

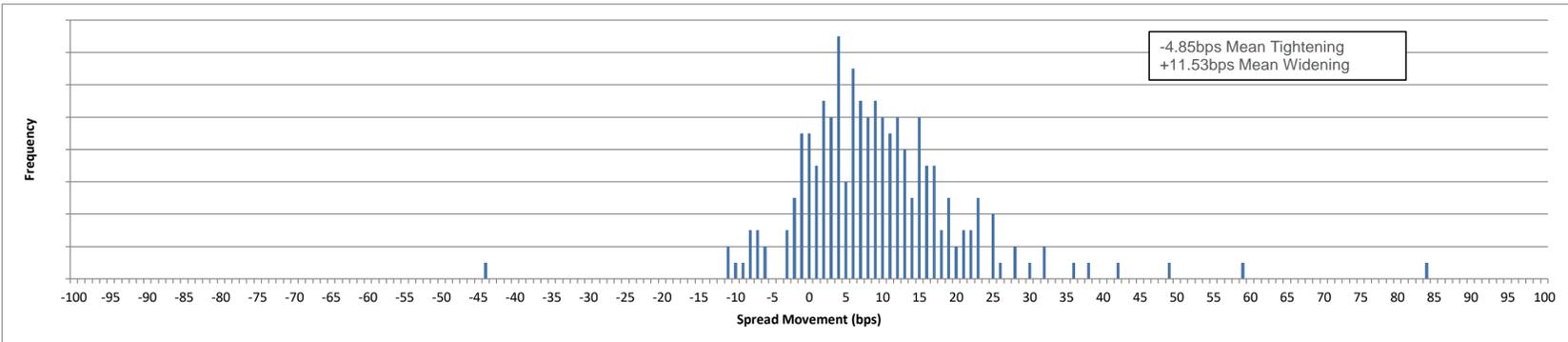
FIXED INCOME

New Issue Performance
04 March 2022



ADM Investor Services
International Limited

Colin Bysouth, CFA | colin.bysouth@admisi.com | +44 20 7716 8533



FIVE BEST PERFORMERS							@ Issue		Current*				
Ccy	Size (M)	Issuer (Bberg ticker)	Coupon	Maturity	Rating	Type	Date	Spread	Price	Cover	Spread	Bid	
USD	1000	PACIFIC GAS & ELECTRIC (PCG)	3.25	16/02/2024	Baa3/BBB-/BBB-	Electric-Integrated	16/02/22	175	99.964	1.2x	130.6	100.404	-44
USD	550	PACIFIC GAS & ELECTRIC (PCG)	5.25	01/03/2052	Baa3/BBB-/BBB-	Electric-Integrated	16/02/22	290	99.638	1.6x	278.6	104.072	-11
USD	2000	REPUBLIC OF CHILE (CHILE)	4.34	07/03/2042	NA/NA/NA	Sovereign	02/03/22	200	99.92		188.7	102.615	-11
USD	1000	AMGEN INC (AMGN)	4.2	22/02/2052	Baa1/A-/BBB+	Medical-Biomedical/Gene	17/02/22	190	99.442		179.4	103.574	-11
USD	400	PACIFIC GAS & ELECTRIC (PCG)	4.2	01/03/2029	Baa3/BBB-/BBB-	Electric-Integrated	16/02/22	220	99.932	1.4x	210.7	102.077	-9

FIVE WORST PERFORMERS							@ Issue		Current*				
Ccy	Size (M)	Issuer (Bberg ticker)	Coupon	Maturity	Rating	Type	Date	Spread	Price	Cover	Spread	Bid	
EUR	350	CASTOR SPA (CERVIM)	6	15/02/2029	B3/(P)B+/EXP	Commercial Serv-Finance	10/02/22	586	100		669.0	98.028	+83
EUR	500	DEUTSCHE BOERSE AG (DBOERS)	2	23/06/2048	NA/A+/NA	Finance-Other Services	16/02/22	207	99.272	4.2x	265.0	97.988	+58
USD	500	HARLEY-DAVIDSON FINL SER (HOG)	3.05	14/02/2027	Baa3/BBB-/BBB+	Auto-Cars/Light Trucks	09/02/22	130	99.775	1.3x	178.2	98.145	+48
USD	425	MORGAN STANLEY DIRECT (MSTDLF)	4.5	11/02/2027	Baa3/NA/BBB-	Investment Companies	08/02/22	275	99.748		316.8	98.489	+42
USD	750	RIYAD TIER 1 SUKUK (RIBL)	4	Perp	NA/NA/NA	Commer Banks Non-US	09/02/22	217	100		254.9	98.895	+38

