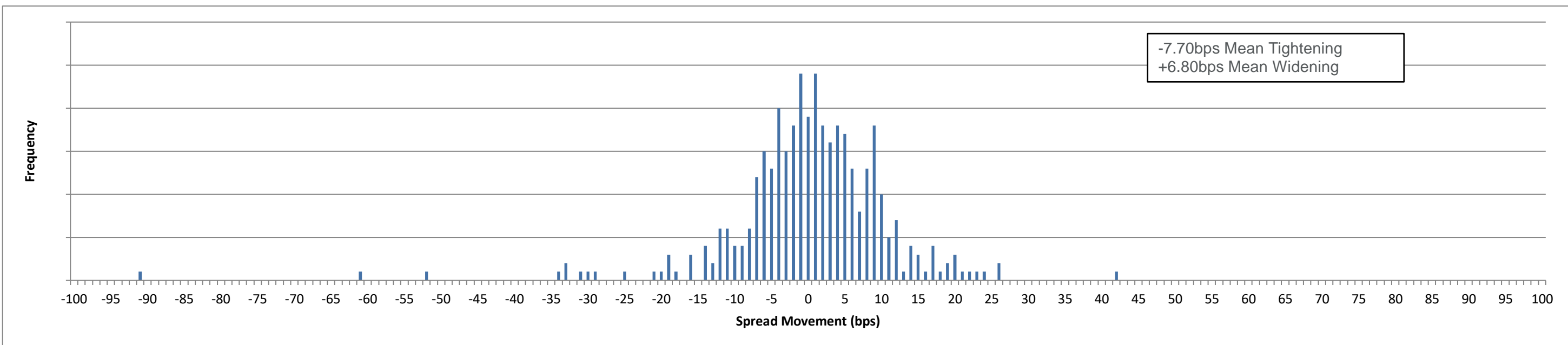


FIXED INCOME

New Issue Performance
08 March 2024

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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	
USD	500	CORECIVIC INC (CXW)	8.25	15/04/2029	Ba2/BB-/NA	Private Corrections	05/03/24	411	100		320.0	103.476	-91
GBP	350	INVESTEC PLC (INVPLN)	10.5	Perp	Ba1/NA/NA	Commer Banks Non-US	22/02/24	656.6	100	9.3x	595.5	102.945	-61
USD	400	PRAIRIE ACQUIROR LP (TGE)	9	01/08/2029	B3/B/NA	Pipelines	22/02/24	467	100		414.3	102.619	-53
USD	1100	REPUBLIC OF PANAMA (PANAMA)	7.5	01/03/2031	Baa3/BBB/BBB-	Sovereign	22/02/24	315.3	99.999		280.5	103.412	-35
EUR	500	RAIFFEISEN BANK INTL (RBIIV)	4.625	21/08/2029	Baa2/NA/NA	Commer Banks Non-US	15/02/24	239.1	99.748	7.2x	205.9	101.249	-33

FIVE WORST PERFORMERS							@ Issue		Current*				
Ccy	Size (M)	Issuer (Bberg ticker)	Coupon	Maturity	Rating	Type	Date	Spread	Price	Cover	Spread	Bid	
USD	775	RITHM CAPITAL CORP (RITM)	8	01/04/2029	NA/B-/NA	REITS-Diversified	05/03/24	412	98.981		453.7	97.65	+42
USD	1000	DIB SUKUK LTD (DIBUH)	5.243	04/03/2029	A3/NA/A	Commer Banks Non-US	26/02/24	95	100	2.5x	120.4	99.9	+25
USD	850	SNB SUKUK LTD (SNBAB)	5.129	27/02/2029	NA/A-/A-	Commer Banks Non-US	20/02/24	90	100	4.2x	115.0	99.712	+25
USD	1000	BUILDERS FIRSTSOURCE INC (BLDR)	6.375	01/03/2034	Ba2/BB-/NA	Bldg&Construct Prod-Misc	26/02/24	207	100		230.5	99.887	+24
EUR	600	AVIS BUDGET FINANCE PLC (CAR)	7	28/02/2029	B1/BB-/NA	Rental Auto/Equipment	21/02/24	459	100		481.1	100.125	+22

Thursday 07 March 2024							@ Issue		Current*				
Ccy	Size (M)	Issuer (Bberg ticker)	Coupon	Maturity	Rating	Type	Denoms	Spread	Price	Cover	Spread	Bid	
EUR	750	CAJAMAR CAJA RURAL SCC (CAJAMA)	4.69	12/03/2031	NA/NA/NA	Commer Banks Non-US	100k/100k					99.81	
USD	600	AKBANK TAS (AKBNK)	9.3686	Perp	NA/NA/NA	Commer Banks Non-US	200k/1k		100		533.7	NQ	
USD	750	ALCOA NEDERLAND HOLDING (AA)	7.125	15/03/2031	NA/BB/BB+	Metal-Aluminum	200k/1k	301.0	100		281.4	101.00	-20
USD	1000	BANK OF NY MELLON CORP (BK)	4.975	14/03/2030	NA/NA/NA	Fiduciary Banks	2k/1k	90.0	100	5x	88.0	100.22	-2
USD	1000	BANK OF NY MELLON CORP (BK)	5.188	14/03/2035	NA/A/NA	Fiduciary Banks	2k/1k	110.0	100	4.5x	109.2	100.09	-1
USD	1000	CAIXABANK SA (CABKSM)	5.673	15/03/2030	NA/NA/NA	Commer Banks Non-US	200k/1k	160.0	100	3.9x	160.5	100.10	+0
USD	1000	CAIXABANK SA (CABKSM)	6.037	15/06/2035	NA/NA/NA	Commer Banks Non-US	200k/1k	195.0	100	4.3x	193.7	100.13	-1
USD	350	ESSEX PORTFOLIO LP (ESS)	5.5	01/04/2034	NA/BBB+/NA	REITS-Apartments	2k/1k	142.0	99.752	4.9x	141.2	100.02	-1
USD	650	INDIANAPOLIS PWR & LIGHT (AES)	5.7	01/04/2054	A2/NA/A	Electric-Integrated	2k/1k	147.0	99.712	5.4x	139.6	100.52	-7
USD	500	STATION CASINOS LLC (RRR)	6.625	15/03/2032	B3/B/NA	Casino Hotels	2k/1k	251.0	100				
USD	1100	UNITED RENTALS INC (URI)	6.125	15/03/2034	Ba2/BB+/NA	Rental Auto/Equipment	2k/1k	201.0	100		205.6	99.88	+5
USD	550	VICI PROPERTIES LP (VICI)	5.75	01/04/2034	Ba1/BBB-/BBB-	REITS-Diversified	2k/1k	175.0	99.186	8x	174.0	99.45	-1
USD	500	VICI PROPERTIES LP (VICI)	6.125	01/04/2054	Ba1/BBB-/BBB-	REITS-Diversified	2k/1k	200.0	98.192	6.8x	192.0	99.19	-8

Wednesday 06 March 2024							@ Issue		Current*				
Ccy	Size (M)	Issuer (Bberg ticker)	Coupon	Maturity	Rating	Type	Denoms	Spread	Price	Cover	Spread	Bid	
EUR	500	ARGENTA SPAARBANK (ARGSPA)	3.25	11/03/2035	NA/NA/NA	Commer Banks Non-US	100k/100k		99.803		99.7	99.95	
EUR	1000	BANK GOSPODARSTWA KRAJOW (BGOSK 4		13/03/2032	A2/NA/NA	Special Purpose Banks	100k/1k	176.2	99.771		173.3	100.55	-3
EUR	500	CIE PLASTIC ORNIUM SE (POMFSP)	4.875	13/03/2029	NA/BB+/NA	Auto/Trk Prts&Equip-Orig	100k/100k	267.0	99.459	2.6x	264.2	100.02	-3
EUR	1000	COMMERZBANK AG (CMZB)	3	13/03/2034	NA/NA/NA	Commer Banks Non-US	1k/1k	67.0	99.923	2.2x	66.7	100.63	-0
EUR	1250	LAND BERLIN (BERGER)	3	13/03/2054	Aa1/NA/AAA	Regional Authority	1k/1k	59.5	98.448	1.5x	60.4	99.38	+1
EUR	1100	TELEFONICA EUROPE BV (TELEFO)	5.7522	Perp	NA/NA/NA	Telephone-Integrated	100k/100k	348.2	100	2.7x	346.2	100.65	-2
EUR	500	TOYOTA MOTOR FINANCE BV (TOYOTA)	FRN	13/03/2026	NA/NA/NA	Auto-Cars/Light Trucks	100k/100k		100			99.95	
EUR	200	VALMET CORP (VALMTF)	4	13/03/2029	NA/NA/NA	Machinery-General Indust	100k/100k	171.7	99.871	1.4x	166.8	100.46	-5
GBP	500	BARCLAYS BANK UK PLC (BARUK)	FRN	13/03/2029	NA/NA/NA	Commer Banks Non-US	100k/1k		100	4.5x		100.10	
USD	500	AES ANDES SA (AES)	6.3	15/03/2029	NA/BBB-/BBB-(EXP)	Electric-Generation	200k/1k	220.0	99.907	2.8x	227.4	99.92	+7
USD	500	BANK OF EAST ASIA LTD (BNKEA)	6.625	13/03/2027	NA/NA/NA	Commer Banks Non-US	250k/1k	230.0	99.592	7.6x	211.4	100.10	-19
USD	400	GOLDMAN SACHS BDC INC (GSBD)	6.375	11/03/2027	Baa3/NA/BBB-(EXP)	Investment Companies	2k/1k	220.0	99.584	3x	191.0	100.62	-29
USD	5000	KFW (KFW)	4.375	01/03/2027	NA/NA/NA	Special Purpose Banks	1k/1k	10.0	99.946		10.7	100.09	+1
USD	400	LAZARD GROUP LLC (LAZ)	6	15/03/2031	Baa3/BBB+/BBB+(EXP)	Finance-Invest Bnkr/Brkr	2k/1k	190.0	99.96		179.8	100.74	-10
USD	1000	PRUDENTIAL FINANCIAL INC (PRU)	6.5	15/03/2054	Baa1/BBB+/NA	Life/Health Insurance	2k/1k		100	5.3x	235.3	100.45	
USD	750	REPUBLIC OF MONTENEGRO (MONTEN)	7.25	12/03/2031	NA/NA/NA	Sovereign	200k/1k	312.5	100		292.2	101.40	-20
USD	500	XEROX HOLDINGS CORP (XRK)	8.875	30/11/2029	B1/BB/NA	Office Automation&Equip	2k/1k	478.0	100		475.1	100.25	-3

