

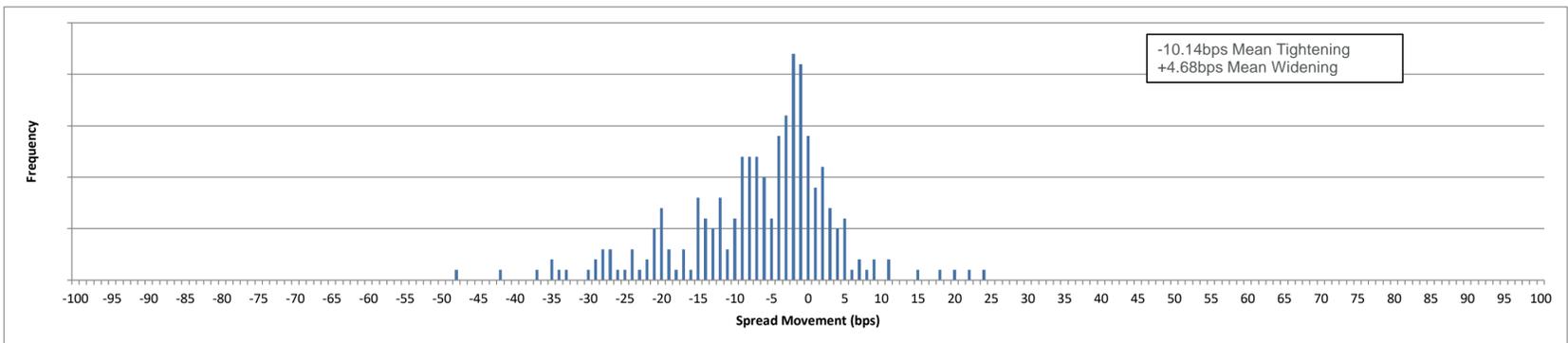
# FIXED INCOME

New Issue Performance  
16 September 2022



ADM Investor Services  
International Limited

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FIVE BEST PERFORMERS								@ Issue			Current*		
Ccy	Size (M)	Issuer (Bberg ticker)	Coupon	Maturity	Rating	Type	Date	Spread	Price	Cover	Spread	Bid	
GBP	750	CREDIT SUISSE GROUP AG (CS)	7.375	07/09/2033	Baa2/BBB/BBB	Diversified Banking Inst	31/08/22	455	99.386	1.9x	406.0	100.21	-49
GBP	750	CREDIT SUISSE GROUP AG (CS)	7	30/09/2027	Baa2/BBB/BBB	Diversified Banking Inst	31/08/22	420	99.644	1.7x	377.5	99.989	-43
USD	500	NEWELL BRANDS INC (NWL)	6.375	15/09/2027	Ba1/BBB-/BB+	Home Decoration Products	09/09/22	295	100		257.3	100.555	-38
EUR	500	BANCO BPM SPA (BAMIIM)	6	13/09/2026	Ba2/NA/BB+	Commer Banks Non-US	06/09/22	492.8	99.654	1.8x	457.6	99.616	-35
USD	500	NORINCHUKIN BANK (NORBK)	4.867	14/09/2027	A1/A/NA	Commer Banks Non-US	07/09/22	150	100		115.0	100.268	-35

FIVE WORST PERFORMERS								@ Issue			Current*		
Ccy	Size (M)	Issuer (Bberg ticker)	Coupon	Maturity	Rating	Type	Date	Spread	Price	Cover	Spread	Bid	
USD	300	P.D OF SKH MD BIN KHALID (PVTDEP)	8.75	23/09/2025	NA/NA/NA	Real Estate Oper/Develop	15/09/22	490.1	100		513.5	99.9	+23
USD	900	NORTONLIFELOCK INC (NLOK)	6.75	30/09/2027	B1/NA/BB+	Internet Security	08/09/22	334	100		355.8	97.896	+22
EUR	300	ARION BANKI HF (ARION)	4.875	21/12/2024	NA/NA/NA	Commer Banks Non-US	13/09/22	373.4	99.88	1x	392.9	98.905	+20
USD	500	ENBRIDGE INC (ENBCN)	7.375	15/01/2083	NA/NA/NA	Pipelines	15/09/22	370.8	100		387.9	100	+17
EUR	750	FRESENIUS MEDICAL CARE A (FMEGR)	3.875	20/09/2027	Baa3/BBB/BBB-	Dialysis Centers	12/09/22	257	99.635	1.6x	271.7	98.077	+15

