

## New Issue Performance



Frequency

-6.47bps Mean Tightening  
+13.14bps Mean Widening

Spread Movement (bps)

| FIVE WORST PERFORMERS |          |                                   |        |            |               |                          |          | @ Issue |        | Current* |        |        |
|-----------------------|----------|-----------------------------------|--------|------------|---------------|--------------------------|----------|---------|--------|----------|--------|--------|
| Ccy                   | Size (M) | Issuer (Bberg ticker)             | Coupon | Maturity   | Rating        | Type                     | Date     | Spread  | Price  | Cover    | Spread | Bid    |
| USD                   | 500      | WILSONART LLC (WLSNRT)            | 11     | 15/08/2032 | Caa2/B-/NA    | Bldg&Construct Prod-Misc | 25/07/24 | 677     | 100    |          | 792.8  | 95.65  |
| EUR                   | 250      | GRUPO-ANTOLIN IRAUSA SA (ATLNSA)  | 10.375 | 30/01/2030 | B3/B-/NA      | Auto/Trk Prts&Equip-Orig | 17/07/24 | 804     | 100    |          | 882.0  | 98.977 |
| USD                   | 350      | STAR HOLDING LLC (SLCA)           | 8.75   | 01/08/2031 | B2/(P)/NA     | Oil-Field Services       | 18/07/24 | 461     | 100    |          | 518.2  | 98.369 |
| GBP                   | 450      | OCADO GROUP PLC (OCDOLN)          | 10.5   | 08/08/2029 | B3/NA/B-(EXP) | E-Commerce/Services      | 01/08/24 | 665     | 100    |          | 715.7  | 98.056 |
| USD                   | 500      | CHINA CINDA 2020 I MNGMN (CCAMCL) | 5.375  | 23/07/2027 | NA/NA/A-      | Finance-Other Services   | 16/07/24 | 115     | 99.967 |          | 165.2  | 99.57  |

| Wednesday 07 August 2024 |          |                                   |        |            |               |                          |         | 7      | @ Issue |       | Current* |        |     |
|--------------------------|----------|-----------------------------------|--------|------------|---------------|--------------------------|---------|--------|---------|-------|----------|--------|-----|
| Ccy                      | Size (M) | Issuer (Bberg ticker)             | Coupon | Maturity   | Rating        | Type                     | Denoms  | Spread | Price   | Cover | Spread   | Bid    |     |
| USD                      | 700      | BMW US CAPITAL LLC (BMW)          | 4.6    | 13/08/2027 | NA/NA/NA      | Auto-Cars/Light Trucks   | 2k/1k   | 75.0   | 99.992  | 4x    | 74.1     | 99.95  | -1  |
| USD                      | 750      | BMW US CAPITAL LLC (BMW)          | 4.65   | 13/08/2026 | NA/NA/NA      | Auto-Cars/Light Trucks   | 2k/1k   | 65.0   | 99.998  | 2.5x  | 64.7     | 99.95  | -0  |
| USD                      | 600      | BMW US CAPITAL LLC (BMW)          | 4.65   | 13/08/2029 | NA/NA/NA      | Auto-Cars/Light Trucks   | 2k/1k   | 90.0   | 99.841  | 7.2x  | 89.7     | 99.77  | -0  |
| USD                      | 600      | BMW US CAPITAL LLC (BMW)          | 4.85   | 13/08/2031 | NA/NA/NA      | Auto-Cars/Light Trucks   | 2k/1k   | 105.0  | 99.724  | 6.2x  | 106.4    | 99.57  | +1  |
| USD                      | 750      | BMW US CAPITAL LLC (BMW)          | FRN    | 13/08/2026 | NA/NA/NA      | Auto-Cars/Light Trucks   | 2k/1k   |        | 100     | 2.9x  |          | 100.05 |     |
| USD                      | 300      | BMW US CAPITAL LLC (BMW)          | FRN    | 13/08/2027 | NA/NA/NA      | Auto-Cars/Light Trucks   | 2k/1k   |        | 100     | 4.3x  |          | 100.09 |     |
| USD                      | 500      | BORGWARNER INC (BWA)              | 4.95   | 15/08/2029 | Baa1/BBB/BBB+ | Auto/Trk Prts&Equip-Orig | 2k/1k   | 120.0  | 99.79   | 7x    | 119.1    | 99.80  | -1  |
| USD                      | 500      | BORGWARNER INC (BWA)              | 5.4    | 15/08/2034 | Baa1/BBB/BBB+ | Auto/Trk Prts&Equip-Orig | 2k/1k   | 150.0  | 99.467  | 6.8x  | 149.1    | 99.55  | -1  |
| USD                      | 650      | CHINALCO CAPITAL HOLDING (CHALUM) | 4.75   | 14/02/2028 | NA/NA/NA      | Metal-Diversified        | 200k/1k | 93.0   | 100     |       | 89.5     | 99.97  | -3  |
| USD                      | 750      | COCA-COLA CO/THE (KO)             | 4.65   | 14/08/2034 | A1/A+/NA      | Beverages-Non-alcoholic  | 2k/1k   | 70.0   | 99.968  | 5.1x  | 66.9     | 100.11 | -3  |
| USD                      | 1500     | COCA-COLA CO/THE (KO)             | 5.2    | 14/01/2055 | A1/A+/NA      | Beverages-Non-alcoholic  | 2k/1k   | 95.0   | 99.913  | 20x   | 90.1     | 100.43 | -5  |
| USD                      | 700      | D.R. HORTON INC (DHI)             | 5      | 15/10/2034 | Baa1/BBB+/A-  | Bldg-Residential/Commer  | 2k/1k   | 115.0  | 99.005  | 3.7x  | 115.8    | 99.01  | +1  |
| USD                      | 400      | EXTRA SPACE STORAGE LP (EXR)      | 5.35   | 15/01/2035 | Baa2/NA/NA    | REITS-Storage            | 2k/1k   | 140.0  | 99.973  | 5.3x  | 141.3    | 99.77  | +1  |
| USD                      | 1000     | GE HEALTHCARE TECH INC (GEHC)     | 4.8    | 14/08/2029 | Baa2/BBB/BBB  | Medical Imaging Systems  | 2k/1k   | 103.0  | 99.881  | 7.5x  | 98.6     | 100.04 | -4  |
| USD                      | 750      | GENUINE PARTS CO (GPC)            | 4.95   | 15/08/2029 | Baa1/BBB/NA   | Retail-Auto Parts        | 2k/1k   | 125.0  | 99.696  | 2.8x  | 123.9    | 99.59  | -1  |
| USD                      | 1250     | HCA INC (HCA)                     | 5.45   | 15/09/2034 | Baa3/BBB-/NA  | Medical-Hospitals        | 2k/1k   | 150.0  | 99.854  | 8x    | 143.0    | 100.40 | -7  |
| USD                      | 1000     | HCA INC (HCA)                     | 5.95   | 15/09/2054 | Baa3/BBB-/NA  | Medical-Hospitals        | 2k/1k   | 168.0  | 99.935  | 4x    | 166.6    | 100.17 | -1  |
| USD                      | 700      | HOST HOTELS & RESORTS LP (HST)    | 5.5    | 15/04/2035 | Baa3/BBB-/BBB | REITS-Hotels             | 2k/1k   | 175.0  | 98.486  | 3x    | 177.6    | 98.06  | +3  |
| USD                      | 300      | IDAHO POWER CO (IDA)              | 5.2    | 15/08/2034 | A2/A-/NA      | Electric-Integrated      | 1k/1k   | 125.0  | 99.938  | 8.7x  | 121.6    | 100.13 | -3  |
| USD                      | 500      | IDEX CORP (IEX)                   | 4.95   | 01/09/2029 | Baa2/BBB/BBB+ | Machinery-General Indust | 2k/1k   | 118.0  | 99.941  | 5x    | 105.8    | 100.38 | -12 |
| USD                      | 1500     | LIGHTNING POWER LLC (LIGPLL)      | 7.25   | 15/08/2032 | NA/BB/NA      | Electronic Compo-Misc    | 2k/1k   | 355.0  | 100     |       |          |        |     |
| USD                      | 1000     | META PLATFORMS INC (META)         | 4.3    | 15/08/2029 | Aa3/AA-/NA    | Internet Content-Entmnt  | 2k/1k   | 55.0   | 99.807  | 5x    | 56.3     | 99.70  | +1  |
| USD                      | 1000     | META PLATFORMS INC (META)         | 4.55   | 15/08/2031 | Aa3/AA-/NA    | Internet Content-Entmnt  | 2k/1k   | 70.0   | 99.952  | 5.5x  | 68.8     | 100.02 | -1  |
| USD                      | 2500     | META PLATFORMS INC (META)         | 4.75   | 15/08/2034 | Aa3/AA-/NA    | Internet Content-Entmnt  | 2k/1k   | 80.0   | 99.81   | 3.6x  | 80.4     | 99.83  | +0  |
| USD                      | 3250     | META PLATFORMS INC (META)         | 5.4    | 15/08/2054 | Aa3/AA-/NA    | Internet Content-Entmnt  | 2k/1k   | 115.0  | 99.601  | 4.1x  | 110.2    | 100.40 | -5  |
| USD                      | 2750     | META PLATFORMS INC (META)         | 5.55   | 15/08/2064 | Aa3/AA-/NA    | Internet Content-Entmnt  | 2k/1k   | 130.0  | 99.568  | 3.5x  | 122.6    | 100.85 | -7  |
| USD                      | 600      | QUANTA SERVICES INC (PWR)         | 4.75   | 09/08/2027 | NA/NA/NA      | Commercial Services      | 2k/1k   | 95.0   | 99.818  | 4x    | 94.6     | 99.83  | -0  |
| USD                      | 650      | QUANTA SERVICES INC (PWR)         | 5.25   | 09/08/2034 | NA/NA/NA      | Commercial Services      | 2k/1k   | 135.0  | 99.409  | 4.2x  | 133.0    | 99.63  | -2  |
| USD                      | 400      | SHERWIN-WILLIAMS CO (SHW)         | 4.55   | 01/03/2028 | Baa2/BBB/BBB+ | Coatings/Paint           | 2k/1k   | 73.0   | 99.997  | 5.6x  | 72.3     | 99.83  | -1  |
| USD                      | 450      | SHERWIN-WILLIAMS CO (SHW)         | 4.8    | 01/09/2031 | Baa2/BBB/BBB+ | Coatings/Paint           | 2k/1k   | 103.0  | 99.706  | 8.8x  | 96.3     | 99.87  | -7  |
| USD                      | 400      | TUCSON ELECTRIC POWER CO (FTSCN)  | 5.2    | 15/09/2034 | A3/A-/NA      | Electric-Integrated      | 2k/1k   | 128.0  | 99.844  | 5.3x  | 128.3    | 99.60  | +0  |
| USD                      | 750      | UNILEVER CAPITAL CORP (UNANA)     | 4.25   | 12/08/2027 | A1/A+/NA      | Cosmetics&Toiletries     | 100k/1k | 50.0   | 99.733  | 4.3x  | 40.1     | 99.92  | -10 |
| USD                      | 1000     | UNILEVER CAPITAL CORP (UNANA)     | 4.625  | 12/08/2034 | A1/A+/NA      | Cosmetics&Toiletries     | 100k/1k | 80.0   | 99.022  | 4.3x  | 80.0     | 98.88  | -0  |
| USD                      | 500      | VOLKSWAGEN GROUP AMERICA (VW)     | 4.85   | 13/08/2027 | NA/BBB+/NA    | Auto-Cars/Light Trucks   | 200k/1k | 100.0  | 99.981  | 3.4x  | 101.1    | 99.89  | +1  |
| USD                      | 500      | VOLKSWAGEN GROUP AMERICA (VW)     | 4.9    | 14/08/2026 | NA/BBB+/NA    | Auto-Cars/Light Trucks   | 200k/1k | 90.0   | 99.987  | 4x    | 89.6     | 99.95  | -0  |
| USD                      | 600      | VOLKSWAGEN GROUP AMERICA (VW)     | 4.95   | 15/08/2029 | NA/BBB+/NA    | Auto-Cars/Light Trucks   | 200k/1k | 120.0  | 99.812  | 6.3x  | 120.7    | 99.73  | +1  |
| USD                      | 400      | VOLKSWAGEN GROUP AMERICA (VW)     | FRN    | 14/08/2026 | NA/BBB+/NA    | Auto-Cars/Light Trucks   | 200k/1k |        |         | 3.5x  |          | 100.08 |     |