Tuesday 05 March 2024							@ Issue		Current*				
Ccy	Size (M)	Issuer (Bberg ticker)	Coupon	Maturity	Rating	Type	Denoms	Spread	Price	Cover	Spread	Bid	
EUR	300	ARBEJDERNES LANDSBANK (ARBEJD)	4.875	14/03/2029	NA/NA/NA	Commer Banks Non-US	100k/100k	259.1	99.589	1.6x	257.2	99.99	-2
EUR	300	BANCA POPOLARE SONDRIO (BPSOIM)	5.505	13/03/2034	NA/BB/NA	Commer Banks Non-US	200k/1k	319.0	100	5.8x	313.2	100.61	-6
EUR	1000	BANK GOSPODARSTWA KRAJOW (BGOSK 4	4.375	13/03/2039	A2/NA/NA	Special Purpose Banks	100k/1k	202.4	98.658		195.6	100.05	-7
EUR	500	BAYERISCHE LANDESBANK (BYLAN)	2.875	13/11/2028	NA/NA/NA	Regional Banks Non-US	1k/1k	56.0	99.493	2.1x	55.5	100.08	-1
EUR	500	COMMERZBANK AG (CMZB)	4.64	12/03/2027	NA/A-/NA	Commer Banks Non-US	100k/100k		100	7.6x		100.39	
EUR	1500	CROATIA (CROATI)	3.375	12/03/2034	Baa2/NA/BBB+	Sovereign	100k/1k	109.9	99.616	5.5x	116.5	99.59	+7
EUR	1250	DNB BOLIGKREDIT AS (DNBNO)	2.875	12/03/2029	Aaa/AAA/NA	Commer Banks Non-US	100k/1k	65.6	99.51	2.8x	61.9	100.12	-4
EUR	1000	ERSTE GROUP BANK AG (ERSTBK)	3.125	12/12/2033	Aaa/NA/NA	Commer Banks Non-US	100k/100k	86.9	99.612	1.8x	83.4	100.44	-4
EUR	500	FREISTAAT SACHSEN (SAXONY)	2.75	12/03/2030	NA/NA/NA	Regional Authority	1k/1k	46.1	99.842	1.2x	46.7	100.47	+1
EUR	1000	KERING (KERFP)	3.375	11/03/2032	NA/NA/NA	Apparel Manufacturers	100k/100k	117.4	99.669	1.7x	117.4	100.10	-0
EUR	750	KERING (KERFP)	3.625	11/03/2036	NA/NA/NA	Apparel Manufacturers	100k/100k	130.4	99.636	2.4x	129.0	100.27	-1
EUR	750	NN GROUP NV (NNGRNV)	6.375	Perp	NA/BBB-/BBB+	Life/Health Insurance	200k/1k		100	4x	421.1	100.13	
EUR	700	NTT FINANCE CORP (NTT)	3.359	12/03/2031	A1/NA/NA	Telecom Services	100k/1k	111.5	100	3x	111.8	100.37	+0
EUR	500	ORANO SA (ORANOF)	4	12/03/2031	NA/NA/NA	Metal-Diversified	100k/100k	183.3	99.485	4x	178.9	100.19	-4
EUR	750	ORSTED A/S (ORSTED)	5.125	14/03/2024	Baa3/BB/BBB+	Electric-Generation	100k/1k	297.0	99.417	4.9x	277.5	100.70	-20
EUR	500	RANDSTAD NV (RANDNA)	3.61	12/03/2029	Baa1/NA/NA	Human Resources	100k/1k	129.1	100	1.9x	129.2	100.39	+0
EUR	500	SVENSKA HANDELSBANKEN AB (SHBASS)	4.392	08/03/2027	Aa2/AA-/AA+	Commer Banks Non-US	100k/1k		100			100.00	
EUR	500	TRANSURBAN FINANCE CO (TCLAU)	3.713	12/03/2032	Baa1/BBB+/NA	Public Thoroughfares	100k/1k	146.6	100	4.4x	147.8	100.33	+1
EUR	500	TRANSURBAN FINANCE CO (TCLAU)	3.974	12/03/2036	Baa1/BBB+/NA	Public Thoroughfares	100k/1k	161.3	100	4.6x	159.9	100.64	-1
EUR	600	WPP FINANCE 2013 (WPPLN)	3.625	12/09/2029	Baa2/BBB/NA	Advertising Services	100k/1k	146.8	99.332	3.4x	139.9	100.09	-7
EUR	650	WPP FINANCE 2013 (WPPLN)	4	12/09/2033	Baa2/BBB/NA	Advertising Services	100k/1k	174.8	99.639	3.6x	168.9	100.58	-6
GBP	500	COVENTRY BLDG SOCIETY (COVBS)	5.875	12/03/2030	Baa1/NA/A-	Building Societies	100k/1k	195.0	99.842	3.6x	187.7	100.39	-7
USD	1000	AL RAJHI SUKUK LTD (RJIHAB)	5.047	12/03/2029	A1/NA/A-	Commer Banks Non-US	200k/1k		100	2.8x		102.6	99.89
USD	1250	ASIAN INFRASTRUCTURE INV (AIIB)	4.25	13/03/2034	NA/NA/NA	Supranational Bank	1k/1k	25.0	99.1		22.5	99.52	-3
USD	1000	BANCO BILBAO VIZCAYA ARG (BBVASM)	5.381	13/03/2029	A3/NA/A-	Commer Banks Non-US	200k/200k	125.0	100	2.4x	116.0	100.77	-9
USD	1000	BANCO BILBAO VIZCAYA ARG (BBVASM)	6.033	13/03/2035	Baa2/NA/BBB+	Commer Banks Non-US	200k/200k	190.0	100	2.5x	180.0	101.11	-10
USD	1250	BARCLAYS PLC (BACR)	5.674	12/03/2028	NA/NA/NA	Diversified Banking Inst	200k/1k	135.0	100		128.1	100.43	-7
USD	2000	BARCLAYS PLC (BACR)	5.69	12/03/2030	NA/NA/NA	Diversified Banking Inst	200k/1k	155.0	100		146.5	100.77	-9
USD	750	BARCLAYS PLC (BACR)	6.036	12/03/2055	NA/NA/NA	Diversified Banking Inst	200k/1k	175.0	100		159.0	102.57	-16
USD	500	BARCLAYS PLC (BACR)	6.83618	12/03/2028	NA/NA/NA	Diversified Banking Inst	200k/1k		100			100.15	
USD	500	BLACKROCK FUNDING INC (BLK)	4.7	14/03/2									

