

Investment Funds

Issuer / Fund Description	Curr	Val	Date	Freq	NAV	Yield	YTD	Listed	Ticker
A&Q Neutral Alpha Strategies XL Limited									
Class J-JPY Shares	JPY		31/12/17	M	101,683.3210			26/01/17	
Class J-USD Share Series 3	USD		31/12/17	M	1,025.6660			21/08/17	
Series 1 Class J-USD Shares	USD		31/12/17	M	1,051.6430			01/09/16	
All Seasons Africa Fund Ltd									
D Lead Series	USD		31/01/18	D	1,125.9700	7.00	7.00	13/08/15	ALD0817 KY
D Series 01-16	USD		31/01/18	D	1,269.8300	7.00	7.00	18/02/16	ALS0116 KY
D Series 01-17	USD		31/01/18	D	1,420.4700	6.00	6.00	14/03/17	ALD0117 KY
D Series 02-16	USD		31/01/18	D	1,407.6200	7.00	7.00	18/02/16	ALS0216 KY
D Series 02-17	USD		31/01/18	D	1,421.6400	7.00	7.00	14/03/17	ALD0217 KY
D Series 03-16	USD		31/01/18	D	1,377.2000	7.00	7.00	31/03/16	ALD0316 KY
D Series 03-17	USD		31/01/18	D	1,382.5800	7.00	7.00	21/03/17	ALD0317 KY
D Series 04-15	USD		31/01/18	D	996.8500	7.00	7.00	13/08/15	ALSD415 KY
D Series 04-16	USD		31/01/18	D	1,339.6200	7.00	7.00	18/05/16	ALD0416 KY
D Series 05-15	USD		31/01/18	D	971.8100	7.00	7.00	13/08/15	ALSD515 KY
D Series 05-16	USD		31/01/18	D	1,278.0700	7.00	7.00	30/06/16	ALD0516 KY
D Series 06-15	USD		31/01/18	D	993.8400	7.00	7.00	13/08/15	ALSD615 KY
D Series 06-16	USD		31/01/18	D	1,272.0500	7.00	7.00	30/06/16	ALD0616 KY
D Series 06-17	USD		31/01/18	D	1,295.3300	7.00	7.00	24/07/17	ALD0617 KY
D Series 07-15	USD		31/01/18	D	1,022.0900	7.00	7.00	05/10/15	ALSD715 KY
D Series 07-17	USD		31/01/18	D	1,201.3800	7.00	7.00	14/08/17	ALD0717 KY
D Series 08-15	USD		31/01/18	D	1,093.1000	7.00	7.00	29/09/15	ALSD815 KY
D Series 08-16	USD		31/01/18	D	1,364.5000	7.00	7.00	28/09/16	ALD0816 KY
D Series 08-17	USD		31/01/18	D	1,169.4100	7.00	7.00	24/01/18	ALD0817 KY
D Series 09-15	USD		31/01/18	D	1,172.6600	7.00	7.00	05/10/15	ALSD915 KY
D Series 09-16	USD		31/01/18	D	1,367.2300	7.00	7.00	18/10/16	ALD0916 KY
D Series 10-15	USD		31/01/18	D	1,164.7600	7.00	7.00	16/11/15	
D Series 10-16	USD		31/01/18	D	1,327.7200	7.00	7.00	28/11/16	ALD1016 KY
D Series 11-15	USD		31/01/18	D	1,200.1600	7.00	7.00	17/12/15	ALD1115 KY
D Series 11-16	USD		31/01/18	D	1,318.2200	7.00	7.00	15/12/16	ALD1116 KY
D Series 12-14	USD		31/01/18	D	915.5100	7.00	7.00	13/08/15	ALD1214 KY
D Series 12-15	USD		31/01/18	D	1,282.3800	7.00	7.00	22/01/16	ALD1215 KY
All Seasons Emerging Markets Fund Ltd.									
B	USD		31/01/18	D	1,463.4700	8.00	8.00	13/08/15	ALBRICB KY
All Seasons Specialist G Fund Ltd									
B	USD		31/01/18	D				13/08/15	
Arrowsmith Fund Limited									
Class A	USD		31/01/18	M	19,663.1700			06/01/00	VULTURI KY
Class B	USD		30/11/17	M				07/06/06	
Arthur Street Portfolio III (Japan) Ltd									
Participating shares	USD		30/09/17	Q	42.3700			17/11/05	
Assured Fund									
GBP Class B Shares	GBP		31/12/17	M	72.6820			03/02/05	ASSURBS
GBP Class C Shares	GBP		31/12/17	M	69.2974			08/12/04	ASSURCS
USD Class A Shares	USD		31/12/17	M	91.0163			01/11/04	ASSURAU
USD Class B Shares	USD		31/12/17	M	76.6245			01/11/04	ASSURBU
USD Class F Shares	USD		31/12/17	M	35.1847			11/03/11	
BIAS Global Portfolios, SPC									
Global Balanced Fund Class A	USD		09/02/18	W	127.9500			31/01/07	
Global Dividend Income Fund Class I	USD		31/12/17	W	119.3000			31/01/07	
Global Equities Fund Class A	USD		31/12/17	W	118.6000			31/01/07	
Short Duration Income Fund Class A	USD		09/02/18	W	112.1900			31/01/07	
BTGP Latam Fund LLC									
10,000 Membership units of \$1,000 each	USD		31/01/18	M	954.6396			01/10/12	
Butterfield Bermuda Fund Limited									
Up to 25,000,000 Shares of BD\$1.00	BMD		07/02/18	W	27.6000			25/11/99	BUTBERI KY
Butterfield Global Blue Chip Fund									
Non-Voting Redeemable Shares of US\$0.01 par value	USD		07/02/18	W	17.2300			03/12/98	BUTGBCF
Butterfield International Balanced Fund									
US Dollar Class	USD		30/01/18	W	29.1600			02/09/98	BUTIBLI KY

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Butterfield Money Market Fund Limited									
Class A CAD	CAD		13/02/18	D	16.8794			25/11/99	BUTMMCI
Class A GBP	GBP		13/02/18	D	20.3125			25/11/99	BUTMMSI
Class A USD	USD		13/02/18	D	24.7441			25/11/99	BUTMMKI
Class B CAD	CAD		13/02/18	D	17.2896			25/11/99	BUTMCCI
Class B GBP	GBP		13/02/18	D	20.6851			25/11/99	BUTMSBI
Class B USD	USD		13/02/18	D	25.1633			25/11/99	BUTMMBI
Butterfield Select Fund Ltd.									
Alternative Investment Class	USD		01/02/18	W	15.4500			10/06/04	
Equity Class	USD		01/02/18	W	16.6600			10/06/04	
Fixed Income Class	USD		01/02/18	W	20.1000			10/06/04	
Butterfield US\$ Bond Fund Limited									
Class A	USD		07/02/18	W	10.4230			25/11/99	BUTUSBI KY
Class B	USD		01/02/18	W	10.6400			27/09/05	
Cayman National Securities Mutual Funds SPC									
CNS International Equity Fund Shares	USD		18/01/18	W	10.5715			03/02/10	
CNS US Bond Fund Shares	USD		18/01/18	W	10.1011			03/02/10	
CNS US Equity Fund Shares	USD		18/01/18	W	18.2929			03/02/10	
CIBC Private Client Fund Limited									
Axiom Balanced Fund - Institutional	USD		13/02/18	D	148.0945			25/06/10	
Axiom Balanced Fund - Retail	USD		13/02/18	D	143.5267			25/06/10	
Axiom Balanced Fund - Wealth	USD		13/02/18	D	146.1517			25/06/10	
Axiom Capital Preservation - Institutional	USD		13/02/18	D	111.8992			25/06/10	
Axiom Capital Preservation - Retail	USD		13/02/18	D	109.3273			25/06/10	
Axiom Capital Preservation - Wealth	USD		13/02/18	D	111.0356			25/06/10	
Axiom Conservative Fund - Institutional	USD		13/02/18	D	128.1322			25/06/10	
Axiom Conservative Fund - Retail	USD		13/02/18	D	125.1329			25/06/10	
Axiom Conservative Fund - Wealth	USD		13/02/18	D	126.1248			25/06/10	
Axiom Growth Fund - Institutional Class	USD		13/02/18	D	172.6759			25/06/10	
Axiom Growth Fund - Retail	USD		13/02/18	D	160.5519			12/05/10	CIBCHKGA
Axiom Growth Fund - Wealth	USD		13/02/18	D	166.0356			25/06/10	
CIBC Canadian Dollar Money Market Fund	CAD		13/02/18	D	31.2480			10/10/97	CIBCCMI OS
CIBC US Dollar Bond Fund	USD		13/02/18	D	36.6821			10/10/97	CIBPUSI OS
CIBC US Dollar Money Market Fund	USD		13/02/18	D	23.7226			10/10/97	CIBC\$MI OS
DSAM Kauthar Gold Fund									
Class A shares	USD		16/01/18	W	78.3000			22/12/11	
EFG-Hermes Middle East and Developing Africa Investment Fund,									
Participating Shares	USD		20/11/17	M	1,461.1700			04/10/06	
Enhanced Index Funds (Cayman) Limited									
Class A Taiwan	USD		31/01/18	W	28.5318			18/08/05	
Class D Malaysia	USD		31/01/18	W	15.4052			28/06/07	
Class E South Korea	USD		31/01/18	W	15.3851			28/06/07	
Class G Indonesia	USD		31/01/18	W	23.2322			28/06/07	
Class H Philippines	USD		31/01/18	W	20.6450			28/06/07	
Enhanced Index Funds PCC									
Enhanced China Index Fund	USD		08/02/18	W	50.2072			10/12/03	
Enhanced Indonesia Index Fund	USD		08/02/18	W	22.8442			28/06/07	
Enhanced Malaysia Index Fund	USD		08/02/18	W	15.0014			28/06/07	
Enhanced Philippines Index Fund	USD		08/02/18	W	20.4272			28/06/07	
Enhanced South Korea Index Fund	USD		08/02/18	W	14.0895			28/06/07	
Enhanced Taiwan Index Fund	USD		08/02/18	M	26.7767			04/06/02	ETIFABN
Global Opportunities Fund Limited									
Up to 20,000,000 Voting Participating Shares of \$0.01 per share	USD		29/12/17	M	110.3100			20/03/15	
Highland Credit Opportunities Fund, Ltd.									
Class A Series 1 FE	USD		31/10/14	M				12/10/07	
Class A Series 2 Non-Eligible	USD		30/11/14	M				16/11/11	
Class A Series 6 FE	USD		30/11/14	M				15/10/08	
Hinde Gold Feeder Fund Ltd									
Class B Initial Series	USD		31/01/18	M	43.2600	2.00		20/09/11	
Class G Shares GBP	GBP		31/01/18	M	51.1900	2.00		12/07/11	