| Monday 05 August 2024 |          |                             |         |            |            |                     |           | 7 | @ Issue |       |       | Current* |        |
|-----------------------|----------|-----------------------------|---------|------------|------------|---------------------|-----------|---|---------|-------|-------|----------|--------|
| Ccy                   | Size (M) | Issuer (Bberg ticker)       | Coupon  | Maturity   | Rating     | Type                | Denoms    |   | Spread  | Price | Cover | Spread   | Bid    |
| GBP                   | 300      | WESTPAC BANKING CORP (WSTP) | 5.30036 | 12/08/2025 | Aa2/AA-/NA | Commer Banks Non-US | 100k/100k |   |         | 100   |       |          | 100.00 |
| Friday 02 August 2024 |          |                             |         |            |            |                     |           | 7 | @ Issue |       |       | Current* |        |
| Ccy                   | Size (M) | Issuer (Bberg ticker)       | Coupon  | Maturity   | Rating     | Type                | Denoms    |   | Spread  | Price | Cover | Spread   | Bid    |
| EUR                   | 400      | DZ HYP AG (DZHYP)           | 3.823   | 31/10/2029 | Aaa/NA/NA  | Mortgage Banks      | 100k/100k |   |         |       |       |          | 100.16 |

| Thursday 01 August 2024 |          |                                |        |            |                |                     |           | 7      | @ Issue |       | Current* |       |     |
|-------------------------|----------|--------------------------------|--------|------------|----------------|---------------------|-----------|--------|---------|-------|----------|-------|-----|
| Ccy                     | Size (M) | Issuer (Bberg ticker)          | Coupon | Maturity   | Rating         | Type                | Denoms    | Spread | Price   | Cover | Spread   | Bid   |     |
| EUR                     | 1000     | CAIXABANK SA (CABKSM)          | 4.375  | 08/08/2036 | Baa3/BBB-/BBB- | Commer Banks Non-US | 100k/100k | 232.7  | 99.534  | 3.3x  | 237.2    | 99.41 | +5  |
| GBP                     | 450      | OCADO GROUP PLC (OCOLDN)       | 10.5   | 08/08/2029 | B3/NA/B-(EXP)  | E-Commerce/Services | 100k/1k   | 665.0  | 100     |       | 715.7    | 98.06 | +51 |
| USD                     | 550      | CROWN CASTLE INC (CCI)         | 4.9    | 01/09/2029 | Baa3/BBB/BBB+  | REITS-Diversified   | 2k/1k     | 110.0  | 99.736  | 2.7x  | 111.0    | 99.93 | +1  |
| USD                     | 700      | CROWN CASTLE INC (CCI)         | 5.2    | 01/09/2034 | Baa3/BBB/BBB+  | REITS-Diversified   | 2k/1k     | 130.0  | 99.332  | 1.7x  | 134.3    | 99.14 | +4  |
| USD                     | 1100     | ENTERPRISE PRODUCTS OPER (EPD) | 4.95   | 15/02/2035 | A3/A-/A-       | Pipelines           | 1k/1k     | 105.0  | 99.4    | 2.9x  | 106.2    | 99.35 | +1  |
| USD                     | 1400     | ENTERPRISE PRODUCTS OPER (EPD) | 5.55   | 16/02/2055 | A3/A-/A-       | Pipelines           | 1k/1k     | 130.0  | 99.663  | 3x    | 130.6    | 99.61 | +1  |