Monday 04 March 2024							@ Issue		Current*				
Ccy	Size (M)	Issuer (Bberg ticker)	Coupon	Maturity	Rating	Type	Denoms	Spread	Price	Cover	Spread	Bid	
EUR	600	ACCOR SA (ACFP)	3.875	11/03/2031	NA/NA/BBB-(EXP)	Hotels&Motels	100k/100k	162.6	99.495	4.2x	162.3	100.43	-0
EUR	500	BELFIUS BANK SA/NV (CCBGBB)	4.875	11/06/2035	Baa2/BBB/NA	Commer Banks Non-US	100k/100k	257.5	99.706	4.2x	251.1	100.90	-6
EUR	250	CAIXA ECO MONTEPIO GERAL (MONTPI)	8.5	12/06/2034	Ba3/NA/NA	Commer Banks Non-US	100k/100k		100	4x	576.4	101.71	
EUR	1000	CREDIT AGRICOLE ITALIA (CARPP)	3.5	11/03/2036	NA/NA/NA	Commer Banks Non-US	100k/100k	111.3	99.221	4.6x	102.5	101.63	-9
EUR	500	FINECO BANK SPA (FINBAN)	7.5	Perp	NA/NA/NA	Commer Banks Non-US	200k/1k		100	6.9x	466.1	102.60	
EUR	500	KONINKIJE AHOLD DLHAIZA (ADNA)	3.375	11/03/2031	NA/NA/NA	Food-Retail	100k/1k	116.2	99.297	4.2x	112.3	100.44	-4
EUR	700	KONINKIJE AHOLD DLHAIZA (ADNA)	3.875	11/03/2036	NA/NA/NA	Food-Retail	100k/1k	146.7	99.651	3x	139.2	101.66	-8
EUR	300	LANDSBANKINN HF (LANBNN)	5	13/05/2028	NA/NA/NA	Commer Banks Non-US	100k/1k	260.5	99.976	6.3x	234.6	101.20	-26
EUR	1000	NATIONAL BANK OF CANADA (NACN)	4.392	06/03/2026	A3/BBB+/A+(EXP)	Commer Banks Non-US	100k/1k		100	1.9x		100.04	
EUR	350	NEXANS SA (NEXFP)	4.25	11/03/2030	NA/BB+/NA	Wire&Cable Products	100k/100k	190.0	100	3.9x	198.9	100.34	+9
EUR	500	SPAREBANK 1 SR BANK ASA (SRBANK)	3.625	12/03/2029	Aa3/NA/NA	Commer Banks Non-US	100k/1k	129.0	99.784	2x	125.0	100.66	-4
EUR	2500	TORONTO-DOMINION BANK (TD)	3.191	16/02/2029	NA/NA/NA	Commer Banks Non-US	100k/1k	81.5	99.998	2x	80.4	100.71	-1
EUR	1000	TORONTO-DOMINION BANK (TD)	3.247	16/02/2034	NA/NA/NA	Commer Banks Non-US	100k/1k	85.4	99.995	1.9x	84.6	101.20	-1
EUR	2000	TORONTO-DOMINION BANK (TD)	FRN	16/02/2027	NA/NA/NA	Commer Banks Non-US	100k/1k		100	2.1x		100.05	
USD	409	ADANI GREEN ENERGY UP (ADGREG)	6.7	12/03/2042	Ba1/NA/BBB-(EXP)	Energy-Alternate Sources	200k/1k		100	6.5x	274.5	98.94	
USD	650	AMERICAN TOWER CORP (AMT)	5.2	15/02/2029	Baa3/BBB-/BBB+	REITS-Diversified	2k/1k	107.0	99.638	2.8x	115.2	100.01	+8
USD	650	AMERICAN TOWER CORP (AMT)	5.45	15/02/2034	Baa3/BBB-/BBB+	REITS-Diversified	2k/1k	132.0	99.285	3.4x	138.8	99.83	+7
USD	300	BANCO BBVA PERU SA (BCOCP)	6.2	07/06/2034	Baa3/NA/NA	Commer Banks Non-US	200k/1k		100	3.8x	229.4	99.43	
USD	1000	CHUBB INA HOLDINGS INC (CB)	5	15/03/2034	A3/A/A	Property/Casualty Ins	2k/1k	82.0	99.648	3.6x	85.6	100.46	+4
USD	865	CLEAR CHANNEL OUTDOOR HO (CCO)	7.875	01/04/2030	NA/BB+/NA	Advertising Sales	2k/1k	364.0	100		380.2	99.94	+16
USD	825	CLEVELAND-CLIFFS INC (CLF)	7	15/03/2032	Ba3/BB-/BB-	Steel-Productors	2k/1k	276.0	100		281.9	100.39	+6
USD	1250	COMMONWEALTH BANK AUST (CBAU)	5.837	13/03/2034	NA/BBB+/NA	Commer Banks Non-US	200k/1k	162.0	100	4x	161.4	101.04	-1
USD	1000	CREDIT AGRICOLE SA (ACAFP)	5.134	11/03/2027	Aa3/A+/AA-	Diversified Banking Inst	250k/1k	75.0	100		76.5	100.37	+1
USD	750	CREDIT AGRICOLE SA (ACAFP)	5.365	11/03/2034	Aa3/A+/AA-	Diversified Banking Inst	250k/1k	115.0	100		119.1	100.69	+4
USD	600	CREDIT AGRICOLE SA (ACAFP)	FRN	11/03/2027	Aa3/A+/AA-	Diversified Banking Inst	250k/1k		100			100.11	
USD	1000	DELL INT LLC / EMC CORP (DELL)	5.4	15/04/2034	Baa2/NA/NA	Computers	2k/1k	120.0	99.802	3x	130.0	100.12	+10
USD	750	ELEMENT FLEET MANAGEMENT (EFNCN)	5.643	13/03/2027	NA/BBB/BBB+(EXP)	Rental Auto/Equipment	1k/1k	125.0	100	2.5x	126.7	100.38	+2
USD	500	ENTERGY LOUISIANA LLC (ETR)	5.35	15/03/2034	A2/A/NA	Electric-Distribution	1k/1k	115.0	99.822	2.6x	120.9	100.43	+6
USD	700	ENTERGY LOUISIANA LLC (ETR)	5.7	15/03/2054	A2/A/NA	Electric-Distribution	1k/1k	135.0	99.856	2.4x	138.1	100.74	+3
USD	750	KEURIG DR PEPPER INC (KDP)	5.05	15/03/2029	Baa1/BBB/NA	Beverages-Non-alcoholic	2k/1k	90.0	99.723	3x	93.3	100.31	+3
USD	750	KEURIG DR PEPPER INC (KDP)	5.1	15/03/2027	Baa1/BBB/NA	Beverages-Non-alcoholic	2k/1k	75.0	99.874	2.2x	78.1	100.23	+3
USD	500	KEURIG DR PEPPER INC (KDP)	5.2	15/03/2031	Baa1/BBB/NA	Beverages-Non-alcoholic	2k/1k	100.0	99.801	3x	108.5	100.40	+9
USD	650	KEURIG DR PEPPER INC (KDP)	5.3	15/03/2034	Baa1/BBB/NA	Beverages-Non-alcoholic	2k/1k	110.0	99.806	3.2x	118.7	100.22	+9
USD	350	KEURIG DR PEPPER INC (KDP)	FRN	15/03/2027	Baa1/BBB/NA	Beverages-Non-alcoholic	2k/1k		100	1.7x		99.96	
USD	1000	NEWMONT / NEWCREST FIN (NEM)	5.3	15/03/2026	Baa1/BBB+/A-	Gold Mining	2k/1k	70.0	99.983	3.4x	65.5	100.36	-4
USD	1000	NEWMONT / NEWCREST FIN (NEM)	5.35	15/03/2034	Baa1/BBB+/A-	Gold Mining	2k/1k	117.0	99.684	3.6x	113.3	101.00	-4
USD	875	ROCHE HOLDINGS INC (ROSW)	4.79	08/03/2029	Aa2/AA/NA	Medical Labs&Testing Srv	200k/1k	58.0	100	2.5x	65.9	100.37	+8
USD	750	ROCHE HOLDINGS INC (ROSW)	4.909	08/03/2031	Aa2/AA/NA	Medical Labs&Testing Srv	200k/1k	68.0	100	2.7x	76.1	100.45	+8
USD	1250	ROCHE HOLDINGS INC (ROSW)	4.985	08/03/2034	Aa2/AA/NA	Medical Labs&Testing Srv	200k/1k	77.0	100	3.2x	85.5	100.35	+9
USD	1000	ROCHE HOLDINGS INC (ROSW)	5.218	08/03/2054	Aa2/AA/NA	Medical Labs&Testing Srv	200k/1k	87.0	100	3.8x	91.4	100.55	+4
USD	600	SIXTH STREET LENDING PAR (SIXSLP)	6.5	11/03/2029	Baa3/NA/BBB-(EXP)	Investment Companies	2k/1k	255.0	98.937	3.1x	257.0	99.45	+2
USD	1000	USA COM PART/USA COM FIN (USAC)	7.125	15/03/2029	B2/B+/BB	Oil-Field Services	2k/1k	291.0	100		285.5	100.77	-5
USD	300	WISCONSIN POWER & LIGHT (LNT)	5.375	30/03/2034	Baa1/AA/NA	Electric-Integrated	2k/1k	118.0	99.81	4.8x	116.5	100.97	-2