Thursday 15 September 2022								@ Issue			Current*		
Ccy	Size (M)	Issuer (Bberg ticker)	Coupon	Maturity	Rating	Type	Denoms	Spread	Price	Cover	Spread	Bid	
EUR	750	ARVAL SERVICE LEASE (ARVASL)	4	22/09/2026	NA/NA/NA	Rental Auto/Equipment	100k/100k	261.1	99.801	1.2x	260.2	99.57	-1
EUR	1500	BULGARIA (BGARIA)	4.125	23/09/2029	NA/NA/NA	Sovereign	1k/1k	272.1	98.69		271.2	98.63	-1
EUR	750	BULGARIA (BGARIA)	4.625	23/09/2034	NA/NA/NA	Sovereign	1k/1k	306.1	98.227		308.2	97.94	+2
EUR	1000	CITIGROUP INC (C)	3.713	22/09/2028	NA/NA/NA	Diversified Banking Inst	100k/1k	220.1	100	2.2x	216.8	99.78	-3
EUR	1000	CITIGROUP INC (C)	4.112	22/09/2033	NA/NA/NA	Diversified Banking Inst	100k/1k	239.3	100	2x	236.8	99.78	-2
EUR	500	COCA-COLA HBC FINANCE BV (CCHLN)	2.75	23/09/2025	NA/NA/NA	Beverages-Non-alcoholic	100k/1k		99.448	7.5x	148.6	99.26	
EUR	300	COFACE SA (COFCHD)	6	22/09/2032	NA/NA/NA	Property/Casualty Ins	100k/100k	434.6	99.304	2.2x	443.1	98.55	+9
EUR	500	EIKA BOLIGKREDITT AS (EIKBOL)	2.5	22/09/2028	NA/NA/NA	Mortgage Banks	100k/1k	100.7	99.566	4x	99.1	99.20	-2
EUR	1000	GOLDMAN SACHS GROUP INC (GS)	4	21/09/2029	NA/NA/NA	Diversified Banking Inst	1k/1k	249.3	99.659	2.1x	249.3	99.18	-0
EUR	750	LAND SCHLESWIG-HOLSTEIN (SCHHOL)	2.375	22/09/2032	NA/NA/AAA	Regional Authority	1k/1k	66.1	99.815	2.5x	66.4	99.47	+0
EUR	350	LOTTOMATICA SPA (GAMMAB)	9.75	30/09/2027	NA/NA/NA	Lottery Services	100k/1k	811.0	100		797.6	101.13	-13
EUR	500	MEDTRONIC GLOBAL HLDINGS (MDT)	2.625	15/10/2025	A3/NA/NA	Medical Instruments	100k/1k	131.0	99.652	5x	128.5	99.50	-3
EUR	1000	MEDTRONIC GLOBAL HLDINGS (MDT)	3	15/10/2028	A3/NA/NA	Medical Instruments	100k/1k	142.7	99.888	3.1x	144.4	99.45	+2
EUR	1000	MEDTRONIC GLOBAL HLDINGS (MDT)	3.125	15/10/2031	A3/NA/NA	Medical Instruments	100k/1k	156.2	99.391	4.2x	157.6	98.93	+1
EUR	1000	MEDTRONIC GLOBAL HLDINGS (MDT)	3.375	15/10/2034	A3/NA/NA	Medical Instruments	100k/1k	167.6	99.762	4.6x	164.6	99.58	-3
EUR	500	SPAREBANK 1 SMN (MINGNO)	3.125	22/12/2025	NA/NA/NA	Commer Banks Non-US	100k/1k	177.3	99.717	1.3x	178.9	99.47	+2
EUR	500	VIER GAS TRANSPORT GMBH (VGASDE)	4	26/09/2027	NA/NA/NA	Pipelines	100k/100k	259.6	99.432	6.4x	254.2	99.40	-5
EUR	500	VIER GAS TRANSPORT GMBH (VGASDE)	4.625	26/09/2032	NA/NA/NA	Pipelines	100k/100k	294.8	99.608		288.0	99.79	-7
EUR	500	WOLTERS KLUWER NV (WKLNA)	3	23/09/2026	Baa1/NA/NA	Publishing-Periodicals	100k/1k	157.0	99.922	7x	153.6	99.74	-3
GBP	250	HISCOX LTD (HSXLN)	6	22/09/2027	NA/NA/NA	Property/Casualty Ins	100k/1k	290.0	99.687	3.1x	282.0	99.88	-8
GBP	500	LEEDS BUILDING SOCIETY (LEED)	FRN	15/09/2026	NA/NA/NA	Building Societies	100k/1k		100	3x		100.08	
GBP	750	ROYAL BK CANADA LONDON (RY)	FRN	22/09/2023	NA/NA/NA	Commer Banks Non-US	100k/1k	100.0	100.661			100.66	
GBP	600	TORONTO-DOMINION BANK (TD)	FRN	22/09/2023	NA/A-1+/F1+u(EXP)	Commer Banks Non-US	100k/1k		100			100.00	
USD	600	DEVELOPMENT BK OF JAPAN (DBJJP)	4.375	22/09/2025	A1/A/NA	Special Purpose Banks	200k/2k	64.0	99.693		68.5	99.52	+5
USD	500	ENBRIDGE INC (ENBCN)	7.375	15/01/2083	NA/NA/NA	Pipelines	2k/1k	370.8	100		387.9	100.00	+17
USD	600	ENBRIDGE INC (ENBCN)	7.625	15/01/2083	NA/NA/NA	Pipelines	2k/1k	416.8	100		418.1	100.08	+1
USD	500	INTACT FINANCIAL CORP (IFCCN)	5.459	22/09/2032	Baa1/NA/A-	Property/Casualty Ins	2k/1k	200.0	100		202.4	99.82	+2
USD	300	KOREAN AIR LINES CO LTD (KOREAN)	4.75	23/09/2025	Aa2/AA/NA	Airlines	200k/1k	90.0	99.959		81.7	100.23	-8
USD	1000	NORDEA BANK ABP (NDASS)	4.75	22/09/2025	NA/NA/AA	Commer Banks Non-US	200k/1k	100.0	99.713		100.7	99.63	+1
USD	1000	NORDEA BANK ABP (NDASS)	5.375	22/09/2027	NA/NA/AA-	Commer Banks Non-US	200k/1k	173.0	99.935		175.9	99.78	+3
USD	300	P.D OF SKH MD BIN KHALID (PVTDEP)	8.75	23/09/2025	NA/NA/NA	Real Estate Oper/Develop	200k/1k	490.1	100		513.5	99.90	+23
USD	650	PROLOGIS LP (PLD)	4.625	15/01/2033	NA/NA/NA	REITS-Warehouse/Industr	2k/1k	122.0	99.665		120.8	99.67	-1
USD	1250	TOYOTA MOTOR CREDIT CORP (TOYOTA)	4.4	20/09/2024	NA/NA/NA	Auto-Cars/Light Trucks	2k/1k	55.0	99.996		53.0	99.98	-2
USD	1000	TOYOTA MOTOR CREDIT CORP (TOYOTA)	4.55	20/09/2027	NA/NA/NA	Auto-Cars/Light Trucks	2k/1k	90.0	99.903		90.0	99.98	0

