

Global ID	Local ID	Domestic No.	ISIN	CPN	Days	YRS	Maturity	D. Vol (MM)	Last Yield	Traded Time	W. Ave Yld	Bid Yield	Offer Yield	Open Yield	High Yield	Low Yield	Close Yield
PNBPM 5.7764 12/11/30	PNB 12-30		PH0000061681	5.7764	1657	4.54	12/11/2030					7.7000					
SMCPM 7.2584 01/03/31	SMC 01-31 R27		PH0000058992	7.2584	1680	4.60	1/3/2031					8.9750					
SMPHPM 6.2113 02/25/31	SMPH 02-31 R28		PH0000060147	6.2113	1733	4.75	2/25/2031					7.8500					
HTIPM 7.5924 03/16/31	HTI 03-31 R29		PH0000062119	7.5924	1752	4.80	3/16/2031					12.6250					
ROCKPM 5.8595 03/18/31	ROCK 03-31 R29		PH0000062135	5.8595	1754	4.80	3/18/2031					6.6250					
DDPM 7.7 03/19/31	DD 03-31 R29		PH0000061129	7.7000	1755	4.81	3/19/2031					9.9700					
EDCPM 7.0626 05/27/31	EDC 05-31 R28		PH0000058836	7.0626	1824	4.99	5/27/2031					7.8500					
SMPHPM 6.965 06/24/31	SMPH 06-31 R29		PH0000058885	6.9650	1852	5.07	6/24/2031					7.8500					
MWIDPM 8.4758 07/11/31	MWIDE 07-31 R29		PH0000059057	8.4758	1869	5.12	7/11/2031					10.3750					
SMCGL 7.6264 07/17/31	SMGP 07-31 R29		PH0000062275	7.6264	1875	5.13	7/17/2031					8.9750					
ALIPM 4.0776 10/26/31	ALI 31 R26	ALIFXBND2031		4.0776	1976	5.41	10/26/2031					7.0000					
SMCTOL 6.7026 12/05/31	SMCTC 12-31 R29		PH0000059735	6.7026	2016	5.52	12/5/2031					8.5000					
DDPM 7.77 02/21/32	DD 02-32 R29		PH0000060121	7.7700	2094	5.73	2/21/2032					8.0000					
FLIPM 6.655 03/12/32	FLI 03-32 R28		PH0000060170	6.6550	2114	5.79	3/12/2032					7.2500					
SMPHPM 6.5432 04/22/32	SMPH 32 R29	SMPHFXBD2032		6.5432	2155	5.90	4/22/2032					7.9250					
PCORPM 6.9761 07/07/32	PCOR 07-32 R30		PH0000060766	6.9761	2231	6.11	7/7/2032					7.5000					
SMCGL 8.0288 07/26/32	SMCGP 32 R29	SMCGPFBBD2032		8.0288	2250	6.16	7/26/2032					9.5000					
SMCGL 7.0811/32	ES SMGP 08-32 R30		PH0000060956	7.0800	2266	6.20	8/11/2032					9.5000					
SMPHPM 6.0858 11/17/32	SMPH 11-32 R29		PH0000061475	6.0858	2364	6.47	11/17/2032					7.1500					
CLIPM 6.6807 12/05/32	CLI 12-32 R30		PH0000061640	6.6807	2382	6.52	12/5/2032					9.7500					
SMCPM 8.489 12/14/32	SMC 32 R29	SMCFXBND2032		8.4890	2391	6.55	12/14/2032					8.7000					
CPGPM 7.628 02/20/33	CPG 02-33 R30		PH0000061970	7.6280	2459	6.73	2/20/2033					9.1750					
DDPM 7 3/4 03/23/33	ES DD 03-33 A		PH0000062390	7.7500	2490	6.82	3/23/2033					7.7500					
DDPM 7 3/4 03/23/33	ES DD 03-33		PH0000062143	7.7500	2490	6.82	3/23/2033					7.7500					
SMCGL 7.8682 04/17/33	SMGP 04-33 R29		PH0000062283	7.8682	2515	6.89	4/17/2033					8.9750					
DDPM 7 3/4 04/23/33	ES DD 04-33		PH0000062309	7.7500	2521	6.90	4/23/2033					7.7500					
ALIPM 6.2948 06/26/33	ALI 33 R28		PH0000057051	6.2948	2585	7.08	6/26/2033					7.2500					
AEVPM 6.8032 09/21/33	AEV 33 R28		PH0000057564	6.8032	2672	7.32	9/21/2033					7.3500					
ALIPM 6 10/10/33	ALI 33 R25	ALIFXBND2033	PHY0488FAF72	6.0000	2691	7.37	10/10/2033					7.2500					
SMCPM 7.7197 07/03/34	SMC 07-34 R31		PH0000059008	7.7197	2957	8.10	7/3/2034					9.1250					
MIPM 7.0931 07/12/34	MAYNILAD 07-34 R30		PH0000059073	7.0931	2966	8.12	7/12/2034	3.800000	7.2625	2:54:55 PM	7.2625		7.2625	7.2625	7.2625	7.2625	
ALIPM 6.9931 07/18/34	ALI 07-34 R31		PH0000059115	6.9931	2972	8.14	7/18/2034					7.3000					
ALIPM 6.1334 11/13/34	ALI 11-34 R31		PH0000059628	6.1334	3090	8.46	11/13/2034					7.3000					
SMCTOL 6.9331 12/05/34	SMCTC 12-34 R31		PH0000059743	6.9331	3112	8.52	12/5/2034					9.9750					
SMPHPM 6.4784 02/25/35	SMPH 02-35 R32		PH0000060154	6.4784	3194	8.75	2/25/2035	0.300000	7.2250	2:00:59 PM	7.2250		7.2250	7.2250	7.2250	7.2250	
FLIPM 6.8312 03/12/35	FLI 03-35 R30		PH0000060188	6.8312	3209	8.79	3/12/2035					7.3500					
PCORPM 7.3896 07/07/35	PCOR 07-35 R32		PH0000060774	7.3896	3326	9.11	7/7/2035					7.7500					
APPM 6.8572 07/14/35	AP 07-35 R30		PH0000060790	6.8572	3333	9.13	7/14/2035					7.3000					
SMCGL 7 1/8 08/11/35	ES SMGP 08-35 R32		PH0000060964	7.1250	3361	9.20	8/11/2035					9.9750					
ALIPM 6.3192 10/23/35	ALI 10-35 R32		PH0000061277	6.3192	3434	9.40	10/23/2035					7.2500					
SMPHPM 6.2855 11/17/35	SMPH 11-35 R32		PH0000061483	6.2855	3459	9.47	11/17/2035					7.2000					
TOLPM 6.3069 12/02/35	MPTC 12-35 R32		PH0000061624	6.3069	3474	9.51	12/2/2035					7.0500					
CLIPM 6.9572 12/05/35	CLI 12-35 R32		PH0000061657	6.9572	3477	9.52	12/5/2035					9.9750					
SMCGL 8.1761 04/17/36	SMGP 04-36 R33		PH0000062291	8.1761	3611	9.89	4/17/2036					9.5000					