Thursday 29 February 2024							@ Issue		Current*				
Ccy	Size (M)	Issuer (Bberg ticker)	Coupon	Maturity	Rating	Type	Denoms	Spread	Price	Cover	Spread	Bid	
EUR	1250	BPCE SA (BPCEGP)	4.125	08/03/2033	Baa1/BBB+/A	Commer Banks Non-US	100k/100k	182.7	99.406	1.8x	179.8	100.95	-3
EUR	500	ELLEVIO AB (ELLEVI)	4.125	07/03/2034	NA/BBB/NA	Electric-Distribution	100k/1k	171.9	99.686	2.7x	160.2	102.15	-12
EUR	600	ENGIE SA (ENGIFP)	3.625	06/03/2031	Baa1/BBB+/A-	Electric-Generation	100k/100k	139.6	99.369	2.3x	132.5	100.72	-7
EUR	800	ENGIE SA (ENGIFP)	3.875	06/03/2036	Baa1/BBB+/A-	Electric-Generation	100k/100k	151.4	99.154	3.4x	144.0	101.20	-9
EUR	600	ENGIE SA (ENGIFP)	4.25	06/03/2044	Baa1/BBB+/A-	Electric-Generation	100k/100k	167.0	99.907	3.3x	161.6	102.47	-5
EUR	500	FORVIA SE (EOFP)	5.5	15/06/2031	Ba2/BB/BB+	Auto/Trk Prts&Equip-Orig	100k/1k	312.0	100		300.8	101.52	-11
EUR	500	METRO AG (MEGR)	4.625	07/03/2029	NA/BBB-/NA	Food-Retail	1k/1k	230.4	99.612	1.8x	219.7	100.85	-11
GBP	250	KUNTARAHOUTUS OYJ (KUNTA)	4.375	02/10/2028	Aa1/AA+/NA	Regional Agencies	100k/1k	29.6	99.719	0.9x	30.3	100.63	+1
USD	500	ARABIAN CENTRES CO LTD (ARACEN)	9.5	06/03/2029	NA/NA/NA	Real Estate Oper/Develop	200k/1k	526.4	100	3.2x	526.0	100.63	-0
USD	1000	BANK OF MONTREAL (BMO)	7.7	26/05/2084	Baa3/BBB-/NA	Commer Banks Non-US	200k/1k		100	3x	396.4	99.03	
USD	540	IRB INFRASTRUCTURE DEVE (IRBIN)	7.11	11/03/2032	Ba2/NA/NA	Building-Heavy Construct	200k/1k		99.917		284.2	101.11	
USD	500	PROLOGIS TARGETED US (PROTAR)	5.25	01/04/2029	A3/A-/NA	REITS-Warehouse/Industr	2k/1k	110.0	99.477	3.6x	115.9	100.13	+6
USD	500	PROLOGIS TARGETED US (PROTAR)	5.5	01/04/2034	A3/A-/NA	REITS-Warehouse/Industr	2k/1k	135.0	99.278	4x	136.0	100.41	+1
USD	300	SAFEHOLD GL HOLDINGS LLC (SAFE)	6.1	01/04/2034	A3/NA/BBB+	REITS-Diversified	2k/1k	200.0	98.957	2x	196.3	100.38	-4
USD	200	SX FINANCIAL ASSETS MMT (SXFIAM)	5.8	07/03/2027	NA/NA/BBB	Finance-Other Services	200k/1k		99.458		192.0	99.04	
USD	600	TPG OPERATING GROUP II (TPG)	5.875	05/03/2034	A3/BBB+/BBB+	Invest Mgmt/Advis Serv	2k/1k	165.0	99.903	1.5x	163.1	101.18	-2

Wednesday 28 February 2024							@ Issue		Current*				
Ccy	Size (M)	Issuer (Bberg ticker)	Coupon	Maturity	Rating	Type	Denoms	Spread	Price	Cover	Spread	Bid	
EUR	650	AUSTRALIA PACIFIC AIRPOR (MELAIR)	4	07/06/2034	Baa1/BBB+/NA	Airport Develop/Maint	100k/1k	159.2	99.833	2.3x	164.0	100.85	+5
EUR	500	DZ HYP AG (DZHYP)	3.125	28/02/2034	Aaa/AAA/NA	Mortgage Banks	1k/1k	67.6	99.908	4.4x	63.6	101.97	-4
EUR	750	LKQ DUTCH BOND BV (LKQ)	4.125	13/03/2031	Baa3/BBB-/BBB-	Invest Mgmt/Advis Serv	100k/1k	185.9	99.375	2.8x	174.2	101.20	-12
EUR	500	NOVO BANCO SA (NOVBNC)	4.25	08/03/2028	Ba1/NA/BBB-	Commer Banks Non-US	100k/100k	169.0	99.782	2.1x	177.7	100.07	+9
EUR	600	OMNICOM FINANCE HOLD (OMC)	3.7	06/03/2032	Baa1/BBB+/NA	Advertising Services	100k/1k	135.1	99.782	2.5x	134.3	101.15	-1
EUR	300	S-PANKKI OYJ (SPANOY)	4.875	08/03/2028	NA/NA/NA	Commer Banks Non-US	100k/100k	232.5	99.722	3x	217.5	100.66	-15
EUR	500	TUI AG (TUIGR)	5.875	15/03/2029	B1/B+/NA	Travel Services	100k/1k	366.0	98.928		367.3	100.07	+1
GBP	600	CPPIB CAPITAL INC (CPPIBC)	4.5	22/07/2027	Aaa/AAA/NA	Invest Mgmt/Advis Serv	250k/1k	41.4	99.68	2x	39.0	100.14	-2
GBP	4000	UNITED KINGDOM GILT (UKT)	4	22/10/2031	NA/NA/AA-u	Sovereign	0.01/0.01		99.441		4.8	100.63	
USD	1000	ALINMA TIER 1 SUKUK LTD (ALINMA)	6.5	Perp	NA/NA/NA	Commer Banks Non-US	200k/1k		100	4.5x	243.6	100.08	
USD	600	AON NORTH AMERICA INC (AON)	5.125	01/03/2027	Baa2/A-/BBB+	Insurance Brokers	2k/1k	75.0	99.805	3.5x	61.9	100.72	-13
USD	1000	AON NORTH AMERICA INC (AON)	5.15	01/03/2029	Baa2/A-/BBB+	Insurance Brokers	2k/1k	90.0	99.861	2x	87.4	100.93	-3
USD	650	AON NORTH AMERICA INC (AON)	5.3	01/03/2031	Baa2/A-/BBB+	Insurance Brokers	2k/1k	105.0	99.74	2.3x	105.3	100.99	+0
USD	1750	AON NORTH AMERICA INC (AON)	5.45	01/03/2034	Baa2/A-/BBB+	Insurance Brokers	2k/1k	120.0	99.848	1.9x	120.2	101.23	+0
USD	2000	AON NORTH AMERICA INC (AON)	5.75	01/03/2054	Baa2/A-/BBB+	Insurance Brokers	2k/1k	140.0	99.392	2.5x	131.5	102.41	-8
USD	550	CITIGROUP INC (C)	7.2	Perp	Ba1/BB+/BBB-	Diversified Banking Inst	1k/1k		100		294.7	101.14	
USD	500	COTERRA ENERGY INC (CTRA)	5.6	15/03/2034	Baa2/BBB/BBB	Oil Comp-Explor&Prodtn	2k/1k	135.0	99.72	2.4x	143.1	100.64	+8
USD	650	DELEK LOG PART/FINANCE (DKL)	8.625	15/03/2029	NA/BB-/BB-	Pipelines	2k/1k	436.0	100		445.3	100.42	+9
USD	750	FIN DEPT GOVT SHARJAH (SHJGOV)	6.125	06/03/2036	Ba1/BBB-/NA	Sovereign	200k/1k	195.0	99.089	5.3x	204.0	100.00	+9
USD	600	KOMMUNALBANKEN AS (KBN)	FRN	03/03/2028	Aaa/AAA/NA	Sovereign Agency	200k/2k		100			100.06	
USD	500	METROPOLITAN BANK & TRUS (MBTBM)	5.375	06/03/2029	Baa2/NA/NA	Commer Banks Non-US	200k/1k	110.0	99.879	5.4x	127.0	100.25	+17
USD	500	METROPOLITAN BANK & TRUS (MBTBM)	5.5	06/03/2034	Baa2/NA/NA	Commer Banks Non-US	200k/1k	130.0	99.25	5.8x	139.0	100.17	+9
USD	1000	NATWEST GROUP PLC (NWG)	6.475	01/06/2034	Baa1/BBB-/BBB+	Diversified Banking Inst	200k/1k	220.0	100	3.1x	212.4	101.25	-8
USD	1000	NRW BANK (NRWBK)	4.625	08/03/2027	Aa1/AA/AAA	Special Purpose Banks	2k/2k	16.0	99.831	1x	17.0	100.47	+1
USD	450	PUBLIC SERVICE ELECTRIC (PEG)	5.2	01/03/2034	A1/A/NA	Electric-Integrated	2k/1k	93.0	99.969	2.4x	96.2	101.17	+3
USD	550	PUBLIC SERVICE ELECTRIC (PEG)	5.45	01/03/2									