Wednesday 14 September 2022								@ Issue			Current*		
Ccy	Size (M)	Issuer (Bberg ticker)	Coupon	Maturity	Rating	Type	Denoms	Spread	Price	Cover	Spread	Bid	
EUR	800	AMPRION GMBH (AMPRIO)	3.45	22/09/2027	Baa1/NA/NA	Electric-Distribution	100k/100k	198.1	100	4.6x	193.4	99.65	-5
EUR	1000	AMPRION GMBH (AMPRIO)	3.971	22/09/2032	Baa1/NA/NA	Electric-Distribution	100k/100k	227.9	100	5.1x	212.3	100.63	-16
EUR	745	ANGLO AMERICAN CAPITAL (AALLN)	4.75	21/09/2032	Baa2/BBB/BBB	Diversified Minerals	100k/1k	306.5	99.953	3.4x	298.9	99.92	-8
EUR	4500	BELGIUM KINGDOM (BGB)	2.75	22/04/2039	NA/NA/NA	Sovereign	0.01/0.01	6.0	99.956	7x	2.4	100.95	-4
EUR	600	COMMERZBANK AG (CMZB)	4.625	21/03/2028	NA/BBB-/NA	Commer Banks Non-US	100k/100k	320.7	99.966	1.8x	322.0	99.42	+1
EUR	4000	EUROPEAN INVESTMENT BANK (EIB)	2.25	15/03/2030	NA/NA/NA	Supranational Bank	1k/1k	74.0	99.294	8.3x	64.9	99.72	-9
EUR	1000	ING BANK NV (INTNED)	2.5	21/02/2030	NA/NA/NA	Commer Banks Non-US	100k/100k	100.6	99.374	1.4x	95.7	99.34	-5
EUR	700	KNORR-BREMSE AG (KNOGR)	3.25	21/09/2027	NA/NA/NA	Miscellaneous Manufactur	100k/100k	182.6	99.723	1.8x	179.0	99.39	-4
EUR	1500	LANDBK HESSEN-THUERINGEN (HESLAN)	2.375	21/09/2026	NA/NA/NA	Regional Banks-Non US	100k/100k	98.0	99.676	2.5x	93.2	99.66	-5
EUR	750	SPAREBANKEN VEST BOLIGKR (SVEGNO)	2.5	22/09/2027	NA/NA/NA	Finance-Mtge Loan/Banker	100k/1k	98.3	99.652	1.6x	94.7	99.43	-4
USD	1250	AGENCE FRANCAISE DEVELOP (AGFRNC)	4	21/09/2027	NA/AA/AA	Special Purpose Banks	200k/200k	42.7	99.646	1.4x	41.5	99.45	-1
USD	1750	CPPIB CAPITAL INC (CPPIBC)	4.125	21/10/2024	NA/NA/NA	Invest Mgmt/Advis Serv	250k/1k	38.5	99.92		34.4	99.79	-4
USD	1500	INTL BK RECON & DEVELOP (IBRD)	FRN	23/09/2026	NA/NA/NA	Supranational Bank	1k/1k	31.0	100			99.99	
USD	3000	INTL BK RECON & DEVELOP (IBRD)	3.625	21/09/2029	NA/NA/NA	Supranational Bank	1k/1k	22.5	99.329		21.8	98.88	-1
USD	500	WISCONSIN ELECTRIC POWER (WEC)	4.75	30/09/2032	NA/A-/A+	Electric-Integrated	1k/1k	135.0	99.794		131.4	99.82	-4

Tuesday 13 September 2022								@ Issue			Current*		
Ccy	Size (M)	Issuer (Bberg ticker)	Coupon	Maturity	Rating	Type	Denoms	Spread	Price	Cover	Spread	Bid	
EUR	300	ARION BANKI HF (ARION)	4.875	21/12/2024	NA/NA/NA	Commer Banks Non-US	100k/1k	373.4	99.88	1x	392.9	98.91	+20
EUR	500	BANCO DE CREDITO SOCIAL (CAJAMA)	8	22/09/2026	NA/NA/NA	Commer Banks Non-US	100k/100k	665.2	100	1.9x	634.5	100.34	-31
EUR	400	BPER BANCA (BPEIM)	8.625	20/01/2033	Ba2/NA/BB-	Commer Banks Non-US	200k/1k		100	2.1x	693.4	100.44	
EUR	500	COVENTRY BLDG SOCIETY (COVBS)	2.625	07/12/2026	NA/NA/NA	Building Societies	100k/1k	120.2	99.818	1.9x	119.0	99.32	-1
EUR	300	CRELAN SA/NV (LNDKBR)	5.375	31/10/2025	Baa3/NA/NA	Special Purpose Banks	100k/100k	412.9	99.707	1.2x	414.6	99.23	+2
EUR	1250	DNB BANK ASA (DNBNO)	3.125	21/09/2027	Aa2/AA-/NA	Commer Banks Non-US	100k/1k	177.5	99.811	1.8x	178.3	99.29	+1
EUR	750	DZ HYP AG (DZHYP)	2.5	28/11/2031	NA/NA/NA	Mortgage Banks	1k/1k	95.9	99.366	1.2x	93.7	99.01	-2
EUR	500	ESSITY CAPITAL BV (ESSITY)	3	21/09/2026	NA/NA/NA	Cosmetics&Toiletries	100k/1k	170.2	99.651	3.1x	164.2	99.35	-6
EUR	7000	EUROPEAN UNION (EU)	2	04/10/2027	NA/NA/NA	Sovereign	0.001k/0.00	60.1	99.549	8.6x	50.2	99.16	-10
EUR	5000	EUROPEAN UNION (EU)	2.5	04/10/2052	NA/NA/NA	Sovereign	0.001k/0.00	83.5	98.279	10.9x	74.0	100.14	-10
EUR	2500	KBC BANK NV (KBC)	2.375	21/09/2026	NA/NA/NA	Commer Banks Non-US	100k/100k		100		84.2	99.73	
EUR													

Ccy	Size (M)	Issuer (Bberg ticker)	Coupon	Maturity	Rating	Type	Denoms	Spread	Price	Cover	Spread	Bid	Current*
USD	1000	BANK OF IRELAND GROUP (BKIR)	6.253	16/09/2026	A3/BBB-/BBB	Commer Banks Non-US	200k/1k	265.0	100	2.3x	262.9	99.32	-2
USD	500	CENTERPOINT ENER HOUSTON (CNP)	4.45	01/10/2032	A2/A/A	Electric-Integrated	2k/1k	115.0	99.645	3.2x	122.6	98.13	+8
USD	300	CENTERPOINT ENER HOUSTON (CNP)	4.85	01/10/2052	A2/A/A	Electric-Integrated	2k/1k	137.5	99.449	3.3x	147.7	97.99	+10
USD	500	CNX RESOURCES CORP (CNX)	7.375	15/01/2031	B1/BB/BB+	Oil Comp-Explor&Prodn	2k/1k	394.0	100		379.4	99.96	-15
USD	750	HOME DEPOT INC (HD)	4	15/09/2025	A2/A/A	Retail-Building Products	2k/1k	40.0	99.964	7.1x	32.3	99.44	-8
USD	1250	HOME DEPOT INC (HD)	4.5	15/09/2032	A2/A/A	Retail-Building Products	2k/1k	115.0	99.881	4.2x	117.9	98.91	+3
USD	1000	HOME DEPOT INC (HD)	4.95	15/09/2052	A2/A/A	Retail-Building Products	2k/1k	150.0	98.647	5.8x	147.8	99.53	-2
USD	500	NIAGARA MOHAWK POWER (NGGLN)	5.783	16/09/2052	Baa1/BBB+/NA	Electric-Integrated	2k/1k	225.0	100	2.7x	221.5	100.94	-4
USD	400	NSTAR ELECTRIC CO (ES)	4.95	15/09/2052	A1/A/A+	Electric-Distribution	2k/1k	147.0	99.613	5x	146.0	99.82	-1
USD	1000	SWEDBANK AB (SWEDA)	5.337	20/09/2027	Baa1/A-/AA-	Commer Banks Non-US	200k/1k	190.0	100	3.1x	185.8	99.19	-4
USD	1250	T-MOBILE USA INC (TMUS)	5.2	15/01/2033	Baa3/BBB-/BBB-	Cellular Telecom	2k/1k	185.0	99.841		182.7	99.33	-2
USD	1000	T-MOBILE USA INC (TMUS)	5.65	15/01/2053	Baa3/BBB-/BBB-	Cellular Telecom	2k/1k	212.5	99.735		211.9	100.42	-1
USD	750	T-MOBILE USA INC (TMUS)	5.8	15/09/2062	Baa3/BBB-/BBB-	Cellular Telecom	2k/1k	230.0	99.322		229.6	100.03	-0