|     |      |                               |       |            |             |                          |         |       |        |      |       |        |     |
|-----|------|-------------------------------|-------|------------|-------------|--------------------------|---------|-------|--------|------|-------|--------|-----|
| USD | 850  | FISERV INC (FI)               | 4.75  | 15/03/2030 | Baa2/BBB/NA | Data Processing/Mgmt     | 2k/1k   | 95.0  | 99.771 | 1.8x | 93.4  | 100.05 | -2  |
| USD | 900  | FISERV INC (FI)               | 5.15  | 12/08/2034 | Baa2/BBB/NA | Data Processing/Mgmt     | 2k/1k   | 120.0 | 99.814 | 1.7x | 123.1 | 99.63  | +3  |
| USD | 650  | MCGRAW-HILL EDUCATION (MHED)  | 7.375 | 01/09/2031 | B2/B/NA     | Publishing-Books         | 2k/1k   | 348.0 | 100    |      | 346.4 | 100.43 | -2  |
| USD | 400  | NWD MTN LTD (NWDEVL)          | 8.625 | 08/02/2028 | NA/NA/NA    | Real Estate Oper/Develop | 200k/1k |       | 100    |      | 651.1 | 95.15  |     |
| USD | 525  | NY STATE ELECTRIC & GAS (AGR) | 5.3   | 15/08/2034 | Baa1/A/-/A- | Electric-Distribution    | 2k/1k   | 135.0 | 99.752 | 2.9x | 140.6 | 99.43  | +6  |
| USD | 700  | PACCAR FINANCIAL CORP (PCAR)  | 4.45  | 06/08/2027 | A1/A+/NA    | Auto-Med&Heavy Duty Trks | 1k/1k   | 50.0  | 99.867 | 1.7x | 57.7  | 99.99  | +8  |
| USD | 600  | PUBLIC SERVICE ELECTRIC (PEG) | 4.85  | 01/08/2034 | A1/A/NA     | Electric-Integrated      | 2k/1k   | 90.0  | 99.719 | 2.2x | 102.9 | 98.86  | +13 |
| USD | 500  | PUBLIC SERVICE ELECTRIC (PEG) | 5.3   | 01/08/2054 | A1/A/NA     | Electric-Integrated      | 2k/1k   | 105.0 | 99.539 | 2.2x | 110.9 | 98.82  | +6  |
| USD | 1250 | REPUBLIC OF PERU (PERU)       | 5.375 | 08/02/2035 | NA/NA/NA    | Sovereign                | 1k/1k   | 140.0 | 99.929 |      | 144.1 | 99.74  | +4  |
| USD | 1750 | REPUBLIC OF PERU (PERU)       | 5.875 | 08/08/2054 | NA/NA/NA    | Sovereign                | 1k/1k   | 165.0 | 99.109 |      | 158.9 | 100.22 | -6  |
| USD | 1000 | TRUIST FINANCIAL CORP (TFC)   | 5.153 | 05/08/2032 | Baa1/A/-/A- | Commer Banks-Southern US | 2k/1k   | 127.0 | 100    | 1.7x | 130.0 | 99.96  | +3  |

| Wednesday 31 July 2024 |          |                                |        |            |               |                          |           | @ Issue |        | Current* |        |        |     |
|------------------------|----------|--------------------------------|--------|------------|---------------|--------------------------|-----------|---------|--------|----------|--------|--------|-----|
| Ccy                    | Size (M) | Issuer (Bberg ticker)          | Coupon | Maturity   | Rating        | Type                     | Denoms    | Spread  | Price  | Cover    | Spread | Bid    |     |
| EUR                    | 800      | CIE DE SAINT-GOBAIN SA (SGOFP) | 3.25   | 09/08/2029 | Baa1/NA/NA    | Bldg&Construct Prod-Misc | 100k/100k | 108.9   | 99.633 | 2.7x     | 117.5  | 99.66  | +9  |
| EUR                    | 700      | CIE DE SAINT-GOBAIN SA (SGOFP) | 3.625  | 09/08/2036 | Baa1/NA/NA    | Bldg&Construct Prod-Misc | 100k/100k | 132.9   | 99.046 | 2.9x     | 140.9  | 98.74  | +8  |
| EUR                    | 469.98   | STONEGATE PUB FIN (STONPB)     | FRN    | 31/07/2029 | B3/NA/B+(EXP) | Retail-Pubs              | 100k/1k   |         | 100    |          |        | 101.48 |     |
| GBP                    | 1644.7   | STONEGATE PUB FIN (STONPB)     | 10.75  | 31/07/2029 | B3/NA/B+(EXP) | Retail-Pubs              | 100k/1k   | 680.0   |        |          | 615.9  | 102.36 | -64 |
| USD                    | 500      | CORNERSTONE BUILDING (CNR)     | 9.5    | 15/08/2029 | B2/B/NA       | Bldg Prod-Doors&Windows  | 2k/1k     | 550.0   | 100    |          |        |        |     |

| Tuesday 30 July 2024 |          |                                   |        |            |               |                          |         | @ Issue |        | Current* |        |        |     |
|----------------------|----------|-----------------------------------|--------|------------|---------------|--------------------------|---------|---------|--------|----------|--------|--------|-----|
| Ccy                  | Size (M) | Issuer (Bberg ticker)             | Coupon | Maturity   | Rating        | Type                     | Denoms  | Spread  | Price  | Cover    | Spread | Bid    |     |
| EUR                  | 600      | CROWN EURO HOLDING SACA (CCK)     | 4.5    | 15/01/2030 | Ba1/BB+/NA    | Containers-Metal/Glass   | 100k/1k | 225.3   | 100    |          | 219.6  | 100.90 | -6  |
| EUR                  | 1000     | LLOYDS BANKING GROUP PLC (LLOYDS) | 3.5    | 06/11/2030 | A3/BBB+/A     | Diversified Banking Inst | 100k/1k | 128.2   | 99.727 | 2.2x     | 148.3  | 99.38  | +20 |
| USD                  | 1000     | AMENTUM ESCROW CORP (AMNTEC)      | 7.25   | 01/08/2032 | B3/B/BB+      | Computer Services        | 2k/1k   | 312.0   | 100    |          | 269.1  | 102.65 | -43 |
| USD                  | 1500     | CITIBANK NA (C)                   | 4.838  | 06/08/2029 | Aa3/A+/A+     | Super-Regional Banks-US  | 250k/1k | 80.0    | 100    | 3.1x     | 94.3   | 100.39 | +14 |
| USD                  | 1500     | CITIBANK NA (C)                   | 4.929  | 06/08/2026 | Aa3/A+/A+     | Super-Regional Banks-US  | 250k/1k | 57.0    | 100    | 2.9x     | 64.9   | 100.46 | +8  |
| USD                  | 1000     | CITIBANK NA (C)                   | FRN    | 06/08/2026 | Aa3/A+/A+     | Super-Regional Banks-US  | 250k/1k |         | 100    | 3.2x     |        | 99.56  |     |
| USD                  | 500      | ENOVA INTERNATIONAL INC (ENVA)    | 9.125  | 01/08/2029 | B2/B-/NA      | Finance-Consumer Loans   | 2k/1k   | 509.0   | 100    |          | 509.4  | 100.75 | +0  |
| USD                  | 800      | GLP CAPITAL LP / FIN II (GLPI)    | 5.625  | 15/09/2034 | Ba1/BBB-/BBB- | REITS-Diversified        | 2k/1k   | 160.0   | 99.094 | 2x       | 170.1  | 99.66  | +10 |
| USD                  | 400      | GLP CAPITAL LP / FIN II (GLPI)    | 6.25   | 15/09/2054 | Ba1/BBB-/BBB- | REITS-Diversified        | 2k/1k   | 190.0   | 99.183 | 2.8x     | 193.0  | 100.65 | +3  |
| USD                  | 1000     | NETFLIX INC (NFLX)                | 4.9    | 15/08/2034 | Baa1/A/NA     | Internet Content-Entmnt  | 2k/1k   | 80.0    | 99.614 | 8x       | 84.7   | 100.66 | +5  |
| USD                  | 800      | NETFLIX INC (NFLX)                | 5.4    | 15/08/2054 | Baa1/A/NA     | Internet Content-Entmnt  | 2k/1k   | 100.0   | 99.79  | 10.6x    | 104.2  | 101.29 | +4  |
| USD                  | 600      | OMNICOM GROUP INC (OMC)           | 5.3    | 01/11/2034 | Baa1/BBB+/NA  | Advertising Agencies     | 2k/1k   | 120.0   | 99.67  | 1.7x     | 134.4  | 99.89  | +14 |
| USD                  | 1050     | RR DONNELLEY & SONS CO (RRD)      | 9.5    | 01/08/2029 | B1/B/BB-      | Printing-Commercial      | 2k/1k   | 544.0   | 100    |          | 582.4  | 99.50  | +38 |
| USD                  | 475      | RR DONNELLEY & SONS CO (RRD)      | 10.875 | 01/08/2029 | NA/B-/B-      | Printing-Commercial      | 2k/1k   | 736.0   | 98     |          | 753.7  | 98.27  | +18 |
| USD                  | 500      | STANDARD BUILDING SOLUTI (BMCAUS) | 6.5    | 15/08/2032 | B1/BB/BB      | Bldg&Construct Prod-Misc | 2k/1k   | 239.0   | 100    |          | 261.4  | 99.49  | +22 |
| USD                  | 750      | SYNCHRONY FINANCIAL (SYF)         | 5.935  | 02/08/2030 | NA/BBB-/BBB-  | Finance-Credit Card      | 2k/1k   | 190.0   | 100    | 3.7x     | 199.9  | 100.55 | +10 |
| USD                  | 350      | TYCO ELECTRONICS GROUP S (TEL)    | 4.625  | 01/02/2030 | A3/A/-/A-     | Electronic Connectors    | 2k/1k   | 70.0    | 99.459 | 1.6x     | 78.2   | 100.18 | +8  |

