

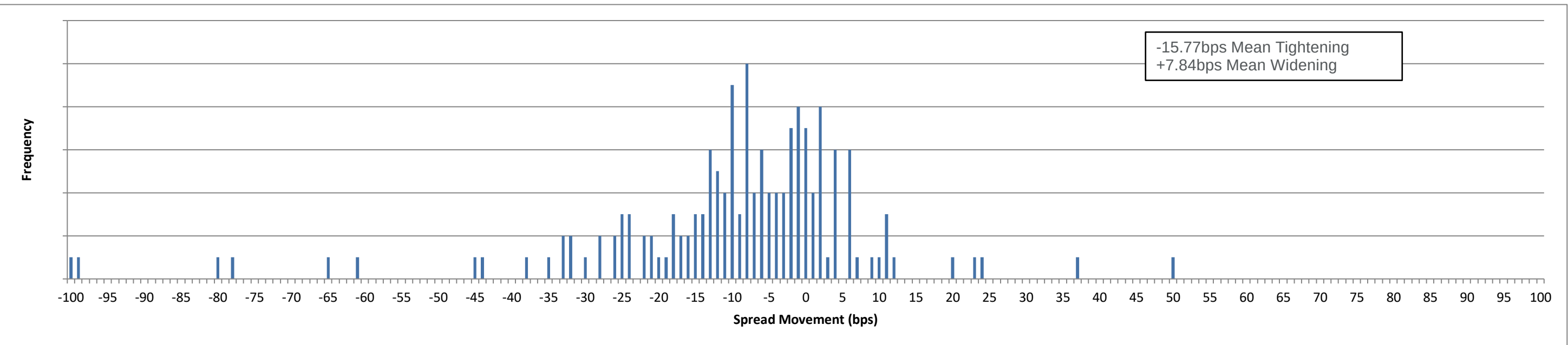
FIXED INCOME

New Issue Performance
04 November 2022



ADM Investor Services
International Limited

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FIVE BEST PERFORMERS							
Ccy	Size (M)	Issuer (Bberg ticker)	Coupon	Maturity	Rating	Type	Date
EUR	350	BANCO COMERC PORTUGUES (BCPPL)	8.5	25/10/2025	Baa3/NA/BB	Commer Banks Non-US	18/10/22
EUR	356.35	FIBER BIDCO SPA (FEDRIG)	11	25/10/2027	B2/(P)B/BB-(EXP)	Containers-Paper/Plastic	14/10/22
USD	700	LATAM AIRLINES GROUP SA (LTMCI)	13.375	15/10/2029	B2/(P)B+/NA	Airlines	11/10/22
EUR	500	FCA BANK SPA IRELAND (FCABNK)	4.25	24/03/2024	Baa1/BBB/BBB+ **	Finance-Auto Loans	17/10/22
USD	450	LATAM AIRLINES GROUP SA (LTMCI)	13.375	15/10/2027	B2/(P)B+/NA	Airlines	11/10/22

@ Issue			Current*	
Spread	Price	Cover	Spread	Bid
656.5	100	2.4x	546.2	101.741
975	97.25		875.5	101.467
1094	93.103		1013.7	95.594
257.1	99.91	1.4x	178.9	100.6
1085	94.423		1019.8	95.906

-110
-100
-80
-78
-65

FIVE WORST PERFORMERS							
Ccy	Size (M)	Issuer (Bberg ticker)	Coupon	Maturity	Rating	Type	Date
EUR	300	ISTITUTO PER IL CREDITO (ISCRSP)	5.25	31/10/2025	NA/BBB-/NA	Commer Banks Non-US	24/10/22
USD	300	ORIENT ZHISHENG LTD (ORSECH)	5.125	26/10/2025	Baa2/NA/NA	Finance-Invest Bnkr/Brkr	20/10/22
USD	850	AIA GROUP LTD (AIA)	5.625	25/10/2027	A1/A+/A+	Life/Health Insurance	18/10/22
USD	600	INDUSTRIAL BANK OF KOREA (INDKOR)	5.125	25/10/2024	Aa2/NA/AA-	Special Purpose Banks	18/10/22
USD	600	DOW CHEMICAL CO/THE (DOW)	6.3	15/03/2033	Baa1/BBB/BBB+	Chemicals-Diversified	24/10/22

@ Issue			Current*	
Spread	Price	Cover	Spread	Bid
190	99.859	1.3x	239.1	98.918
63	99.739		99.5	98.568
150	99.54	2.8x	173.3	98.007
70	99.949	1.3x	92.7	98.991
210	99.738	4.3x	229.3	99.029