Monday 26 February 2024							@ Issue			Current*			
Ccy	Size (M)	Issuer (Bberg ticker)	Coupon	Maturity	Rating	Type	Denoms	Spread	Price	Cover	Spread	Bid	
EUR	750	ABN AMRO BANK NV (ABNAV)	6.875	Perp	NA/NA/BBB-	Commer Banks Non-US	200k/100k		100	5.3x	440.7	102.04	
EUR	550	PLUXEE NV (PLXFP)	3.5	04/09/2028	NA/BBB+/NA	Commercial Services	100k/100k	114.8	99.557	5.4x	120.3	100.18	+6
EUR	550	PLUXEE NV (PLXFP)	3.75	04/09/2032	NA/BBB+/NA	Commercial Services	100k/100k	143.5	99.503	7x	151.3	100.27	+8
EUR	1000	STANDARD CHARTERED PLC (STANLN)	4.196	04/03/2032	A3/BBB+/A	Commer Banks Non-US	100k/1k	181.2	100	3.3x	181.1	100.95	-0
EUR	500	TSB BANK PLC (TSBLN)	3.319	05/03/2029	Aaa/NA/NA	Commer Banks Non-US	100k/1k	93.0	100	8.5x	79.3	101.35	-14
USD	375	ALTICE FINANCING SA (ALTICE)	9.625	15/07/2027	B3/NA/NA	Cable/Satellite TV	200k/1k				414.0	101.74	
USD	1300	BP CAPITAL MARKETS PLC (BPLN)	6.45	Perp	Baa1/BBB/A-	Oil Comp-Integrated	1k/1k	215.3	100	4.9x	210.2	101.90	-5
USD	750	BROOKFIELD FINANCE INC (BNCN)	5.968	04/03/2054	A3/A-/A-	Private Equity	2k/1k	155.0	100	2.9x	154.7	102.16	-0
USD	1000	BUILDERS FIRSTSOURCE INC (BLDR)	6.375	01/03/2030	Baa2/BBB-/NA	Bldg&Construct Prod-Misc	2k/1k	207.0	100		230.5	99.89	+24
USD	400	CENTERPOINT ENER HOUSTON (CNP)	5.15	01/03/2034	A2/A/A	Electric-Integrated	2k/1k	90.0	99.652	4.3x	98.7	100.60	+9
USD	1000	DANSKE BANK A/S (DANBNK)	5.427	01/03/2028	A3/A+/AA-	Commer Banks Non-US	200k/1k	95.0	100	2.6x	95.3	100.65	+0
USD	1250	DANSKE BANK A/S (DANBNK)	5.705	01/03/2030	Baa2/BBB+/A+	Commer Banks Non-US	200k/1k	140.0	100	3.6x	138.9	101.10	-1
USD	1000	DIB SUKUT LTD (DIBUH)	5.243	04/03/2029	A3/NA/A	Commer Banks Non-US	200k/1k	95.0	100	2.5x	120.4	99.90	+25
USD	300	DUKE ENERGY INDIANA LLC (DUK)	5.25	01/03/2034	Aa3/A/NA	Electric-Integrated	2k/1k	100.0	99.669	4.3x	100.9	101.19	+1
USD	750	FISERV INC (FI)	5.15	15/03/2027	Baa2/BBB/NA	Data Processing/Mgmt	2k/1k	68.0	99.901	2.3x	70.9	100.55	+3
USD	500	FISERV INC (FI)	5.35	15/03/2031	Baa2/BBB/NA	Data Processing/Mgmt	2k/1k	105.0	99.83	2.8x	104.6	101.33	-0
USD	750	FISERV INC (FI)	5.45	15/03/2034	Baa2/BBB/NA	Data Processing/Mgmt	2k/1k	115.0	99.99	2.3x	122.9	101.04	+8
USD	500	HONEYWELL INTERNATIONAL (HON)	4.875	01/09/2029	A2/A/A	Instruments-Controls	2k/1k	55.0	100	3x	60.2	101.01	+5
USD	500	HONEYWELL INTERNATIONAL (HON)	4.95	01/09/2031	A2/A/A	Instruments-Controls	2k/1k	65.0	99.82	2.4x	76.6	100.68	+12
USD	750	HONEYWELL INTERNATIONAL (HON)	5	01/03/2035	A2/A/A	Instruments-Controls	2k/1k	75.0	99.624	2.5x	86.5	100.42	+11
USD	1750	HONEYWELL INTERNATIONAL (HON)	5.25	01/03/2054	A2/A/A	Instruments-Controls	2k/1k	85.0	99.775	1.9x	93.2	100.76	+8
USD	650	HONEYWELL INTERNATIONAL (HON)	5.35	01/03/2064	A2/A/A	Instruments-Controls	2k/1k	95.0	99.754	2.5x	103.4	100.81	+8
USD	1500	HSBC HOLDINGS PLC (HSBC)	5.546	04/03/2030	A3/A-/A+	Diversified Banking Inst	200k/1k	123.0	100	2.6x	131.4	100.74	+8
USD	1250	HSBC HOLDINGS PLC (HSBC)	5.719	04/03/2035	A3/A-/A+	Diversified Banking Inst	200k/1k	143.0	100	2.6x	152.9	100.79	+10
USD	1000	HSBC USA INC (HSBC)	5.294	04/03/2027	A2/A-/A+	Commer Banks-Eastern US	200k/1k	80.0	100	2.1x	85.0	100.57	+5
USD	500	HSBC USA INC (HSBC)	FRN	04/03/2027	A2/A-/A+	Commer Banks-Eastern US	200k/1k		100	2.7x		99.96	
USD	1000	KEYCORP (KEY)	6.401	06/03/2035	Baa2/BBB/BBB+	Super-Regional Banks-US	2k/1k	210.0	99.998	3x	214.4	101.26	+4
USD	750	LYB INT FINANCE III (LYB)	5.05	01/03/2034	Baa2/BBB/BBB	Chemicals-Diversified	2k/1k	130.0	99.234	1.9x	133.0	100.65	+3
USD	1000	NATWEST GROUP PLC (NWG)	5.583	01/03/2028	A3/BBB+/A	Diversified Banking Inst	200k/1k	110.0	100	3.2x	109.8	100.67	-0
USD	1500	NATWEST GROUP PLC (NWG)	5.778	01/03/2035	A3/BBB+/A	Diversified Banking Inst	200k/1k	150.0	100	2.5x	154.4	101.12	+4
USD	300	NATWEST GROUP PLC (NWG)	FRN	01/03/2028	A3/BBB+/A	Diversified Banking Inst	200k/1k		100	2.9x		100.22	
USD	850	PACIFIC GAS & ELECTRIC (PCG)	5.55	15/05/2029	Baa2/BBB/BBB	Electric-Integrated	2k/1k	125.0	99.933	3.1x	126.1	100.99	+1
USD	1100	PACIFIC GAS & ELECTRIC (PCG)	5.8	15/05/2034	Baa2/BBB/BBB	Electric-Integrated	2k/1k	153.0	99.876	2.5x	160.9	100.78	+8
USD	600	PHILLIPS 66 CO (PSX)	5.25	15/06/2031	A3/BBB+/NA	Oil Refining&Marketing	2k/1k	100.0	99.583	2.7x	96.7	101.27	-3
USD	500	PHILLIPS 66 CO (PSX)	5.65	15/06/2054	A3/BBB+/NA	Oil Refining&Marketing	2k/1k	125.0	99.908	3.2x	130.9	101.15	+6
USD	375	POTOMAC ELECTRIC POWER (EXC)	5.2	15/03/2034	A2/A/A	Electric-Integrated	2k/1k	95.0	99.62	3.7x	97.6	101.07	+3
USD	300	POTOMAC ELECTRIC POWER (EXC)	5.5	15/03/2054	A2/A/A	Electric-Integrated	2k/1k	110.0	99.866	5x	121.3	100.28	+11
USD	350	RYDER SYSTEM INC (R)	5.3	15/03/2027	Baa2/BBB+/BBB+	Transport-Services	2k/1k	83.0	99.891	4x	76.3	100.80	-7
USD	550	RYDER SYSTEM INC (R)	5.375	15/03/2029	Baa2/BBB+/BBB+	Transport-Services	2k/1k	105.0	99.975	2.4x	112.5	100.81	+8
USD	900	WESCO DISTRIBUTION INC (WCC)	6.375	15/03/2029	Ba3/BB/BB+	Electric Products-Misc	2k/1k	205.0	100		201.1	100.99	-4
USD	850	WESCO DISTRIBUTION INC (WCC)	6.625	15/03/2032	NA/BB/BB+	Electric Products-Misc	2k/1k	232.0	100		227.4	101.11	-5
USD	500	WESTINGHOUSE AIR BRAKE (WAB)	5.611	11/03/2034	Baa3/BBB/BBB-	Machinery-General Indust	2k/1k	132.0	100	7.2x	146.3	100.48	+14
USD	800	XCEL ENERGY INC (XEL)	5.5	15/03/2034	Baa1/BBB+/BBB+	Electric-Integrated	2k/1k	125.0	99.653	1.8x	146.4	99.62	+21