Friday 09 September 2022								@ Issue		Current*			
Ccy	Size (M)	Issuer (Bberg ticker)	Coupon	Maturity	Rating	Type	Denoms	Spread	Price	Cover	Spread	Bid	
EUR	600	AIR LIQUIDE FINANCE (AIFP)	2.875	16/09/2032	A2/A/NA	Industrial Gases	100k/100k	130.1	99.086	7x	128.4	98.47	-2
EUR	1000	CREDIT MUTUEL ARKEA (CMARK)	3.375	19/09/2027	Aa3/NA/A	Commer Banks Non-US	100k/100k	196.8	99.905	3x	200.0	99.02	+3
USD	500	NEWELL BRANDS INC (NWL)	6.375	15/09/2027	Ba1/BBB-/BB+	Home Decoration Products	2k/1k	295.0	100		257.3	100.56	-38
USD	500	NEWELL BRANDS INC (NWL)	6.625	15/09/2029	Ba1/BBB-/BB+	Home Decoration Products	2k/1k	323.0	100		295.1	100.45	-28
USD	600	OWL ROCK CORE INCOME COR (ORCINC)	7.75	16/09/2027	Baa3/BBB-/NA	Investment Companies	2k/1k	437.5	99.735		412.6	99.83	-25

Thursday 08 September 2022								@ Issue		Current*			
Ccy	Size (M)	Issuer (Bberg ticker)	Coupon	Maturity	Rating	Type	Denoms	Spread	Price	Cover	Spread	Bid	
USD	350	HUDSON PACIFIC PROPRIETIE (HPP)	5.95	15/02/2028	Baa2/NA/BBB-	REITS-Office Property	2k/1k	265.0	99.614	1.4x	269.6	98.15	+5
USD	600	ITC HOLDINGS CORP (ITC)	4.95	22/09/2027	Baa2/BBB+/NA	Electric-Transmission	2k/1k	158.0	99.899	4.7x	136.6	99.64	-21
USD	500	MITSUBISHI HC CAPITAL (MITHCC)	5.08	15/09/2027	A3/A-/NA	Finance-Leasing Compan	200k/1k	168.0	100	5x	158.3	99.27	-10
USD	700	NORTHWESTERN MUTUAL GBL (NWMLIC)	4.35	15/09/2027	Aaa/AA+/AAA	Life/Health Insurance	2k/1k	98.0	99.96	2.4x	94.5	98.85	-3
USD	900	NORTONLIFELOCK INC (NLOK)	6.75	30/09/2027	B1/NA/BB+	Internet Security	2k/1k	334.0	100		355.8	97.90	+22
USD	600	NORTONLIFELOCK INC (NLOK)	7.125	30/09/2030	B1/NA/BB+	Internet Security	2k/1k	386.0	100		396.7	98.20	+11
USD	750	PACIFIC LIFE CORP (PACLIF)	5.4	15/09/2052	A3/A-/A-	Life/Health Insurance	2k/1k	195.0	99.852	3.5x	190.8	99.84	-4
USD	500	TENN VALLEY AUTHORITY (TVA)	4.25	15/09/2052	Aaa/AA+/NA	Sovereign Agency	2k/1k	100.0	96.786		98.5	96.43	-2
USD	1500	TORONTO-DOMINION BANK (TD)	4.285	13/09/2024	A1/AA-u	Commer Banks Non-US	2k/1k	80.0	100	1.7x	80.2	99.24	+0
USD	1500	TORONTO-DOMINION BANK (TD)	4.693	15/09/2027	A1/AA-u	Commer Banks Non-US	2k/1k	130.0	100	1.8x	131.0	98.76	+1