Thursday 03 March 2022							@ Issue		Current*				
Size (M)	Issuer (Bberg ticker)	Coupon	Maturity	Rating	Type	Denoms	Spread	Price	Cover	Spread	Bid		
EUR	750	AMERICAN MEDICAL SYST EU (BSX)	1.375	08/03/2028	NA/NA/BBB	Medical Instruments	100k/1k	165.6	99.8	4x	172.2	99.66	+7
EUR	750	AMERICAN MEDICAL SYST EU (BSX)	1.625	08/03/2031	NA/NA/BBB	Medical Instruments	100k/1k	178.0	99.305	4.7x	184.3	99.10	+6
EUR	500	AMERICAN MEDICAL SYST EU (BSX)	1.875	08/03/2034	NA/NA/BBB	Medical Instruments	100k/1k	202.3	98.752	5.9x	208.5	98.49	+6
EUR	2500	CANADIAN IMPERIAL BANK (CM)	0.375	10/03/2026	NA/NA/NA	Commer Banks Non-US	100k/1k	76.2	99.782	1.5x	90.1	99.68	+14
EUR	1000	COUNCIL OF EUROPE (COE)	0.125	10/03/2027	NA/AAA/NA	Supranational Bank	1k/1k	50.9	99.424	3x	57.4	99.60	+7
EUR	500	CREDIT AGRICOLE SA (ACAFP)	1.08	10/09/2028	NA/A+/AA-	Diversified Banking Inst	100k/100k	100	100		132.1	100.03	
GBP	300	BAZALGETTE FINANCE PLC (BAZFIN)	2.75	10/03/2034	NA/NA/NA	Water	100k/1k	130.0	99.574	4.7x	135.5	99.57	+6
USD	2500	BANK OF AMERICA CORP (BAC)	3.846	08/03/2037	NA/BBB+/NA	Diversified Banking Inst	2k/1k	200.0	100		215.5	100.09	+16
USD	500	BANK OF MONTREAL (BMO)	FRN	08/03/2024	NA/A-/NA	Commer Banks Non-US	2k/1k	100	100		100.06		
USD	1250	BANK OF MONTREAL (BMO)	2.15	08/03/2024	NA/A-/NA	Commer Banks Non-US	2k/1k	65.0	99.93		66.0	99.97	+1
USD	1250	BANK OF MONTREAL (BMO)	2.65	08/03/2027	NA/A-/NA	Commer Banks Non-US	2k/1k	95.0	99.791		99.1	99.90	+4
USD	650	COMMONWEALTH BANK AUST (CBAAU)	FRN	14/03/2025	NA/NA/NA	Commer Banks Non-US	2k/1k	100	100		100.02		
USD	350	COMMONWEALTH BANK AUST (CBAAU)	FRN	14/03/2027	NA/NA/NA	Commer Banks Non-US	2k/1k	100	100		99.85		
USD	1250	COMMONWEALTH BANK AUST (CBAAU)	2.296	14/03/2025	NA/NA/NA	Commer Banks Non-US	2k/1k	63.0	100		66.3	99.98	+3
USD	1000	COMMONWEALTH BANK AUST (CBAAU)	2.552	14/03/2027	NA/NA/NA	Commer Banks Non-US	2k/1k	83.0	100		86.9	100.02	+4
USD	1250	COMMONWEALTH BANK AUST (CBAAU)	3.784	14/03/2032	NA/NA/NA	Commer Banks Non-US	200k/1k	195.0	100		198.7	100.11	+4
USD	750	DIAMONDBACK ENERGY INC (FANG)	4.25	15/03/2052	NA/BBB-/BBB	Oil Comp-Explor&Prodn	2k/1k	200.0	99.714		202.8	100.39	+3
USD	300	ENERGIZER HOLDINGS INC (ENR)	6.5	31/12/2027	NA/B/NA	Batteries/Battery Sys	1k/1k	470.0	100		487.1	99.50	+17
USD	1000	HONDA MOTOR CO LTD (HNDA)	2.271	10/03/2025	A3/NA/NA	Auto-Cars/Light Trucks	2k/1k	100	100		62.8	100.01	
USD	1000	HONDA MOTOR CO LTD (HNDA)	2.534	10/03/2027	A3/NA/NA	Auto-Cars/Light Trucks	2k/1k	80.0	100		85.0	100.02	+5
USD	750	HONDA MOTOR CO LTD (HNDA)	2.967	10/03/2032	A3/NA/NA	Auto-Cars/Light Trucks	2k/1k	112.0	100		117.2	100.10	+5
USD	500	HSBC HOLDINGS PLC (HSBC)	FRN	10/03/2026	NA/NA/NA	Diversified Banking Inst	200k/1k	100	100		100.15		
USD	1750	HSBC HOLDINGS PLC (HSBC)	2.999	10/03/2026	NA/NA/NA	Diversified Banking Inst	200k/1k	133.0	100		136.6	99.98	+4
USD	500	MONDELEZ INTERNATIONAL (MDLZ)	2.125	17/03/2024	NA/BBB/NA	Food-Confectionery	2k/1k	70.0	99.761		69.2	99.86	-1
USD	750	MONDELEZ INTERNATIONAL (MDLZ)	2.625	17/03/2027	NA/BBB/NA	Food-Confectionery	2k/1k	93.0	99.744		94.2	100.01	+1
USD	750	MONDELEZ INTERNATIONAL (MDLZ)	3	17/03/2032	NA/BBB/NA	Food-Confectionery	2k/1k	123.0	99.265		128.5	99.41	+6
USD	750	ROCHE HOLDINGS INC (ROSW)	FRN	11/09/2023	NA/NA/NA	Medical Labs&Testing Srv	200k/1k	100	100		99.95		
USD	750	ROCHE HOLDINGS INC (ROSW)	FRN	10/03/2025	NA/NA/NA	Medical Labs&Testing Srv	200k/1k	100	100		99.91		
USD	1250	ROCHE HOLDINGS INC (ROSW)	1.882	08/03/2024	NA/NA/NA	Medical Labs&Testing Srv	200k/1k	35.0	100		40.8	99.94	+6
USD	1000	ROCHE HOLDINGS INC (ROSW)	2.132	10/03/2025	NA/NA/NA	Medical Labs&Testing Srv	200k/1k	45.0	100		52.3	99.91	+7
USD	1250	ROCHE HOLDINGS INC (ROSW)	2.314	10/03/2027	NA/NA/NA	Medical Labs&Testing Srv	200k/1k	58.0	100		66.4	99.86	+8
USD	500	SUMITOMO MITSUI TR BK LT (SUMITR)	2.55	10/03/2025	A1/A/NA	Commer Banks Non-US	200k/1k	90.0	99.914		96.3	99.85	+6
USD	500	SUMITOMO MITSUI TR BK LT (SUMITR)	2.8	10/03/2027	A1/A/NA	Commer Banks Non-US	200k/1k	108.0	99.907		111.0	100.05	+3