Friday 23 February 2024							@ Issue			Current*			
Ccy	Size (M)	Issuer (Bberg ticker)	Coupon	Maturity	Rating	Type	Denoms	Spread	Price	Cover	Spread	Bid	
USD	1500	SOLVENTUM CORP (SOLV)	5.4	01/03/2029	Baa3/BBB-/BBB-(EXP)	Medical Products	2k/1k	115.0	99.847		125.1	100.38	+10
USD	1000	SOLVENTUM CORP (SOLV)	5.45	13/03/2031	Baa3/BBB-/BBB-(EXP)	Medical Products	2k/1k	120.0	99.771		133.2	100.27	+13
USD	1000	SOLVENTUM CORP (SOLV)	5.45	25/02/2027	Baa3/BBB-/BBB-(EXP)	Medical Products	2k/1k	100.0	99.987		98.0	100.54	-2
USD	1650	SOLVENTUM CORP (SOLV)	5.6	23/03/2034	Baa3/BBB-/BBB-(EXP)	Medical Products	2k/1k	135.0	99.933		141.7	100.73	+7
USD	1250	SOLVENTUM CORP (SOLV)	5.9	30/04/2054	Baa3/BBB-/BBB-(EXP)	Medical Products	2k/1k	155.0	99.575		158.9	100.65	+4
USD	500	SOLVENTUM CORP (SOLV)	6	15/05/2064	Baa3/BBB-/BBB-(EXP)	Medical Products	2k/1k	165.0	99.536		173.5	100.01	+9

Thursday 22 February 2024							@ Issue			Current*			
Ccy	Size (M)	Issuer (Bberg ticker)	Coupon	Maturity	Rating	Type	Denoms	Spread	Price	Cover	Spread	Bid	
EUR	750	AMERICAN MEDICAL SYST EU (BSX)	3.375	08/03/2029	Baa1/BBB+/BBB+	Medical Products	100k/1k	106.7	99.635	3.2x	106.0	100.38	-1
EUR	1250	AMERICAN MEDICAL SYST EU (BSX)	3.5	08/03/2032	Baa1/BBB+/BBB+	Medical Products	100k/1k	120.0	99.696	2.6x	120.2	100.76	+0
EUR	1000	KBC IFIMA SA (KBC)	4.287	04/03/2026	A1/A+/A+	Money Center Banks	100k/100k			2.5x		100.04	
GBP	350	INVESTEC PLC (INVPLN)	10.5	Perp	Ba1/NA/NA	Commer Banks Non-US	200k/1k	656.6	100	9.3x	595.5	102.95	-61
USD	2250	ABBVIE INC (ABBV)	4.8	15/03/2027	A3/A-/NA	Medical-Drugs	2k/1k	35.0	99.859	2.8x	48.7	100.20	+14
USD	2500	ABBVIE INC (ABBV)	4.8	15/03/2029	A3/A-/NA	Medical-Drugs	2k/1k	50.0	99.793	3.4x	65.7	100.43	+16
USD	2000	ABBVIE INC (ABBV)	4.95	15/03/2031	A3/A-/NA	Medical-Drugs	2k/1k	60.0	99.896	5.7x	71.3	100.96	+11
USD	3000	ABBVIE INC (ABBV)	5.05	15/03/2034	A3/A-/NA	Medical-Drugs	2k/1k	75.0	99.685	5.2x	77.4	101.48	+2
USD	750	ABBVIE INC (ABBV)	5.35	15/03/2044	A3/A-/NA	Medical-Drugs	2k/1k	75.0	99.862	11.6x	81.1	102.14	+6
USD	3000	ABBVIE INC (ABBV)	5.4	15/03/2054	A3/A-/NA	Medical-Drugs	2k/1k	95.0	99.657	5.6x	95.0	102.74	-0
USD	1500	ABBVIE INC (ABBV)	5.5	15/03/2064	A3/A-/NA	Medical-Drugs	2k/1k	105.0	99.626	6.3x	106.9	102.67	+2
USD	2000	BNG BANK NV (BNG)	4.5	01/03/2027	Aaa/AAA/AAA	Special Purpose Banks	200k/2k	14.9	99.673	3.8x	15.5	100.30	+1
USD	600	CATERPILLAR FINL SERVICE (CAT)	4.85	27/02/2029	A2/A/A+	Machinery-Constr&Mining	1k/1k	55.0	99.864	3.3x	60.3	100.88	+5
USD	800	CATERPILLAR FINL SERVICE (CAT)	5.05	27/02/2026	A2/A/A+	Machinery-Constr&Mining	1k/1k	35.0	99.977	1.9x	37.5	100.41	+2
USD	600	CATERPILLAR FINL SERVICE (CAT)	FRN	27/02/2026	A2/A/A+	Machinery-Constr&Mining	1k/1k		100	1.5x		100.09	
USD	650	EXELON CORP (EXC)	5.15	15/03/2029	Baa2/BBB/BBB	Electric-Distribution	2k/1k	87.5	99.781	5.1x	102.5	100.34	+15
USD	650	EXELON CORP (EXC)	5.45	15/03/2034	Baa2/BBB/BBB	Electric-Distribution	2k/1k	115.0	99.835	5.2x	133.2	100.25	+18
USD	1600	FIRST QUANTUM MINERALS L (FMCN)	9.375	01/03/2029	NA/B/B *-	Metal-Copper	200k/1k	502.0	100				
USD	700	NORTHERN STATES PWR-MINN (XEL)	5.4	15/03/2054	Aa3/A+/A+	Electric-Integrated	2k/1k	97.0	99.613	3.7x	110.2	100.45	+13
USD	400	PRAIRIE ACQUIROR LP (TGE)	9	01/08/2029	B3/B/NA	Pipelines	2k/1k	467.0	100		414.3	102.62	-53
USD	1100	REPUBLIC OF PANAMA (PANAMA)	7.5	01/03/2031	Baa3/BBB/BBB-	Sovereign	200k/1k	315.3	99.999		280.5	103.41	-35
USD	750	REPUBLIC OF PANAMA (PANAMA)	7.875	01/03/2057	Baa3/BBB/BBB-	Sovereign	200k/1k	378.9	95.769		366.9	99.28	-12
USD	1250	REPUBLIC OF PANAMA (PANAMA)	8	01/03/2038	Baa3/BBB/BBB-	Sovereign	200k/1k	368.0	99.999		351.9	103.21	-16
USD	1250	ROYAL CARIBBEAN CRUISES (RCL)	6.25	15/03/2032	Ba2/BB/NA	Cruise Lines	2k/1k	192.0	100		194.7	100.92	+3
USD	300	SHINHAN CARD CO LTD (SHINCA)	5.5	12/03/2029	A2/NA/NA	Finance-Credit Card	200k/1k	125.0	99.672	8.7x	118.8	101.16	-6
USD	300	WHIRLPOOL CORP (WHR)	5.75	01/03/2034	Baa2/BBB/BBB	Appliances	2k/1k	145.0	99.781	7x	162.0	100.34	+17

Wednesday 21 February 2024							@ Issue			Current*			
Ccy	Size (M)	Issuer (Bberg ticker)	Coupon	Maturity	Rating	Type	Denoms	Spread	Price	Cover	Spread	Bid	
EUR	500	AUTOSTRADA PER L'ITALIA (ATOSTR)	4.25	28/06/2032	Baa3/BBB-/NA	Public Thoroughfares	100k/1k	200.4	99.272	7.8x	197.6	100.61	-3
EUR	500	AUTOSTRADA PER L'ITALIA (ATOSTR)	4.625	28/02/2036	Baa3/BBB-/NA	Public Thoroughfares	100k/1k	217.3	99.648	5.6x	218.0	101.24	+1
EUR	600	AVIS BUDGET FINANCE PLC (CAR)	7	28/02/2029	B1/BB-/NA	Rental Auto/Equipment	100k/1k	459.0	100		481.1	100.13	+22
EUR	900	BANCO BPM SPA (BAMIIM)	FRN	28/02/2028	Aa3/NA/NA	Commer Banks Non-US	100k/1k		100			99.90	
EUR	500	BAYERISCHE LANDESBODEN (BYLABO)	2.875	28/02/2031	Aaa/NA/NA	Finance-Mtge Loan/Banker	1k/1k	59.1	99.981	1.7x	55.2	100.90	-4
EUR	300	BERLIN HYP AG (BHH)	FRN	04/03/2026	Aaa/NA/NA	Mortgage Banks	100k/100k		100			99.93	
EUR	1500	CREDIT AGRICOLE HOME LOA (ACACB)	3	01/12/2030	Aaa/AAA/AAA	Finance-Mtge Loan/Banker	100k/100k	77.0	99.33	1.8x	69.7	100.47	-7
EUR	500	ERSTE ABWICKLUNGSANSTALT (ERSTAA)	2.875	01/03/2027	Aa1/NA/AAA	Winding-up Agency	100k/100k	43.6	99.81	2.3x			