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Thursday 03 November 2022							
Ccy	Size (M)	Issuer (Bberg ticker)	Coupon	Maturity	Rating	Type	Denoms
EUR	1000	DEUTSCHE BANK AG (DB)	3	28/03/2028	NA/NA/NA	Diversified Banking Inst	100k/100k
USD	1500	NATWEST GROUP PLC (NWG)	7.472	10/11/2026	NA/NA/NA	Diversified Banking Inst	200k/1k
USD	750	SOUTHERN CAL EDISON (EIX)	5.85	01/11/2027	NA/NA/NA	Electric-Integrated	1k/1k
USD	750	SOUTHERN CAL EDISON (EIX)	5.95	01/11/2032	NA/NA/NA	Electric-Integrated	1k/1k

@ Issue			Current*	
Spread	Price	Cover	Spread	Bid
102.7	99.459	1.6x	103.5	99.49
285.0	100		272.8	100.22
150.0	99.942		144.0	100.20
190.0	99.349		187.4	99.55

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Wednesday 02 November 2022							
Ccy	Size (M)	Issuer (Bberg ticker)	Coupon	Maturity	Rating	Type	Denoms
EUR	750	BANCO DE SABADELL SA (SABSM)	5.125	10/11/2028	NA/NA/NA	Commer Banks Non-US	100k/100k
EUR	300	INVESTITIONSBANK BERLIN (IBB)	2.25	27/02/2025	NA/NA/AAA	Special Purpose Banks	100k/100k
EUR	500	LAND HESSEN (HESSEN)	2.625	10/09/2027	NA/NA/NA	Regional Authority	1k/1k
EUR	500	SCHNEIDER ELECTRIC SE (SUFP)	3.25	09/11/2027	NA/NA/NA	Power Conv/Supply Equip	100k/100k
EUR	600	SCHNEIDER ELECTRIC SE (SUFP)	3.5	09/11/2032	NA/NA/NA	Power Conv/Supply Equip	100k/100k
EUR	1000	SKANDINAVISKA ENSKILDA (SEB)	4	09/11/2026	NA/A-/AA-	Commer Banks Non-US	100k/1k

@ Issue			Current*	
Spread	Price	Cover	Spread	Bid
320.9	99.746	4x	317.7	99.49
	99.82		74.0	98.77
79.8	99.503	1.7x	78.9	99.09
125.5	99.941	7.6x	114.1	100.02
144.9	99.329	7.8x	133.8	99.49
209.8	99.696	2.5x	199.2	99.73

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Tuesday 01 November 2022							
Ccy	Size (M)	Issuer (Bberg ticker)	Coupon	Maturity	Rating	Type	Denoms
GBP	300	BANK OF MONTREAL (BMO)	FRN	08/11/2023	NA/NA/NA	Commer Banks Non-US	100k/100k
GBP	750	NATWEST MARKETS PLC (NWG)	6.375	08/11/2027	A1/A-/A+	Diversified Banking Inst	100k/1k
USD	1500	FORD MOTOR CREDIT CO LLC (F)	7.35	04/11/2027	NA/NA/BB+(EXP)	Auto-Cars/Light Trucks	200k/1k
USD	500	STATE STREET CORP (STT)	5.751	04/11/2026	NA/NA/NA	Fiduciary Banks	2k/1k
USD	500	STATE STREET CORP (STT)	5.82	04/11/2028	NA/NA/NA	Fiduciary Banks	2k/1k
USD	208	ZHEJIANG KUNPENG BVI (ZHEKBV)	6.5	03/11/2023	NA/NA/NA	Building-Heavy Construct	200k/1k

@ Issue			Current*	
Spread	Price	Cover	Spread	Bid
	100			100.00
280.0	99.813	2.9x	269.3	100.74
308.5	100		320.5	99.11
125.0	100		124.9	99.57
155.0	100		156.0	99.56
	100		317.6	98.68

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Monday 31 October 2022							
Ccy	Size (M)	Issuer (Bberg ticker)	Coupon	Maturity	Rating	Type	Denoms
USD	350	ACCIDENT FUND INS CO AM (AFICOA)	8.5	01/08/2032	NA/BBB/NA	Property/Casualty Ins	2k/1k
USD	500	AMERICAN ELECTRIC POWER (AEP)	5.75	01/11/2027	Baa2/BBB+/BBB	Electric-Integrated	2k/1k
USD	500	AMERICAN ELECTRIC POWER (AEP)	5.95	01/11/2032	Baa2/BBB+/BBB	Electric-Integrated	2k/1k
USD	1500	AMERICAN EXPRESS CO (AXP)	5.85	05/11/2027	A2/BBB+/A(EXP)	Finance-Credit Card	2k/1k
USD	600	BLACKSTONE HOLDINGS FINA (BX)	5.9	03/11/2027	NA/A+/A+	Invest Mgmt/Advis Serv	2k/1k
USD	900	BLACKSTONE HOLDINGS FINA (BX)	6.2	22/04/2033	NA/A+/A+	Invest Mgmt/Advis Serv	2k/1k
USD	500	CHURCH & DWIGHT CO INC (CHD)	5.6	15/11/2032	A3/BBB+/NA	Soap&Cleaning Prepar	2k/1k
USD	750	COMCAST CORP (CMCSA)	5.25	07/11/2025	A3/A-/NA	Cable/Satellite TV	2k/1k
USD	750	COMCAST CORP (CMCSA)	5.35	15/11/2027	A3/A-/NA	Cable/Satellite TV	2k/1k
USD	1000	COMCAST CORP (CMCSA)	5.5	15/11/2032	A3/A-/NA	Cable/Satellite TV	2k/1k

