

Date	Issuer	Coupon	Maturity	Spread	Curr	Outst	Book Mgr	Moody	S&P
06/20	BANK OF MONTREAL	5.700	06/30/26		USD	3	CITI-sole	A2	N.A.
06/16	CITIGROUP GLOBAL	5.700	07/30/24		USD	5	CITI-sole	N.A.	A
06/15	PECO ENERGY CO	4.900	06/15/33	+120	USD	575	JOINT LEADS	Aa3	N.A.
06/15	MORGAN STAN FIN	FRN	06/20/30		USD	10	MS-sole	A1	A-
06/15	MORGAN STAN FIN	FRN	06/20/30		USD	7	MS-sole	A1	A-
06/13	DUKE ENERGY CAR	5.400	01/15/54	+150	USD	500	JOINT LEADS	Aa3	A
06/13	DUKE ENERGY CAR	4.950	01/15/33	+120	USD	1.25B	JOINT LEADS	Aa3	A
06/13	BANK OF AMER CRP	5.600	06/15/28		USD	10	BofA-sole	A1	A-
06/13	BANK OF AMER CRP	5.600	06/15/33		USD	11	BofA-sole	A1	A-
06/12	INTESA SANPAOLO	VAR	06/20/54	+390	USD	1.5B	JOINT LEADS	Baa3	BBB-
06/12	INTESA SANPAOLO	6.625	06/20/33	+290	USD	1.25B	JOINT LEADS	Baa1	BBB
06/12	COX COMMUN INC	5.700	06/15/33	+197	USD	500	JOINT LEADS	Baa2	BBB
06/12	COX COMMUN INC	5.450	09/15/28	+155	USD	500	JOINT LEADS	Baa2	BBB
06/12	HSBC HOLDINGS	VAR	06/20/34	+280	USD	2B	HSBC-sole	Baa1	BBB
06/12	AVIATION CAPITAL	6.375	07/15/30	+273	USD	500	JOINT LEADS	Baa2	BBB-
06/12	UNTD AIR 23-1 A	5.800	01/15/36	+203.1	USD	1.32B	JOINT LEADS	A3	(P)A
06/12	MET TOWER	5.400	06/20/26	+120	USD	450	JOINT LEADS	Aa3	N.A.
06/12	EXTRA SPACE STOR	5.500	07/01/30	+185	USD	450	JOINT LEADS	Baa2	BBB *+
06/12	BANK OF AMER CRP	VAR	08/21/24		USD	50	BofA-sole	A1	A-
06/12	GLOBAL ATLANTI	7.950	06/15/33	+450	USD	650	JOINT LEADS	Baa2	BBB-
06/09	ATMOS ENRGY KS	5.155	03/01/33	+125	USD	95	JPM-sole	(P)Aaa	N.A.
06/09	VENTAS REALTY LP	3.750	06/01/26		USD	862.5	JOINT LEADS	Baa1	BBB+
06/08	NATWEST GROUP	VAR	09/13/29	+195	USD	1.25B	JOINT LEADS	A3	BBB+
06/08	ALLY FINANCIAL	VAR	06/13/29	+312.5	USD	850	JOINT LEADS	Baa3	BBB-
06/08	SVENSKA HNDLSBKN	5.250	06/15/26	+112.5	USD	700	JOINT LEADS	Aa2	AA-
06/08	SANTANDER HOLD	VAR	06/12/29	+270	USD	500	JOINT LEADS	Baa3	BBB+
06/08	SVENSKA HNDLSBKN	5.500	06/15/28	+175	USD	1000	JOINT LEADS	A3	A
06/08	PALOMINO FUNDING	7.233	05/17/28	+337.5	USD	450	JOINT LEADS	Baa3	BBB-
06/08	FINNVERA PLC	4.000	06/15/28	+25.98	USD	1000	JOINT LEADS	Aa1	N.A.