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Palm Trend Fund Ltd									
Class A Shares (Minimum Subscription: EUR equivalent of	EUR		31/01/18	M	1,028.2853			10/12/09	
Class B Shares (Minimum Subscription: EUR equivalent of	EUR		31/01/18	M	897.3083			10/12/09	
Class C Shares (Minimum Subscription: US\$1,000,000)	USD		31/01/18	M	1,014.1732			10/12/09	
Class D Shares (Minimum Subscription: US\$25,000)	USD		31/01/18	M	881.6766			10/12/09	
Class E Shares (Minimum Subscription: JPY equivalent of	JPY		31/01/18	M	1,022.3836			10/12/09	
Class F Shares (Minimum Subscription: JPY equivalent of US\$25,000)	JPY		31/01/18	M	884.8277			10/12/09	
Class G Shares (Minimum Subscription: CHF equivalent of	CHF		31/01/18	M	1,026.4267			10/12/09	
Class H Shares (Minimum Subscription: CHF equivalent of	CHF		31/01/18	M	894.3431			10/12/09	
Class I Shares (Minimum Subscription: GBP equivalent of	GBP		31/01/18	M	1,045.6375			10/12/09	
Class J Shares (Minimum Subscription: GBP equivalent of	GBP		31/01/18	M	901.3168			10/12/09	
Class K Shares (Minimum Subscription: AUD equivalent of	AUD		31/01/18	M	1,230.6500			10/12/09	
Class L Shares (Minimum Subscription: AUD equivalent of	AUD		31/01/18	M	1,059.5745			10/12/09	
Physical Hard Assets Fund SPC									
Class A	USD		09/02/18	W	71.6343			03/12/12	PHGOLDA
Class B	USD		09/02/18	W	75.6414			03/12/12	PHGOLDB
Class I	USD		09/02/18	W	77.5175			03/12/12	PHGOLDI
USD Class S Share	USD		09/02/18	W	77.7057			20/12/16	PHGOLDS
QT Fund Ltd									
Class A Shares	USD		31/01/18	M	102.5116			03/02/17	
Robeco Alternative Investments SPC									
Class F-1	USD		13/02/18	W	105.0090			22/09/11	
Class F-2	JPY		13/02/18	W	10,179.2080			22/09/11	
Class F-4	AUD		13/02/18	W	120.9040			18/10/11	
Scotiabank Canadian Growth Fund									
Class A Shares	USD		16/02/18	D	2.6927			12/11/99	SCBCNGR
Class AC Shares	CAD		16/02/18	D	3.8438			29/07/11	
Class NC Shares	CAD		16/02/18	D	3.5352			29/07/11	
Class NU Shares	USD		16/02/18	D	2.7327			29/07/11	
Scotiabank Global Growth Fund									
Class A Shares	USD		16/02/18	D	3.4867			12/11/99	SCBGLGR
Class NU Shares	USD		16/02/18	D	3.5003			29/07/11	
Scotiabank Money Market Fund									
Class A Shares	USD		16/02/18	W	13.1559			19/11/99	SCBMMUS
Scotiabank Short-Term Income Fund Inc									
Class A Shares	USD		16/02/18	D	9.6298			14/05/14	
Class IU Shares	USD		16/02/18	D	9.8999			14/05/14	
Class NU Shares	USD		16/02/18	D	9.5077			14/05/14	
Scotiabank US Dollar Bond Fund									
Class A Shares	USD		16/02/18	D	2.5968			12/11/99	SCBNASV
Class NU Shares	USD		16/02/18	D	2.4846			29/07/11	
Scotiabank US Growth Fund									
Class A Shares	USD		16/02/18	D	16.9132			19/11/99	SCBUSGR
Class NU Shares	USD		16/02/18	D	17.0858			29/07/11	
Seligman Tech Spectrum (Master) Fund									
Class A1 Offshore Un-Restricted	USD		30/11/17	M	1,361.8197			04/02/02	STSFA11 KY
Class A1 Onshore Un-Restricted	USD		31/12/17	M	1,326.0103			31/07/07	
Class A2 Offshore Restricted	USD		31/12/17	M	1,050.0532			04/02/02	STSFFA1
Class A2 Onshore Restricted	USD		31/12/17	M	1,067.1900			31/07/07	
Seligman Tech Spectrum Fund									
Class A1 Series 02-16	USD		31/12/16	M	117.5700			08/04/16	
Class A1 Series 02-17	USD		31/12/17	M	143.7300			21/03/17	
Class A1 Series 03-15	USD		31/12/17	M	143.9500			02/03/15	
Class A1 Series 03-16	USD		31/12/16	M	118.2300			27/04/16	
Class A1 Series 04-16	USD		31/12/16	M	118.2700			20/05/16	
Class A1 Series 04-17	USD		31/08/17	M	138.3400			18/05/17	
Class A1 Series 05-16	USD		31/12/16	M	117.9000			20/06/16	
Class A1 Series 06-17	USD		31/12/17	M	143.7500			25/07/17	
Class A1 SF1 Series 03-17	USD		31/12/17	M	144.8500			25/04/17	
Class A1 SP Series 01-15	USD		31/12/17	M	725.8300			01/01/15	

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Seligman Tech Spectrum Fund								
Class A1 SP Series 05-16	USD	31/12/16	M	581.3900			20/06/16	
Class A1 SP Series 06-15	USD	31/12/16	M	582.4700			21/10/15	
Class A1 SP Series 09-16	USD	31/12/16	M	582.1900			27/10/16	
Class A1 SP Series 10-16	USD	31/12/16	M	582.2600			24/11/16	
Class A1 SP2 Series 02-16	USD	30/11/16	M	572.6400			08/04/16	
Class A1 SP2 Series 04-16	USD	31/12/16	M	579.5900			20/05/16	
Class A1 SP2 Series 05-16	USD	31/12/16	M	579.9000			20/06/16	
Class A2 Non Voting Series 01-16	USD	31/12/17	M	574.4900			08/04/16	
Class A2 Non Voting Series 09-16	USD	31/12/16	M	482.1500			27/10/16	
Class A2 Series 01-15	USD	31/12/17	M	143.1700			01/01/15	
Class A2 Series 02-15	USD	29/02/16	M	107.2300			02/02/15	
Class A2 Series 04-16	USD	31/12/16	M	121.5400			20/05/16	
Class A2 Series 12-15	USD	31/12/16	M	121.6200			28/01/16	
Class A2 SF1 Series 03-17	USD	31/12/17	M	145.6400			25/04/17	
Class A2 SF1 Series 09-17	USD	31/12/17	M	145.5200			06/11/17	
Class A2 SP Series 01-15	USD	31/12/17	M	151.6400			01/01/15	
Class A2 SP Series 05-16	USD	31/12/16	M	124.3900			20/06/16	
Class A2 SP Series 09-16	USD	31/12/16	M	124.5300			27/10/16	
Syfoglomad Limited								
Euro Class	EUR	31/12/17	M	118.6000			05/01/15	
Teutonia Opportunity Fund Limited								
Class A Initial Series	EUR	30/06/17	M	1,122.0079			16/01/15	TEUOPPA
Universal Investment Fund								
ASEAN Prime Fund	USD	16/02/18	W	8,832.1600			05/01/10	
Europe Premier Fund	EUR	16/02/18	W	7,220.3400			18/04/08	
Strategic Asia Fund	USD	16/02/18	W	5,846.8500			02/02/05	
Strategic Europe Fund	EUR	16/02/18	W	4,242.0300			02/02/05	
Zweig-DiMenna International Limited								
Class A1	USD	31/08/17	M	92,773.2400			02/12/98	ZWDIMIL KY
Class B1	USD	31/08/17	M	89,871.9500			09/03/06	