Wednesday 07 September 2022								@ Issue		Current*			
Ccy	Size (M)	Issuer (Bberg ticker)	Coupon	Maturity	Rating	Type	Denoms	Spread	Price	Cover	Spread	Bid	
EUR	625	AAREAL BANK AG (AARB)	2.375	14/09/2029	Aaa/NA/NA	Finance-Commercial	100k/100k	110.5	99.402	1.1x	98.4	98.40	-12
EUR	500	ABANCA CORP BANCARIA SA (ABANCA)	5.25	14/09/2028	Baa3/NA/BBB-	Commer Banks Non-US	100k/100k	406.8	99.721	2.4x	378.7	99.44	-28
EUR	1250	AFRICAN DEVELOPMENT BANK (AFDB)	2.25	14/09/2029	Aaa/AAA/NA	Supranational Bank	1k/1k	96.4	99.616	1.8x	85.0	98.45	-11
EUR	1100	FERROVIE DELLO STATO (FERROV)	3.75	14/04/2027	NA/NA/BBB	Transport-Rail	100k/1k		99.616	1.9x	81.9	98.48	
EUR	600	JOHN DEERE BANK SA (DE)	2.5	14/09/2026	A2/A/A	Machinery-Farm	100k/1k	135.4	99.898	7.2x	129.6	98.77	-6
EUR	600	LA POSTE SA (FRPTT)	2.625	14/09/2028	NA/A+/A+	Transport-Services	100k/100k	139.0	99.323	2.8x	132.9	98.06	-6
EUR	600	LA POSTE SA (FRPTT)	3.125	14/03/2033	NA/A+/A+	Transport-Services	100k/100k	165.8	99.073	2x	157.0	98.13	-9
EUR	600	MACQUARIE BANK LTD (MQGAU)	2.574	15/09/2027	Aaa/NA/AAA	Commer Banks Non-US	100k/1k	133.4	100	1.3x	128.6	98.60	-5
EUR	1000	NORDEA KINNITSLOUTTO (NDASS)	2.5	14/09/2032	NA/NA/NA	Commer Banks Non-US	100k/1k	101.7	99.346	1.4x	89.3	98.57	-12
EUR	1000	REGION WALLONNE (WALLOO)	2.875	14/01/2038	A3/NA/NA	Municipal-County	100k/100k	39.0	99.447	1.4x	38.3	98.03	-1
EUR	400	SKF AB (SKFBSS)	3.125	14/09/2028	Baa1/NA/NA	Metal Processors&Fabrica	100k/1k	191.6	99.291	6.3x	188.9	97.77	-3
GBP	500	HSBC UK BANK PLC (HSBC)	FRN	25/08/2027	Aaa/NA/AAA	Commer Banks Non-US	100k/1k	62.0	100	3x	56.0	100.28	-6
USD	500	ABU DHABI COMMERCIAL BNK (ADCBUH)	4.5	14/09/2027	NA/A/A+	Commer Banks Non-US	200k/1k	115.0	99.796	3.6x	95.3	99.47	-20
USD	500	AON CORP/AON GLOBAL HOLD (AON)	5	12/09/2032	Baa2/A-/BBB+	Insurance Brokers	2k/1k	175.0	99.922	3x	174.8	98.40	-0
USD	2000	ASIAN INFRASTRUCTURE INV (AIIB)	3.75	14/09/2027	Aaa/AAA/AAA	Supranational Bank	1k/1k	43.8	99.72		41.3	98.53	-3
USD	1500	BANK OF MONTREAL (BMO)	4.25	14/09/2024	A2/A-/AA-	Commer Banks Non-US	2k/1k	85.0	99.937	1.6x	81.0	99.16	-4
USD	1000	BANK OF MONTREAL (BMO)	4.7	14/09/2027	A2/A-/AA-	Commer Banks Non-US	2k/1k	135.0	99.956	1.3x	138.8	98.46	+4
USD	750	EQUIFAX INC (EFX)	5.1	15/12/2027	Baa2/BBB/NA	Commercial Serv-Finance	2k/1k	175.0	99.907	2.8x	170.3	98.76	-5
USD	3000	INTER-AMERICAN DEVEL BK (IADB)	3.5	14/09/2029	NA/NA/NA	Supranational Bank	1k/1k	21.6	99.423		20.2	98.22	-1
USD	2000	INTL FINANCE CORP (IFC)	3.625	15/09/2025	NA/NA/NA	Supranational Bank	1k/1k		99.961		11.2	99.02	
USD	3500	JPMORGAN CHASE & CO (JPM)	5.717	14/09/2033	A3/BBB+/A	Diversified Banking Inst	2k/1k	245.0	100	1.9x	249.2	98.25	+4
USD	1500	JPN BANK FOR INTL COOP (JIBC)	3.875	16/09/2025	A1/A+/NA	Export/Import Bank	200k/2k	45.6	99.727		45.2	98.78	-0
USD	1000	MIZUHO FINANCIAL GROUP (MIZUHO)	5.414	13/09/2028	A1/A-/NA	Diversified Banking Inst	200k/1k	205.0	100	2.8x	182.2	99.68	-23
USD	750	MIZUHO FINANCIAL GROUP (MIZUHO)	5.669	13/09/2033	A1/A-/NA	Diversified Banking Inst	200k/1k	240.0	100	2.7x	221.8	99.94	-18
USD	500	NORINCHUKIN BANK (NORBK)	4.867	14/09/2027	A1/A/NA	Commer Banks Non-US	200k/1k	150.0	100		115.0	100.27	-35
USD	500	NORINCHUKIN BANK (NORBK)	5.071	14/09/2032	A1/A/NA	Commer Banks Non-US	200k/1k	180.0	100		160.0	100.17	-20
USD	550	STELLANTIS FIN US INC (STLA)	5.625	12/01/2028	Baa2/BBB/BBB	Auto-Cars/Light Trucks	200k/1k	237.5	99.5	1.5x	216.0	99.10	-22
USD	700	STELLANTIS FIN US INC (STLA)	6.375	12/09/2032	Baa2/BBB/BBB	Auto-Cars/Light Trucks	200k/1k	312.5	99.912	1.4x	301.9	99.25	-11