06/07	US BANCORP	VAR	06/12/29	+185	USD	1.75B	JOINT LEADS	A3	A
06/07	SWEDBANK AB	FRN	06/15/26		USD	400	JOINT LEADS	Aa3	A+
06/07	VALE OVERSEAS	6.125	06/12/33	+245	USD	1.5B	JOINT LEADS	Baa3	BBB-
06/07	SWEDBANK AB	5.472	06/15/26	+125	USD	850	JOINT LEADS	Aa3	A+
06/07	US BANCORP	VAR	06/12/34	+205	USD	1.75B	JOINT LEADS	A3	A
06/07	MCKESSON CORP	4.900	07/15/28	+102	USD	400	JOINT LEADS	Baa1	BBB+
06/07	MCKESSON CORP	5.100	07/15/33	+140	USD	600	JOINT LEADS	Baa1	BBB+
06/07	AKER BP ASA	5.600	06/13/28	+170	USD	500	JOINT LEADS	Baa2	BBB
06/07	AKER BP ASA	6.000	06/13/33	+225	USD	1000	JOINT LEADS	Baa2	BBB
06/07	ASB BANK LIMITED	5.346	06/15/26	+115	USD	650	JOINT LEADS	A1	AA-
06/07	PNC FINANCIAL	VAR	06/12/26	+127	USD	1000	CITI,MS,PNC	A3	A-
06/07	PNC FINANCIAL	VAR	06/12/29	+167	USD	2.5B	CITI,MS,PNC	A3	A-
06/07	BROOKFIELD CAP	6.087	06/14/33	+230	USD	550	JOINT LEADS	A3	A-
06/07	MASSMUTUAL GLBL	5.050	06/14/28	+115	USD	600	JOINT LEADS	Aa3	AA+
06/07	NATL GRID PLC	5.809	06/12/33	+202	USD	800	JOINT LEADS	Baa2	BBB
06/07	NATL GRID PLC	5.602	06/12/28	+167	USD	700	JOINT LEADS	Baa2	BBB
06/07	BARCLAYS BK PLC	5.600	06/26/24		USD	250	BCLY-sole	A1	AA-
06/07	BARCLAYS BK PLC	5.600	06/27/24		USD	250	BCLY-sole	A1	AA-
06/07	SWEDISH EXP CRED	4.125	06/14/28	+31.9	USD	1000	JOINT LEADS	Aa1	AA+
06/07	MORGAN STAN FIN	5.350	06/09/33		USD	4.81	MS-sole	A1	A-
06/06	NATL AUS BANK/NY	5.200	05/13/25	+70	USD	850	JOINT LEADS	Aa3	AA-
06/06	NATL AUS BANK/NY	4.900	06/13/28	+110	USD	1000	JOINT LEADS	Aa3	AA-
06/06	BACARDI / MARTIN	5.900	06/15/43	+190	USD	400	JOINT LEADS	Baa3	BBB-
06/06	BACARDI / MARTIN	5.250	01/15/29	+140	USD	400	JOINT LEADS	Baa3	N.A.
06/06	FORTUNE BRANDS I	5.875	06/01/33	+220	USD	600	JOINT LEADS	Baa2	BBB
06/06	BACARDI / MARTIN	5.400	06/15/33	+175	USD	700	JOINT LEADS	Baa3	BBB-
06/06	BARCLAYS BK PLC	5.600	06/25/24		USD	210	BARCBK-sole	A1	AA-

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06/06	OWL ROCK CORE IN	7.950	06/13/28	+425	USD	500	JOINT LEADS	Baa3	BBB-
06/06	CHENIERE ENERGYP	5.950	06/30/33	+228	USD	1.4B		Ba1	BBB-
06/06	NEW YORK LIFE GL	4.900	06/13/28	+107	USD	750	JOINT LEADS	Aaa	AA+
06/06	INTERPUBLIC GRP	5.375	06/15/33	+185	USD	300	JOINT LEADS	Baa2	BBB
06/06	BARCLAYS BK PLC	FRN	12/07/23		USD	250	BARCBK-sole	P-1	A-1+
06/06	RENTENBANK	3.875	06/14/28	+13.38	USD	1.25B	JOINT LEADS	Aaa	AAA
06/06	INT BK RECON&DEV	5.750	06/15/26		USD	1000	BMO,WFS	Aaa	AAA
06/06	KUNTARAOHITUS	4.125	12/15/27	+28.3	USD	1000	JOINT LEADS	Aa1	AA+
06/06	BANK OF AMER CRP	FRN	06/08/26		USD	5.5	BofA-sole	A1	A-
06/06	KOMMUNINVEST	4.750	07/02/25	+17.08	USD	1000	JOINT LEADS	Aaa	AAA
06/05	MACQUARIE BK LTD	FRN	06/15/26		USD	300	JOINT LEADS	A1	A+
06/05	MACQUARIE GROUP	VAR	06/15/34	+220	USD	750	JOINT LEADS	A2	BBB+
06/05	TRUIST FINANCIAL	VAR	06/08/34	+218	USD	1.75B	JOINT LEADS	A3	A-
06/05	MACQUARIE BK LTD	5.208	06/15/26	+110	USD	700	JOINT LEADS	A1	A+
06/05	TRUIST FINANCIAL	VAR	06/08/27	+193	USD	1.5B	JOINT LEADS	A3	A-
06/05	DOLLAR GENERAL	5.200	07/05/28	+137	USD	500	JOINT LEADS	Baa2	BBB
06/05	DOLLAR GENERAL	5.450	07/05/33	+177	USD	1000	JOINT LEADS	Baa2	BBB
06/05	CAPITAL ONE FINL	VAR	06/08/34	+268	USD	1.75B	JOINT LEADS	Baa1	BBB
06/05	BANK NOVA SCOTIA	FRN	06/12/25		USD	400	JOINT LEADS	A2	A-
06/05	BANK NOVA SCOTIA	5.250	06/12/28	+147	USD	750	JOINT LEADS	A2	A-
06/05	HP ENTERPRISE	5.250	07/01/28	+145	USD	550	JOINT LEADS	Baa2	BBB
06/05	HP ENTERPRISE	5.900	10/01/24	+95	USD	1.55B	JOINT LEADS	Baa2	BBB
06/05	AUST & NZ BANK	4.675	06/15/26	+55.8	USD	1.35B	JOINT LEADS	Aaa	N.A.