@ Issue			Current*	
Spread	Price	Cover	Spread	Bid
445.0	100		442.8	99.60
155.0	99.735	3.5x	150.7	99.49
195.0	99.317	5x	193.7	99.08
160.0	99.928	2.7x	154.7	99.75
170.0	99.795	1.9x	173.1	99.18
215.0	99.828	1.8x	221.0	98.89
158.0	99.815	5x	158.2	99.10
80.0	99.973	5x	71.3	99.66
110.0	99.955	3.5x	110.8	99.47
150.0	99.368	3.5x	154.0	98.66

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Friday 28 October 2022							
Ccy	Size (M)	Issuer (Bberg ticker)	Coupon	Maturity	Rating	Type	Denoms
USD	400	HONEYWELL INTERNATIONAL (HON)	4.85	01/11/2024	A2/A/A	Instruments-Controls	2k/1k
USD	500	HONEYWELL INTERNATIONAL (HON)	4.95	15/02/2028	A2/A/A	Instruments-Controls	2k/1k
USD	1100	HONEYWELL INTERNATIONAL (HON)	5	15/02/2033	A2/A/A	Instruments-Controls	2k/1k

@ Issue			Current*	
Spread	Price	Cover	Spread	Bid
40.0	99.983		28.9	99.56
75.0	99.989		76.4	99.17
110.0	99.018		109.1	98.21

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Thursday 27 October 2022							
Ccy	Size (M)	Issuer (Bberg ticker)	Coupon	Maturity	Rating	Type	Denoms
EUR	425	CIRSA FINANCE INTER (LHMCFI)	10.375	30/11/2027	B3/B-/NA	Gambling (Non-Hotel)	100k/1k
USD	1500	BARCLAYS PLC (BACR)	7.325	02/11/2026	Baa2/BBB/A	Diversified Banking Inst	200k/1k
USD	1500	BARCLAYS PLC (BACR)	7.385	02/11/2028	Baa2/BBB/A	Diversified Banking Inst	200k/1k
USD	2000	BARCLAYS PLC (BACR)	7.437	02/11/2033	Baa2/BBB/A	Diversified Banking Inst	200k/1k
USD	2000	GOLDMAN SACHS GROUP INC (GS)	5.7	01/11/2024	A2/BBB+/A	Diversified Banking Inst	1k/1k

@ Issue			Current*	
Spread	Price	Cover	Spread	Bid
	98.105		847.2	100.31
305.0	100	1.6x	282.5	99.58
330.0	100	1.9x	325.4	99.05
350.0	100	2x	341.1	99.23
137.5	99.944	2x	112.6	99.68

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Wednesday 26 October 2022							
Ccy	Size (M)	Issuer (Bberg ticker)	Coupon	Maturity	Rating	Type	Denoms
EUR	550	ESB FINANCE DAC (ESBIRE)	4	03/05/2032	A3/A-/NA	Electric-Integrated	100k/1k
EUR	250	LANDBK HESSEN-THUERINGEN (HESLAN)	3.1	07/06/2028	NA/NA/NA	Regional Banks-Non US	1k/1k
EUR	800	SUEZ (SUEZFP)	4.625	03/11/2028	Baa2/NA/NA	Water	100k/100k
EUR	900	SUEZ (SUEZFP)	5	03/11/2032	Baa2/NA/NA	Water	100k/100k
USD	2000	AFRICAN DEVELOPMENT BANK (AFDB)	4.375	03/11/2027	Aaa/AAA/NA	Supranational Bank	1k/1k
USD	400	ELEVANCE HEALTH INC (ELV)	5.35	15/10/2025	Baa2/A/BBB	Medical-HMO	1k/1k
USD	650	ELEVANCE HEALTH INC (ELV)	5.5	15/10/2032	Baa2/A/BBB	Medical-HMO	1k/1k
USD	750	ELEVANCE HEALTH INC (ELV)	6.1	15/10/2052	Baa2/A/BBB	Medical-HMO	1k/1k
USD	1750	HSBC HOLDINGS PLC (HSBC)	7.336	03/11/2026	A3/A-/A+	Diversified Banking Inst	200k/1k
USD	2250	HSBC HOLDINGS PLC (HSBC)	7.39	03/11/2028	A3/A-/A+	Diversified Banking Inst	200k/1k
USD	2000	HSBC HOLDINGS PLC (HSBC)	8.113	03/11/2033	Baa1/BBB/A-	Diversified Banking Inst	200k/1k
USD	750	MICRON TECHNOLOGY INC (MU)	6.75	01/11/2029	Baa3/BBB-/BBB	Electronic Compo-Semicon	2k/1k
USD	1000	NORTHERN TRUST CORP (NTRS)	6.125	02/11/2032	A2/A/A	Fiduciary Banks	2k/1k
USD	1000	NRW.BANK (NRWBK)	4.625	04/11/2025	NA/AA/AAA	Special Purpose Banks	2k/2k
USD	750	TRUIST FINANCIAL CORP (TFC)	5.9	28/10/2026	A3/A-/A	Commer Banks-Southern US	2k/1k
USD	750	TRUIST FINANCIAL CORP (TFC)	6.123	28/10/2033	A3/A-/A	Commer Banks-Southern US	2k/1k