Tuesday 06 September 2022								@ Issue		Current*			
Ccy	Size (M)	Issuer (Bberg ticker)	Coupon	Maturity	Rating	Type	Denoms	Spread	Price	Cover	Spread	Bid	
EUR	600	AUTOBAHN SCHNELL AG (ASFING)	2.125	13/09/2028	Aa1/AA+/NA	Public Thoroughfares	100k/1k	89.2	99.405	10x	69.8	98.74	-19
EUR	500	BANCO BPM SPA (BAMIIM)	6	13/09/2026	Ba2/NA/BB+	Commer Banks Non-US	150k/1k	492.8	99.654	1.8x	457.6	99.62	-35
EUR	1500	BANQUE FED CRED MUTUEL (BFCM)	3.125	14/09/2027	Aa3/A+/AA-	Commer Banks Non-US	100k/100k	189.9	99.704	1.7x	187.4	98.45	-2
EUR	750	BANQUE FED CRED MUTUEL (BFCM)	3.625	14/09/2032	Aa3/A+/AA-	Commer Banks Non-US	100k/100k	210.8	99.382	2.8x	202.8	98.57	-8
EUR	500	BAUSPAR.SCHWABEBISCH HALL (BAUSCH)	2.375	13/09/2029	Aaa/NA/NA	Mortgage Banks	100k/100k	105.4	99.847	2.2x	90.3	98.91	-15
EUR	6000	BUONI POLIENALI DEL TES (BTSP)	4	30/04/2035	NA/NA/AAA	Sovereign	1k/1k	5.0	99.734	6.7x	2.1	99.05	-3
EUR	1250	DANSKE MORTGAGE BANK PLC (DANBNK)	2.125	16/09/2025	Aaa/NA/NA	Commer Banks Non-US	100k/1k	119.9	99.779	2.2x	99.5	98.90	-20
EUR	1000	ENEL FINANCE INTL NV (ENELIM)	3.875	09/03/2029	Baa1/BBB+/BBB+	Electric-Integrated	100k/1k	254.8	99.63	2x	247.5	98.64	-7
EUR	5000	FRANCE (GOVT OF) (FRTR)	2.5	25/05/2043	NA/NA/NA	Sovereign	0.001k/0.00	7.0	98.471	6.5x	3.6	97.87	-3
EUR	650	HENKEL AG & CO KGAA (HENKEL)	2.625	13/09/2027	A2/A/NA	Soap&Cleaning Prepar	100k/100k	139.9	99.649	4.9x	126.8	98.91	-13
EUR	1000	ING-DIBA AG (INGDIB)	2.375	13/09/2030	Aaa/NA/NA	Commer Banks Non-US	100k/100k	102.5	99.597	1.6x	88.8	98.80	-14
EUR	1250	OP CORPORATE BANK PLC (OPBANK)	2.875	15/12/2025	Aa3/AA-/NA	Commer Banks Non-US	100k/1k	179.5	99.956	1.6x	172.3	99.03	-7
EUR	900	ORSTED A/S (ORSTED)	3.25	13/09/2031	Baa1/BBB+/BBB+	Electric-Generation	100k/1k	170.8	99.977	3.7x	158.2	99.86	-13
EUR	1500	ROYAL BANK OF CANADA (RY)	2.375	13/09/2027	Aaa/NA/AAA	Commer Banks Non-US	100k/1k	120.4	99.851	1.3x	110.1	98.53	-10
EUR	500	STATKRAFT AS (STATK)	2.875	13/09/2029	NA/NA/NA	Electric-Generation	100k/1k	159.5	99.035	9.8x	139.2	99.00	-20
GBP	375	ORSTED A/S (ORSTED)	5.125	13/09/2034	Baa1/BBB+/BBB+	Electric-Generation	100k/1k	180.0	99.738	2.4x	154.2	101.67	-26
GBP	575	ORSTED A/S (ORSTED)	5.375	13/09/2042	Baa1/BBB+/BBB+	Electric-Generation	100k/1k	185.0	99.699	2.6x	164.8	101.69	-20
USD	1000	BANCO BILBAO VIZCAYA ARG (BBVASM)	5.862	14/09/2026	Baa2/BBB+/BBB+	Commer Banks Non-US	200k/200k	230.0	100	1.4x	231.7	99.10	+2
USD	750	BANCO BILBAO VIZCAYA ARG (BBVASM)	6.138	14/09/2028	Baa2/BBB+/BBB+	Commer Banks Non-US	200k/200k	270.0	100	1.5x	273.1	98.91	+3
USD	400	DEUTSCHE BANK NY (DB)	5.371	09/09/2027	A2/A-/A-	Diversified Banking Inst	150k/1k	195.0	100		180.0	99.59	-15
USD	750	DOLLAR GENERAL CORP (DG)	4.25	20/09/2024	Baa2/BBB/NA	Retail-Discount	2k/1k	80.0	99.907	3.3x	64.8	99.46	-15
USD	550	DOLLAR GENERAL CORP (DG)	4.625	01/11/2027	Baa2/BBB/NA	Retail-Discount	2k/1k	120.0	99.903	4x	113.0	99.22	-7
USD	700	DOLLAR GENERAL CORP (DG)	5	01/11/2032	Baa2/BBB/NA	Retail-Discount	2k/1k	170.0	99.654	4x	167.3	98.96	-3
USD	300	DOLLAR GENERAL CORP (DG)	5.5	01/11/2052	Baa2/BBB/NA	Retail-Discount	2k/1k	200.0	99.902</				

Thursday 01 September 2022							@ Issue					Current*	
Ccy	Size (M)	Issuer (Bberg ticker)	Coupon	Maturity	Rating	Type	Denoms	Spread	Price	Cover	Spread	Bid	
EUR	600	BANK GOSPODARSTWA KRAJOW (BGOSK)	4	08/09/2027	NA/NA/A-	Special Purpose Banks	100k/1k	274.7	99.751	1.7x	246.9	99.72	-28
EUR	700	EAST JAPAN RAILWAY CO (EJRAIL)	2.614	08/09/2025	A1/A+/NA	Transport-Rail	100k/1k	146.1	100	1.9x	128.9	99.46	-17
EUR	500	EAST JAPAN RAILWAY CO (EJRAIL)	3.245	08/09/2030	A1/A+/NA	Transport-Rail	100k/1k	178.8	100	1.2x	164.1	99.59	-15
EUR	1000	FINNVERA PLC (FINNVE)	2.125	08/03/2028	Aa1/NA/AA+	Export/Import Bank	100k/1k	82.6	99.688	4.4x	78.0	98.48	-5
EUR	500	HYPONOE LB NOE WIEN AG (HYNOE)	2.5	28/06/2030	Aa1/NA/NA	Mortgage Banks	100k/100k	114.9	99.732	1.4x	107.3	98.51	-8
EUR	1250	JAPAN FIN ORG MUNICIPAL (JFM)	2.375	08/09/2027	A1/A+/NA	Regional Agencies	100k/1k	116.3	99.544	2.6x	109.6	98.36	-7
USD	1000	OEKB OEST. KONTROLLBANK (OKB)	3.625	09/09/2027	Aa1/AA+/NA	Special Purpose Banks	1k/1k	23.5	99.95		22.1	98.82	-1

