

EUR	1000	BANCO SANTANDER SA (SANTAN)	3.5	09/01/2030	A2/A+/A	Diversified Banking Inst	100k/100k	160.9	99.527	1.2x	167.3	98.72	+6
EUR	1250	BANCO SANTANDER SA (SANTAN)	3.5	09/01/2028	A2/A+/A	Diversified Banking Inst	100k/100k	136.4	99.913	1.3x	141.5	99.42	+5
EUR	1500	BANCO SANTANDER SA (SANTAN)	3.75	09/01/2034	A2/A+/A	Diversified Banking Inst	100k/100k	174.4	99.452	1.7x	178.2	98.35	+4
EUR	1500	BANQUE FED CRED MUTUEL (BFCM)	4.375	11/01/2034	NA/NA/NA	Commer Banks Non-US	100k/100k	240.5	99.318	2x	249.2	97.75	+9
EUR	1000	COMMERZBANK AG (CMZB)	2.75	11/01/2027	NA/NA/NA	Commer Banks Non-US	1k/1k	64.2	99.846	1.7x	66.2	99.42	+2
EUR	1000	COMMERZBANK AG (CMZB)	2.75	09/01/2031	NA/NA/NA	Commer Banks Non-US	1k/1k	85.8	99.43	1.4x	87.9	98.61	+2
EUR	1250	CREDIT AGRICOLE SA (ACAFP)	6.5	Perp	NA/BBB-/BBB	Diversified Banking Inst	100k/100k		100	2.1x	471.0	99.27	
EUR	750	DANSKE BANK A/S (DANBNK)	3.875	09/01/2032	NA/NA/NA	Commer Banks Non-US	100k/1k	190.4	99.831	1.3x	195.4	98.97	+5
EUR	1000	ERSTE GROUP BANK AG (ERSTBK)	2.875	09/01/2031	NA/NA/NA	Commer Banks Non-US	100k/100k	97.9	99.395	2x	98.9	98.71	+1
EUR	1000	LAND NIEDERSACHSEN (NIESA)	2.625	09/01/2034	NA/NA/AAA	Regional Authority	1k/1k	60.3	99.368	1.6x	60.1	98.73	-0
EUR	750	LB BADEN-WUERTTEMBERG (LBBW)	2.75	12/03/2031	NA/NA/NA	Regional Banks-Non US	1k/1k	81.9	99.999	1.7x	82.5	99.17	+1
EUR	500	LLOYDS BANKING GROUP PLC (LLOYDS)	4.375	05/04/2034	Baa1/NA/BBB+	Diversified Banking Inst	100k/1k	258.0	99.49	4.8x	262.5	98.63	+4
EUR	600	RCI BANQUE SA (RENAUL)	3.875	12/01/2029	NA/NA/NA	Auto-Cars/Light Trucks	1k/1k	195.5	99.897	1.6x	202.2	99.04	+7
EUR	750	TOYOTA MOTOR FINANCE BV (TOYOTA)	3.125	11/01/2027	NA/NA/NA	Auto-Cars/Light Trucks	100k/1k	99.4	99.898	1.9x	99.4	99.55	-0
EUR	500	TOYOTA MOTOR FINANCE BV (TOYOTA)	3.125	11/07/2029	NA/NA/NA	Auto-Cars/Light Trucks	100k/1k	132.1	99.397	2.1x	133.0	98.73	+1
GBP	1000	EUROPEAN INVESTMENT BANK (EIB)	3.625	12/01/2032	NA/NA/NA	Supranational Bank	1k/1k	15.3	99.312	1.3x	14.4	98.05	-1
GBP	1250	KFW (KFW)	3.75	09/01/2029	NA/NA/NA	Special Purpose Banks	1k/1k	28.0	99.783	2x	27.0	98.94	-1
GBP	400	MET LIFE GLOB FUNDING I (MET)	4.5	09/07/2027	NA/NA/NA	Multi-line Insurance	100k/1k	100.0	99.984	1.3x	101.6	99.24	+2
USD	500	BARCLAYS BANK PLC (BACR)	5.46	08/07/2024	NA/NA/NA	Commer Banks Non-US	250k/1k		100			99.75	
USD	1750	BNP PARIBAS (BNP)	5.176	09/01/2030	Aa3/A+/AA-	Diversified Banking Inst	200k/1k	125.0	100	2.7x	123.0	99.66	-2
USD	500	CATERPILLAR FINL SERVICE (CAT)	4.5	08/01/2027	NA/A+/A+(EXP)	Machinery-Constr&Mining	1k/1k	45.0	99.892	2.4x	44.9	99.61	-0
USD	600	CONSUMERS ENERGY CO (CMS)	4.6	30/05/2029	A1/A+/A+	Electric-Integrated	2k/1k	73.0	99.768	3.3x	68.7	99.48	-4
USD	500	COOPERAT RABOBANK UA/NY (RABOBK)	4.8	09/01/2029	NA/A+/AA-	Commer Banks Non-US	250k/1k	90.0	99.925	1.8x	82.8	99.77	-7
USD	1000	COOPERAT RABOBANK UA/NY (RABOBK)	4.85	09/01/2026	NA/A+/AA-	Commer Banks Non-US	250k/1k	55.0	99.962	1.5x	50.6	99.85	-4
USD	550	DUKE ENERGY CORP (DUK)	4.85	05/01/2027	Baa2/BBB/NA	Electric-Integrated	2k/1k	75.0	99.989	2.7x	73.2	99.78	-2
USD	550	DUKE ENERGY CORP (DUK)	4.85	05/01/2029	Baa2/BBB/NA	Electric-Integrated	2k/1k	95.0	99.881	2.7x	89.2	99.71	-6