Wednesday 02 March 2022							@ Issue		Current*				
Size (M)	Issuer (Bberg ticker)	Coupon	Maturity	Rating	Type	Denoms	Spread	Price	Cover	Spread	Bid		
EUR	1000	AMERICAN MEDICAL SYST EU (BSX)	0.75	08/03/2025	NA/NA/BBB	Medical Instruments	100k/1k	128.9	99.982	2.9x	137.6	99.91	+9
EUR	1000	DEUTSCHE BK SA ESPANOLA (DB)	FRN	07/03/2027	NA/NA/NA	Money Center Banks	100k/100k	102.96	100.29		102.76		
EUR	180	DZ BANK AG (DZBK)	0.01	21/03/2024	NA/NA/NA	Cooperative Banks	100k/100k	100.29	100.29		59.1	100.24	
EUR	500	NORDIC INVESTMENT BANK (NIB)	0.25	09/03/2029	NA/NA/NA	Supranational Bank	1k/1k	54.6	99.606	2.9x	58.8	99.28	+4
GBP	600	BANK OF MONTREAL (BMO)	FRN	09/03/2027	NA/NA/NA	Commer Banks Non-US	100k/1k	102.938	1.1x		102.91		
USD	700	ALABAMA POWER CO (SO)	3.05	15/03/2032	NA/A-/NA	Electric-Integrated	2k/1k	120.0	99.931	2.9x	121.5	100.43	+2
USD	400	APTARGROUP INC (ATR)	3.6	15/03/2032	Baa3/BBB-/BBB	Containers-Paper/Plastic	2k/1k	177.0	99.741	3x	176.0	100.46	-1
USD	550	ATHENE GLOBAL FUNDING (ATH)	2.514	08/03/2024	NA/NA/NA	Life/Health Insurance	2k/1k	100.0	100	1.4x	97.7	100.06	-2
USD	500	ATHENE GLOBAL FUNDING (ATH)	3.205	08/03/2027	NA/NA/NA	Life/Health Insurance	2k/1k	145.0	100	1.4x	143.4	100.42	-2
USD	2250	BANK OF NOVA SCOTIA (BNS)	FRN	09/03/2027	NA/NA/NA	Diversified Banking Inst	250k/1k	42.1	100		41.0	100.38	-1
USD	300	CBOE GLOBAL MARKETS INC (CBOE)	3	16/03/2032	A3/A-/NA	Finance-Other Services	2k/1k	120.0	99.546	1.7x	125.2	99.69	+5
USD	750	CHARLES SCHWAB CORP (SCHW)	5	Perp	Baa2/NA/NA	Finance-Invest Bnkr/Brkr	1k/1k	100	100	3.8x	325.5	100.44	
USD	750	CROWN CASTLE INTL CORP (CCI)	2.9	15/03/2027	Baa3/BBB-/BBB+	REITS-Diversified	2k/1k	120.0	99.758	3.7x	116.9	100.24	-3
USD	650	EXELON CORP (EXC)	2.75	15/03/2027	NA/BBB/BBB	Electric-Integrated	2k/1k	100.0	99.869	4.2x	105.8	100.06	+6
USD	650	EXELON CORP (EXC)	3.35	15/03/2032	NA/BBB/BBB	Electric-Integrated	2k/1k	145.0	99.932	4x	152.5	100.34	+8
USD	700	EXELON CORP (EXC)	4.1	15/03/2052	NA/BBB/BBB	Electric-Integrated	2k/1k	180.0	99.93	3.9x	180.1	101.72	+0
USD	400	GATX CORP (GMT)	3.5	01/06/2032	Baa2/BBB/NA	Transport-Equip&Leasng	1k/1k	167.0	99.75	2.1x	168.9	100.22	+2
USD	1000	HCA INC (HCA)	3.125	15/03/2027	NA/NA/BBB-	Medical-Hospitals	2k/1k	140.0	99.802	4.3x	131.8	100.58	-8
USD	500	HCA INC (HCA)	3.375	15/03/2029	NA/NA/BBB-	Medical-Hospitals	2k/1k	160.0	99.455	8.8x	159.5	100.22	-0
USD	2000	HCA INC (HCA)	3.625	15/03/2032	NA/NA/BBB-	Medical-Hospitals	2k/1k	185.0	99.013	3.5x	183.3	100.07	-2
USD	500	HCA INC (HCA)	4.375	15/03/2042	NA/NA/BBB-	Medical-Hospitals	2k/1k	215.0	98.426	12x	207.4	100.59	-8
USD	2000	HCA INC (HCA)	4.625	15/03/2052	NA/NA/BBB-	Medical-Hospitals	2k/1k	235.0	99.902	4x	227.1	102.53	-8
USD	300	JOHN DEERE CAPITAL CORP (DE)	FRN	07/03/2025	A2/A/NA	Machinery-Farm	1k/1k	100	100	4.2x	100.18		
USD	450	JOHN DEERE CAPITAL CORP (DE)	2.125	07/03/2025	A2/A/NA	Machinery-Farm	1k/1k	45.0	99.957	5.4x	44.0	100.13	-1
USD	500	JOHN DEERE CAPITAL CORP (DE)	2.35	08/03/2027	A2/A/NA	Machinery-Farm	2k/1k	60.0	99.953	4.1x	62.5	100.21	+3
USD	425	MACY'S RETAIL HLDGS LLC (M)	5.875	15/03/2030	Ba2/BB/BBB-	Retail-Regnl Dept Store	2k/1k	407.0	100				
USD	425	MACY'S RETAIL HLDGS LLC (M)	6.125	15/03/2032	Ba2/BB/BBB-	Retail-Regnl Dept Store	2k/1k	428.0	100				
USD	550	NASDAQ INC (NDAQ)	3.95	07/03/2052	Baa2/BBB+/NA	Finance-Other Services	2k/1k	175.0	99.391	5.1x	174.0	100.19	-1
USD	550	NUCOR CORP (NUE)	3.125	01/04/2032	Baa1/A-/NA	Steel-Producers	2k/1k	130.0	99.673	5.9x	132.3	100.15	+2
USD	550	NUCOR CORP (NUE)	3.85	01/04/2052	Baa1/A-/NA	Steel-Producers	2k/1k	165.0					