Note: Value dates preceded by E are Estimated. Frequency: A:Annual; S:Semi-Annual; Q:Quarterly; M:Monthly; W:Weekly; D:Daily

Specialist Debt Securities

Issuer / Debt Description	Freq	Curr	Issued	Ticker
ABACUS 2006-10, Ltd. & ABACUS 2006-10, Inc.				
Class A	M	USD	21/03/06	
Class B	M	USD	21/03/06	
Class C	M	USD	21/03/06	
Class D	M	USD	21/03/06	
Class E	M	USD	21/03/06	
Class F	M	USD	21/03/06	
Class G	M	USD	21/03/06	
Class H	M	USD	21/03/06	
Class J	M	USD	21/03/06	
Class K	M	USD	21/03/06	
Class L	M	USD	21/03/06	
Class M	M	USD	21/03/06	
Aggregated Micro Power Infrastructure 2 plc				
Up to £100,000,000 Senior Secured Loan Notes	Q	GBP	14/10/16	
Aircraft Lease Securitisation Limited				
Class A Notes due 2041	M	USD	23/12/16	
Class B Notes due 2041	M	USD	23/12/16	
Class C Notes due 2041	M	USD	23/12/16	
Class D-1 Notes due 2041	M	USD	23/12/16	
Class D-2 Notes due 2041		USD	23/12/16	
Alpha-Sires Limited				

Specialist Debt Securities

Issuer / Debt Description
FreqCurr Issued Ticker

Alpha-Sires Limited					
Series 164	S	USD	25/01/02	ALPS164	KY
Alternative Credit Strategies Designated Activity Company					
US\$10,000,000,000 Profit Participating Notes due 30 September 2031		USD	01/11/16		
AltLending (Ireland) Designated Activity Company					
Series 1		GBP	29/05/14		
Series 2		EUR	02/01/15		
Series 4		PLN	02/01/15		
Series 5		SEK	10/10/14		
AMAC CDO FUNDING I					
Class A-1	M	USD	16/11/06		
Class A-2	M	USD	16/11/06		
Class B	M	USD	16/11/06		
Class C	M	USD	16/11/06		
Class D-1	M	USD	16/11/06		
Class D-2	M	USD	16/11/06		
Class E	M	USD	16/11/06		
AO Funding Ltd					
Series 1	I	USD	27/03/15		
Series 2	I	EUR	22/02/16		
Apex Credit CLO 2017-II Ltd. and Apex Credit CLO 2017-II LLC					
Class A	Q	USD	08/12/17		
Class B	Q	USD	08/12/17		
Class C	Q	USD	08/12/17		
Class D	Q	USD	08/12/17		
Class E	Q	USD	08/12/17		
Class X	Q	USD	08/12/17		
Subordinated Notes due 2029		USD	08/12/17		
Apis Capital II plc					
Series 2015-1	S	EUR	08/10/15		
Series 2015-1	O	EUR	08/10/15		
Series 2016-1	A	EUR	15/01/16		
Series 2016-1	O	EUR	15/01/16		
Series 2016-2	Q	EUR	08/07/16		
Series 2016-2	O	EUR	08/07/16		
Series 2016-3	Q	EUR	25/07/16		
Series 2016-3	O	EUR	25/07/16		
Series 2017-1	A	EUR	05/05/17		
Series 2017-1	O	EUR	25/05/17		
Series 2017-2	Q	EUR	30/05/17		
Series 2017-2	O	EUR	30/05/17		
Ares European Loan Funding S.à.r.l.					
Loan and bond asset linked notes		EUR	19/09/16		
Ares European Loan Management Holdings (Luxembourg) S.à.r.l.					
Asset Linked Notes	Q	EUR	13/12/16		
ARES XLIV CLO LTD.					
Class A-1	Q	USD	23/08/17		
Class A-2	Q	USD	23/08/17		
Class A-3	Q	USD	23/08/17		
Class B-1	Q	USD	23/08/17		
Class B-2	Q	USD	23/08/17		
Class C	Q	USD	23/08/17		
Class D	Q	USD	23/08/17		
Class E	Q	USD	23/08/17		
Combination Notes		USD	23/08/17		
Subordinated Notes		USD	23/08/17		
AS Air Lease Holdings 2T DAC					
Class A Notes	M	USD	10/01/17		

Specialist Debt Securities

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AS Air Lease Holdings 2T DAC				
Class B Notes	M	USD	10/01/17	
Asset Repackaging Trust Six B.V.				
Class A Floating Rate Secured Notes due 2019	Q	GBP	10/10/14	
Class B Floating Rate Secured Notes due 2019	Q	GBP	10/10/14	
NOK Fixed Rate Secured Notes due 2031	A	NOK	08/06/16	
Atrium XII and Atrium XII LLC				
Class A-R Senior Secured Floating Rate Notes due 2027	Q	USD	08/12/17	
Class B-R Senior Secured Floating Rate Notes due 2027	Q	USD	08/12/17	
Class C-R Senior Secured Deferrable Floating Rate Notes due 2027	Q	USD	08/12/17	
Class C-R Senior Secured Deferrable Floating Rate Notes due 2027	Q	USD	08/12/17	
Class E-R Senior Secured Deferrable Floating Rate Notes due 2027	Q	USD	08/12/17	
Class F-R Senior Secured Deferrable Floating Rate Notes due 2027	Q	USD	08/12/17	
Aurium CLO III Designated Activity Company				
Up to €30,000,000 Delay Draw Subordinated Promissory Notes due 2031		EUR		
AVENIR II B.V.				
Series 2015-1	I	USD	01/07/15	
AviatorCap SIII Limited				
\$100,000,000 Unsecured Note due 31 August 2061	M	USD		
Axonix Funding (Ireland) Designated Activity Company				
Up to US\$1,000,000,000 Profit Participating Notes due 31 December 2066		USD	16/11/16	
Babson CLO Ltd. & Inc. 2007-1				
Income Notes	Q	USD	08/03/07	
Bain Capital (BSD) Designated Activity Company				
US\$200,000,000 Asset-Backed Security due 2045	S	USD	24/08/15	
Barings CLO Ltd. 2015-II and Barings CLO Ltd. 2015-II LLC				
Class A-R	M	USD	20/10/17	
Class B-1	M	USD	20/10/17	
Class B-2	M	USD	20/10/17	
Class C-1-R	M	USD	20/10/17	
Class C-2-R	M	USD	20/10/17	
Class D-R	M	USD	20/10/17	
Class E-R	M	USD	20/10/17	
Class F-R	M	USD	20/10/17	
Class X-R	M	USD	20/10/17	
Subordinated Notes		USD	20/08/15	
BCC DSS 2017 (Ireland) Investments Designated Activity Company				
Series 1 €1,000,000,000 Profit Participating Certificates due 2045		EUR	10/05/17	
BCC Launchpad Ireland Holdings Designated Activity Company				
\$12,000,000 profit participating certificates due 2024		USD	11/11/16	
Black Forest Funding (Ireland) Designated Activity Company				
\$1,000,000,000 Profit Participating Notes due 31 March 2065	I	USD	08/04/16	
Blackbird Cap Aircraft Lease Sec Ltd & Blackbird Cap Aircraft Lease Sec US LLC				
Series 2016 A	M	USD	15/11/16	
Series 2016 AA	M	USD	15/11/16	
Series 2016 B	M	USD	15/11/16	
Blackrock European CLO III Designated Activity Company				
EUR 50,000,000 subordinated notes due 2031	I	EUR	07/12/16	
BNY Mellon Investment Management (Europe) Limited				
GBP2,230,030,000 Senior Secured Fixed Rate Notes due 2018	A	GBP	25/02/13	
BroadRiver II (Ireland) Designated Activity Company				
Series 1		USD	01/02/16	
Series 2		USD	01/12/16	
Series 3		USD	07/04/17	
Bryant Park Funding Designated Activity Company				
Profit Participating Notes due 2021		EUR	21/05/14	
Profit Participating Notes due 2022		GBP	26/05/15	
Profit Participating Notes due 2022		GBP	10/02/15	