USD	1000	ENTERPRISE PRODUCTS OPER (EPD)	4.6	11/01/2027	A3/NA/A-	Pipelines	1k/1k	55.0	99.897	1.9x	49.2	99.75	-6
USD	1000	ENTERPRISE PRODUCTS OPER (EPD)	4.85	31/01/2034	A3/NA/A-	Pipelines	1k/1k	95.0	99.705	2.4x	92.9	99.08	-2
USD	1500	FORD MOTOR CREDIT CO LLC (F)	5.8	05/03/2027	Ba1/BBB-/BBB-(EXP)	Auto-Cars/Light Trucks	200k/1k	175.0	99.878	2x	169.8	99.74	-5
USD	1000	FORD MOTOR CREDIT CO LLC (F)	6.05	05/03/2031	Ba1/BBB-/BBB-(EXP)	Auto-Cars/Light Trucks	200k/1k	215.0	99.729	2.3x	214.3	99.23	-1
USD	1000	JOHN DEERE CAPITAL CORP (DE)	4.5	16/01/2029	A2/A/A+(EXP)	Machinery-Farm	1k/1k	62.5	99.812	2.3x	57.2	99.57	-5
USD	750	JOHN DEERE CAPITAL CORP (DE)	4.5	08/01/2027	A2/A/A+(EXP)	Machinery-Farm	1k/1k	45.0	99.889	2.4x	36.7	99.82	-8
USD	1500	LLOYDS BANKING GROUP PLC (LLOYDS)	5.462	05/01/2028	A3/BBB+/A	Diversified Banking Inst	200k/1k	137.5	100	3.1x	129.1	99.93	-8
USD	2000	LLOYDS BANKING GROUP PLC (LLOYDS)	5.679	05/01/2035	A3/BBB+/A	Diversified Banking Inst	200k/1k	175.0	100	3.3x	170.5	99.52	-5
USD	300	LLOYDS BANKING GROUP PLC (LLOYDS)	FRN	05/01/2028	A3/BBB+/A	Diversified Banking Inst	200k/1k		100	1.7x		100.63	
USD	750	MET LIFE GLOB FUNDING I (MET)	4.85	08/01/2029	NA/NA/NA	Multi-line Insurance	150k/1k	93.0	99.991	2.4x	94.0	99.50	+1
USD	550	MET LIFE GLOB FUNDING I (MET)	5.05	08/01/2034	NA/NA/NA	Multi-line Insurance	150k/1k	113.0	99.814		114.0	99.01	+1
USD	650	PPL ELECTRIC UTILITIES (PPL)	4.85	15/02/2034	A1/A+/NA	Electric-Integrated	2k/1k	92.0	99.802	6.5x	87.0	99.53	-5
USD	1000	SANTANDER HOLDINGS USA (SANUSA)	6.174	09/01/2030	Baa2/NA/NA	Commer Banks-Eastern US	2k/1k	225.0	100	2.1x	225.1	99.57	+0
USD	800	TOYOTA MOTOR CREDIT CORP (TOYOTA)	4.65	05/01/2029	A1/A+/A+(EXP)	Auto-Cars/Light Trucks	2k/1k	75.0	99.863	2.8x	70.5	99.64	-5
USD	900	TOYOTA MOTOR CREDIT CORP (TOYOTA)	4.8	05/01/2026	A1/A+/A+(EXP)	Auto-Cars/Light Trucks	2k/1k	50.0	99.923	1.8x	48.0	99.80	-2
USD	800	TOYOTA MOTOR CREDIT CORP (TOYOTA)	4.8	05/01/2034	A1/A+/A+(EXP)	Auto-Cars/Light Trucks	2k/1k	87.5	99.89	4.9x	79.0	99.78	-9
USD	500	TOYOTA MOTOR CREDIT CORP (TOYOTA)	FRN	05/01/2026	A1/A+/A+(EXP)	Auto-Cars/Light Trucks	2k/1k		100	1.2x		100.00	
USD	1750	UBS GROUP AG (UBS)	5.428	08/02/2030	A3/A-/A	Diversified Banking Inst	200k/1k	152.0	99.993	3.1x	149.0	99.61	-3
USD	2250	UBS GROUP AG (UBS)	5.699	08/02/2035	A3/A-/A	Diversified Banking Inst	200k/1k	177.0	99.992	3.7x	175.9	99.25	-1
USD	1000	UNITED MEXICAN STATES (MEX)	5	07/05/2029	Baa2/BBB/BBB-	Sovereign	200k/1k	115.0	99.656		114.2	99.24	-1
USD	4000	UNITED MEXICAN STATES (MEX)	6	07/05/2036	Baa2/BBB/BBB-	Sovereign	200k/1k	215.0	99.186		193.6	100.23	-21
USD	2500	UNITED MEXICAN STATES (MEX)	6.4	07/05/2054	Baa2/BBB/BBB-	Sovereign	200k/1k	235.0	99.323		225.0	99.36	-10
USD	500	VIRGINIA ELEC & POWER CO (D)	5	15/01/2034	A2/BBB+/A	Electric-Integrated	2k/1k	115.0	99.291	4.4x	108.1	99.08	-7
USD	500	VIRGINIA ELEC & POWER CO (D)	5.35	15/01/2054	A2/BBB+/A	Electric-Integrated	2k/1k	127.0	99.746	5.4x	124.9	98.56	-2
USD	1100	WILLIAMS COMPANIES INC (WMB)	4.9	15/03/2029	Baa2/BBB/BBB	Pipelines	2k/1k	102.0	99.839	2.2x	97.5	99.54	-5
USD	1000	WILLIAMS COMPANIES INC (WMB)	5.15	15/03/2034	Baa2/BBB/BBB	Pipelines	2k/1k	122.0	99.975	2.4x	119.9	99.30	-2