USD 500 MASS INSTITUTE OF TECH (MASSIN) 3.067 01/04/2052 Aaa/AAA/NA Schools 1k/1k 95.0 100 96.7 98.10 ca +2 restricted

Monday 28 February 2022
Table with columns: Size (M), Issuer (Bberg ticker), Coupon, Maturity, Rating, Type, Denoms

@ Issue Current*
Table with columns: Spread, Price, Cover, Spread, Bid

+10
+17

Friday 25 February 2022
Table with columns: Size (M), Issuer (Bberg ticker), Coupon, Maturity, Rating, Type, Denoms

@ Issue Current*
Table with columns: Spread, Price, Cover, Spread, Bid

+19

Thursday 24 February 2022
Table with columns: Size (M), Issuer (Bberg ticker), Coupon, Maturity, Rating, Type, Denoms

@ Issue Current*
Table with columns: Spread, Price, Cover, Spread, Bid

+8

Wednesday 23 February 2022
Table with columns: Size (M), Issuer (Bberg ticker), Coupon, Maturity, Rating, Type, Denoms

@ Issue Current*
Table with columns: Spread, Price, Cover, Spread, Bid

+6
+11
+13
+13
+15
+6
+12
+11
+2
-1
+1
+8
+7
+8
+3
+4
+12
+5
+11
+20
+23
+4
+4
+10
+26
+10
+3
+16
+10
+11
-1

Tuesday 22 February 2022
Table with columns: Size (M), Issuer (Bberg ticker), Coupon, Maturity, Rating, Type, Denoms

@ Issue Current*
Table with columns: Spread, Price, Cover, Spread, Bid

+5
+15
+13
+3
+6
+1
+9
+4
+3
+11
+9
+11
+7

Monday 21 February 2022
Table with columns: Size (M), Issuer (Bberg ticker), Coupon, Maturity, Rating, Type, Denoms