@ Issue			Current*	
Spread	Price	Cover	Spread	Bid
199.2	99.4	2.9x	195.6	98.87
	100		110.4	99.58
270.2	99.79	1.8x	248.7	100.33
295.6	99.423	2.3x	262.1	101.20
27.3	99.632		25.1	98.92
95.0	99.974	6.3x	89.2	99.46
155.0	99.384	6.2x	154.6	98.62
190.0	99.991	8.7x	174.5	101.92
295.0	100	1.4x	262.8	100.12
320.0	100	1.6x	311.8	99.63
410.0	100	3.2x	399.5	99.87
265.0	99.873	1.9x	252.2	99.83
215.0	99.646	2.5x	204.5	99.58
24.9	99.811	1.5x	24.7	99.07
150.0	100	1.6x	143.8	99.47
210.0	100	2.3x	205.6	99.48

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Tuesday 25 October 2022							
Ccy	Size (M)	Issuer (Bberg ticker)	Coupon	Maturity	Rating	Type	Denoms
EUR	750	AXA BANK EUROPE SCF (AXASA)	3	03/11/2026	Aaa/NA/NA	Finance-Other Services	100k/100k
EUR	600	PERNOD RICARD SA (RIFF)	3.25	02/11/2028	Baa1/BBB+/NA	Beverages-Wine/Spirits	100k/100k
EUR	500	PERNOD RICARD SA (RIFF)	3.75	02/11/2032	Baa1/BBB+/NA	Beverages-Wine/Spirits	100k/100k
EUR	750	SVENSKA HANDELSBANKEN AB (SHBASS)	3.75	01/11/2027	Aa2/AA-/AA+	Commer Banks Non-US	100k/1k
GBP	350	NIE FINANCE PLC (ESBIRE)	5.875	01/12/2032	NA/BBB+/NA	Electric-Distribution	100k/1k
USD	4000	CAISSE D'AMORT DETTE SOC (CADES)	4.625	02/11/2025	Aa2/AA/NA	Sovereign Agency	200k/1k
USD	450	GUARDIAN LIFE GLOB FUND (GUARDN)	5.55	28/10/2027	Aa1/AA+/NA	Multi-line Insurance	2k/1k
USD	500	IFFIM (IFFIM)	4.75	03/11/2025	Aa1/AA-/AA-	Supranational Bank	1k/1k
USD	1000	OEEKB OEST. KONTROLLBANK (OKB)	4.625	03/11/2025	NA/NA/NA	Special Purpose Banks	1k/1k
USD	1000	PNC FINANCIAL SERVICES (PNC)	5.671	28/10/2025	A3/A-/A	Super-Regional Banks-US	2k/1k
USD	1500	PNC FINANCIAL SERVICES (PNC)	6.037	28/10/2033	A3/A-/A	Super-Regional Banks-US	2k/1k
USD	500	UNITEDHEALTH GROUP INC (UNH)	5	15/10/2024	A3/A+/A	Medical-HMO	2k/1k
USD	750	UNITEDHEALTH GROUP INC (UNH)	5.15	15/10/2025	A3/A+/A	Medical-HMO	2k/1k
USD	1000	UNITEDHEALTH GROUP INC (UNH)	5.25	15/02/2028	A3/A+/A	Medical-HMO	2k/1k
USD	1250	UNITEDHEALTH GROUP INC (UNH)	5.3	15/02/2030	A3/A+/A	Medical-HMO	2k/1k
USD	2000	UNITEDHEALTH GROUP INC (UNH)	5.35	15/02/2033	A3/A+/A	Medical-HMO	2k/1k
USD	2000	UNITEDHEALTH GROUP INC (UNH)	5.875	15/02/2053	A3/A+/A	Medical-HMO	2k/1k
USD	1500	UNITEDHEALTH GROUP INC (UNH)	6.05	15/02/2063	A3/A+/A	Medical-HMO	2k/1k