Specialist Debt Securities

Issuer / Debt Description	Freq	Curr	Issued	Ticker
Bryant Park Funding Designated Activity Company				
Profit Participating Notes due 2027		USD	14/10/15	
Profit Participating Notes due 2027		USD	19/12/16	
Profit Participating Notes due 2027		USD	02/08/17	
Profit Participating Notes due 2042		USD	09/11/17	
Profit Participating Notes due 22 May 2017		GBP	20/05/14	
Profit Participating Notes due 7 August 2021		GBP	30/07/14	
Profit Participating Notes due 9 May 2019		GBP	08/05/14	
Cabot Square European Senior Loan Fund Designated Activity Company				
Profit Participating Notes due February 2027		EUR	27/02/17	
Caravela SME No 3 Limited				
Eur 255,000,000 Portfolio Credit Linked Notes due 2036	Q	EUR	28/06/13	
Caravela SME No. 4 Limited				
Portfolio Credit Linked Notes due 2043	Q	EUR	28/05/14	
Carlyle High Yield Partners VII Ltd. and Inc.				
Class N-2		USD	21/09/05	
Carlyle US CLO 2017-3, Ltd.				
U.S.\$10,000,000 Combination Notes due 2029		USD	02/08/17	
U.S.\$24,000,000 Class D Junior Secured Deferrable Floating Rate Notes due 2029	Q	USD	02/08/17	
U.S.\$61,000,000 Subordinated Notes due 2029	Q	USD	02/08/17	
Carlyle US CLO 2017-3, Ltd. and Carlyle US CLO 2017-3, LLC				
Class A-1a Senior Secured Floating Rate Notes due 2029	Q	USD	02/08/17	
Class A-1b Senior Secured Floating Rate Notes due 2029	Q	USD	02/08/17	
Class A-2 Senior Secured Floating Rate Notes due 2029	Q	USD	02/08/17	
Class B Mezzanine Secured Deferrable Floating Rate Notes due 2029	Q	USD	02/08/17	
Class C Mezzanine Secured Deferrable Floating Rate Notes due 2029	Q	USD	02/08/17	
Carlyle US CLO 2017-4 Income Note, Ltd.				
US\$39,775,000 Income Notes due 2030		USD	30/11/17	
Carlyle US CLO 2017-4, Ltd. and Carlyle US CLO 2017-4, LLC				
Class A-1	Q	USD	30/11/17	
Class A-2	Q	USD	30/11/17	
Class B	Q	USD	30/11/17	
Class C	Q	USD	30/11/17	
CARLYLE US CLO 2017-5, LTD. and CARLYLE US CLO 2017-5, LLC				
Class A-1a Senior Secured Floating Rate Notes due 2030	Q	USD	30/01/18	
Class A-1b Senior Secured Floating Rate Notes due 2030	Q	USD	30/01/18	
Class A-2 Senior Secured Floating Rate Notes due 2030	Q	USD	30/01/18	
Class B Mezzanine Secured Deferrable Floating Rate Notes due 2030	Q	USD	30/01/18	
Class C Mezzanine Secured Deferrable Floating Rate Notes due 2030	Q	USD	30/01/18	
Castlelake Aircraft Securitization Trust 2016-1				
Class A Loans	M	USD	15/08/16	
Class B Loans	M	USD	15/08/16	
Class C Loans	M	USD	15/08/16	
Castlelake Aircraft Structured Trust 2017-1				
Class A Loan Notes	M	USD	19/07/17	
Class B Loan Notes	M	USD	19/07/17	
Class C Loan Notes	M	USD	19/07/17	
Cedarwoods CRE CDO II, Ltd.				
Class A-1	M	USD	27/02/07	
Class A-2	M	USD	27/02/07	
Class A-3	M	USD	27/02/07	
Class B	M	USD	27/02/07	
Class C	M	USD	27/02/07	
Class D	M	USD	27/02/07	
Class E	M	USD	27/02/07	
Class F	M	USD	27/02/07	
Combination Notes	M	USD	27/02/07	
Income Notes		USD	27/02/07	

Specialist Debt Securities

Issuer / Debt Description	Freq	Curr	Issued	Ticker
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Cedarwoods CRE CDO, Ltd.				
Class A-1	M	USD	27/07/06	
Class A-2	M	USD	27/07/06	
Class A-3	M	USD	27/07/06	
Class B	M	USD	27/07/06	
Class C	M	USD	27/07/06	
Class D	M	USD	27/07/06	
Class E	M	USD	27/07/06	
Class F	M	USD	27/07/06	
Income Notes	M	USD	27/07/06	
CLSec Holdings 10 DAC				
E Certificates due 2041	M	USD	15/08/16	
Loan Notes due 2041	M	USD	15/03/17	
Series A Notes due 2041	M	USD	15/08/16	
Series B Notes due 2041	M	USD	15/08/16	
Series C Notes due 2041	M	USD	15/08/16	
CLSec Holdings 12W DAC				
Loan Notes due 2024		USD	14/03/17	
CLSec Holdings 14S DAC				
Series A Notes	M	USD	19/07/17	
Series B Notes	M	USD	19/07/17	
Series C Notes	M	USD	19/07/17	
Up to USD150,000,000 Loan Notes due 2042	M	USD	19/07/17	
USD128,057,138 E-Certificates	M	USD	19/07/17	
CLSec Parent 12W DAC				
Class A Note due 2056	Q	USD	30/06/17	
Class B Note due 2056	Q	USD	30/06/17	
Coney Investments Holdings Designated Activity Company				
Series 3 profit participating certificates due 26 May 2025		EUR	26/05/17	
Corsair Finance Jersey (International) Limited				
Series 125		CHF	10/04/17	
CRESS 2008-1 Ltd & LLC				
Class A-1	Q	USD	22/01/08	
Class A-2	Q	USD	22/01/08	
Class B	Q	USD	22/01/08	
Class C	Q	USD	22/01/08	
Class D	Q	USD	22/01/08	
Class E	Q	USD	22/01/08	
Class F	Q	USD	22/01/08	
Class G	Q	USD	22/01/08	
Class H	Q	USD	22/01/08	
Class J	Q	USD	22/01/08	
Class K	Q	USD	22/01/08	
Class L	Q	USD	22/01/08	
Class M	Q	USD	22/01/08	
Class N	Q	USD	22/01/08	
Class O	Q	USD	22/01/08	
Cross Ocean Aviation (INTL) Holdings Designated Activity Company				
US\$1,000,000,000 Profit Participating Notes due 2067		USD	28/02/17	
Cross Ocean Aviation Fund I (INTL) Designated Activity Company				
US\$1,000,000,000 Profit Participating Notes due 2067		USD	28/02/17	
CrownWheel Royalty Sub LP				
CrownWheel PhaRMA Senior Secured Notes due 2022	Q	USD	05/07/17	
Crystal River Resecuritization 2006-1 Ltd & LLC				
Class A	M	USD	23/03/07	
Class B	M	USD	23/03/07	
Class C	M	USD	23/03/07	
Class D	M	USD	23/03/07	