@ Issue Current*
Table with columns: Spread, Price, Cover, Spread, Bid

+11
+0
+15
+12

Friday 18 February 2022
Table with columns: Size (M), Issuer (Bberg ticker), Coupon, Maturity, Rating, Type, Denoms

@ Issue Current*
Table with columns: Spread, Price, Cover, Spread, Bid

+4
+15

Thursday 17 February 2022
Table with columns: Size (M), Issuer (Bberg ticker), Coupon, Maturity, Rating, Type, Denoms

@ Issue Current*
Table with columns: Spread, Price, Cover, Spread, Bid

+18
+35
+13
+22
+11
+8
+7
-3
-1
-11
-9
+17
+15
-3

Wednesday 16 February 2022
Table with columns: Size (M), Issuer (Bberg ticker), Coupon, Maturity, Rating, Type, Denoms

@ Issue Current*
Table with columns: Spread, Price, Cover, Spread, Bid

+21
+17
+58
+20
+8
+12
+12
+7
+16
+10
+13
+11
+2
+10
+12
+19
+15
+19
+20
-44

USD	400	PACIFIC GAS & ELECTRIC (PCG)	4.2	01/03/2029	Baa3/BBB-/BBB-	Electric-Integrated	2K/1k	220.0	99.932	1.4x	210.7	102.08	-9
USD	450	PACIFIC GAS & ELECTRIC (PCG)	4.4	01/03/2032	Baa3/BBB-/BBB-	Electric-Integrated	2K/1k	240.0	99.693	1.4x	238.7	101.82	-1
USD	550	PACIFIC GAS & ELECTRIC (PCG)	5.25	01/03/2052	Baa3/BBB-/BBB-	Electric-Integrated	2K/1k	290.0	99.638	1.6x	278.6	104.07	-11
USD	1000	VERIZON COMMUNICATIONS (VZ)	3.875	01/03/2052	NA/BBB+/A-	Telephone-Integrated	2K/1k	155.0	98.949	2x	158.4	101.62	+3