Monday 24 October 2022							@ Issue					Current*	
Ccy	Size (M)	Issuer (Bberg ticker)	Coupon	Maturity	Rating	Type	Denoms	Spread	Price	Cover	Spread	Bid	
EUR	2000	BANK OF NOVA SCOTIA (BNS)	3.05	31/10/2024	Aaa/NA/AAA	Diversified Banking Inst	100k/1k	106.8	99.956	1.2x	108.7	99.85	+2
EUR	1250	BOUYGUES SA (ENFP)	4.625	07/06/2032	A3/A- */-NA	Building-Heavy Construct	100k/100k	242.0	99.208	2.6x	213.4	102.28	-29
EUR	1000	BOUYGUES SA (ENFP)	5.375	30/06/2042	A3/A- */-NA	Building-Heavy Construct	100k/100k	292.7	98.799	2x	284.6	102.17	-8
EUR	500	CAIXA GERAL DE DEPOSITOS (CXGD)	5.75	31/10/2028	Baa2/NA/BBB-	Commer Banks Non-US	100k/100k	372.6	99.784	3.2x	373.9	99.86	+1
EUR	300	ISTITUTO PER IL CREDITO (ISCRSP)	5.25	31/10/2025	NA/BBB-/NA	Commer Banks Non-US	100k/1k	190.0	99.859	1.3x	239.1	98.92	+49
EUR	500	RAIFFEISEN SCHWEIZ (RAIFFS)	5.23	01/11/2027	NA/A/A+	Commer Banks Non-US	100k/100k	311.4	100	1.1x	290.3	100.95	-21
EUR	750	SP KIINITYSLUOTTOPANKKI (SPMTBK)	3.125	01/11/2027	NA/(P)AAA/NA	Commer Banks Non-US	100k/1k	110.9	99.545	1.1x	114.4	99.47	+4
EUR	400	SUDZUCKER INT FINANCE (SZUGR)	5.125	31/10/2027	NA/BBB-/NA	Food-Misc/Diversified	100k/100k	311.3	99.471	2.2x	317.1	99.38	+6
USD	100	APICORP SUKUK LTD (APICOR)	4.875	31/10/2025	NA/NA/NA	Supranational Bank	200k/1k				56.0	99.06	
USD	600	DOW CHEMICAL CO/THE (DOW)	6.3	15/03/2033	Baa1/BBB/BBB+	Chemicals-Diversified	2k/1k	210.0	99.738	4.3x	229.3	99.03	+19
USD	900	DOW CHEMICAL CO/THE (DOW)	6.9	15/05/2053	Baa1/BBB/BBB+	Chemicals-Diversified	2k/1k	250.0	99.867	3.6x	260.9	100.94	+11
USD	1000	FIFTH THIRD BANCORP (FITB)	6.361	27/10/2028	Baa1/BBB+/-A-	Super-Regional Banks-US	2k/1k	200.0	100	1.9x	203.0	99.86	+3
USD	1000	FIFTH THIRD BANK (FITB)	5.852	27/10/2025	A3/A-/A-	Commer Banks-Central US	250k/1k	135.0	100	1.8x	126.3	99.71	-9
USD	500	MARSH & MCLENNAN COS INC (MMC)	5.75	01/11/2032	Baa1/A-/A-	Insurance Brokers	2k/1k	160.0	99.295	2.8x	168.3	99.47	+8
USD	500	MARSH & MCLENNAN COS INC (MMC)	6.25	01/11/2052	Baa1/A-/A-	Insurance Brokers	2k/1k	190.0	99.01	3.8x	188.6	102.01	-1

Friday 21 October 2022							@ Issue					Current*	
Ccy	Size (M)	Issuer (Bberg ticker)	Coupon	Maturity	Rating	Type	Denoms	Spread	Price	Cover	Spread	Bid	
EUR	400	ALPHA BANK SA (ALPHA)	7	01/11/2025	B2/B+/NA	Commer Banks Non-US	100k/1k	520.5	99.55	1.1x	510.8	99.72	-10
GBP	400	NORTHUMBRIAN WATER FIN (NWGLN)	6.375	28/10/2034	Baa1/BBB/NA	Water	100k/1k	235.0	98.295	3.1x	209.1	104.33	-26