Wednesday 31 August 2022							@ Issue					Current*	
Ccy	Size (M)	Issuer (Bberg ticker)	Coupon	Maturity	Rating	Type	Denoms	Spread	Price	Cover	Spread	Bid	
EUR	1250	ALLIANZ SE (ALVGR)	4.597	07/09/2038	A2/A+/NA	Multi-line Insurance	100k/100k	322.1	100	1.4x	306.2	99.38	-16
EUR	500	BANCO DE SABADELL SA (SABSM)	5.375	08/09/2026	NA/BB+/BBB-	Commer Banks Non-US	100k/100k	426.2	99.789	1.6x	405.3	99.46	-21
EUR	2250	BANCO SANTANDER SA (SANTAN)	2.375	08/09/2027	Aa1/NA/AAU	Diversified Banking Inst	100k/100k	117.6	99.521	1.8x	110.5	98.51	-7
EUR	1250	BANCO SANTANDER SA (SANTAN)	2.75	08/09/2032	Aa1/NA/AAU	Diversified Banking Inst	100k/100k	130.9	99.2	1.6x	116.1	98.45	-15
EUR	5000	BUNDESOBLIGATION (OBL)	1.3	15/10/2027	NA/NA/NA	Sovereign	0.01/0.01	-1.3	99.675	2.8x		98.24	
EUR	1000	CAIXABANK SA (CABKSM)	3.75	07/09/2029	Baa1/A-/A-	Commer Banks Non-US	100k/100k	249.2	99.336	1.4x	239.3	98.29	-10
EUR	500	CHORUS LTD (CNUNZ)	3.625	07/09/2029	Baa2/BBB/NA	Telecom Services	100k/1k	236.9	99.345	3x	203.3	99.69	-34
EUR	500	COMPASS GROUP FINANCE NV (CPGLN)	3	08/03/2030	A3/A/NA	Food-Catering	100k/1k	174.4	99.202	2.3x	164.5	98.13	-10
EUR	600	DANONE SA (BNFP)	3.071	07/09/2030	Baa1/BBB+/NA	Food-Dairy Products	100k/100k	152.1	100	2.8x	146.0	98.65	-6
EUR	500	HSBC SFH FRANCE (HSBC)	2.625	07/09/2032	Aaa/AAA/NA	Finance-Mtge Loan/Banker	100k/100k	112.9	99.653	3.8x	98.1	98.91	-15
EUR	500	KOREA DEVELOPMENT BANK (KDB)	2.625	08/09/2027	Aa2/AA/AA-	Special Purpose Banks	100k/1k	126.2	99.88	1.2x	113.4	99.15	-13
EUR	1000	NRW.BANK (NRWBK)	2.5	07/09/2037	NA/AA/AAA	Special Purpose Banks	1k/1k	90.8	99.703	2.8x	67.3	98.81	-23
EUR	550	PROLOGIS INTL FUND II (PRIFII)	3.625	07/03/2030	A3/A/NA	Property Trust	100k/1k	236.2	99.289	1.6x	233.9	97.75	-2
EUR	500	RAIFFEISEN BANK INTL (RBIIV)	4.125	08/09/2025	A2/NA/NA	Commer Banks Non-US	100k/100k	305.6	99.815	3.4x	275.7	99.59	-30
EUR	1000	SAGESSE (SAGESSE)	2.875	07/09/2032	NA/AA/NA	Pipelines	100k/100k	85.0	99.222	1.9x	64.7	99.79	-20
EUR	500	SOCIETE GENERALE (SOCGEN)	5.25	06/09/2032	Baa3/BBB-/BBB	Diversified Banking Inst	100k/100k	406.4	99.549	2.2x	377.6	99.48	-29
GBP	750	CLYDESDALE BANK PLC (CLYDES)	FRN	22/03/2026	Aaa/NA/AAA	Commer Banks Non-US	100k/1k	100	100	1.5x		100.18	
GBP	250	COMPASS GROUP PLC (CPGLN)	4.375	08/09/2032	A3/A/NA	Food-Catering	100k/1k	165.0	99.135	1.4x	156.9	96.86	-8
GBP	750	CREDIT SUISSE GROUP AG (CS)	7	30/09/2027	Baa2/BBB/BBB	Diversified Banking Inst	100k/1k	420.0	99.644	1.7x	377.5	99.99	-43
GBP	750	CREDIT SUISSE GROUP AG (CS)	7.375	07/09/2033	Baa2/BBB/BBB	Diversified Banking Inst	100k/1k	455.0	99.386	1.9x	406.0	100.21	-49
GBP	750	LLOYDS BANKING GROUP PLC (LLOYDS)	8.5	Perp	Baa3/BB-/BBB-	Diversified Banking Inst	200k/1k		100	0x	549.2	100.04	
USD	1000	KOREA DEVELOPMENT BANK (KDB)	4	08/09/2025	Aa2/AA/AA-	Special Purpose Banks	200k/1k	60.0	99.838	2.5x	50.6	98.94	-9
USD	450	KOREA DEVELOPMENT BANK (KDB)	4.25	08/09/2032	Aa2/AA/AA-	Special Purpose Banks	200k/1k	115.0	99.814	2.8x	111.0	97.47	-4
USD	1250	NORDIC INVESTMENT BANK (NIB)	3.375	08/09/2027	Aaa/AAA/NA	Supranational Bank	200k/1k	18.4	99.704		17.4	97.91	-1

Tuesday 30 August 2022							@ Issue					Current*	
Ccy	Size (M)	Issuer (Bberg ticker)	Coupon	Maturity	Rating	Type	Denoms	Spread	Price	Cover	Spread	Bid	
EUR	1000	BNP PARIBAS (BNP)	6.875	Perp	Ba1/BBB-/BBB	Diversified Banking Inst	200k/200k		100	1.7x	573.1	97.84	
EUR	500	GRP BRUXELLES LAMBERT SA (GBLBBB)	3.125	06/09/2029	A1/A+/NA	Investment Companies	100k/100k	192.4	99.339	3.2x	186.4	97.67	-6
EUR	1000	INTESA SANPAOLO SPA (SPIIM)	4.75	06/09/2027	Baa3/BBB-/BBB-	Commer Banks Non-US	150k/1k	347.4	100	2x	338.1	99.03	-9
EUR	2000	INTL DEVELOPMENT ASSOC (IDAWBG)	2.5	15/01/2038	Aaa/AAA/NA	Supranational Bank	1k/1k	93.2	99.391	1.5x	73.8	98.23	-19
EUR	500	INVESTITIONSBK SCHL-HOL (IBBSH)	2.125	06/09/2030	NA/NA/AAA	Special Purpose Banks	100k/100k	88.3	99.607	2x	75.8	97.88	-13
EUR	1000	KOMMUNEKREDIT (KOMMUN)	2.375	15/09/2032	Aaa/AAA/NA	Regional Agencies	100k/1k	94.4	99.384	2x	82.0	98.12	-12
EUR	800	MIZUHO FINANCIAL GROUP (MIZUHO)	3.49	05/09/2027	A1/NA/A-	Diversified Banking Inst	100k/1k	222.8	100	1.2x	215.1	98.87	-8
EUR	500	MIZUHO FINANCIAL GROUP (MIZUHO)	4.029	05/09/2032	A1/NA/A-	Diversified Banking Inst	100k/1k	250.4	100	1.4x	229.3	99.72	-21
EUR	1000	NATWEST GROUP PLC (NWG)	4.067	06/09/2028	Baa1/BBB/A	Diversified Banking Inst	100k/1k	284.9	100	1.9x	291.6	98.07	+7
EUR	1000	SIEMENS FINANCIERINGSMAT (SIEGR)	2.25	10/03/2025	A1/A+/NA	Diversified Manufact Op	100k/100k	121.0	99.86	3.8x	105.0	99.25	-16
EUR	500	SIEMENS FINANCIERINGSMAT (SIEGR)	2.5	08/09/2027	A1/A+/NA	Diversified Manufact Op	100k/100k	124.6	99.912	4.2x	119.4	98.68	-5
EUR	500	SIEMENS FINANCIERINGSMAT (SIEGR)	2.75	09/09/2030	A1/A+/NA	Diversified Manufact Op	100k/100k	142.5	99.568	3.8x	140.1	97.81	-2
EUR	1000	SIEMENS FINANCIERINGSMAT (SIEGR)	3	08/09/2033	A1/A+/NA	Diversified Manufact Op	100k/100k	147.8	99.898	2.4x	146.3	97.86	-1
GBP	300	BANK OF IRELAND GROUP (BKIR)	7.594	06/12/2032	Baa2/BB/BB+	Commer Banks Non-US	100k/1k	470.0	100	2x	436.0	99.77	-34