Tuesday 15 February 2022													
Size (M)	Issuer (Bberg ticker)	Coupon	Maturity	Rating	Type	Denoms	Spread	Price	Cover	Spread	Bid	Current*	
EUR	5000	BELGIUM KINGDOM (BGB)	1.4	22/06/2053	NA/NA/NA	Sovereign	0.01/0.01	12.0	99.399	7.2x	8.8	104.22	-3
EUR	1250	BMW FINANCE NV (BMW)	0.5	22/02/2025	A2/A/NA	Auto-Cars/Light Trucks	1k/1k	83.1	99.707	3.3x	92.8	100.56	+10
EUR	750	BMW FINANCE NV (BMW)	1	22/05/2028	A2/A/NA	Auto-Cars/Light Trucks	1k/1k	95.3	99.694	3.6x	104.0	101.50	+9
EUR	1750	BPCE SFH - SOCIETE DE FI (BPCECFB)	0.75	23/02/2029	Aaa/AAA/NA	Finance-Mtge Loan/Banker	100k/100k	66.7	99.627	2.1x	82.1	101.11	+15
EUR	1000	DZ HYP AG (DZHYP)	0.75	21/11/2029	Aaa/AAA/NA	Mortgage Banks	1k/1k	61.3	99.813	2x	78.7	101.27	+17
EUR	3000	EUROPEAN INVESTMENT BANK (EIB)	0.375	15/09/2027	NA/AAA/AAA	Supranational Bank	1k/1k	40.9	99.535	15.3x	45.2	101.36	+4
EUR	500	LAND RHEINLAND-PFALZ (RHIPAL)	0.75	23/02/2032	NA/NA/AAA	Regional Authority	1k/1k	47.9	99.789		65.2	101.19	+17
EUR	1000	UNICREDIT BANK AG (HVB)	0.5	23/02/2027	Aaa/NA/NA	Commer Banks Non-US	100k/100k	58.3	99.533	2.4x	76.9	100.49	+19
GBP	300	PROLOGIS INTL FUND II (PRIFII)	2.75	22/02/2032	A3/A-/NA	Property Trust	100k/1k	120.0	99.514	3.3x	129.0	101.40	+9
GBP	250	PROLOGIS INTL FUND II (PRIFII)	3	22/02/2042	A3/A-/NA	Property Trust	100k/1k	135.0	99.456	3.7x	140.5	100.81	+5
USD	1750	BRISTOL-MYERS SQUIBB CO (BMY)	2.95	15/03/2032	A2/A+/NA	Medical-Drugs	2k/1k	95.0	99.637	3.9x	103.2	101.15	+8
USD	1250	BRISTOL-MYERS SQUIBB CO (BMY)	3.55	15/03/2042	A2/A+/NA	Medical-Drugs	2k/1k	115.0	99.658	4.6x	122.4	100.98	+7
USD	2000	BRISTOL-MYERS SQUIBB CO (BMY)	3.7	15/03/2052	A2/A+/NA	Medical-Drugs	2k/1k	135.0	99.567	3.1x	140.2	101.79	+5
USD	1000	BRISTOL-MYERS SQUIBB CO (BMY)	3.9	15/03/2062	A2/A+/NA	Medical-Drugs	2k/1k	155.0	99.516	3.9x	159.4	102.19	+4
USD	100	CENTRAL NIPPON EXPRESSWY (CENEXP)	2.378	26/02/2027	A1/NA/NA	Public Thoroughfares	200k/1k	100			54.9	100.64	
USD	600	ENBRIDGE INC (ENBNCN)	FRN	16/02/2024	Baa1/BBB+/BBB+	Pipelines	2k/1k	63.0	99.916	4x	65.6	99.98	+3
USD	400	ENBRIDGE INC (ENBNCN)	2.15	16/02/2024	Baa1/BBB+/BBB+	Pipelines	2k/1k	73.0	99.934	4.4x	78.3	100.22	+5
USD	500	ENBRIDGE INC (ENBNCN)	2.5	14/02/2025	Baa1/BBB+/BBB+	Pipelines	2k/1k	100.0	99.829	3.5x	114.9	100.32	+15
USD	500	FACTSET RESEARCH SYSTEMS (FDS)	2.9	01/03/2027	Baa3/NA/BBB	Multimedia	2k/1k	175.0	99.686		206.5	99.19	+32
USD	500	ISRAEL ELECTRIC CORP LTD (ISRELE)	3.75	22/02/2032	Baa1/BBB/NA	Electric-Integrated	200k/1k	180.0	99.728	1.8x	202.7	99.91	+23
USD	400	KEMPER CORP (KMPR)	3.8	23/02/2032	Baa3/BBB/BBB	Multi-line Insurance	2k/1k	125.0	99.169	2x	139.7	100.16	+15
USD	600	KIMCO REALTY CORP (KIM)	3.2	01/04/2032	Baa1/BBB+/NA	REITS-Shopping Centers	2k/1k	143.0	100		167.5	98.69	+25
USD	300	MOUNT NITTANY MED CTR (MTNITT)	3.799	15/11/2052	NA/A+/AA-	Medical-Hospitals	1k/1k	95.0	99.999	3.5x	106.1	101.32	+11
USD	600	NORFOLK SOUTHERN CORP (NSC)	3	15/03/2032	Baa1/BBB+/NA	Transport-Rail	2k/1k	135.0	99.412	4x	146.9	100.59	+12
USD	400	NORFOLK SOUTHERN CORP (NSC)	3.7	15/03/2053	Baa1/BBB+/NA	Transport-Rail	2k/1k	125.0	99.632	2.1x	137.3	100.79	+12
USD	325	TUCSON ELECTRIC POWER CO (FTSCN)	3.25	15/05/2032	A3/A-/NA	Electric-Integrated	2k/1k						

Monday 14 February 2022													
Size (M)	Issuer (Bberg ticker)	Coupon	Maturity	Rating	Type	Denoms	Spread	Price	Cover	Spread	Bid	Current*	
USD	3000	DEUTSCHE BANK AG LONDON (DB)	FRN	19/02/2027	A2/A/NA	Diversified Banking Inst	120k/1k	100			102.80		