06/05	BNP PARIBAS	VAR	06/12/29	+150	USD	1.5B	BNPP-sole	Aa3	A+
06/05	REINSURANCE GRP	6.000	09/15/33	+235	USD	400	JOINT LEADS	Baa1	A
06/05	BURLINGTON NORTH	5.200	04/15/54	+130	USD	1.6B	JOINT LEADS	A3	AA-
06/05	JOHN DEERE CAP	FRN	06/08/26		USD	300	JOINT LEADS	A2	A
06/05	JOHN DEERE CAP	4.700	06/10/30	+95	USD	1000	JOINT LEADS	A2	A
06/05	JOHN DEERE CAP	4.750	06/08/26	+65	USD	600	JOINT LEADS	A2	A
06/05	JOHN DEERE CAP	4.950	06/06/25	+50	USD	600	JOINT LEADS	A2	A
06/05	NW MUTUAL GLOBAL	4.900	06/12/28	+107	USD	700	JOINT LEADS	Aaa	AA+
06/05	PIEDMONT NAT GAS	5.400	06/15/33	+170	USD	350	JOINT LEADS	A3	BBB+
06/02	SUTTER HEALTH	5.164	08/15/33	+155	USD	375	CITI,JPM	A1	A+
06/02	SUTTER HEALTH	5.547	08/15/53	+170	USD	375	CITI,JPM	A1	A+
06/01	PACIFIC GAS&ELEC	6.400	06/15/33	+280	USD	1.15B	JOINT LEADS	Baa3	BBB-
06/01	PACIFIC GAS&ELEC	6.100	01/15/29	+240	USD	850	JOINT LEADS	Baa3	BBB-
06/01	MIZUHO MARKETS	FRN	10/05/23		USD	100	MIZ-sole	P-1	N.A.
06/01	PACIFIC GAS&ELEC	6.750	01/15/53	+295	USD	1.25B	JOINT LEADS	Baa3	BBB-
06/01	CAN IMPERIAL BK	4.414	06/08/28	+72.3	USD	1.75B	JOINT LEADS	Aaa	N.A.
05/31	HONG KONG	4.250	06/07/26	+30	USD	500	JOINT LEADS	Aa3u	AA+
05/31	HONG KONG	4.000	06/07/33	+40	USD	1000	JOINT LEADS	Aa3u	AA+
05/31	HONG KONG	4.000	06/07/28	+35	USD	750	JOINT LEADS	Aa3u	AA+
05/31	RENAISSANCERE	5.750	06/05/33	+215	USD	750	JOINT LEADS	A3	BBB+
05/31	INTERAMER DEV BK	4.300	06/15/28		USD	50	WFS-sole	Aaa	AAA
05/31	AFRICAN DEV BANK	4.700	06/16/28		USD	25	WFS-sole	N.A.	AAA
05/31	BANK OF AMER CRP	5.600	06/02/26		USD	26	BofA-sole	A1	A-
05/31	BANK OF AMER CRP	5.600	06/02/33		USD	26	BofA-sole	A1	A-
05/31	CITIGROUP INC	5.500	06/16/26		USD	17.7	CITI-sole	A3	BBB+
05/31	CITIGROUP INC	5.600	06/16/28		USD	22.49	CITI-sole	A3	BBB+
05/31	CITIGROUP GLOBAL	5.500	06/16/24		USD	31.67	CITI-sole	A2	A
05/31	TORONTO DOM BANK	5.700	06/16/25		USD	3	CITI,TDSEC	A1	A
05/30	BANK OF MONTREAL	5.300	06/05/26	+120	USD	1.35B	JOINT LEADS	A2	A-
05/30	AT&T INC	5.400	02/15/34	+175	USD	2.75B	JOINT LEADS	Baa2	BBB
05/30	CVS HEALTH CORP	5.000	01/30/29	+125	USD	1000	JOINT LEADS	Baa2	BBB
05/30	CVS HEALTH CORP	5.875	06/01/53	+200	USD	1.25B	JOINT LEADS	Baa2	BBB
05/30	AERCAP IRELAND	5.750	06/06/28	+217	USD	1000	JOINT LEADS	Baa2	BBB

