	99.9979259	99.9987720
MER 25 R20-NWT	MERFXBND2025-NWT	4.8750	3725	10.20	12/12/2025										
AP 26 R21	APCFXBND2026	6.1000	3997	10.94	9/10/2026					103.2378224					
AP 26 R21-NWT	APCFXBND2026-NWT	6.1000	3997	10.94	9/10/2026										
AC 27 R22	ACFXBOND2027	6.8750	4240	11.61	5/11/2027					113.5891845	118.3855341				
AC 27 R22-NWT	ACFXBOND2027-NWT	6.8750	4240	11.61	5/11/2027										
AEV 27 R22	AEVFXBND2027	6.0169	4327	11.85	8/6/2027					99.9964870					
AEV 27 R22-NWT	AEVFXBND2027-NWT	6.0169	4327	11.85	8/6/2027										
ALI 33 R25	ALIFXBND2033	6.0000	6584	18.03	10/10/2033					104.5013904					
ALI 33 R25-NWT	ALIFXBND2033-NWT	6.0000	6584	18.03	10/10/2033										