Thursday 10 February 2022													
Size (M)	Issuer (Bberg ticker)	Coupon	Maturity	Rating	Type	Denoms	Spread	Price	Cover	Spread	Bid	Current*	
EUR	750	ARVAL SERVICE LEASE SA/F (ARVASL)	0.875	17/02/2025	NA/A-/A	Rental Auto/Equipment	100k/100k	117.3	99.867	2.4x	124.8	100.66	+7
EUR	1050	CASTOR SPA (CERVIM)	FRN	15/02/2029	B3/(P)/B+(EXP)	Commercial Serv-Finance	100k/1k	99.5			99.29		
EUR	350	CASTOR SPA (CERVIM)	6	15/02/2029	B3/(P)/B+(EXP)	Commercial Serv-Finance	100k/1k	586.0	100		669.0	98.03	+83
EUR	750	DANSKE BANK A/S (DANBNK)	1.375	17/02/2027	Baa2/BBB+/A	Commer Banks Non-US	100k/1k	145.9	99.919	1.9x	173.1	100.34	+27
EUR	500	EXPERIAN EUROPE DAC (EXPNLN)	1.56	16/05/2031	Baa1/A-/NA	Commercial Serv-Finance	100k/1k	134.6	99.937	6x	144.4	101.88	+10
EUR	500	INFINEON TECHNOLOGIES AG (IFXGR)	0.625	17/02/2025	NA/BBB/NA	Electronic Compo-Semicon	100k/100k	99.2	99.695	5.8x	105.8	100.53	+7
EUR	1500	ING BANK NV (INTNED)	0.5	17/02/2027	Aaa/AAA/AAA	Commer Banks Non-US	100k/100k	59.6	99.617	2.3x	75.7	100.55	+16
EUR	750	ING BANK NV (INTNED)	1	17/02/2037	Aaa/AAA/AAA	Commer Banks Non-US	100k/100k	67.5	99.986	1.7x	85.9	100.14	+18
EUR	750	SWEDBANK AB (SWEDA)	1.3	17/02/2027	Baa1/A-/A+	Commer Banks Non-US	100k/1k	131.7	99.784	2.4x	155.7	100.53	+24
GBP	400	SEVERN TRENT WATER UTIL (SVTLN)	2.625	22/02/2033	Baa1/BBB+/NA	Water	100k/1k		99.001	6.6x	121.7	100.61	
USD	400	BLUE OWL FINANCE LLC (OWL)	4.375	15/02/2032	NA/BBB/BBB	Invest Mgmt/Advis Serv	2k/1k	250.0	98.765		259.2	99.99	+9
USD	700	CITIC (CITLTD)	2.875	17/02/2027	A3/BBB+/NA	Diversified Operations	200k/1k	122.5	99.323	6x	123.7	99.81	+1
USD	300	CITIC (CITLTD)	3.5	17/02/2032	A3/BBB+/NA	Diversified Operations	200k/1k	175.0	98.522	2.3x	174.2	99.78	-1
USD	1000	NCL CORPORATION LTD (NCLH)	5.875	15/02/2027	B1/B+/NA	Cruise Lines	2k/1k	100			427.4	99.67	
USD	600	NCL CORPORATION LTD (NCLH)	7.75	15/02/2029	Caa1/B-/NA	Cruise Lines	2k/1k	572.0	100				

