

BK 4.50 06/20/23 92½-93½ 5.692 4.865 + 246 Q
C 6.30 05/15/24 97½-98 6.691 6.462 + 342

Nxt Call B Px A Px B YTC B CUR Floats Notes

C 6.125 11/15/20 100½-100% 6.007 6.095 + 447.8 Mkt 5x2
C 5.95 N 08/15/20 98½-99 6.318 6.041 + 409.5
C 5.95 01/30/23 97¾-98¾ 6.365 6.095 + 407
C 5.95 05/15/25 95¾-95¾ 6.651 6.255 + 390.5 Mkt 3x2
C 5.90 02/15/23 97¾-98¾ 6.312 6.044 + 423
C 5.875 03/27/20 98¾-98½ 6.372 5.987 + 405.9 Mkt 3MM
C 5.80 11/15/19 97¾-98½ 6.449 5.934 + 409.3
C 5.35 05/15/23 93½-94½ 6.459 5.722 + 347
COF 5.55 06/01/20 99¾-100½ 5.613 5.564 + 380
FITB 4.90 09/30/19 93¾-94¾ 6.764 5.227 +313 Q
FITB 5.10 06/30/23 90¾-91¾ 6.668 5.620 + 303
GS 0 12/18/15 71¾-72¾ 582.643 5.585 + 76.75

Nxt Call B Px A Px B YTC B CUR Floats Notes

GS 5.375 05/10/20 99¾-99¾ 5.566 5.416 + 392
GS 5.70 05/10/19 100¾-101 5.619 5.686 + 388
JPM 7.90 04/30/18 102¾-103¾ 6.604 7.679 + 347 S 3MM
JPM 6.75 02/01/24 107½-108½ 5.595 6.279 + 378
JPM 5.00 07/01/19 96½-97½ 6.092 5.181 + 332
JPM 6.10 10/01/24 100¾-101½ 5.988 6.055 + 333
JPM 6.125 04/30/24 100¾-101½ 6.010 6.079 + 333
JPM 5.15 05/01/23 95¾-96 5.948 5.407 + 325
JPM 6.00 08/01/23 100½-101¾ 5.916 5.970 + 330
JPM 5.30 05/01/20 99½-100 5.427 5.327 + 380
MS 5.55 07/15/20 99¾-99¾ 5.703 5.585 + 381 S 2MM
MS 5.45 07/15/19 97¾-98¾ 6.302 5.604 + 361 S 3MM

Nxt Call B Px A Px B YTC B CUR Floats Notes

PNC 4.85 06/01/23 94-95 5.846 5.160 + 304 Q
PNC 6.75 08/01/21 108-109 5.112 6.250 + 368
STI 5.625 12/15/19 100¾-100% 5.589 5.618 + 386
STT 5.25 09/15/20 100¾-100% 5.218 5.243 + 359.7
WFC 5.875 06/15/25 104¾-105½ 5.237 5.609 +399
WFC 7.98 03/15/18 106-106¾ 5.195 7.528 + 377
WFC 0.00 12/18/15 97¾-97¾ 44.251 5.720 + 93
WFC 5.90 06/15/24 101¾-101¾ 5.713 5.827 + 311

From: Daniel Sabba
Sent: Tuesday, November 17, 2015 3:16 PM
To: Paul Morris; Vahe Stepanian
Cc: Stewart Oldfield
Subject: RE: [I]

As discussed, we will socialize between us some HY bonds in addition to Petrobras.
We will also send cocos from credit desk, bank preferred run from STG, and CLO mezz and equity from Och Ziff.