Specialist Debt Securities

Issuer / Debt Description	Freq	Curr	Issued	Ticker
Crystal River Resecuritization 2006-1 Ltd & LLC				
Class E	M	USD	23/03/07	
Class F	M	USD	23/03/07	
Class G	M	USD	23/03/07	
Class H	M	USD	23/03/07	
CWCapital COBALT II, Ltd & CWCapital COBALT II, LLC				
Class A-1A	Q	USD	10/05/06	
Class A-1B	Q	USD	10/05/06	
Class A-2A	Q	USD	10/05/06	
Class A-2B	Q	USD	10/05/06	
Class B	Q	USD	10/05/06	
Class C	Q	USD	10/05/06	
Class D	Q	USD	10/05/06	
Class E	Q	USD	10/05/06	
Class F	Q	USD	10/05/06	
Class G	Q	USD	10/05/06	
Class H	Q	USD	10/05/06	
Class J	Q	USD	10/05/06	
Class K	O	USD	10/05/06	
CWCapital COBALT Vr Ltd & CWCapital COBALT Vr Corp				
Class A-1	M	USD	16/11/07	
Class A-2	M	USD	16/11/07	
Class B	M	USD	16/11/07	
Class C	M	USD	16/11/07	
Class D	M	USD	16/11/07	
Class E	M	USD	16/11/07	
Class F	M	USD	16/11/07	
Class G	M	USD	16/11/07	
Class H	M	USD	16/11/07	
Class J	M	USD	16/11/07	
Dalafinanz S.A.				
40,000,000 Bonds with a nominal value of EUR1,000 due 20 November 2016	S	EUR	25/11/14	
dbInvestor Solutions 2 plc				
Series 4 Class A (acc) - EUR (LU0740858229) due 2022		EUR	30/04/15	
Series 5 Class NC (LU0989130413) due 2021		EUR	30/04/15	
Series 6 Euro Class A - Accumulation Shares (GB00B56H1S45) due 2020		EUR	15/05/15	
Series 7 (EUR) PA Shares (LU0159201655) due 2020		EUR	15/05/15	
Series 8 Class A (acc) - EUR (LU0740858229) due 2021		EUR	30/06/15	
Series 9 Class LC (LU0599946893) due 2022		EUR	12/10/15	
DCAL Aviation Finance Limited & DCAL Aviation Finance USA LLC				
4.213% Series 2015 A-1	M	USD	20/02/15	
4.75% Series 2015 C-1	M	USD	20/02/15	
5.072% Series 2015 B-1	M	USD	20/02/15	
Deutsche Bank AG				
Credit Linked to "CRAFT 2012-2R Mezz"	Q	EUR	16/09/13	
Credit Linked to "CRAFT 2012-2R" Replenishable Loan	Q	EUR	16/09/13	
Credit Linked to "CRAFT 2014-3" Replenishable Loan Portfolio	Q	USD	10/12/14	
Credit Linked to "CRAFT 2015-1" Replenishable Loan Portfolio	Q	USD	31/03/15	
Credit Linked to "CRAFT 2015-2" Replenishable Loan Portfolio	Q	USD	09/06/15	
Credit Linked to "CRAFT 2016-1" Replenishable Loan Portfolio	Q	USD	29/09/16	
Credit Linked to "CRAFT 2017-1" Replenishable Loan Portfolio	Q	USD	24/04/17	
Credit Linked to "DARTS 2015-1" Replenishable Loan Portfolio	Q	EUR	30/06/15	
Credit Linked to "GATE 2015-1" Replenishable Loan Portfolio	Q	EUR	06/05/15	
Credit Linked to "GATE 2016-1" Replenishable Loan Portfolio	Q	EUR	16/12/16	
Credit Linked to "TRAFIN 2015-1" Replenishable Trade Finance Portfolio	Q	USD	09/11/15	
Credit Linked to Craft 2012-3 replenishable loan portfolio	Q	USD	15/11/12	
Credit Linked to Craft 2013-2 replenishable loan portfolio	Q	EUR	26/09/13	
Credit Linked to CRAFT 2014-2 Replenishable Loan Portfolio	Q	USD	28/05/14	
Issue of up to USD 50,000,000 Helium Index-Linked Notes, due 2025		USD	28/08/15	

Specialist Debt Securities

Issuer / Debt Description	Freq	Curr	Issued	Ticker
Deutsche Bank AG Up to USD 10,000,000,000 Winton Basket-Linked Notes due 2023		USD	19/12/13	
Dorset Rise Limited GBP 40,000,000 Subordinated Funding Notes	M	GBP	10/11/14	
Dryden 52 Euro CLO 2017 B.V. Euro PPN		EUR	23/02/17	
Sterling PPN		GBP	23/02/17	
US Dollar PPN		USD	23/02/17	
Duga Spencer DAC € NOTES DUE 2021	Q	EUR	23/12/16	
EAVF Offshore Holdings Designated Activity Company Series 1 Profit Participating Notes		USD	23/09/15	
Series 2 Profit Participating Notes		USD	23/09/15	
Series 3 Profit Participating Notes		USD	16/12/15	
Eirles Three Limited Series 293 Notes		USD	25/03/10	
ELM B.V. Series 210	Q	USD	10/12/15	
ELVA Funding Plc Series 2017-2 JPY 3,000,000,000 Secured Fixed Rate Notes due 2020	S	JPY	20/07/17	
Emblem Finance Company No. 2 Limited Series 20	Q	AED	27/11/13	
ENBD Asset Finance Company No. 1 Designated Activity Company Series 3 USD 155,000,000 Notes due March 2024		USD	09/10/12	
Series 4 USD 11,000,000 Notes due March 2017		USD	09/10/12	
Euro IG Infrastructure Debt (Ireland) DAC Unsecured, limited recourse, definitive registered, profit participating note		EUR		
Euro-Galaxy VI CLO Designated Activity Company Up to €340,000,000 Profit Participating Notes		EUR	11/05/17	
Financial Credit Investment II Limited US\$2,000,000,000 Variable Funding Subordinated Notes due 2113		USD	27/09/13	
Financial Credit Investment III Designated Activity Company Up to US\$2,000,000,000 Variable Funding Subordinated Perpetual Notes		USD	25/09/17	
Foresail Aviation Holdco Limited Promissory Notes due 2027	Q	USD	28/05/13	
Fort Pitt Ireland Designated Activity Company Structured Notes due 31 December 2034		USD	17/06/16	FORTP01KY
GAFS-NIIC Designated Activity Company Class A Notes due 2029	A	USD	19/11/14	
Class B Notes due 2029	A	USD	19/11/14	
Class C Notes due 2029	A	USD	19/11/14	
Class D Notes due 2029	A	USD	19/11/14	
Class R-1 Notes due 2029		USD	19/11/14	
Class R-2 Notes due 2029		USD	19/11/14	
Gallatin CLO VIII 2017-1, Ltd Class E Deferrable Mezzanine Floating Rate Notes due 2027	Q	USD	11/10/17	
Class F Deferrable Mezzanine Floating Rate Notes due 2027	Q	USD	11/10/17	
Gallatin CLO VIII 2017-1, Ltd. and Gallatin CLO VIII 2017-1, LLC Class A Notes Senior Secured Floating Rate Notes due 2027	Q	USD	11/10/17	
Class B Notes Senior Secured Floating Rate Notes due 2027	Q	USD	11/10/17	
Class C Deferrable Mezzanine Floating Rate Notes due 2027	Q	USD	11/10/17	
Class D Deferrable Mezzanine Floating Rate Notes due 2027	Q	USD	11/10/17	
General Investments (Cayman) Limited Secured Credit Linked Securities due 2022	Q	USD	29/03/16	
USD 240,000,000 Secured Credit LInked Securities due 2022	Q	USD	27/07/14	
Glam Issuer Holdings Designated Activity Company US\$166,781,256.66 Profit Participating Certificates due 2046		USD	02/08/16	

Specialist Debt Securities

Issuer / Debt Description	Freq	Curr	Issued	Ticker
Glencar Investments XI Designated Activity Company Up to £100,000,000 Profit Participating Notes due March 2027		GBP	06/03/17	
Gleneagles CLO, Ltd. / Gleneagles CLO Corp. 91,000 Preference Shares	Q	USD	13/10/05	
Class 1	Q	USD	13/10/05	
Class A-1	Q	USD	13/10/05	
Class A-2	Q	USD	13/10/05	
Class B	Q	USD	13/10/05	
Class C	Q	USD	13/10/05	
Class D	Q	USD	13/10/05	
GRx-B Limited Secured Notes Due July 23, 2023	Q	USD	01/04/15	
Hawkes Loan Management Designated Activity Company Note 1: USD15,000,000 Unsecured Note due 2 March 2080		USD	17/11/17	
Note 2: USD 18,328,848 Unsecured Note due 2 March 2080		USD	20/11/17	
Note 3: USD 100,694,083 Unsecured Note due 2 March 2080		USD	20/11/17	
Note 4: EUR 238,827 Unsecured Note due 2 March 2080		EUR	20/11/17	
Note 5: USD 48,865,745 Unsecured Note due 2 March 2080		USD	20/11/17	
Note 6: USD 39,753,917 Unsecured Note due 2 March 2080		USD	20/11/17	
Note 7: USD 11,993,496 Unsecured Note due 2 March 2080		USD	20/11/17	
Note 8: USD 23,135,472 Unsecured Note due 2 March 2080		USD	20/11/17	
HCG Finance DAC Secured Note, Series No. 2018-2	M	USD	01/02/18	
Series 2017-1 Senior Notes	M	USD	15/12/17	
Series 2017-A Subordinated Note	M	USD	14/12/17	
HGTL Securitisation Company Limited Variable Funding Note due 12 August 2026		GBP	12/08/16	
Holne Investments PLC \$46,000,000 Secured Definitive Registered Note due 2024	A	USD	06/01/16	
Hull Realty Limited Secured guaranteed A1 notes	Q	GBP	13/07/17	
JFIN CLO 2007 Ltd. & LLC Income Notes	Q	USD	19/07/07	
KDAC Aviation Finance (Cayman) Limited and KDAC Aviation Finance (USA) LLC Series A	M	USD	20/12/17	
Series B	M	USD	20/12/17	
Series C	M	USD	20/12/17	
KKR CLO 19 Ltd and KKR CLO 19 LLC Class A-1 Notes	Q	USD	06/12/17	
Class A-2 Notes	Q	USD	06/12/17	
Class B-1 Notes	Q	USD	06/12/17	
Class B-2 Notes	Q	USD	06/12/17	
Class C Notes	Q	USD	06/12/17	
Class D Notes	Q	USD	06/12/17	
Subordinated Notes		USD	06/12/17	
KKR Wolverine I Ltd. and KKR Wolverine I LLC Class A	Q	USD	16/11/16	
Knights Hill Capital Ireland DAC Up to USD 700,000,000 Series 1 Notes	Q	USD	13/03/17	
Kwasa Emerald Designated Activity Company Profit Participating Notes due 2037	I	USD	15/05/17	
LABA Royalty Sub LLC \$450,000,000 LABA PhARMASM 9.0% Fixed Rate Term Notes due 2029	Q	USD	17/04/14	
Latitude CLO I Ltd and Latitude CLO I Corp Class 1	Q	USD	01/12/05	
Class A-1	Q	USD	01/12/05	
Class A-2	Q	USD	01/12/05	
Class B-1	Q	USD	01/12/05	