Monday 18 December 2023						
Ccy	Size (M)	Issuer (Bberg ticker)	Coupon	Maturity	Rating	Type
USD	700	AMEREN CORP (AEE)	5	15/01/2029	Baa1/BBB/NA	Electric-Integrated
USD	200	CIXI SO OVERSEAS DEV (CIXISO)	5.8	21/12/2026	NA/NA/BBB	Building-Heavy Construct

@ Issue			Current*	
Spread	Price	Cover	Spread	Bid
110.0	99.774		106.4	99.62
	100		140.5	99.92

Thursday 14 December 2023						
Ccy	Size (M)	Issuer (Bberg ticker)	Coupon	Maturity	Rating	Type
USD	620	USI INC/NY (COMINV)	7.5	15/01/2032	Caa1/CCC+/NA	Insurance Brokers

@ Issue			Current*	
Spread	Price	Cover	Spread	Bid
357.0	100			

Wednesday 13 December 2023						
Ccy	Size (M)	Issuer (Bberg ticker)	Coupon	Maturity	Rating	Type
EUR	450	EPHIOS SUBCO SARL (SYABGR)	7.875	31/01/2031	B2/B+/B+(EXP)	Medical Labs&Testing Srv

@ Issue			Current*	
Spread	Price	Cover	Spread	Bid
574.0	100		533.8	102.50

Tuesday 12 December 2023						
Ccy	Size (M)	Issuer (Bberg ticker)	Coupon	Maturity	Rating	Type
EUR	600	BANCA MONTE DEI PASCHI S (MONTE)	3.75	29/01/2027	NA/NA/NA	Commer Banks Non-US
USD	600	BREAD FINANCIAL HLDGS (BFH)	9.75	15/03/2029	Ba3/BB-/BB-	Finance-Credit Card
USD	700	ICAHN ENTERPRISES/FIN (IEP)	9.75	15/01/2029	Ba3/BB/NA	Investment Companies

@ Issue			Current*	
Spread	Price	Cover	Spread	Bid
	100		260.7	97.00
548.0	100		495.8	102.52
	100		562.3	100.37

