

BONDS - GLOBAL INVESTMENT GRADE										
	Red			Ratings		Bid	Bid	Day's	Mth's	Spread
Mar 27	date	Coupon	S*	M*	F*	price	yield	chge	chge	vs
								yield	yield	Govts
US\$										
Citigroup	01/11	6.50	A	A3	A+	96.52	8.62	-0.07	-0.42	7.94
Morgan Stanley	04/12	6.60	A	A2	A	99.26	6.88	0.04	-0.45	5.61
Household Fin	05/12	7.00	A	A3	AA-	-	8.57	-	-	7.30
HBOS Treas UK	06/12	5.50	A+	Aa3	AA-	88.64	9.78	-0.05	0.70	8.29
Verizon Global	09/12	7.38	A	A3	A	101.70	6.81	0.06	-0.09	5.54
Abu Dhabi Nt En	10/12	5.62	AA-	Aa2	-	97.25	6.50	0.24	-0.55	5.06
Bank of America	01/13	4.88	A	A2	A+	89.23	8.24	1.63	1.63	6.97
Goldman Sachs	07/13	4.75	A	A1	A+	92.88	6.68	-	-1.15	4.96
Hutchison 03/33	01/14	6.25	A-	A3	A-	100.59	6.10	-0.10	-0.26	4.31
Misc Capital	07/14	6.13	A-	A2	-	100.94	5.91	0.03	-0.07	4.11
BNP Paribas	06/15	4.80	AA-	Aa2	AA-	84.65	7.97	0.03	-0.12	5.60
GE Capital	01/16	5.00	AA+	Aa2	-	87.71	7.33	-0.03	-1.80	5.00
Erste Euro Lux	02/16	5.00	AAA	-	-	60.20	14.52	0.00	-	11.65
Credit Suisse USA	03/16	5.38	A+	Aa1	AA-	94.64	6.34	-0.09	-0.40	3.96
SPI E&G Aust	09/16	5.75	A-	A1	A-	95.10	6.59	-	-0.26	4.38
Abu Dhabi Nt En	10/17	6.17	AA-	Aa2	-	90.00	7.79	-	-0.52	5.25
Swire Pacific	04/18	6.25	A-	A3	A	99.68	6.30	0.06	-0.85	3.55
ASNA	11/18	6.95	A	A3	A+	100.78	6.84	-	-	4.07
Codelco	01/19	7.50	A	A1	A	112.80	5.77	0.11	-0.87	3.02
AT&T Wireless	03/31	8.75	A	A2	A	109.10	7.11	-	-	3.58
GE Capital	03/32	6.75	AA+	Aa2	AAA	82.13	8.54	-	0.12	4.90
Goldman Sachs	02/33	6.13	A	A1	A+	78.84	8.15	0.10	-0.26	4.53
Euro										
GE Cap Euro Fdg	05/11	4.00	AA+	Aa2	-	95.05	6.58	0.88	-4.07	5.23
HSBC Fin	06/12	3.38	A	A3	AA-	92.22	6.13	-1.80	-4.96	4.50
Xstrata Fin CA	06/12	4.88	BBB	Baa2	-	95.62	6.42	0.00	0.03	4.68
CCCI	10/12	6.13	A+	A1	A+	99.51	6.27	-0.07	0.33	4.64
Amer Honda Fin	07/13	6.25	A+	A1	-	97.07	7.05	-0.28	-0.02	4.90
SNS Bank	02/14	4.63	A	A2	A	88.21	7.60	-0.06	0.21	5.28
JPMorgan Chase	01/15	5.25	A+	Aa3	AA-	94.64	6.38	0.19	0.39	3.85
Hutchison Fin 06	09/16	4.63	A-	A3	A-	82.46	7.80	-0.16	-0.02	4.87
Hypo Alpe Bk	10/16	4.25	-	Aa2	-	79.88	7.87	-0.05	0.06	5.00
GE Cap Euro Fdg	01/18	5.38	AA+	Aa2	-	77.38	9.24	-0.05	0.84	6.25
Unicredit	01/20	4.38	A	Aa3	A+	96.44	4.80	-0.59	0.07	2.40
ENEL	05/24	5.25	A-	A2	A	95.12	5.74	-0.08	0.02	3.45
Yen										
ORIX 106	03/11	1.46	A-	-	-	92.14	5.93	0.03	0.24	5.51
Amer Int	04/12	1.40	A-	A3	A	55.00	22.91	0.01	2.76	22.34
Citi Group 15	09/12	1.11	A	A3	A+	84.37	6.68	0.23	-0.27	6.10
ACOM 51	06/13	2.07	BBB+	A2	A	86.00	6.31	0.04	0.06	5.60
Deutsche Bahn Fin	12/14	1.65	-	Aa1	AA	93.94	2.82	0.06	-0.02	1.96
Nomura Sec S 3	03/18	2.28	-	-	-	92.79	3.32	0.05	0.06	2.07
£ Sterling										
Morgan Stanley	04/11	7.50	A	A2	A	97.38	8.77	0.14	0.42	7.49
HSBC Fin	03/12	7.00	A	A3	AA-	96.68	8.13	0.04	0.21	5.99
Slough Estates	09/15	6.25	-	-	A-	75.55	11.50	0.04	0.69	8.71
ASIF III	12/18	5.00	A+	A1	AA-	55.26	13.10	0.03	0.18	9.80
US \$ denominated bonds NY close; all other London close. S* - Standard & Poor's, M* - Moody's, F* - Fitch. Source: ThomsonReuters										