Specialist Debt Securities

Issuer / Debt Description	Freq	Curr	Issued	Ticker
Latitude CLO I Ltd and Latitude CLO I Corp				
Class B-2	Q	USD	01/12/05	
Class C	Q	USD		
Class D	Q	USD	01/12/05	
S	Q	USD	01/12/05	
Latitude CLO II Ltd. and Latitude CLO II Corp.				
Class A-1	Q	USD	04/08/06	
Class A-2	Q	USD	04/08/06	
Class B	Q	USD	04/08/06	
Class C	Q	USD	04/08/06	
Class D	Q	USD	04/08/06	
Sub Notes	Q	USD	04/08/06	
LFN Finance V Designated Activity Company				
Floating Rate Secured Notes due 2030	Q	EUR	21/05/15	
Liberty CLO, Ltd. & Liberty CLO, Corp.				
Class E	A	USD	19/12/05	
Class P-1	A	USD	19/12/05	
Class P-2	A	USD	19/12/05	
Class Q1		USD	19/12/05	
Libretto Capital P.L.C.				
Series 2015-10	Q	USD	02/07/15	
Series 2015-12	Q	USD	21/07/15	UV3349254
Series 2015-21	Q	USD	04/12/15	
Series 2015-22	Q	USD	04/12/15	
Series 2015-9	Q	USD	02/07/15	
Series: 2015-6	Q	USD	02/06/15	EK9622862
Series: 2015-7	Q	USD	02/06/15	EK9619744
LMN FINANCE DESIGNATED ACTIVITY COMPANY				
Note 2: EUR 9,350,000.00 Unsecured Note due 2 March 2080		EUR	11/12/17	
Note 3: EUR 15,850,000.00 Unsecured Note due 2 March 2080		EUR	11/12/17	
Note 4: EUR 29,000,000.00 Unsecured Note due 2 March 2080		EUR	11/12/17	
Note 5: GBP 37,250,000.00 Unsecured Note due 2 March 2080		GBP	11/12/17	
Note 6: EUR 27,000,000.00 Unsecured Note due 2 March 2080		EUR	11/12/17	
Note 7: EUR 69,250,000.00 Unsecured Note due 2 March 2080		EUR	11/12/17	
Note 8: EUR 5,250,000.00 Unsecured Note due 2 March 2080		EUR	11/12/17	
Note1: EUR 43,800,000.00 Unsecured Note due 2 March 2080		EUR	11/12/17	
LNR CDO V Ltd. & LLC				
Class A	M	USD	15/03/07	
Class B	M	USD	15/03/07	
Class C-FL	M	USD	15/03/07	
Class C-FX	M	USD	15/03/07	
Class D	M	USD	15/03/07	
Class E	M	USD	15/03/07	
Class F	M	USD	15/03/07	
Class G	M	USD	15/03/07	
Class H	M	USD	15/03/07	
Class J	M	USD	15/03/07	
Class K	M	USD	15/03/07	
Class L	M	USD	15/03/07	
Preferred Shares	M	USD	15/03/07	
Lusitano Synthetic II Limited				
EUR 184,000,000 Portfolio Credit Linked Notes due 2023	Q	EUR	04/12/13	
Lusitano Synthetic Limited				
EUR 84,000,000 Portfolio Credit Linked Notes due 2034	Q	EUR	21/12/12	
Madison Park Funding XI, Ltd. and Madison Park Funding XI, LLC				
Class A-R	Q	USD	07/09/17	
Class B-R	Q	USD	07/09/17	
Class C-R	Q	USD	07/09/17	
Class D-R	Q	USD	07/09/17	

Specialist Debt Securities

Issuer / Debt Description
FreqCurr Issued Ticker
Madison Park Funding XI, Ltd. and Madison Park Funding XI, LLC

Class E-R	Q USD 07/09/17
Class F-R	Q USD 07/09/17
Class X	Q USD 07/09/17
Subordinated Notes	USD 17/09/13

Madison Park Funding XVII, Ltd. and Madison Park Funding XVII, LLC

Class A-R Floating Rate Notes	Q USD 15/06/17
Class B-1-R Floating Rate Notes	Q USD 15/06/17
Class B-2-R Fixed Rate Notes	Q USD 15/06/17
Class C-R Deferrable Floating Rate Notes	Q USD 15/06/17
Class D-R Deferrable Floating Rate Notes	Q USD 15/06/17
Class E-R Deferrable Floating Rate Notes	Q USD 15/06/17
Class F-R Deferrable Floating Rate Notes	Q USD 15/06/17

Madison Park Funding XVIII, Ltd. and Madison Park Funding XVIII, LLC

Class A-1-R Floating Rate Notes due 2030	Q USD 28/11/17
Class A-2-R Floating Rate Notes due 2030	Q USD 28/11/17
Class B-R Floating Rate Notes due 2030	Q USD 28/11/17
Class C-R Floating Rate Notes due 2030	Q USD 28/11/17
Class D-R Floating Rate Notes due 2030	Q USD 28/11/17
Class E-R Floating Rate Notes due 2030	Q USD 28/11/17
Subordinated Notes due 2030	Q USD 28/11/17

Madison Park Funding XXIII, Ltd.

Class E	Q USD 11/08/17
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Madison Park Funding XXIII, Ltd. and Madison Park Funding XIII, LLC

Class A	Q USD 11/08/17
Class B	Q USD 11/08/17
Class C	Q USD 11/08/17
Class D	Q USD 11/08/17

Magnetite XVI, Limited and Magnetite XVI, LLC

Class A-R Notes	Q USD 02/02/18	MAGNELTDL
Class B-R Notes	Q USD 02/02/18	MAGNELTDL
Class C-1-R Notes	Q USD 02/02/18	MAGNELTDL
Class C-2-R Notes	Q USD 02/02/18	MAGNELTDL
Class D-R Notes	Q USD 02/02/18	MAGNELTDL
Class E-R Notes	Q USD 02/02/18	MAGNELTDE
Class F Notes	Q USD 02/02/18	MAGNELTDF
Subordinated Notes	USD 18/12/15	MAGNELTDS

Magnolia Finance V Plc

Series 2013-1	Q USD 02/08/13
Series 2014-1	Q USD 18/03/14
Series 2015-3	Q USD 30/09/15
Series 2017-1	Q USD 18/04/17
Series 2017-2	Q USD 13/12/17

MARC Finance Ltd and VENUS Finance Limited

Series No: M587 Tranche No. 1	S JPY 23/05/13
Series No: M617 Tranche No. 1	S JPY 07/11/13
Series No: M626 Tranche No. 1	S JPY 29/01/14
Series No: M627 Tranche No. 1	Q JPY 13/02/14
Series No: M629 Tranche No. 1	S JPY 10/03/14
Series No: M642 Tranche No. 1	S JPY 07/05/14
Series No: M666 Tranche No. 1	A JPY 24/07/14
Series No: M675 Tranche No. 1	S JPY 03/09/14
Series No: M685 Tranche No. 1	S JPY 30/09/14
Series No: M686 Tranche No. 1	S JPY 30/09/14
Series No: M733 Tranche No. 1	S JPY 28/04/15
Series No: M766 Tranche No. 1	S JPY 31/07/15
Series No: M789 Tranche No. 1	S JPY 17/12/15
Series No: M791 Tranche No. 1	S JPY 18/02/16
Series No: M792 Tranche No. 1	S JPY 26/02/16