Thursday 20 October 2022							@ Issue					Current*	
Ccy	Size (M)	Issuer (Bberg ticker)	Coupon	Maturity	Rating	Type	Denoms	Spread	Price	Cover	Spread	Bid	
EUR	1000	COOPERATIEVE RABOBANK UA (RABOBK)	4.625	27/01/2028	A3/A-/A+	Commer Banks Non-US	100k/100k	254.1	99.748	1.7x	242.0	100.69	-12
EUR	1000	CRED MUTUEL HOME LOAN SF (CMCICB)	3.25	31/10/2029	Aaa/AAA/AAA	Finance-Mtge Loan/Banker	100k/100k	108.6	99.6	1.2x	115.3	99.95	+7
EUR	850	REPUBLIC OF LATVIA (LATVIA)	3.875	25/03/2027	A3/A-/NA	Sovereign	100k/1k	199.9	98.743	2.5x	189.0	99.63	-11
USD	600	CITIZENS BANK NA/RI (CFG)	6.064	24/10/2025	Baa1/A-/BBB+	Commer Banks-Eastern US	250k/1k	145.0	100		119.9	100.21	-25
USD	1000	ISDB TRUST NO 2 (ISDB)	4.747	27/10/2027	Aaa/AAA/AAA	Supranational Bank	200k/1k		100		37.0	100.06	
USD	500	NATIONAL RURAL UTIL COOP (NRUC)	5.45	30/10/2025	A2/A-/A	Electric-Distribution	2k/1k	85.0	99.866		82.7	99.90	-2
USD	350	NATIONAL RURAL UTIL COOP (NRUC)	5.8	15/01/2033	A1/A-/A+	Electric-Distribution	2k/1k	158.0	99.949		158.2	100.60	+0
USD	300	ORIENT ZHISHENG LTD (ORSECH)	5.125	26/10/2025	Baa2/NA/NA	Finance-Invest Bnkr/Brkr	200k/1k	63.0	99.739		99.5	98.57	+36
USD	1500	REPUBLICA ORIENT URUGUAY (URUGUA)	5.75	28/10/2034	Baa2/BBB/BBB-	Sovereign	0.001k/0.00	170.0	98.523		141.3	101.65	-29
USD	1150	ROYAL BANK OF CANADA (RY)	5.66	25/10/2024	A1/A/AA-	Commer Banks Non-US	2k/1k	105.0	100		98.7	99.86	-6
USD	1350	ROYAL BANK OF CANADA (RY)	6	01/11/2027	A1/A/AA-	Commer Banks Non-US	2k/1k	160.0	99.802		161.6	100.09	+2

Wednesday 19 October 2022							@ Issue					Current*	
Ccy	Size (M)	Issuer (Bberg ticker)	Coupon	Maturity	Rating	Type	Denoms	Spread	Price	Cover	Spread	Bid	
EUR	500	LAND BERLIN (BERGER)	FRN	27/01/2027	Aa1/NA/AAA	Regional Authority	1k/1k		100.649			100.21	
EUR	250	PERMANENT TSB GROUP (IPMID)	13.25	Perp	Ba3/NA/NA	Commer Banks Non-US	200k/1k		100	2.5x	1039.5	104.14	
EUR	500	RAIFFEISEN BANK INTL (RBIAV)	5.75	27/01/2028	A2/NA/NA	Commer Banks Non-US	100k/100k	365.0	99.602	1.6x	339.6	101.12	-25
EUR	500	TENNET HOLDING BV (TENN)	4.25	28/04/2032	A3/NA/NA	Electric-Transmission	100k/1k	200.6	99.486	2x	183.9	101.68	-17
EUR	1000	TENNET HOLDING BV (TENN)	4.5	28/10/2034	A3/NA/NA	Electric-Transmission	100k/1k	220.3	99.491	1.9x	198.3	102.68	-22
EUR	1250	TORONTO-DOMINION BANK (TD)	3.25	27/04/2026	Aaa/NA/NA	Commer Banks Non-US	100k/1k	124.1	99.941	1.3x	120.5	100.10	-4
USD	500	DIAGEO CAPITAL PLC (DGELN)	5.2	24/10/2025	A3/A-/A-u	Specified Purpose Acquis	200k/1k	70.0	99.868		62.9	99.75	-7
USD	750	DIAGEO CAPITAL PLC (DGELN)	5.3	24/10/2027	A3/A-/A-u	Specified Purpose Acquis	200k/1k	100.0	99.852		98.2	99.80	-2
USD	750	DIAGEO CAPITAL PLC (DGELN)	5.5	24/01/2033	A3/A-/A-u	Specified Purpose Acquis	200k/1k	145.0	99.47		138.5	99.80	-6
USD	1500	EXPORT FIN & INS CORP (AUSTC)	4.625	26/10/2027	Aaa/AAA/NA	Export/Import Bank	200k/1k	41.7	99.594		39.6	99.41	-2
USD	500	JT INTL FIN SERVICES BV (JAPTOB)	6.875	24/10/2032	A2/A+/NA	Tobacco	150k/1k	295.0	98.626		256.1	101.25	-39
USD	1000	KOMMUNINVEST I SVERIGE (KOMINS)	4.75	22/10/2025	Aaa/AAA/NA	Regional Agencies	200k/1k	23.0	99.981		21.2	99.67	-2
USD	500	LOCKHEED MARTIN CORP (LMT)	4.95	15/10/2025	A3/A-/A-	Aerospace/Defense	2k/1k	50.0	99.715		49.8	99.44	-0
USD	750	LOCKHEED MARTIN CORP (LMT)	5.1	15/11/2027	A3/A-/A-	Aerospace/Defense	2k/1k	80.0	99.833		82.0	99.63	+2
USD	1000	LOCKHEED MARTIN CORP (LMT)	5.25	15/01/2033	A3/A-/A-	Aerospace/Defense	2k/1k	120.0	99.438		121.4	99.22	+1
USD	1000	LOCKHEED MARTIN CORP (LMT)	5.7	15/11/2054	A3/A-/A-	Aerospace/Defense	2k/1k	160.0	99.18		146.9	100.21	-13
USD	750	LOCKHEED MARTIN CORP (LMT)	5.9	15/11/2063	A3/A-/A-	Aerospace/Defense	2k/1k	180.0	99.139		160.3	101.24	-20