| Monday 29 July 2024 |          |                                  |        |            |                |                          |           | @ Issue |        | Current* |        |        |     |
|---------------------|----------|----------------------------------|--------|------------|----------------|--------------------------|-----------|---------|--------|----------|--------|--------|-----|
| Ccy                 | Size (M) | Issuer (Bberg ticker)            | Coupon | Maturity   | Rating         | Type                     | Denoms    | Spread  | Price  | Cover    | Spread | Bid    |     |
| EUR                 | 650      | ASTRAZENECA FINANCE LLC (AZN)    | 3.121  | 05/08/2030 | A2/A+/NA       | Medical-Drugs            | 100k/1k   | 89.0    | 100    | 2.5x     | 96.9   | 100.35 | +8  |
| EUR                 | 750      | ASTRAZENECA FINANCE LLC (AZN)    | 3.278  | 05/08/2033 | A2/A+/NA       | Medical-Drugs            | 100k/1k   | 99.5    | 100    | 2x       | 104.7  | 100.47 | +5  |
| EUR                 | 750      | NATWEST GROUP PLC (NWG)          | 3.673  | 05/08/2031 | A3/BBB+/A      | Diversified Banking Inst | 100k/1k   | 145.0   | 100    | 4.7x     | 150.8  | 100.44 | +6  |
| EUR                 | 600      | VODAFONE INTERNAT FINANC (VOD)   | 3.375  | 01/08/2033 | Baa2/BBB/BBB   | Cellular Telecom         | 100k/1k   | 116.9   | 99.405 | 2.9x     | 123.2  | 99.79  | +6  |
| GBP                 | 400      | SOUTH WEST WATER FIN PLC (PNNLN) | 6.375  | 05/08/2041 | Baa1/NA/A-     | Water                    | 100k/1k   | 185.0   | 99.911 | 2.8x     | 178.9  | 101.66 | -6  |
| USD                 | 1500     | BANCO SANTANDER SA (SANTAN)      | 8      | Perp       | Ba1/BBB-/NA    | Diversified Banking Inst | 200k/200k | 391.1   | 100    | 5.7x     | 402.0  | 100.60 | +11 |
| USD                 | 700      | CHUBB INA HOLDINGS LLC (CB)      | 4.65   | 15/08/2029 | A3/A/A         | Property/Casualty Ins    | 2k/1k     | 60.0    | 99.904 | 1.7x     | 76.3   | 100.35 | +16 |
| USD                 | 700      | CONSUMERS ENERGY CO (CMS)        | 4.7    | 15/01/2030 | A1/A/A+        | Electric-Integrated      | 2k/1k     | 68.0    | 99.775 | 3x       | 81.9   | 100.36 | +14 |
| USD                 | 1200     | DTE ENERGY CO (DTE)              | 4.95   | 01/07/2027 | Baa2/BBB/BBB   | Electric-Integrated      | 2k/1k     | 80.0    | 99.881 | 4.3x     | 95.1   | 100.32 | +15 |
| USD                 | 500      | EASTMAN CHEMICAL CO (EMN)        | 5      | 01/08/2029 | Baa2/BBB/NA    | Chemicals-Diversified    | 2k/1k     | 100.0   | 99.712 | 4.5x     | 111.0  | 100.37 | +11 |
| USD                 | 1150     | HONEYWELL INTERNATIONAL (HON)    | 4.65   | 30/07/2027 | A2/A/A         | Instruments-Controls     | 2k/1k     | 45.0    | 99.997 | 1.8x     | 53.8   | 100.63 | +9  |
| USD                 | 1000     | HONEYWELL INTERNATIONAL (HON)    | 4.7    | 01/02/2030 | A2/A/A         | Instruments-Controls     | 2k/1k     | 65.0    | 99.914 | 2.1x     | 78.3   | 100.53 | +13 |
| USD                 | 650      | HONEYWELL INTERNATIONAL (HON)    | 4.75   | 01/02/2032 | A2/A/A         | Instruments-Controls     | 2k/1k     | 70.0    | 99.707 | 2.3x     | 81.2   | 100.49 | +11 |
| USD                 | 1450     | HONEYWELL INTERNATIONAL (HON)    | 5      | 01/03/2035 | A2/A/A         | Instruments-Controls     | 2k/1k     | 75.0    | 99.624 | 2.5x     | 89.6   | 101.13 | +15 |
| USD                 | 175      | INDEPENDENT BANK GRP INC (IBTX)  | 8.375  | 15/08/2034 | NA/NA/NA       | Super-Regional Banks-US  | 1k/1k     |         | 100    |          | 394.0  | 102.56 |     |
| USD                 | 600      | L3HARRIS TECH INC (LHX)          | 5.5    | 15/08/2054 | Baa2/BBB/BBB+  | Aerospace/Defense-Equip  | 2k/1k     | 115.0   | 98.651 | 4.1x     | 134.3  | 98.36  | +19 |
| USD                 | 700      | MERCEDES-BENZ FIN NA (MBGGR)     | 4.75   | 01/08/2027 | A2/A/NA        | Auto-Cars/Light Trucks   | 150k/1k   | 60.0    | 99.873 | 2.1x     | 71.9   | 100.42 | +12 |
| USD                 | 850      | MERCEDES-BENZ FIN NA (MBGGR)     | 4.8    | 01/08/2029 | A2/A/NA        | Auto-Cars/Light Trucks   | 150k/1k   | 77.0    | 99.855 | 1.9x     | 95.8   | 100.16 | +19 |
| USD                 | 750      | MERCEDES-BENZ FIN NA (MBGGR)     | 4.875  | 31/07/2026 | A2/A/NA        | Auto-Cars/Light Trucks   | 150k/1k   | 50.0    | 99.981 | 1.9x     | 61.2   | 100.44 | +11 |
| USD                 | 450      | MERCEDES-BENZ FIN NA (MBGGR)     | 5.125  | 01/08/2034 | A2/A/NA        | Auto-Cars/Light Trucks   | 150k/1k   | 100.0   | 99.66  | 2.2x     | 137.7  | 98.32  | +38 |
| USD                 | 750      | MERCEDES-BENZ FIN NA (MBGGR)     | FRN    | 31/07/2026 | A2/A/NA        | Auto-Cars/Light Trucks   | 150k/1k   |         | 100    | 1.7x     |        | 99.84  |     |
| USD                 | 500      | MOODY'S CORPORATION (MCO)        | 5      | 05/08/2034 | NA/BBB+/BBB+   | Commercial Serv-Finance  | 2k/1k     | 92.0    | 99.193 | 4.5x     | 107.5  | 99.67  | +15 |
| USD                 | 750      | NATIONSTAR MTG HLD INC (COOP)    | 6.5    | 01/08/2029 | NA/B/BB        | Finance-Mtge Loan/Banker | 2k/1k     | 244.0   | 100    |          | 277.1  | 99.68  | +33 |
| USD                 | 1000     | PERMIAN RESOURC OPTG LLC (PR)    | 6.25   | 01/02/2033 | Ba3/BB/BB+     | Oil Comp-Explor&Prodtn   | 2k/1k     | 209.0   | 100    |          |        |        |     |
| USD                 | 350      | PT SORIK MAR GEO POW (PTSMGP)    | 7.75   | 05/08/2031 | Ba1/NA/NA      | Electric-Generation      | 200k/1k   |         | 100    | 2.6x     | 437.5  | 98.23  |     |
| USD                 | 600      | REPUBLIC OF GUATEMALA (GUATEM)   | 6.05   | 06/08/2031 | Ba1/BB/BB      | Sovereign                | 200k/1k   |         | 100    |          | 215.6  | 99.59  |     |
| USD                 | 800      | REPUBLIC OF GUATEMALA (GUATEM)   | 6.55   | 06/02/2037 | Ba1/BB/BB      | Sovereign                | 200k/1k   |         | 100    |          | 261.7  | 99.71  |     |
| USD                 | 2000     | ROYAL CARIBBEAN CRUISES (RCL)    | 6      | 01/02/2033 | Ba2/BB+/NA     | Cruise Lines             | 2k/1k     | 182.0   | 100    |          | 205.6  | 99.85  | +24 |
| USD                 | 300      | RYDER SYSTEM INC (R)             | 4.95   | 01/09/2029 | Baa2/BBB+/BBB+ | Transport-Services       | 2k/1k     | 97.0    | 99.595 | 3.3x     | 127.9  | 99.40  | +31 |