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05/30	BANK OF MONTREAL	FRN	06/05/26		USD	400	JOINT LEADS	A2	A-
05/30	CVS HEALTH CORP	6.000	06/01/63	+215	USD	750	JOINT LEADS	Baa2	BBB
05/30	CVS HEALTH CORP	5.300	06/01/33	+165	USD	1.25B	JOINT LEADS	Baa2	BBB
05/30	CVS HEALTH CORP	5.250	01/30/31	+155	USD	750	JOINT LEADS	Baa2	BBB
05/30	NISOURCE INC	5.250	03/30/28	+155	USD	1.05B	JOINT LEADS	Baa2	BBB+
05/30	TORONTO DOM BANK	4.701	06/05/26	+56.6	USD	1.6B	JOINT LEADS	Aaa	N.A.
05/25	CITIGROUP INC	5.100	05/30/28		USD	3.13	CITI-sole	A3	BBB+
05/25	MORGAN STAN FIN	5.200	05/27/33		USD	1.76	MS-sole	A1	A-
05/24	JPMORGAN CHASE	VAR	06/01/34	+162.5	USD	2.5B	JPM-sole	A1	A-
05/24	KFW	3.875	06/15/28	+13.4	USD	4B	JOINT LEADS	Aaa	AAA
05/23	AMERICAN HONDA F	5.000	05/23/25	+70	USD	750	DB,MIZ	A3	A-
05/23	LOCKHEED MARTIN	5.200	02/15/55	+130	USD	650	JOINT LEADS	A3	A-
05/23	LOCKHEED MARTIN	4.750	02/15/34	+110	USD	850	JOINT LEADS	A3	A-
05/23	LOCKHEED MARTIN	4.450	05/15/28	+75	USD	500	JOINT LEADS	A3	A-
05/23	AMEREN ILLINOIS	4.950	06/01/33	+127	USD	500	JOINT LEADS	A1	A
05/23	NED WATERSCHAPBK	4.000	06/01/28	+24.9	USD	1000	JOINT LEADS	Aaa	AAA
05/23	CDP FINANCIAL	FRN	05/19/25		USD	1000	BMO-sole	Aaa	AAA
05/22	NATIONAL SECS CL	5.000	05/30/28	+130	USD	600	JOINT LEADS	Aaa	AA+
05/22	CITIGROUP INC	VAR	05/25/34	+245	USD	3.2B	JOINT LEADS	Baa2	BBB
05/22	AMERICAN TOWER	5.250	07/15/28	+155	USD	650	JOINT LEADS	Baa3	BBB-
05/22	PENSKE TRUCK LE	6.200	06/15/30	+250	USD	500	JOINT LEADS	Baa2	BBB
05/22	PENSKE TRUCK LE	5.750	05/24/26	+180	USD	700	JOINT LEADS	Baa2	BBB
05/22	NATIONAL SECS CL	5.150	05/30/25	+85	USD	400	JOINT LEADS	Aaa	AA+
05/22	PRICOA GLOB FUND	5.100	05/30/28	+135	USD	500	JOINT LEADS	Aa3	AA-
05/22	PROGRESSIVE CORP	4.950	06/15/33	+125	USD	500	GS,JPM	A2	A
05/22	TRAVELERS COS	5.450	05/25/53	+150	USD	750	JOINT LEADS	A2	A
05/22	BGC PARTNERS INC	8.000	05/25/28	+424.7	USD	350	JOINT LEADS	N.A.	BBB-
05/22	AEP TEXAS	5.400	06/01/33	+172	USD	450	JOINT LEADS	Baa2	A-
05/22	AMERICAN TOWER	5.550	07/15/33	+187.5	USD	850	JOINT LEADS	Baa3	BBB-
05/22	CITIGROUP INC	FRN	06/01/30		USD	40	CITI-sole	A3	BBB+
05/22	TOKYO METRO GOVT	4.625	06/01/26	+68.84	USD	500	JOINT LEADS	N.A.	A+