Tuesday 18 October 2022							@ Issue					Current*	
Ccy	Size (M)	Issuer (Bberg ticker)	Coupon	Maturity	Rating	Type	Denoms	Spread	Price	Cover	Spread	Bid	
EUR	1000	AUSTRIAN T-BILL (RATB)	0	23/02/2023	NA/A-1+/NA	Sovereign	1k/1k		99.564		6.5	99.57	
EUR	350	BANCO COMERC PORTUGUES (BCPPL)	8.5	25/10/2025	Baa3/NA/BB	Commer Banks Non-US	100k/100k	656.5	100	2.4x	546.2	101.74	-110
EUR	750	BERLIN HYP AG (BHH)	3	25/10/2027	Aaa/NA/NA	Mortgage Banks	1k/1k	100.0	99.552	1.6x	91.4	99.91	-9
EUR	1250	BPIFRANCE SACA (OSEOFI)	3.375	25/11/2032	Aa2/NA/AA	Sovereign Agency	100k/100k	58.0	99.299	1.7x	48.4	101.15	-10
EUR	500	CDP RETI SPA (CDPRTI)	5.875	25/10/2027	Baa3/NA/BBB	Investment Companies	100k/1k	391.1	99.57	1.7x	329.7	101.94	-61
EUR	1011.2	ESM TBILL (ESMTB)	0	20/04/2023	P-1/A-1+/F1+	Sovereign Agency	0.01/0.01		99.0895		20.8	99.92	
EUR	3000	KFW (KFW)	2.5	19/11/2025	Aaa/AAA/NA	Special Purpose Banks	1k/1k	60.1	99.947	1.1x	55.1	99.81	-5
EUR	1000	MORGAN STANLEY (MS)	4.813	25/10/2028	A1/A-/A	Diversified Banking Inst	100k/1k	282.8	100	1.6x	249.8	101.18	-33
EUR	1750	MORGAN STANLEY (MS)	5.148	25/01/2034	A1/A-/A	Diversified Banking Inst	100k/1k	292.3	100	1.5x	256.7	102.85	-36
EUR	900	REPUBLIC OF LITHUANIA (LITHUN)	4.125	25/04/2028	A2/A+/A	Sovereign	1k/1k	225.7	99.261	1.7x	219.8	99.33	-6
EUR	390	ROYAL BK CANADA LONDON (RY)	2.8	25/10/2023	Aa1/A-1+/NA	Commer Banks Non-US	100k/1k		100		69.7	99.90	
EUR	1500	SOCIETE GENERALE SFH (SOCSFH)	3	28/10/2025	Aaa/NA/AAA	Finance-Mtge Loan/Banker	100k/100k	113.4	99.876	2.7x	100.3	99.95	-13
EUR	500	TALANX AG (TALANX)	4	25/10/2029	NA/A+/NA	Reinsurance	100k/100k	196.4	99.671	2.6x	194.4	99.70	-2
EUR	200	TATRA BANKA AS (TATSK)	5.5	25/10/2025	NA/NA/NA	Commer Banks Non-US	100k/100k		99.99		356.8	99.74	
USD	850	AIA GROUP LTD (AIA)	5.625	25/10/2027	A1/A+/A+	Life/Health Insurance	200k/1k	150.0	99.54	2.8x	173.3	98.01	+23
USD	1000	BANK OF NY MELLON CORP (BK)	5.802	25/10/2028	A1/A/AA-	Fiduciary Banks	1k/1k	160.0	100	3.8x	146.9	99.87	-13
USD	1500	BANK OF NY MELLON CORP (BK)	5.834	25/10/2033	A1/A/AA-	Fiduciary Banks	1k/1k	185.0	100	4.1x	176.0	99.53	-9
USD	2030	CARNIVAL HLDGS BM LTD (CCL)	10.375	01/05/2028	B2/B+/NA	Cruise Lines	2k/1k	649.0	98.465		604.3	99.69	-45
USD	200	CHENGDU SINO FRENCH EC (CDSNFE)	6	21/10/2025	NA/NA/NA	Building-Heavy Construct	200k/1k		100		158.4	99.35	
USD	507.36	COMMONSPIRIT HEALTH (CATMED)	6.073	01/11/2027	Baa1/A-/A-	Medical-Hospitals	1k/1k	185.0	100		180.6	99.59	-4
USD	300	COMMONSPIRIT HEALTH (CATMED)	6.461	01/11/2052	Baa1/A-/A-	Medical-Hospitals	1k/1k	240.0	100		226.3	99.76	-14
USD	500	EMIRATES NBD BANK PJSC (EBIUH)	5.625	21/10/2027	A2/NA/A+	Regional Banks-Non US	200k/1k	155.0	99.485	2x	148.3	99.06	-7
USD	600	INDUSTRIAL BANK OF KOREA (INDKOR)	5.125	25/10/2024	Aa2/NA/AA-	Special Purpose Banks	200k/1k	70.0	99.949	1.3x	92.7	98.99	+23
USD	1000	KOMMUNALBANKEN AS (KBN)	4.625	24/10/2025	Aaa/AAA/NA	Sovereign Agency	200k/2k	25.4	99.95		22.8	99.28	-3
USD	2500	KSA SUKUK LTD (KSA)	5.268	25/10/2028	A1/NA/A	Sovereign	200k/1k	105.0	100		97.0	99.67	-8
USD	1000	MDGH GMTN RSC LTD (MUBAUH)	5.5	28/04/2033	NA/AA/AA	Investment Companies	200k/1k	165.0	98.583		153.3	98.67	-12
USD	2500	SAUDI INTERNATIONAL BOND (KSA)	5.5	25/10/2032	A1/NA/A	Sovereign	200k/1k	150.0	100		142.2	99.55	-8
USD	1500	US BANCORP (USB)	5.727	21/10/2026	A2/A+/A+	Super-Regional Banks-US	1k/1k	130.0	100	2.2x	112.7	99.83	-17
USD	1500	US BANCORP (USB)	5.85	21/10/2033	A2/A+/A+	Super-Regional Banks-US	1k/1k	185.0	100	3.3x	186.9	98.84	+2