| Friday 26 July 2024 |          |                                   |        |            |          |                          |         | @ Issue |       | Current* |        |       |  |
|---------------------|----------|-----------------------------------|--------|------------|----------|--------------------------|---------|---------|-------|----------|--------|-------|--|
| Ccy                 | Size (M) | Issuer (Bberg ticker)             | Coupon | Maturity   | Rating   | Type                     | Denoms  | Spread  | Price | Cover    | Spread | Bid   |  |
| USD                 | 200      | HUAINAN CONS DEV HLD GRP (HNCDHG) | 5.8    | 01/08/2027 | NA/NA/NA | Building-Heavy Construct | 200k/1k |         | 100   |          | 195.8  | 99.90 |  |

| Thursday 25 July 2024 |          |                                   |        |            |            |                          |         | @ Issue |        | Current* |        |        |      |
|-----------------------|----------|-----------------------------------|--------|------------|------------|--------------------------|---------|---------|--------|----------|--------|--------|------|
| Ccy                   | Size (M) | Issuer (Bberg ticker)             | Coupon | Maturity   | Rating     | Type                     | Denoms  | Spread  | Price  | Cover    | Spread | Bid    |      |
| EUR                   | 300      | CONSTELLUM SE (CSTM)              | 5.375  | 15/08/2032 | Ba3/BB-/NA | Metal-Aluminum           | 100k/1k | 307.0   | 100    |          | 300.8  | 100.40 | -6   |
| USD                   | 500      | ACURIS FIN US/ACURIS FIN (ILOGIC) | 9      | 01/08/2029 | NA/NA/NA   | Internet Financial Svcs  | 200k/1k |         | 100    |          | 525.8  | 99.75  |      |
| USD                   | 500      | CLYDESDALE ACQUISITION (NOVHOL)   | 6.875  | 15/01/2030 | B2/B/NA    | Containers-Paper/Plastic | 2k/1k   | 271.0   | 100    |          | 303.9  | 100.00 | +33  |
| USD                   | 350      | CONSTELLUM SE (CSTM)              | 6.375  | 15/08/2032 | Ba3/BB-/NA | Metal-Aluminum           | 250k/1k | 218.0   | 100    |          | 245.0  | 99.99  | +27  |
| USD                   | 350      | FLORIDA POWER & LIGHT CO (NEE)    | 5      | 01/08/2034 | Aa2/A+/AA- | Electric-Integrated      | 2k/1k   | 78.0    | 99.961 |          | 77.0   | 102.04 | -1   |
| USD                   | 500      | GROUP 1 AUTOMOTIVE INC (GPI)      | 6.375  | 15/01/2030 | Ba2/BB+/NA | Retail-Automobile        | 2k/1k   | 223.0   | 100    |          | 257.9  | 99.97  | +35  |
| USD                   | 1000     | INTER-AMERICAN DEVEL BK (IADB)    | FRN    | 01/08/2029 | Aaa/AAA/NA | Supranational Bank       | 1k/1k   |         | 100    | 1.1x     |        | 99.99  |      |
| USD                   | 500      | WILSONART LLC (WLSNRT)            | 11     | 15/08/2032 | Caa2/B-/NA | Bldg&Construct Prod-Misc | 2k/1k   | 677.0   | 100    |          | 792.8  | 95.65  | +116 |

| Wednesday 24 July 2024 |          |                                   |        |            |                |                          |         | @ Issue |        | Current* |        |        |     |
|------------------------|----------|-----------------------------------|--------|------------|----------------|--------------------------|---------|---------|--------|----------|--------|--------|-----|
| Ccy                    | Size (M) | Issuer (Bberg ticker)             | Coupon | Maturity   | Rating         | Type                     | Denoms  | Spread  | Price  | Cover    | Spread | Bid    |     |
| EUR                    | 500      | LAND SCHLESWIG-HOLSTEIN (SCHHOL)  | 2.75   | 02/08/2032 | NA/NA/AAA      | Regional Authority       | 1k/1k   | 50.5    | 99.477 | 1.2x     | 52.8   | 100.74 | +2  |
| GBP                    | 350      | SEVERN TRENT WATER UTIL (SVTLN)   | 5.875  | 31/07/2038 | Baa1/BBB+/A-   | Water                    | 100k/1k | 155.0   | 99.613 | 4.3x     | 147.8  | 100.15 | -7  |
| USD                    | 600      | APOLLO DEBT SOLUTIONS BD (APDES0) | 6.7    | 29/07/2031 | Baa3/BBB-/NA   | Investment Companies     | 2k/1k   | 250.0   | 99.994 | 0.2x     | 246.8  | 100.26 | -3  |
| USD                    | 1000     | CAPITAL ONE FINANCIAL CO (COF)    | 5.463  | 26/07/2030 | Baa1 */BBB/A-  | Finance-Credit Card      | 2k/1k   | 130.0   | 100    | 2.8x     | 149.8  | 100.69 | +20 |
| USD                    | 1000     | CAPITAL ONE FINANCIAL CO (COF)    | 5.884  | 26/07/2035 | Baa1 */BBB/A-  | Finance-Credit Card      | 2k/1k   | 160.0   | 100    | 2.8x     | 174.0  | 101.32 | +14 |
| USD                    | 600      | EMPRESA NACIONAL DEL PET (ENAPCL) | 5.95   | 30/07/2034 | Baa3/BBB-/A-   | Oil Refining&Marketing   | 200k/1k | 187.0   | 98.523 |          | 191.9  | 100.47 | +5  |
| USD                    | 1000     | EXPORT DEVELOPMNT CANADA (EDC)    | FRN    | 01/08/2028 | Aaa/AAA/NA     | Export/Import Bank       | 5k/5k   |         | 100    |          |        | 100.05 |     |
| USD                    | 400      | HIGHTOWER HOLDING LLC (HIGTOW)    | 9.125  | 31/01/2030 | Caa2/CCC/NA    | Invest Mgmt/Advis Serv   | 2k/1k   | 495.0   | 100    |          | 494.8  | 101.10 | -0  |
| USD                    | 400      | MIRAE ASSET SECURITIES (DAESCE)   | 5.5    | 31/07/2027 | Baa2/BBB/NA    | Finance-Invest Bnkr/Brkr | 200k/1k | 145.0   | 99.488 |          | 162.1  | 100.00 | +17 |
| USD                    | 305      | SAEL LTD GROUP ISSUERS (SAELLT)   | 7.8    | 31/07/2031 | NA/NA/NA       | Electric-Generation      | 200k/1k |         | 100    | 6.1x     | 398.0  | 99.79  |     |
| USD                    | 400      | UNIVERSAL ENTERTAINMENT (UETMF)   | 9.875  | 01/08/2029 | NA/CCC+ */B-   | Casino Services          | 200k/1k |         | 99     |          | 717.7  | 99.36  |     |
| USD                    | 400      | WHISTLER PIPELINE LLC (WHISPI)    | 5.4    | 30/09/2029 | Baa3/BBB-/BBB- | Pipelines                | 2k/1k   | 125.0   | 99.946 | 3.8x     | 131.2  | 101.12 | +6  |
| USD                    | 500      | WHISTLER PIPELINE LLC (WHISPI)    | 5.7    | 30/09/2031 | Baa3/BBB-/BBB- | Pipelines                | 2k/1k   | 150.0   | 99.973 | 4.6x     | 150.1  | 100.08 | +0  |
| USD                    | 825      | WHISTLER PIPELINE LLC (WHISPI)    | 5.95   | 30/09/2034 | Baa3/BBB-/BBB- | Pipelines                | 2k/1k   | 170.0   | 99.757 | 2.8x     | 182.4  | 101.17 | +12 |
| USD                    | 125      | WHISTLER PIPELINE LLC (WHISPI)    | 6.35   | 30/09/2044 | Baa3/NA/BBB-   | Pipelines                | 2k/1k   | 175.0   | 99.699 | 1x       | 181.6  | 102.07 | +7  |

