



January 2018

Corp Bond & Sov T&T

FINANCIAL INSTRUMENT	COMPANY NAME	ALLOCATION	COUPON	MAT DATE	CUSIP	RATING	BID	ASK	BID YLD	ASK YLD	WGT YLD
TT Govt 4.375 Jan 16 2024	Rep. of T&T	50%	4.38%	1/16/24	USP93960AF25	BA1/ BBB+	102.16	103.572	3.97%	3.70%	1.85%
GS Corp 3.5 Nov 15 2024	Goldman Sachs Group	10%	3.50%	11/15/24	38141EJ42	A3/ BBB+	99.671	101.945	3.55%	3.18%	0.32%
MS Corp 4.0 Nov 16 2024	Morgan Stanley	5%	4.00%	11/16/24	61769LBB0	A3/ BBB+	100.05	104.466	3.99%	3.26%	0.16%
CVS Corp 5.0 Dec 01 2024	CVS Health Group	10%	5.00%	12/1/24	126650CS7	BAA1/ BBB+	107.481	109.02	3.71%	3.71%	0.37%
GM Corp 3.5 Nov 07 2024	AmeriCredit Corp	5%	3.50%	11/7/24	37045XCD6	BAA3/ BBB	98.775	98.921	3.70%	3.68%	0.18%
BAC Corp 8.57 Nov 15 2024	Bank of America Corp	10%	8.57%	11/15/24	63858SAA7	BAA2/ BBB+	127.519	129.037	3.93%	3.71%	0.37%
Pemex Corp 4.25 Jan 15 2025	Petroleos Mexicanos	10%	4.25%	1/15/25	71654QBV3	BAA3/ BBB+	99.112	99.346	4.40%	4.36%	0.44%
		100%									3.70%