Specialist Debt Securities

Issuer / Debt Description	Freq	Curr	Issued	Ticker
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MARC Finance Ltd and VENUS Finance Limited				
Series No: M800 Tranche No. 1	S	JPY	15/04/16	
Series No: M845 Tranche No. 1	S	JPY	29/09/17	
Marlborough Finance No.6 Designated Activity Company				
Note 1	I	USD	27/07/17	
Note 2	I	USD	27/07/17	
Note 3	I	USD	27/07/17	
Note 4	I	USD	27/07/17	
Note 5	I	USD	27/07/17	
Max CMBS I Ltd. & Corp.				
Class A-1	M	USD	14/11/07	
Class A-1 Series 2008-1	M	USD	04/06/08	
Class A-2A Series 2008-1	M	USD	04/06/08	
Class A-2B Series 2008-1	M	USD	04/06/08	
Class C Series 2008-1	M	USD	04/06/08	
Class E Series 2008-1	M	USD	04/06/08	
Class F Series 2008-1	M	USD	04/06/08	
Class G Series 2008-1	M	USD	04/06/08	
Class H Series 2008-1	M	USD	04/06/08	
Class J Series 2008-1	M	USD	04/06/08	
Class K Series 2008-1	M	USD	04/06/08	
Class X-B Series 2008-1	M	USD	04/06/08	
Class X-C Series 2008-1	M	USD	04/06/08	
Class X-W Series 2008-1	M	USD	04/06/08	
Mayfair Place Investments Holdings Designated Activity Company				
Series 4		AUD	24/02/17	
Series 5		EUR	29/03/17	
MC Funding Ltd.				
43,500,000 Preferred Shares, par value US\$0.01 per share	Q	USD	26/01/07	
Merit Holdings Ltd.				
Series 2015-11		USD	24/06/15	
Series 2016-12		USD	25/01/16	
Series 2016-19		USD	08/11/16	
Series 2016-20	I	USD	08/03/17	
Merlin Aviation Holdings DAC				
Class A Notes	M	USD	22/12/16	
Class B Notes	M	USD	22/12/16	
Class C Notes	M	USD	22/12/16	
Class E Notes		USD	22/12/16	
Mesa West Capital CDO, Ltd & LLC				
Class A-1	M	USD	27/02/07	
Class A-2	M	USD	27/02/07	
Class B	M	USD	27/02/07	
Class C	M	USD	27/02/07	
Class D	M	USD	27/02/07	
Class E	M	USD	27/02/07	
Class F	M	USD	27/02/07	
Class G	M	USD	27/02/07	
Class H	M	USD	27/02/07	
METAL 2017-1 Limited and METAL 2017-1 USA LLC				
Series A	M	USD	06/11/17	
Series B	M	USD	06/11/17	
Series C-1	M	USD	06/11/17	
Series C-2	M	USD	06/11/17	
MIELI London Limited				
4.816 per cent. Secured Bonds due 2027	S	GBP	10/05/17	
MML Finance Company Ireland I Designated Activity Company				
£8,000,000 Fixed Rate Notes due 31 January 2020	Q	GBP	24/07/14	

Specialist Debt Securities

Issuer / Debt Description	Freq	Curr	Issued	Ticker
MML Finance Company Ireland I Designated Activity Company				
A Series 2017		EUR	11/01/17	
B Series 2017		EUR	11/01/17	
Series 2015		EUR	16/04/16	
Series 2016		EUR	14/01/16	
Series 2017 'A' Notes		EUR	19/04/17	
Series 2017 'B' Notes		EUR	19/04/17	
Monarch Grove CLO, Ltd. and Monarch Grove CLO, LLC				
Class A-1 Notes	Q	USD	15/02/18	
Class B Notes	Q	USD	15/02/18	
MORAG FINANCE I S.A R.L.				
£ 197,406,000 Secured Notes due August 2047	M	GBP	01/08/17	
MTC Funding Company Limited				
2014-3	M	USD	03/04/14	
2014-4	M	USD	03/04/14	
2014-5	M	USD	03/04/14	
2014-6	M	USD	03/04/14	
2014-7	M	GBP	03/09/14	
2014-8	M	GBP	03/09/14	
Class A	M	USD	30/01/13	
Class A	M	USD	25/03/14	
Series 2015-9	Q	EUR	30/11/15	
Series 2016-1 asset backed notes due 2041		USD	03/10/16	
Muskoka USD Limited				
Class B	Q	USD	26/09/17	
Class B	Q	USD	26/07/17	
Class C	Q	USD	26/07/17	
Class C	Q	USD	26/09/17	
Class D	Q	USD	26/09/17	
Class D	Q	USD	26/07/17	
N-Star REL CDO VI Ltd. and N-Star REL CDO VI LLC				
Class A-1	Q	USD	17/03/06	
Class A-2	Q	USD	17/03/06	
Class A-R	Q	USD	17/03/06	
Class B	Q	USD	17/03/06	
Class C	Q	USD	17/03/06	
Class D	Q	USD	17/03/06	
Class E	Q	USD	17/03/06	
Class F	Q	USD	17/03/06	
Class G	Q	USD	17/03/06	
N-Star REL CDO VIII Ltd. & LLC				
Class A-1	M	USD	07/12/06	
Class A-2	M	USD	07/12/06	
Class B	M	USD	07/12/06	
Class C	M	USD	07/12/06	
Class D	M	USD	07/12/06	
Class E	M	USD	07/12/06	
Class F	M	USD	07/12/06	
Class G	M	USD	07/12/06	
Class H	M	USD	07/12/06	
Class J	M	USD	07/12/06	
Class K	M	USD	07/12/06	
NAGOH, DESIGNATED ACTIVITY COMPANY				
Up to EUR 100,000,000 Unsecured Note due 10 July 2070		EUR	22/09/17	
Up to EUR 500,000,000 Unsecured Note due 10 July 2070		EUR	10/07/17	
Natixis Structured Issuance SA				
Series No. 217, Tranche No. 1		USD	16/09/14	
Neon Capital Limited				
Series 225	S	JPY	30/11/06	

Specialist Debt Securities

Issuer / Debt Description	Freq	Curr	Issued	Ticker
Neon Capital Limited				
Series 230	S	JPY	23/04/07	
Series 305	S	EUR	10/06/10	
Series 306	Q	EUR	22/06/10	
Series 386		JPY	04/02/11	
Series 559 - Rule 144A / Regulation S	S	JPY	30/08/12	
Nephrite Finance DAC				
Series 2017-1	Q	USD	19/12/17	
NewDay Partnership Secondary Funding Ltd				
Senior Variable Funding Notes	M	GBP	13/07/17	
NewDay Secondary Funding Limited				
Senior Variable Funding Notes	M	GBP	24/06/15	
NewDay UPL Transferor LIMITED				
£60,000,000 in aggregate committed amount of senior variable funding notes	M	GBP	23/12/16	
Nixes Six plc				
A2	M	GBP	16/12/13	
A3	M	GBP	16/12/13	
A4	M	GBP	16/12/13	
Nomura CRE CDO 2007-2, Ltd & LLC				
Class A-1	Q	USD	27/03/07	
Class A-2	Q	USD	27/03/07	
Class B	Q	USD	27/03/07	
Class C	Q	USD	27/03/07	
Class D	Q	USD	27/03/07	
Class E	Q	USD	27/03/07	
Class F	Q	USD	27/03/07	
Class G	Q	USD	27/03/07	
Class H	Q	USD	27/03/07	
Class J	Q	USD	27/03/07	
Class K	Q	USD	27/03/07	
Class L	Q	USD	27/03/07	
Class M	Q	USD	27/03/07	
Class N	Q	USD	27/03/07	
Class O	Q	USD	27/03/07	
Oak Hill European Credit Partners V Designated Activity Company				
Euro PPN		EUR	26/08/16	
Sterling PPN		GBP	26/08/16	
US Dollar PPN		USD	26/08/16	
Oak Hill European Credit Partners VI Designated Activity Company				
Profit Participating Notes		EUR	30/05/17	
Oaktree Global Credit Holdings (Ireland) Designated Activity Company				
Up to USD 100,000,000 note due 2045		USD	31/01/17	
Oceanwood Investments II Designated Activity Company				
USD \$2,000,000,000 asset backed securities due 2019		USD	18/11/16	
Octagon Investment Partners 32, Ltd. and Octagon Investment Partners 32, LLC,				
Class A-1 Notes	Q	USD	30/08/17	
Class A-2 Notes	Q	USD	30/08/17	
Class B-1 Notes	Q	USD	30/08/17	
Class B-2 Notes	Q	USD	30/08/17	
Class C Notes	Q	USD	30/08/17	
Class D Notes	Q	USD	30/08/17	
Class E Notes	Q	USD	30/08/17	
Subordinated Notes		USD	30/08/17	
Octagon Investment Partners 34, Ltd. and Octagon Investment Partners 34, LLC				
Class 1 Subordinated Notes	Q	USD	14/12/17	
Class 2 Subordinated Notes	Q	USD	14/12/17	
Class A-1	Q	USD	14/12/17	
Class A-2	Q	USD	14/12/17	