| Ccy | Size (M) | Issuer (Bberg ticker)             | Coupon | Maturity   | Rating         | Type                     | Denoms  | Spread | Price  | Cover | Spread | Bid    |     |
|-----|----------|-----------------------------------|--------|------------|----------------|--------------------------|---------|--------|--------|-------|--------|--------|-----|
| EUR | 350      | SANI/KOS FINANCIAL HLDG (SANI/K)  | 7.25   | 31/07/2030 | Caa2/NA/B-     | Hotels&Motels            | 100k/1k |        | 100    |       | 526.0  | 99.78  |     |
| USD | 1250     | CITIZENS FINANCIAL GROUP (CFG)    | 5.718  | 23/07/2032 | Baa1/BBB+/BBB+ | Commer Banks-Eastern US  | 2k/1k   | 160.0  | 100    | 2.9x  | 168.7  | 100.97 | +9  |
| USD | 300      | GEORGIA GLOBAL UTILITIES (CGEOLN) | 8.875  | 25/07/2029 | NA/BB-/BB-     | Water                    | 200k/1k |        | 100    |       | 493.4  | 100.44 |     |
| USD | 575      | LIMAK CIMENTO SANAYI (LIMAK)      | 9.75   | 25/07/2029 | B2/NA/B+(EXP)  | Bldg Prod-Cement/Aggreg  | 200k/1k |        | 100    |       | 638.9  | 98.30  |     |
| USD | 500      | MASDAR ABU DHABI (MASDAR)         | 4.875  | 25/07/2029 | A2/NA/AA-      | Energy-Alternate Sources | 200k/1k | 95.0   | 99.296 | 5.2x  | 121.4  | 99.38  | +26 |
| USD | 500      | MASDAR ABU DHABI (MASDAR)         | 5.25   | 25/07/2034 | A2/NA/AA-      | Energy-Alternate Sources | 200k/1k | 115.0  | 99.47  | 4x    | 122.2  | 100.46 | +7  |
| USD | 600      | NATL BK RAS AL KHMAH (RAKBNK)     | 5.375  | 25/07/2029 | Baa1/NA/BBB+   | Commer Banks Non-US      | 200k/1k | 135.0  | 99.723 | 2.5x  | 136.8  | 100.87 | +2  |
| USD | 1000     | PNC FINANCIAL SERVICES (PNC)      | 5.102  | 23/07/2027 | A3/A-/A        | Super-Regional Banks-US  | 2k/1k   | 65.0   | 100    | 1.8x  | 94.6   | 100.23 | +30 |
| USD | 1500     | PNC FINANCIAL SERVICES (PNC)      | 5.401  | 23/07/2035 | A3/A-/A        | Super-Regional Banks-US  | 2k/1k   | 122.0  | 100    | 3.1x  | 143.9  | 99.96  | +22 |
| USD | 700      | PROLOGIS LP (PLD)                 | 5      | 31/01/2035 | A3/A/NA        | REITS-Warehouse/Industr  | 2k/1k   | 95.0   | 98.856 | 2x    | 113.5  | 99.17  | +18 |
| USD | 750      | SM ENERGY CO (SM)                 | 6.75   | 01/08/2029 | B1/BB-/BB- *+  | Oil Comp-Explor&Prodtn   | 2k/1k   | 266.0  | 100    |       | 276.0  | 100.63 | +10 |
| USD | 750      | SM ENERGY CO (SM)                 | 7      | 01/08/2032 | B1/BB-/BB- *+  | Oil Comp-Explor&Prodtn   | 2k/1k   | 285.0  | 100    |       | 282.0  | 101.05 | -3  |
| USD | 350      | STAR HOLDING LLC (SLCA)           | 8.75   | 01/08/2031 | B2/(P)B/NA     | Oil-Field Services       | 2k/1k   | 461.0  | 100    |       | 518.2  | 98.37  | +57 |
| USD | 490      | TRANSPORT DE GAS DEL SUR (TRAGAS) | 8.5    | 24/07/2031 | NA/CCC/Bu      | Pipelines                | 10k/1k  |        | 98.712 |       | 448.8  | 100.82 |     |
| USD | 1250     | US BANCORP (USB)                  | 5.1    | 23/07/2030 | A3/A/A         | Super-Regional Banks-US  | 1k/1k   | 100.0  | 100    | 2.9x  | 109.9  | 100.85 | +10 |

