

Security Description	Current Data					Next Call Date	
	Ask	Yield	D/Swap	Value	Rtg		Workout
<u>Potential capital gain? - EUR bonds</u>							
EUR 8.659% RAIFFEISEN BANK INTL Perp (XS1640667116)	96.75	9.31	682	✓✓✓	BB	15.12.2172	15.06.2024@100.00 then every 6mo
<u>Potential capital gain? - USD bonds</u>							
USD 4.500% AXA SA Perp (XS1489814340)	88.25	5.16	116	✗✗	A-	15.03.2173	15.09.2024@100.00 then every 6mo
USD 5.875% BANK OF EAST ASIA LTD Perp (XS2049804896)	98.75	9.04	503	✓✓✓	BB	19.03.2173	19.09.2024@100.00 then every 6mo
USD 8.209% BANK OF NOVA SCOTIA Perp (US064159KJ44)	96.50	8.82	321	✓✓✓	BBB-	12.04.2173	12.07.2024@100.00 then every 3mo
USD 8.045% FWD GROUP HOLDINGS LTD Perp (XS1628340538)	96.13	9.68	567	✓✓✓	BB+	15.12.2172	15.06.2024@100.00 then every 6mo
USD 8.470% HUNTINGTON BANCSHARES Perp (US446150AL81)	97.11	9.02	339	✓	BB+	16.07.2172	15.07.2024@100.00 then every 3mo
USD 4.750% JULIUS BAER GROUP LTD Perp (XS1679216801)	98.25	7.62	361	✓	BB+	12.03.2173	12.09.2024@100.00 then every 6mo
USD 8.378% NY COMMUNITY BANCORP INC 06.11.2028 (US649445AC)	96.00	9.81	413	✓✓✓	B	06.11.2028	06.08.2024@100.00 then every 3mo
USD 4.800% TRUIST FINANCIAL CORP Perp (US89832QAD16)	98.50	7.77	376	✓✓✓	BBB-	01.03.2173	01.09.2024@100.00 then every 6mo