Ccy	Size (M)	Issuer (Bberg ticker)	Coupon	Maturity	Rating	Type	Denoms	Spread	Price	Cover	Spread	Bid	Current*
USD	1300	HCA INC (HCA)	5.6	01/04/2034	Baa3/BBB-/NA	Medical-Hospitals	2k/1k	135.0	99.845	3.7x	143.1	100.62	+8
USD	1500	HCA INC (HCA)	6	01/04/2054	Baa3/BBB-/NA	Medical-Hospitals	2k/1k	160.0	99.423	3.9x	166.7	100.90	+7
USD	700	HCA INC (HCA)	6.1	01/04/2064	Baa3/BBB-/NA	Medical-Hospitals	2k/1k	170.0	99.38	3.8x	179.6	100.54	+10
USD	500	KOREA HOUSING FINANCE CO (KHFC)	4.875	27/08/2027	Aa2/AA/NA	Sovereign Agency	200k/1k	58.0	99.787	3.8x	56.4	100.23	-2
USD	500	MARRIOTT INTERNATIONAL (MAR)	4.875	15/05/2029	Baa2/BBB/NA	Hotels&Motels	2k/1k	90.0	98.788	5.4x	94.9	99.47	+5
USD	1000	MARRIOTT INTERNATIONAL (MAR)	5.3	15/05/2034	Baa2/BBB/NA	Hotels&Motels	2k/1k	120.0	98.698	4.1x	125.2	99.72	+5
USD	750	MIZUHO FINANCIAL GROUP (MIZUHO)	5.376	26/05/2030	A1/A-/NA	Diversified Banking Inst	200k/1k	112.0	100	6.3x	114.4	100.85	+2
USD	750	MIZUHO FINANCIAL GROUP (MIZUHO)	5.579	26/05/2035	A1/A-/NA	Diversified Banking Inst	200k/1k	130.0	100	8x	134.3	101.18	+4
USD	1500	NEDER WATERSCHAPSBANK (NEDWBK)	4.375	28/02/2029	Aaa/AAA/NA	Special Purpose Banks	200k/1k	22.1	99.623		21.0	100.53	-1
USD	850	SNB SUKUK LTD (SNBAB)	5.129	27/02/2029	NA/A-/A-	Commer Banks Non-US	200k/1k	90.0	100	4.2x	115.0	99.71	+25
USD	388	TOYOTA FINANCE AUSTRALIA (TOYOTA)	4.49	01/03/2029	NR/NA/NA	Auto-Cars/Light Trucks	1k/1k	100	100		139.1	95.93	
USD	1000	VERIZON COMMUNICATIONS (VZ)	5.5	23/02/2054	Baa1/BBB+/A-	Telephone-Integrated	2k/1k	115.0	98.727	5.8x	120.4	100.41	+5
USD	750	WESTPAC NEW ZEALAND LTD (WSTPNZ)	5.132	26/02/2027	A1/AA-/NA	Commer Banks Non-US	200k/1k	75.0	100	3.9x	79.0	100.29	+4
USD	750	WESTPAC NEW ZEALAND LTD (WSTPNZ)	5.195	28/02/2029	A1/AA-/NA	Commer Banks Non-US	200k/1k	95.0	100	4.1x	98.9	100.70	+4

Monday 19 February 2024								@ Issue		Current*			
Ccy	Size (M)	Issuer (Bberg ticker)	Coupon	Maturity	Rating	Type	Denoms	Spread	Price	Cover	Spread	Bid	
EUR	750	ARKEA PUBLIC SECTOR SCF (CMARK)	3.111	28/02/2029	Aaa/NA/NA	Commer Banks Non-US	100k/100k	74.8	100	2.7x	69.4	100.85	-5
EUR	1250	CREDIT AGRICOLE SA (ACAF)	4.125	26/02/2036	A3/A-/A-	Diversified Banking Inst	100k/100k	165.6	99.935	5x	160.1	102.04	-6
EUR	500	INFINEON TECHNOLOGIES AG (IFXGR)	3.375	26/02/2027	NA/BBB+/NA	Electronic Compo-Semicon	100k/100k	86.7	99.829	4.8x	73.9	100.49	-13
EUR	500	NYKREDIT REALKREDIT AS (NYKRE)	3.875	05/07/2027	NA/BBB+/A	Mortgage Banks	100k/1k	142.0	99.73	4.2x	134.5	100.27	-8
EUR	300	NYKREDIT REALKREDIT AS (NYKRE)	4.583	27/02/2026	NA/BBB+/A	Mortgage Banks	100k/1k	100	100	4.7x		100.43	

Friday 16 February 2024								@ Issue		Current*			
Ccy	Size (M)	Issuer (Bberg ticker)	Coupon	Maturity	Rating	Type	Denoms	Spread	Price	Cover	Spread	Bid	
EUR	600	KLEPIERRE SA (LIPP)	3.875	23/09/2033	NA/BBB+/A-	REITS-Regional Mails	100k/100k	166.4	98.69	4.8x	165.0	99.91	-1
EUR	500	LAND RHEINLAND-PFALZ (RHIPAL)	2.75	23/02/2028	NA/NA/AAA	Regional Authority	1k/1k	43.6	99.675	0.8x	41.1	100.12	-2
EUR	500	SECURITAS TREASURY IRELA (SECUSS)	3.875	23/02/2030	NA/BBB/NA	Security Services	100k/1k	156.6	99.869	3.5x	150.4	100.89	-6
EUR	4062.4	SOC ACTIVOS REST BNCARIA (SAREB)	FRN	28/02/2025	NA/NA/NA	Winding-up Agency	100k/100k					99.89	
EUR	650	UNITED UTILITIES WAT FIN (UU)	3.75	23/05/2034	A3/BBB+/A-	Water	100k/1k	146.4	99.204	3.8x	144.9	100.52	-1

Thursday 15 February 2024								@ Issue		Current*			
Ccy	Size (M)	Issuer (Bberg ticker)	Coupon	Maturity	Rating	Type	Denoms	Spread	Price	Cover	Spread	Bid	
EUR	500	BANCO BPI SA (BPIPL)	3.25	22/03/2030	Aaa/NA/NA	Commer Banks Non-US	100k/100k	107.3	99.681	5.7x	97.4	100.43	-10
EUR	500	BPCE SA (BPCEGP)	4.875	26/02/2036	Baa2/BBB/BBB+	Commer Banks Non-US	100k/100k	273.4	99.502	11.2x	242.7	101.56	-31
EUR	750	MIZUHO FINANCIAL GROUP (MIZUHO)	3.98	21/05/2034	A1/NA/A-	Diversified Banking Inst	100k/1k	168.7	100	3.5x	163.0	100.93	-6
EUR	500	RAIFFEISEN BANK INTL (RBIIV)	4.625	21/08/2029	Baa2/NA/NA	Commer Banks Non-US	100k/100k	239.1	99.748	7.2x	205.9	101.25	-33
EUR	2000	ROMANIA (ROMANI)	5.375	22/03/2031	Baa3/BBB-/BBB-	Sovereign	1k/1k	312.5	99.879	3.3x	313.3	100.34	+1
EUR	2000	ROMANIA (ROMANI)	5.625	22/02/2036	Baa3/BBB-/BBB-	Sovereign	1k/1k	331.2	99.073	5x	335.2	99.70	+4
EUR	1000	SIEMENS FINANCIERINGSMAT (SIEGR)	3	22/11/2028	Aa3/AA-/NA	Diversified Manufact Op	100k/100k	78.4	99.53	2.5x	69.6	100.22	-9
EUR	1250	SIEMENS FINANCIERINGSMAT (SIEGR)	3.125	22/05/2032	Aa3/AA-/NA	Diversified Manufact Op	100k/100k	96.9	99.075	2.6x	95.5	99.89	-1
EUR	1250	SIEMENS FINANCIERINGSMAT (SIEGR)	3.375	22/02/2037	Aa3/AA-/NA	Diversified Manufact Op	100k/100k	100.1	98.876	3.3x	96.8	100.44	-3
EUR	1500	SIEMENS FINANCIERINGSMAT (SIEGR)	3.625	22/02/2044	Aa3/AA-/NA	Diversified Manufact Op	100k/100k	113.5	98.662	4x	109.0	101.18	-5
EUR	500	WIRT & INFRA BK HESSEN (WIBANK)	2.875	22/02/2034	NA/AA-/NA	Special Purpose Banks	100k/100k	58.2	99.82	1.4x	52.2	100.81	-6
USD	850	BAT CAPITAL CORP (BATS LN)	5.834	20/02/2031	Baa2/BBB+/BBB	Tobacco	2k/1k	158.0	100	5.8x	164.8	100.65	+7
USD	850	BAT CAPITAL CORP (BATS LN)	6	20/02/2034	Baa2/BBB+/BBB	Tobacco	2k/1k	183.0	99.437	5.9x	184.9	100.49	+2
USD	750	EASTMAN CHEMICAL CO (EMN)	5.625	20/02/2034	Baa2/BBB/NA	Chemicals-Diversified	2k/1k	142.0	99.811	3.5x	147.5	100.48	+6
USD	500	FIRSTCASH INC (FCFS)	6.875	01/03/2032	Ba2/BB/NA	Retail-Pawn Shops	2k/1k		100		286.2	99.64	
USD	500	INTEL CORP (INTC)	5	21/02/2031	A3/A-/A-	Electronic Compo-Semicon	2k/1k	82.0	99.633	10x	85.3	100.44	+3
USD	900	INTEL CORP (INTC)	5.15	21/02/2034	A3/A-/A-	Electronic Compo-Semicon	2k/1k	95.0	99.706	6.1x	102.6	100.30	+8
USD	1150	INTEL CORP (INTC)	5.6	21/02/2054	A3/A-/A-	Electronic Compo-Semicon	2k/1k	120.0	99.697	6.1x	121.1	101.76	+1
USD	1250	INTL BK RECON & DEVELOP (IBRD)	FRN	23/02/2027	Aaa/AAA/NA	Supranational Bank	1k/1k		100			99.97	
USD	500	KYNDRYL HOLDINGS INC (KD)	6.35	20/02/2034	Baa2/BBB-/BBB	Computer Services	2k/1k	212.5	99.876	8.6x	190.6	102.63	-22
USD	550	MONDELEZ INTERNATIONAL (MDLZ)	4.75	20/02/2029	Baa1/BBB/NA	Food-Confectionery	2k/1k	65.0	99.526	2.9x	78.6	99.65	+14
USD	550	STONEX GROUP INC (SNEX)	7.875	01/03/2031	NA/BB-/NA	Finance-Invest Bnr/Brkr	2k/1k	377.0	100		369.1	100.70	-8
USD	750	WASTE CONNECTIONS INC (WCNCN)	5	01/03/2034	Baa1/BBB+/A-	Non-hazardous Waste Disp	2k/1k	92.0	98.835	2.7x	103.0	99.13	+11