| Wednesday 17 July 2024 |          |                                   |        |            |               |                           | @ Issue |        |        |       |        | Current* |     |  |
|------------------------|----------|-----------------------------------|--------|------------|---------------|---------------------------|---------|--------|--------|-------|--------|----------|-----|--|
| Ccy                    | Size (M) | Issuer (Bberg ticker)             | Coupon | Maturity   | Rating        | Type                      | Denoms  | Spread | Price  | Cover | Spread | Bid      |     |  |
| EUR                    | 560      | AFFLELOU SAS (AAFFP)              | 6      | 25/07/2029 | B2/B/B+       | Retail-Vision Serv Cntr   | 100k/1k | 365.0  | 100    |       | 377.4  | 100.74   | +12 |  |
| EUR                    | 250      | GRUPO-ANTOLIN IRAUSA SA (ATLNSA)  | 10.375 | 30/01/2030 | B3/B-/NA      | Auto/Trk Prts&Equip-Orig  | 100k/1k | 804.0  | 100    |       | 882.0  | 98.98    | +78 |  |
| EUR                    | 450      | HELLENIQ ENERGY FINANCE (ELPEGA)  | 4.25   | 24/07/2029 | NA/NA/NA      | Oil Refining&Marketing    | 100k/1k | 202.5  | 99.444 |       | 222.0  | 99.90    | +20 |  |
| EUR                    | 750      | HONG KONG (HKINTL)                | 3.375  | 24/07/2031 | NA/AA+/AA-    | Sovereign                 | 100k/1k | 107.3  | 99.975 | 6.7x  | 97.6   | 101.88   | -10 |  |
| EUR                    | 1000     | NATIONWIDE BLDG SOCIETY (NWIWE)   | 3.828  | 24/07/2032 | A3/BBB+/A     | Building Societies        | 100k/1k | 151.2  | 100    | 2.5x  | 160.5  | 100.77   | +9  |  |
| EUR                    | 700      | TEAMSYSYSTEM SPA (TITANL)         | 7.136  | 31/07/2031 | B2/B-/B+      | Applications Software     | 100k/1k |        | 100    |       |        | 99.65    |     |  |
| USD                    | 800      | BLACKROCK FUNDING INC (BLK)       | 4.6    | 26/07/2027 | Aa3/AA-/NA    | Invest Mgmnt/Advis Serv   | 2k/1k   | 40.0   | 99.997 | 3.1x  | 44.3   | 100.75   | +4  |  |
| USD                    | 500      | BLACKROCK FUNDING INC (BLK)       | 4.9    | 08/01/2035 | Aa3/AA-/NA    | Invest Mgmnt/Advis Serv   | 2k/1k   | 80.0   | 99.599 | 5.8x  | 94.6   | 99.89    | +15 |  |
| USD                    | 1200     | BLACKROCK FUNDING INC (BLK)       | 5.35   | 08/01/2055 | Aa3/AA-/NA    | Invest Mgmnt/Advis Serv   | 2k/1k   | 100.0  | 99.72  | 4.3x  | 108.9  | 99.86    | +9  |  |
| USD                    | 1400     | GREENSAIF PIPELINES BIDC (GASBCM) | 5.8528 | 23/02/2036 | A1/NA/A+      | Pipelines                 | 200k/1k | 170.0  | 100    |       | 182.4  | 100.47   | +12 |  |
| USD                    | 1600     | GREENSAIF PIPELINES BIDC (GASBCM) | FRN    | 23/08/2042 | A1/NA/A+      | Pipelines                 | 200k/1k | 195.0  | 100    |       | 213.5  | 100.00   | +19 |  |
| USD                    | 1000     | HONG KONG (HKINTL)                | 4.25   | 24/07/2027 | NA/AA+/AA-    | Sovereign                 | 200k/1k | 12.0   | 99.76  | 32x   | 4.6    | 100.90   | -7  |  |
| USD                    | 2000     | INTL BK RECON & DEVELOP (IBRD)    | FRN    | 15/06/2027 | Aaa/AAA/NA    | Supranational Bank        | 1k/1k   |        | 100    | 1.3x  |        | 100.05   |     |  |
| USD                    | 500      | MITSUBISHI HC FIN AMER (MITHCC)   | 5.15   | 24/10/2029 | A3/A-/NA      | Finance-Auto Loans        | 200k/1k | 110.0  | 99.885 | 3x    | 113.0  | 100.97   | +3  |  |
| USD                    | 2250     | MORGAN STANLEY (MS)               | 5.042  | 19/07/2030 | A1/A-/A+      | Diversified Banking Inst  | 1k/1k   | 97.0   | 100    | 3x    | 106.3  | 100.75   | +9  |  |
| USD                    | 3250     | MORGAN STANLEY (MS)               | 5.32   | 19/07/2035 | A1/A-/A+      | Diversified Banking Inst  | 1k/1k   | 117.0  | 100    | 3.7x  | 121.2  | 101.08   | +4  |  |
| USD                    | 550      | NABORS INDUSTRIES INC (NBR)       | 8.875  | 15/08/2031 | B3/CCC/CCC    | Oil&Gas Drilling          | 2k/1k   | 478.0  | 100    |       | 514.3  | 99.36    | +36 |  |
| USD                    | 200      | NINGBO YINCHENG GRP CO (NBQZUC)   | 5.38   | 24/07/2027 | NA/NA/NA      | Real Estate Mgmnt/Service | 200k/1k |        | 100    |       | 158.4  | 99.78    |     |  |
| USD                    | 400      | OHI GROUP SA (OHIFLY)             | 13     | 22/07/2029 | B2/B/NA       | Oil-Field Services        | 200k/1k |        | 100    |       | 958.3  | 98.68    |     |  |
| USD                    | 500      | SMIC SG HOLDINGS PTE LTD (SMPM)   | 5.375  | 24/07/2029 | NA/NA/NA      | Investment Companies      | 200k/1k | 135.0  | 99.607 | 3.2x  | 164.1  | 99.69    | +29 |  |
| USD                    | 850      | STATE STREET CORP (STT)           | 6.7    | Perp       | Baa1/BBB/BBB+ | Fiduciary Banks           | 1k/1k   |        | 100    | 2.4x  | 293.7  | 100.05   |     |  |
| USD                    | 575      | SUMMIT MIDSTREAM HOLDING (SUMMPL) | 8.625  | 31/10/2029 | B3/B+/B+      | Pipelines                 | 2k/1k   |        | 100    |       | 410.2  | 102.40   |     |  |
| USD                    | 400      | UZBEK INDUSTRIAL AND CON (SQBNZU) | 8.95   | 24/07/2029 | NA/BB-/BB-    | Commer Banks Non-US       | 200k/1k |        | 98.82  |       | 556.2  | 98.37    |     |  |
| USD                    | 550      | WOORI BANK (WOORIB)               | 6.375  | Perp       | NA/BBB-/NA    | Commer Banks Non-US       | 200k/1k | 227.7  | 100    | 6.6x  | 262.9  | 99.75    | +35 |  |

| Tuesday 16 July 2024 |          |                                   |        |            |              |                          | @ Issue   |        |        |       |        | Current* |     |  |
|----------------------|----------|-----------------------------------|--------|------------|--------------|--------------------------|-----------|--------|--------|-------|--------|----------|-----|--|
| Ccy                  | Size (M) | Issuer (Bberg ticker)             | Coupon | Maturity   | Rating       | Type                     | Denoms    | Spread | Price  | Cover | Spread | Bid      |     |  |
| EUR                  | 750      | AMERICAN HONDA FINANCE (HNDA)     | 3.65   | 23/04/2031 | A3/A-/NA     | Auto-Cars/Light Trucks   | 100k/1k   | 134.5  | 99.9   |       | 136.5  | 101.13   | +2  |  |
| EUR                  | 1000     | ASIAN DEVELOPMENT BANK (ASIA)     | 2.9    | 25/07/2034 | Aaa/AAA/AAA  | Supranational Bank       | 1k/1k     | 51.4   | 99.581 | 2.8x  | 53.2   | 101.01   | +2  |  |
| EUR                  | 750      | CREDIT AGRICOLE SA (ACAF)         | 3.75   | 23/01/2031 | A3/A-/A+     | Diversified Banking Inst | 100k/100k | 146.3  | 99.734 | 5.3x  | 147.4  | 100.93   | +1  |  |
| EUR                  | 500      | HAMBURG COMMERCIAL BANK (HCOB)    | 4.5    | 24/07/2028 | Baa2/NA/NA   | Regional Banks-Non US    | 100k/100k | 211.1  | 99.728 | 3.5x  | 200.5  | 101.12   | -11 |  |
| EUR                  | 1250     | PROVINCE OF QUEBEC (Q)            | 3.35   | 23/07/2039 | NA/NA/AA-    | Regional Authority       | 100k/1k   | 78.5   | 99.756 | 2.2x  | 83.0   | 100.97   | +5  |  |
| GBP                  | 300      | COMMONWEALTH BANK AUST (CBAAU)    | FRN    | 22/08/2025 | NA/AA-/NA    | Commer Banks Non-US      | 100k/100k |        | 100    |       |        | 99.70    |     |  |
| USD                  | 500      | CHINA CINDA 2020 I MNGMN (CCAMCL) | 5.375  | 23/07/2027 | NA/NA/A-     | Finance-Other Services   | 200k/1k   | 115.0  | 99.967 |       | 165.2  | 99.57    | +50 |  |
| USD                  | 500      | CHINA CINDA 2020 I MNGMN (CCAMCL) | 5.5    | 23/01/2030 | NA/NA/A-     | Finance-Other Services   | 200k/1k   | 143.0  | 99.775 | 2x    | 166.9  | 100.12   | +24 |  |
| USD                  | 950      | EREGLI DEMIR VE CELIK (EREGLT)    | 8.375  | 23/07/2029 | B2/NA/B+     | Steel-Producers          | 200k/1k   |        | 99.002 |       | 443.4  | 100.53   |     |  |
| USD                  | 2500     | GOLDMAN SACHS GROUP INC (GS)      | 5.049  | 23/07/2030 | A2/BBB+/A    | Diversified Banking Inst | 1k/1k     | 97.0   | 100    | 3x    | 106.0  | 100.79   | +9  |  |
| USD                  | 3000     | GOLDMAN SACHS GROUP INC (GS)      | 5.33   | 23/07/2035 | A2/BBB+/A    | Diversified Banking Inst | 1k/1k     | 117.0  | 100    | 3.2x  | 124.3  | 100.90   | +7  |  |
| USD                  | 400      | OAKTREE STRATEGIC CREDIT (OAKSCF) | 6.5    | 23/07/2029 | Baa3/NA/BBB- | Investment Companies     | 2k/1k     | 255.0  | 99.408 | 4x    | 254.7  | 100.61   | -0  |  |
| USD                  | 2000     | WELLS FARGO & COMPANY (WFC)       | 6.85   | Perp       | Baa2/BB+/BBB | Super-Regional Banks-US  | 1k/1k     |        | 100    | 3.1x  | 298.3  | 100.51   |     |  |