Wednesday 09 February 2022													
Size (M)	Issuer (Bberg ticker)	Coupon	Maturity	Rating	Type	Denoms	Spread	Price	Cover	Spread	Bid	Current*	
EUR	300	ALFA LAVAL TREASURY INTL (ALFASS)	0.875	18/02/2026	NA/BBB+/NA	Filtration/Separat Prod	100k/1k	104.6	99.633	3.3x	126.9	100.22	+22
EUR	300	ALFA LAVAL TREASURY INTL (ALFASS)	1.375	18/02/2029	NA/BBB+/NA	Filtration/Separat Prod	100k/1k	129.8	99.914	3.3x	150.5	100.66	+21
EUR	500	AXA BANK EUROPE SCF (AXASA)	0.625	16/02/2028	Aaa/NA/NA	Finance-Other Services	100k/100k	58.5	99.93	1.6x	81.1	100.59	+23
EUR	750	BOI FINANCE BV (BOIFIN)	7.5	16/02/2027	B2/NA/B	Special Purpose Banks	100k/1k	100	1.2x		815.4	99.15	
EUR	7000	BONOS Y OBLIG DEL ESTADO (SPGB)	1.9	31/10/2052	NA/NA/NA	Sovereign	1k/1k	10.0	99.934	8.6x	11.3	102.80	+1
EUR	2000	CAISSE D'AMORT DETTE SOC (CADES)	0.6	25/11/2029	Aa2/AA/NA	Sovereign Agency	100k/100k	18.0	99.736	1.3x	32.1	100.71	+14
EUR	1500	ING GROEP NV (INTNED)	1.25	16/02/2027	Baa1/A-/A+	Commer Banks Non-US	100k/100k	140.2	99.663	2.7x	154.7	100.57	+14
EUR	1000	NORDEA BANK ABP (NDASS)	1.125	16/02/2027	A3/A/AA-	Commer Banks Non-US	100k/1k	111.5	99.879	2.7x	128.4	100.80	+17
GBP	400	ASSOCIATED BRITISH FOODS (ABFLN)	2.5	16/06/2034	NA/A/NA	Food-Misc/Diversified	100k/1k	105.0	99.072	4.4x	105.5	100.13	+1
USD	500	ANZ NEW ZEALAND INTL/LDN (ANZLN)	FRN	18/02/2025	A1/AA-/A+	Commer Banks Non-US	200k/1k	100	4.6x		100.03		
USD	500	ANZ NEW ZEALAND INTL/LDN (ANZLN)	2.166	18/02/2025	A1/AA-/A+	Commer Banks Non-US	200k/1k	57.0	100	4.3x	70.9	99.49	+14
USD	700	APTIV PLC / APTIV CORP (APTIV)	2.396	18/02/2025	Baa2/BBB/BBB	Auto/Trk Prts&Equip-Orig	2k/1k	80.0	100	4x	79.5	99.89	-1
USD	800	APTIV PLC / APTIV CORP (APTIV)	3.25	01/03/2032	Baa2/BBB/BBB	Auto/Trk Prts&Equip-Orig	2k/1k	135.0	99.6	4.5x	149.0	99.80	+14
USD	1000	APTIV PLC / APTIV CORP (APTIV)	4.15	01/05/2052	Baa2/BBB/BBB	Auto/Trk Prts&Equip-Orig	2k/1k	190.0	99.783	3.6x	200.5	99.10	+10
USD	420	AXIAN TELECOM (AXNTLC)	7.375	16/02/2027	NA/(P)/B+/B+	Cellular Telecom	200k/1k	100			609.9	98.36	
USD	300	BANK OF CHINA/HUNGARY (BCHINA)	1.625	16/02/2024	A1/NA/A	Commer Banks Non-US	200k/1k	30.0	99.963	2.1x	40.2	99.47	+10
USD	300	BK OF CHINA/JOHANNESBURG (BCHINA)	1.875	16/02/2025	A1/NA/A	Commer Banks Non-US	200k/1k	35.0	99.89	2.1x	50.5	99.24	+15
USD	500	BOARDWALK PIPELINES LP (BWP)	3.6	01/09/2032	Baa2/BBB-/BBB	Pipelines	2k/1k	168.0	99.903	3.2x	195.2	98.83	+27
USD	550	CHINA DEVELOPMENT BK/HK (SDBC)	2	16/02/2027	A1/NA/NA	Special Purpose Banks	200k/1k	33.0	99.41	6.2x	31.3	100.03	-2
USD	750	DEUT PFANDBRIEFBANK AG (PBBGR)	1.875	14/02/2025	Aa1/NA/NA	Mortgage Banks	200k/200k	35.4	99.738	1.2x	33.0	99.71	-2
USD	500	HARLEY-DAVIDSON FINL SER (HOG)	3.05	14/02/2027	Baa3/BBB-/BBB+	Auto-Cars/Light Trucks	2k/1k	130.0	99.775	1.3x	178.2	98.15	+48
USD	1250	JPN BANK FOR INTL COOP (JBIC)	2.125	16/02/2029	A1/NA/NA	Export/Import Bank	200k/2k		99.792		32.9	100.34	
USD	400	KOOKMIN BANK (KITNAT)	2.125	15/02/2025	Aa3/A+/NA	Commer Banks Non-US	200k/1k	60.0	99.783	3.5x	65.4	99.52	+5
USD	300	KOOKMIN BANK (KITNAT)	2.375	15/02/2027	Aa3/A+/NA	Commer Banks Non-US	200k/1k	70.0	99.453	4.6x	79.6	99.54	+10
USD	300	NATIONWIDE BLDG SOCIETY (NWIDE)	1.34	16/02/2028	Baa1/BBB+/A	Building Societies	200k/1k	100	1.9x		99.45		
USD	750	NATIONWIDE BLDG SOCIETY (NWIDE)	2.972	16/02/2028	Baa1/BBB+/A	Building Societies	200k/1k	117.0	100	2.3x	146.5	99.21	+30
USD	750	RIYAD TIER 1 SUKUK (RIBL)	4	Perp	NA/NA/NA	Commer Banks Non-US	200k/1k	217.0	100		254.9	98.90	+38
USD	500	STARBUCKS CORP (SBUX)	FRN	14/02/2024	Baa1/BBB+/BBB	Retail-Restaurants	2k/1k		100	5.7x		100.14	
USD	1000	STARBUCKS CORP (SBUX)	3	14/02/2032	Baa1/BBB+/BBB	Retail-Restaurants	2k/1k	110.0	99.811	4.3x	134.1	98.94	+24
USD	350	STUDIO CITY CO LTD (STDCTY)	7	15/02/2027	Ba3/B+/NA	Casino Hotels	200k/1k		100		571.7	98.38	
USD	1250	UNION PACIFIC CORP (UNP)	2.8	14/02/2032	Baa1/A-/A-	Transport-Rail	1k/1k	90.0	99.593	4.2x	106.0	99.62	+16
USD	500	UNION PACIFIC CORP (UNP)	3.375	14/02/2042	Baa1/A-/A-	Transport-Rail	1k/1k	107.0	99.87	8.2x	119.9	98.86	+13
USD	1250	UNION PACIFIC CORP (UNP)	3.5	14/02/2053	Baa1/A-/A-	Transport-Rail	1k/1k	125.0	99.774	3.9x	139.5	98.25	+15
USD	500	UNION PACIFIC CORP (UNP)	3.85	14/02/2072	Baa1/A-/A-	Transport-Rail	1k/1k	160.0	99.735	5.4x	170.1	98.90	+10

Tuesday 08 February 2022													
Size (M)	Issuer (Bberg ticker)	Coupon	Maturity	Rating	Type	Denoms	Spread	Price	Cover	Spread	Bid	Current*	
EUR	5000	COOPERATIEVE RABOBANK UA (RABOBK)	0.625	16/02/2030	Aaa/NA/NA	Commer Banks Non-US	100k/100k	99.72			74.4	NQ	
EUR	2200	EUROPEAN UNION (EU)	0.25	22/10/2026	NA/NA/								