Friday 26 August 2022							@ Issue					Current*	
Ccy	Size (M)	Issuer (Bberg ticker)	Coupon	Maturity	Rating	Type	Denoms	Spread	Price	Cover	Spread	Bid	
EUR	750	NATIONWIDE BLDG SOCIETY (NWIDE)	3.25	05/09/2029	A1/A+/A+	Building Societies	100k/1k	214.6	99.33	3.1x	212.8	96.85	-2

Thursday 25 August 2022							@ Issue					Current*	
Ccy	Size (M)	Issuer (Bberg ticker)	Coupon	Maturity	Rating	Type	Denoms	Spread	Price	Cover	Spread	Bid	
EUR	1500	BNP PARIBAS (BNP)	6.875	01/09/2029	Baa1/A-/A+	Diversified Banking Inst	100k/100k	254.1	99.775	2.3x	258.4	96.43	+4
EUR	500	BPIFRANCE SACA (OSEOFI)	2	02/09/2030	Aa2/NA/AA	Sovereign Agency	100k/100k	40.0	99.583	1.1x	40.2	96.71	+0
EUR	1000	COMMERZBANK AG (CMZB)	2.25	01/09/2032	Aaa/NA/NA	Commer Banks Non-US	1k/1k	97.4	99.514	1.9x	86.2	96.68	-11
EUR	1500	COMTECH BANK AG (DB)	5	05/09/2030	Baa2/BBB-/BBB+	Diversified Banking Inst	100k/100k	389.3	99.907	3x	387.0	97.09	-2
EUR	600	JOHNSON CONTROLS/TYCO FI (JCI)	3	15/09/2028	Baa2/BBB+/NA	Bldg Prod-Air&Heating	100k/1k	198.0	99.479	0x	182.8	97.42	-15
EUR	750	RAIFFEISEN LB NIEDEROEST (RFLBNI)	2.375	31/08/2032	Aaa/NA/NA	Cooperative Banks	100k/100k	111.7	99.289	1.2x	101.9	96.44	-10
EUR	750	SVENSKA HANDELSBANKEN AB (SHBASS)	2.625	05/09/2029	Aa2/AA-/AA+	Commer Banks Non-US	100k/1k	160.4	99.358	3.5x	154.1	96.56	-6
GBP	350	MET LIFE GLOB FUNDING I (MET)	4.125	02/09/2025	Aa3/AA-/AA-	Multi-line Insurance	100k/1k	160.0	99.766	2.3x	142.8	99.12	-17

Wednesday 24 August 2022							@ Issue					Current*	
Ccy	Size (M)	Issuer (Bberg ticker)	Coupon	Maturity	Rating	Type	Denoms	Spread	Price	Cover	Spread	Bid	
EUR	925	AUTOROUTES DU SUD DE LA (DGFP)	2.75	02/09/2032	A3/A-/NA	Public Thoroughfares	100k/100k	149.6	98.918	2.5x	129.3	97.34	-20
EUR	500	BAYERISCHE LANDESBANK (BYLAN)	2.125	01/09/2031	Aaa/NA/NA	Regional Banks-Non US	1k/1k	98.7	99.104	4.8x	85.9	96.66	-13
EUR	250	BERLIN HYP AG (BHH)	2.375	01/09/2025	Aa3/NA/A	Mortgage Banks	100k/100k				137.1	98.58	
EUR	3000	CAISSE D'AMORT DETTE SOC (CADES)	1.75	25/11/2027	Aa2/AA/NA	Sovereign Agency	100k/100k	37.0	99.375	1.8x	43.7	97.07	+7
EUR	600	DEVELOPMENT BK OF JAPAN (DBJJP)	2.125	01/09/2026	A1/A/NA	Special Purpose Banks	100k/1k	125.2	99.674	5.8x	116.7	97.93	-9
EUR	750	EUROGRID GMBH (EUROGR)	3.279	05/09/2031	NA/BBB+/NA	Electric-Transmission	100k/100k	200.3	100	8.8x	175.7	98.74	-25
EUR	500	VOLVO TREASURY AB (VLVY)	2.125	01/09/2024	A2/A-/NA	Auto-Med&Heavy Duty Trks	100k/1k	135.7	99.903		131.8	98.80	-4
USD	350	PRICOA GLOBAL FUNDING 1 (PRU)	4.2	28/08/2025	Aa3/AA-/AA-	Life/Health Insurance	150k/1k	83.0	99.939		84.3	98.58	+1
USD	1250	SWEDISH EXPORT CREDIT (SEK)	3.625	03/09/2024	Aa1/AA+/NA	Export/Import Bank	200k/1k	30.1	99.935		19.6	99.15	-11
USD	350	ZHENGZHOU URBAN CONSTRUCT (ZHZHCC)	5.2	30/08/2025	NA/NA/BBB+	Building-Heavy Construct	200k/1k		100		139.4	99.80	

Tuesday 23 August 2022							@ Issue					Current*	
Ccy	Size (M)	Issuer (Bberg ticker)	Coupon	Maturity	Rating	Type	Denoms	Spread	Price	Cover	Spread	Bid	
EUR	1000	CREDIT AGRICOLE HOME LOA (ACACB)	2.125	07/01/2030	Aaa/AAA/AAA	Finance-Mtge Loan/Banker	100k/100k	107.5	99.36	1.9x	98.3	96.71	-9
EUR	3000	FINNISH GOVERNMENT (RFGB)	1.375	15/04/2027	NA/NA/NA	Sovereign	1k/1k	38.4	99.838	3.3x	38.1	97.23	-0
EUR	750	NATIONAL AUSTRALIA BANK (NAB)	2.347	30/08/2029	Aaa/NA/AAA	Commer Banks Non-US	100k/1k	123.0	100	1.2x	118.8	96.98	-4
EUR	700	SWISS LIFE FINANCE I LTD (SLHNVX)	3.25	31/08/2029	NA/A-/NA	Life/Health Insurance	100k/1k						