Monday 17 October 2022								@ Issue			Current*	
Ccy	Size (M)	Issuer (Bberg ticker)	Coupon	Maturity	Rating	Type	Denoms	Spread	Price	Cover	Spread	Bid
EUR	500	ADIF ALTA VELOCIDAD (ADIFAL)	3.5	30/07/2029	Baa2/NA/A-	Public Thoroughfares	100k/100k	45.0	99.91	1.1x	48.7	100.26
EUR	250	BAYERISCHE LANDESBODEN (BYLABO)	3	21/10/2032	Aaa/NA/NA	Finance-Mtge Loan/Banker	1k/1k	87.8	98.915	1.3x	79.0	99.88
EUR	1750	BPCE SFH - SOCIETE DE FI (BPCECB)	3.125	24/01/2028	Aaa/AAA/NA	Finance-Mtge Loan/Banker	100k/100k	118.5	99.562	1.3x	108.4	99.73
EUR	500	DEUT PFANDBRIEFBANK AG (PBBGR)	3	25/01/2027	Aa1/NA/NA	Mortgage Banks	1k/1k		99.682	1.4x	97.7	99.77
EUR	300	FCA BANK SPA IRELAND (FCABNK)	3.102	24/03/2024	Baa1/BBB/BBB+ +*	Finance-Auto Loans	100k/1k	160.0	100	1.2x		100.10
EUR	500	FCA BANK SPA IRELAND (FCABNK)	4.25	24/03/2024	Baa1/BBB/BBB+ +*	Finance-Auto Loans	100k/1k	257.1	99.91	1.4x	178.9	100.60
GBP	2.5	STANDARD CHARTERED BANK (STANLN)	4	31/10/2024	NA/NA/NA	Commer Banks Non-US	200k/10k		98.75			99.07
USD	750	BANK OF NOVA SCOTIA (BNS)	8.625	27/10/2082	Baa3/BBB-/NA	Diversified Banking Inst	200k/1k	438.9	100	2.4x	428.2	100.29
USD	600	BAT CAPITAL CORP (BATSLN)	7.75	19/10/2032	Baa2/BBB+/BBBu	Tobacco	2k/1k	380.0	99.541	5.8x	334.6	101.82
USD	1100	DIAMONDBACK ENERGY INC (FANG)	6.25	15/03/2033	Baa2/BBB-/BBB	Oil Comp-Explor&Prodn	2k/1k	230.0	99.572	3.6x	214.8	99.74
USD	400	NEVADA POWER CO (BRKHEC)	5.9	01/05/2053	A2/A+/NA	Electric-Integrated	2k/1k	190.0	99.422	5.3x	182.1	98.09