Monday 11 December 2023						
Ccy	Size (M)	Issuer (Bberg ticker)	Coupon	Maturity	Rating	Type
EUR	750	SIEMENS FINANCIERINGSMAT (SIEGR)	4.162	18/12/2025	Aa3/A+/NA	Diversified Manufact Op
USD	750	ALLY FINANCIAL INC (ALLY)	6.848	03/01/2030	Baa3/BBB-/BBB-	Finance-Auto Loans
USD	1000	CHS/COMMUNITY HEALTH SYS (CYH)	10.875	15/01/2032	Caa1/B-/B+	Medical-Hospitals
USD	1000	NATIONAL BANK OF CANADA (NACN)	5.6	18/12/2028	A3/BBB+/A+	Commer Banks Non-US
USD	300	ONE GAS INC (OGS)	5.1	01/04/2029	A3/A-/NA	Gas-Distribution
USD	700	ONEMAIN FINANCE CORP (OMF)	7.875	15/03/2030	Ba2/BB/NA	Finance-Consumer Loans
USD	400	VISTRA OPERATIONS CO LLC (VST)	6.95	15/10/2033	NA/NA/NA	Electric-Generation
USD	350	VISTRA OPERATIONS CO LLC (VST)	7.75	15/10/2031	NA/NA/NA	Electric-Generation

@ Issue			Current*	
Spread	Price	Cover	Spread	Bid
	100	2.1x	100.14	100.14
260.0	100	3.2x	244.6	101.59
664.0	100			
137.5	99.918	2x	123.3	101.47
87.0	99.861	4.2x	79.3	101.28
371.0	99.413			
240.0	102.177	3.6x	234.9	103.95
310.0	102			

Friday 08 December 2023						
Ccy	Size (M)	Issuer (Bberg ticker)	Coupon	Maturity	Rating	Type
EUR	700	UNICREDIT BANK GMBH (HVB)	2.6	15/12/2031	Aaa/NA/NA	Commer Banks Non-US
USD	500	CQP HOLDCO LP/BIP-V CHIN (BLKCQP)	7.5	15/12/2033	B1/BB/NA	Pipelines
USD	600	CVR ENERGY INC (CVI)	8.5	15/01/2029	B1/B+/BB-	Oil Refining&Marketing

@ Issue			Current*	
Spread	Price	Cover	Spread	Bid
	100		55.4	99.83
326.0	100			
	100		472.5	99.03

Thursday 07 December 2023						
Ccy	Size (M)	Issuer (Bberg ticker)	Coupon	Maturity	Rating	Type
USD	600	ATHENE HOLDING LTD (ATH)	5.875	15/01/2034	Baa1/A- */BBB+	Life/Health Insurance
USD	600	JB POINDEXTER & CO INC (JBPOIN)	8.75	15/12/2031	B2/B+/NA	Auto-Med&Heavy Duty Trks
USD	650	REPUBLIC SERVICES INC (RSG)	5	15/12/2033	Baa1/BBB+/A-	Non-hazardous Waste Disp
USD	585	XPO INC (XPO)	7.125	01/02/2032	Ba3/BB-/BB+	Transport-Truck

@ Issue			Current*	
Spread	Price	Cover	Spread	Bid
200.0	98.174	3.2x	194.5	99.18
462.0	100		444.3	101.01
95.0	99.432	3.8x	94.2	100.15
299.0	100			

Wednesday 06 December 2023							
Ccy	Size (M)	Issuer (Bberg ticker)	Coupon	Maturity	Rating	Type	Denoms
EUR	650	ILIAD SA (ILDFP)	5.375	15/02/2029	Ba2/BB/BB	Web Portals/ISP	100k/100k
EUR	600	LOXAM SAS (LOXAM)	6.375	31/05/2029	NA/BB-/NA	Rental Auto/Equipment	100k/1k
EUR	500	STATKRAFT AS (STATK)	3.125	13/12/2026	NA/A-/A-	Electric-Generation	100k/1k
EUR	500	STATKRAFT AS (STATK)	3.125	13/12/2031	NA/A-/A-	Electric-Generation	100k/1k
USD	750	ALLIANT HOLD / CO-ISSUER (ALiant)	7	15/01/2031	B2/B/NA	Insurance Brokers	2k/1k
USD	1000	AMERICAN ELECTRIC POWER (AEP)	5.2	15/01/2029	Baa2/BBB+/BBB	Electric-Integrated	2k/1k
USD	750	PENNYMAC FIN SVCS INC (PFSI)	7.875	15/12/2029	Ba3/B+/BB-	Finance-Mtge Loan/Banker	2k/1k
USD	2000	ROYAL BANK OF CANADA (RY)	4.851	14/12/2026	Aaa/NA/AAA	Commer Banks Non-US	200k/1k