| Monday 15 July 2024 |          |                               |        |            |                |                          | @ Issue   |        |         |       |        | Current* |     |  |
|---------------------|----------|-------------------------------|--------|------------|----------------|--------------------------|-----------|--------|---------|-------|--------|----------|-----|--|
| Ccy                 | Size (M) | Issuer (Bberg ticker)         | Coupon | Maturity   | Rating         | Type                     | Denoms    | Spread | Price   | Cover | Spread | Bid      |     |  |
| EUR                 | 650      | ENBW INTL FINANCE BV (ENBW)   | 3.5    | 22/07/2031 | Baa1/A-/NA     | Electric-Integrated      | 1k/1k     | 120.9  | 99.585  | 2.1x  | 133.2  | 100.44   | +12 |  |
| EUR                 | 550      | ENBW INTL FINANCE BV (ENBW)   | 4      | 22/07/2036 | Baa1/A-/NA     | Electric-Integrated      | 1k/1k     | 145.1  | 99.953  | 1.9x  | 155.8  | 100.87   | +11 |  |
| EUR                 | 300      | ITM ENTREPRISES SASU (ITMENT) | 5.75   | 22/07/2029 | NA/NA/NA       | Food-Retail              | 100k/100k | 330.8  | 100     | 2.4x  | 340.0  | 99.86    | +9  |  |
| EUR                 | 500      | MUNDYS SPA (ATLIM)            | 4.5    | 24/01/2030 | Ba2/BB+/NA     | Public Thoroughfares     | 100k/1k   | 219.6  | 99.43   | 2x    | 251.8  | 99.24    | +32 |  |
| EUR                 | 1500     | WELLS FARGO & COMPANY (WFC)   | 3.9    | 22/07/2032 | A1/BBB+/A+     | Super-Regional Banks-US  | 100k/1k   | 154.8  | 100     | 2.3x  | 163.1  | 101.05   | +8  |  |
| EUR                 | 1250     | WELLS FARGO & COMPANY (WFC)   | 4.388  | 22/07/2028 | A1/BBB+/A+     | Super-Regional Banks-US  | 100k/1k   |        | 100     | 1.2x  |        | 99.67    |     |  |
| USD                 | 500      | AIRCATTLE / IRELAND DAC (AYR) | 5.75   | 01/10/2031 | Baa3/BBB-/BBB+ | Finance-Leasing Compan   | 150k/1k   | 165.0  | 99.64   | 6.6x  | 176.2  | 100.71   | +11 |  |
| USD                 | 600      | BANK OF NY MELLON CORP (BK)   | 4.89   | 21/07/2028 | A1/A/AA-       | Fiduciary Banks          | 2k/1k     | 65.0   | 100     | 2.3x  | 81.3   | 100.54   | +16 |  |
| USD                 | 1100     | BANK OF NY MELLON CORP (BK)   | 5.06   | 22/07/2032 | A1/A/AA-       | Fiduciary Banks          | 2k/1k     | 90.0   | 100     | 3.1x  | 107.9  | 100.71   | +18 |  |
| USD                 | 500      | BANK OF NY MELLON CORP (BK)   | 5.606  | 21/07/2039 | A2/A-/A        | Fiduciary Banks          | 2k/1k     | 138.0  | 100     | 7x    | 140.5  | 101.78   | +3  |  |
| USD                 | 300      | BANK OF NY MELLON CORP (BK)   | FRN    | 21/07/2028 | A1/A/AA-       | Fiduciary Banks          | 2k/1k     |        | 100     | 2.1x  |        | 99.69    |     |  |
| USD                 | 450      | BROOKLYN UNION GAS CO (NGGLN) | 6.415  | 18/07/2054 | Baa2/BBB+/BBB+ | Gas-Distribution         | 2k/1k     | 195.0  | 100     | 4.9x  | 206.4  | 101.06   | +11 |  |
| USD                 | 2000     | JPMORGAN CHASE & CO (JPM)     | 4.979  | 22/07/2028 | A1/A-/AA-      | Diversified Banking Inst | 2k/1k     | 75.0   | 100     |       | 82.0   | 100.75   | +7  |  |
| USD                 | 2750     | JPMORGAN CHASE & CO (JPM)     | 4.995  | 22/07/2030 | A1/A-/AA-      | Diversified Banking Inst | 2k/1k     | 87.0   | 100     |       | 97.0   | 100.95   | +10 |  |
| USD                 | 3500     | JPMORGAN CHASE & CO (JPM)     | 5.294  | 22/07/2035 | A1/A-/AA-      | Diversified Banking Inst | 2k/1k     | 107.0  | 100     |       | 114.7  | 101.39   | +8  |  |
| USD                 | 750      | JPMORGAN CHASE & CO (JPM)     | FRN    | 22/07/2028 | A1/A-/AA-      | Diversified Banking Inst | 2k/1k     |        | 100     |       |        | 100.09   |     |  |
| USD                 | 300      | NONGHYUP BANK (NACF)          | 4.75   | 22/07/2029 | Aa3/A+/NA      | Commer Banks Non-US      | 200k/1k   | 68.0   | 99.789  | 6.7x  | 68.6   | 101.14   | +1  |  |
| USD                 | 300      | NONGHYUP BANK (NACF)          | FRN    | 22/07/2027 | Aa3/A+/NA      | Commer Banks Non-US      | 200k/1k   |        | 100     | 10.3x |        | 99.98    |     |  |
| USD                 | 850      | PEPSICO INC (PEP)             | 4.5    | 17/07/2029 | A1/A+/NA       | Beverages-Non-alcoholic  | 2k/1k     | 40.0   | 99.845  | 1.9x  | 45.9   | 101.03   | +6  |  |
| USD                 | 650      | PEPSICO INC (PEP)             | 4.8    | 17/07/2034 | A1/A+/NA       | Beverages-Non-alcoholic  | 2k/1k     | 60.0   | 99.741  | 2.3x  | 69.6   | 101.06   | +10 |  |
| USD                 | 750      | PEPSICO INC (PEP)             | 5.25   | 17/07/2054 | A1/A+/NA       | Beverages-Non-alcoholic  | 2k/1k     | 80.0   | 99.745  | 2.1x  | 86.2   | 101.84   | +6  |  |
| USD                 | 1300     | ROYAL BANK OF CANADA (RY)     | 4.969  | 02/08/2030 | A1/A/AA-       | Commer Banks Non-US      | 2k/1k     | 85.0   | 100.001 | 2.9x  | 89.0   | 101.20   | +4  |  |
| USD                 | 1250     | ROYAL BANK OF CANADA (RY)     | 5.069  | 23/07/2027 | A1/A/AA-       | Commer Banks Non-US      | 2k/1k     | 63.0   | 100     | 1.8x  | 58.5   | 100.83   | -5  |  |
| USD                 | 700      | ROYAL BANK OF CANADA (RY)     | FRN    | 23/07/2027 | A1/A/AA-       | Commer Banks Non-US      | 2k/1k     |        | 100     | 2x    |        | 99.98    |     |  |

Data Source: Bloomberg, ADMISI

\* Bloomberg indicative at time of writing

NQ = No Quote Available

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