Wednesday 14 February 2024								@ Issue		Current*			
Ccy	Size (M)	Issuer (Bberg ticker)	Coupon	Maturity	Rating	Type	Denoms	Spread	Price	Cover	Spread	Bid	
EUR	1000	ALD SA (ALDFP)	3.875	22/02/2027	A1/A-/A-	Rental Auto/Equipment	100k/100k	147.1	99.745	2.4x	132.3	100.26	-15
EUR	500	INVESTITIONS BK SCHL-HOL (IBBSH)	2.875	21/02/2034	NA/NA/AAA	Special Purpose Banks	100k/100k	57.0	99.418	1.8x	51.8	100.84	-5
EUR	750	NRW BANK (NRWBK)	2.75	21/02/2028	Aa1/AA/AAA	Special Purpose Banks	1k/1k	46.1	99.66	1.2x	42.0	99.99	-4
EUR	1000	VERIZON COMMUNICATIONS (VZ)	3.5	28/06/2032	Baa1/BBB+/A-	Telephone-Integrated	100k/1k	132.3	99.234	2.3x	129.2	100.16	-3
EUR	1000	VERIZON COMMUNICATIONS (VZ)	3.75	28/02/2036	Baa1/BBB+/A-	Telephone-Integrated	100k/1k	140.5	99.204	3.4x	139.6	100.44	-1
GBP	350	EASTERN POWER NETWORKS (UKPONE)	5.375	26/02/2042	A3/A-/NA	Electric-Distribution	100k/1k	87.0	98.61	5.4x	87.9	101.00	+1
USD	550	AAR ESCROW ISSUER LLC (AIR)	6.75	15/03/2029	Ba2/BB/NA	Aerospace/Defense-Equip	2k/1k		100		236.7	101.17	
USD	1500	BNP PARIBAS (BNP)	8	Perp	Ba1/BBB-/BBB	Diversified Banking Inst	200k/1k		100	5.1x	370.4	101.25	
USD	1750	BRISTOL-MYERS SQUIBB CO (BMY)	4.9	22/02/2029	A2/A/NA	Medical-Drugs	2k/1k	70.0	99.79	4.3x	70.9	100.63	+1
USD	1000	BRISTOL-MYERS SQUIBB CO (BMY)	4.9	22/02/2027	A2/A/NA	Medical-Drugs	2k/1k	55.0	99.892	6.5x	53.1	100.35	-2
USD	1000	BRISTOL-MYERS SQUIBB CO (BMY)	4.95	20/02/2026	A2/A/NA	Medical-Drugs	2k/1k	40.0	99.948	6.5x	35.6	100.25	-4
USD	1250	BRISTOL-MYERS SQUIBB CO (BMY)	5.1	22/02/2031	A2/A/NA	Medical-Drugs	2k/1k	85.0	99.843	5.6x	79.8	101.32	-5
USD	2500	BRISTOL-MYERS SQUIBB CO (BMY)	5.2	22/02/2034	A2/A/NA	Medical-Drugs	2k/1k	95.0	99.977	4.4x	89.2	101.71	-6
USD	500	BRISTOL-MYERS SQUIBB CO (BMY)	5.5	22/02/2044	A2/A/NA	Medical-Drugs	2k/1k	100.0	99.245	14x	93.2	102.47	-7
USD	2750	BRISTOL-MYERS SQUIBB CO (BMY)	5.55	22/02/2054	A2/A/NA	Medical-Drugs	2k/1k	115.0	99.609	4x	108.7	102.89	-6
USD	1750	BRISTOL-MYERS SQUIBB CO (BMY)	5.65	22/02/2064	A2/A/NA	Medical-Drugs	2k/1k	125.0	99.575	4x	122.9	102.47	-2
USD	500	BRISTOL-MYERS SQUIBB CO (BMY)	FRN	20/02/2026	NA/A/NA	Medical-Drugs	2k/1k		100	4x		99.86	
USD	650	CARDINAL HEALTH INC (CAH)	5.125	15/02/2029	Baa2/BBB/BBB	Medical-Whsle Drug Dist	2k/1k	90.0	99.923	4.2x	98.4	100.41	+8
USD	500	CARDINAL HEALTH INC (CAH)	5.45	15/02/2034	Baa2/BBB/BBB	Medical-Whsle Drug Dist	2k/1k	120.0	99.932	5.2x	122.5	101.05	+3
USD	500	CUMMINS INC (CMI)	4.9	20/02/2029	A2/A/NA	Auto-Med&Heavy Duty Trks	2k/1k	70.0	99.812	7.8x	74.5	100.47	+5
USD	750	CUMMINS INC (CMI)	5.15	20/02/2034	A2/A/NA	Auto-Med&Heavy Duty Trks	2k/1k	93.0	99.668	6.5x	96.1	100.79	+3
USD	1000	CUMMINS INC (CMI)	5.45	20/02/2054	A2/A/NA	Auto-Med&Heavy Duty Trks	2k/1k	105.0	99.371	5.5x	107.7	101.55	+3
USD	900	EUROPEAN BK RECON & DEV (EBRD)	FRN	20/02/2028	NA/NA/AAA	Supranational Bank	1k/1k		100			100.04	
USD	500	MARSH & MCLENNAN COS INC (MMC)	5.15	15/03/2034	A3/NA/A-	Insurance Brokers	2k/1k	90.0	99.847	3.4x	94.7	100.92	+5
USD	500	MARSH & MCLENNAN COS INC (MMC)	5.45	15/03/2054	A3/NA/A-	Insurance Brokers	2k/1k	103.0	99.613	2.8x	113.6	100.81	+11

Tuesday 13 February 2024								@ Issue		Current*			
Ccy	Size (M)	Issuer (Bberg ticker)	Coupon	Maturity	Rating	Type	Denoms	Spread	Price	Cover	Spread	Bid	
EUR	500	BMW FINANCE NV (BMW)	FRN	19/02/2026	A2/A/NA	Auto-Cars/Light Trucks	100k/100k		100			99.99	
EUR	500	BPER BANCA (BPEIM)	4.25	20/02/2030	Ba1/NA/BBB-	Commer Banks Non-US	100k/1k	205.1	99.753	4.8x	172.0	101.30	-33
EUR	4000	KFW (KFW)	2.75	20/02/2031	Aaa/AAA/NA	Special Purpose Banks	1k/1k	54.1	99.881	5.5x	47.7	100.58	-6

Monday 12 February 2024								@ Issue		Current*			
Ccy	Size (M)	Issuer (Bberg ticker)	Coupon	Maturity	Rating	Type	Denoms	Spread	Price	Cover	Spread	Bid	
EUR	500	SNAM SPA (SRGIM)	3.375	19/02/2028	Baa2/BBB+/BBB+	Gas-Transportation	100k/1k	115.1	99.596	5.8x	102.8	100.15	-12
EUR	1000	SNAM SPA (SRGIM)	3.875	19/02/2034	Baa2/BBB+/BBB+	Gas-Transportation	100k/1k	159.7	99.504	2.1x	158.1	100.44	-2
EUR	500	SR-BOLIGKREDIT AS (SRBANK)	3.125	19/02/2032	Aaa/NA/NA	Commer Banks Non-US	100k/1k	88.1	99.888	2.1x	77.		