Specialist Debt Securities

Issuer / Debt Description	Freq	Curr	Issued	Ticker
Octagon Investment Partners 34, Ltd. and Octagon Investment Partners 34, LLC				
Class B-1	Q	USD	14/12/17	
Class B-2	Q	USD	14/12/17	
Class C-1	Q	USD	14/12/17	
Class C-2	Q	USD	14/12/17	
Class D	Q	USD	14/12/17	
Class E-1	Q	USD	14/12/17	
Class E-2	Q	USD	14/12/17	
Oilflow SPV 1 DAC				
12 per cent. Secured Amortising Notes due 2022	M	USD	13/01/17	
Omni Securitisation Company II Limited				
Variable Funding Note due 2019		GBP	02/04/15	
Omni Securitisation Company III Limited				
Variable Funding Note due January 2022		GBP	20/01/17	
Omni Securitisation Company MSW II Limited				
Variable Funding Note due 6 January 2022		GBP	04/05/17	
Omni Securitisation Company MSW Limited				
Variable Funding Note due 2019		GBP	06/05/15	
Omni Securitisation Company P Limited				
Variable Funding Note due 6 March 2022		GBP	23/08/17	
Oxygen Capital Limited				
Series 1	A	JPY	25/09/17	
Series 10	A	JPY	24/01/18	
Series 11	S	USD	05/01/18	
Series 11		USD	05/01/18	
Series 2	A	JPY	26/09/17	
Series 20	S	JPY	07/02/18	
Series 3	A	JPY	27/09/17	
Series 30	A	JPY	15/02/18	
OZLME IV Designated Activity Company				
Up to €400,000,000.00 Profit Participating Notes		EUR		
Palladium Securities 1 S.A.				
USD 74,273,000 Series 125 Winton Basket-Linked Notes due 2023		USD	19/12/13	
Peel Chapel No. 1 Limited				
£120,000,000 Senior Floating Rate Loan Notes 2023	Q	GBP	17/10/13	
£31,000,000 Junior Floating Rate Loan Notes 2023	Q	GBP	17/10/13	
Up to GBP 120,000,000 Senior Payment in Kind Floating Rate Loan Notes 2023	Q	GBP	17/10/13	
Up to GBP 31,000,000 Junior Floating Rate Payment in Kind Notes 2023	Q	GBP	17/10/13	
Peel Chapel No. 2 Limited				
£120,000,000 Senior Floating Rate Loan Notes 2023	Q	GBP	17/10/13	
£31,000,000 Junior Floating Rate Loan Notes 2023	Q	GBP	17/10/13	
Up to GBP 120,000,000 Senior Payment in Kind Floating Rate Loan Notes 2023	Q	GBP	17/10/13	
Up to GBP 31,000,000 Junior Floating Rate Payment in Kind Notes 2023	Q	GBP	17/10/13	
Peel Chapel No. 3 Limited				
£120,000,000 Senior Floating Rate Loan Notes 2023	Q	GBP	17/10/13	
£31,000,000 Junior Floating Rate Loan Notes 2023	Q	GBP	17/10/13	
Up to GBP 120,000,000 Senior Payment in Kind Floating Rate Loan Notes 2023	Q	GBP	17/10/13	
Up to GBP 31,000,000 Junior Floating Rate Payment in Kind Notes 2023	Q	GBP	17/10/13	
Petra CRE CDO 2007-1 Ltd.				
Class A-1	M	USD	27/06/07	
Class A-2	M	USD	27/06/07	
Class B	M	USD	27/06/07	
Class C	M	USD	27/06/07	
Class D	M	USD	27/06/07	
Class E	M	USD	27/06/07	
Class F	M	USD	27/06/07	
Class G	M	USD	27/06/07	
Class H	M	USD	27/06/07	

Specialist Debt Securities

Issuer / Debt Description	Freq	Curr	Issued	Ticker
Phoenix Shared Equity 3 S.a.r.l.				
Series 2015-1 Note	A	GBP	20/05/15	
Series 2016-1 Note	A	GBP	04/02/16	
Polis Dania Limited				
EUR 59,205,000 Profit Participating Security 2023		EUR	13/12/13	
Polis Finance Limited				
EUR 22,317,763 Profit Participating Security		EUR	29/05/13	
PPN Trust 2007-1				
\$9,400,000 PPN Trust 2007-1 Certificates	Q	USD	20/06/07	
Pyxis ABS CDO 2006-1 Ltd. and LLC				
Class A-1	M	USD	03/10/06	
Class A-2	M	USD	03/10/06	
Class B	M	USD	03/10/06	
Class C	M	USD	03/10/06	
Class D	M	USD	03/10/06	
Class X	M	USD	03/10/06	
PS	M	USD	03/10/06	
Ravelin Aviation Leasing Services Designated Activity Company				
Up to \$500,000,000 Subordinated Profit Participating Securities		USD	25/12/15	
Realta Investments Ireland Designated Activity Company				
US\$2,000,000,000 Asset-Backed Securities due 2042	A	USD	02/07/12	
Red 1 Finance CLO 2017-1 Designated Activity Company				
Class A GBP 696,748,000 Portfolio Credit Linked Notes due 2022	Q	GBP	22/12/17	
Class B GBP 68,758,000 Portfolio Credit Linked Notes due 2022	Q	GBP	22/12/17	
Class C GBP 41,255,000 Portfolio Credit Linked Notes due 2022	Q	GBP	22/12/17	
Class D GBP 22,919,000 Portfolio Credit Linked Notes due 2022	Q	GBP	22/12/17	
Class E GBP 25,210,000 Portfolio Credit Linked Notes due 2022	Q	GBP	22/12/17	
Class F GBP 22,920,000 Portfolio Credit Linked Notes due 2022	Q	GBP	22/12/17	
Class G GBP 38,964,000 Portfolio Credit Linked Notes due 2022	Q	GBP	22/12/17	
Renew Project Finance CLO 2017-1 DAC				
EUR 120,404,000 Class F Credit Linked Notes due 2045	Q	EUR	21/12/17	
EUR 172,004,000 Class E Credit Linked Notes due 2045	Q	EUR	21/12/17	
RFC CDO 2006-1, Ltd				
Class A-1	M	USD	28/03/06	
Class A-2	M	USD	28/03/06	
Class B	M	USD	28/03/06	
Class C	M	USD	28/03/06	
Class D	M	USD	28/03/06	
Class E	M	USD	28/03/06	
Class F	M	USD	28/03/06	
Class G	M	USD	28/03/06	
Class H	M	USD	28/03/06	
RFC CDO 2007-1, Ltd				
Class A-1	Q	USD	02/04/07	
Class A-2	Q	USD	02/04/07	
Class B	Q	USD	02/04/07	
Class C	Q	USD	02/04/07	
Class D	Q	USD	02/04/07	
Class E	Q	USD	02/04/07	
Class F	Q	USD	02/04/07	
Class G	Q	USD	02/04/07	
Class H	Q	USD	02/04/07	
RIN Ltd. and RIN LLC				
Class A Senior Secured Floating Rate Notes due 2028	Q	USD	25/10/17	
Class B Senior Secured Floating Rate Notes due 2028	Q	USD	25/10/17	
Class C Senior Secured Deferrable Floating Rate Notes due 2028	Q	USD	25/10/17	
RiverRock Emerald Designated Activity Company				
Up to USD 250,000,000 note due 2067		USD	17/08/17	

Specialist Debt Securities

Issuer / Debt Description	Freq	Curr	Issued	Ticker
Rubrika Finance Company Designated Activity Company				
Series 14	S	USD	23/09/13	
Sapphire Valley CDO I, Ltd.				
Sub Notes	Q	USD	14/12/06	
SIGNUM FINANCE III PLC				
Series 2017-14		USD	31/01/18	
Solstice ABS CBO III, Ltd.				
24,000 Preference Shares	Q	USD	12/11/03	
Southeastern Concentrated Value Designated Activity Company				
Profit Participating Notes due 7 April 2035		EUR	10/04/15	
Space II Limited				
Series 2017-4	A	JPY	28/07/17	
SPACE Limited				
Series 997	S	JPY	13/07/10	
SPRC Master Funding Limited				
€500,000,000 Profit Participating Notes due 2 March 2064	I	EUR	02/03/15	
Sprite 2017-1 Limited				
Series 2017 E		USD	04/12/17	
Sprite 2017-1 Limited and Sprite 2017-1 LLC				
Series 2017 A	M	USD	04/12/17	
Series 2017 B	M	USD	04/12/17	
Series 2017 C	M	USD	04/12/17	
Stanlow Receivables Funding Limited				
Up to £350,000,000 Senior Variable Funding Note	W	GBP	16/11/17	
Up to £40,000,000 Senior Term Notes	W	GBP	16/11/17	
Up to £60,000,000 Mezzanine Term Notes	W	GBP	16/11/17	
STARTS (IRELAND) Public Limited Company				
Series 2016-2		EUR	17/02/16	
Series 2016-2 Tranche 2		EUR	16/08/16	
Steele Creek CLO 2017-1, Ltd.				
Class E	Q	USD	14/12/17	
Subordinated Notes	Q	USD	14/12/17	
Steele Creek CLO 2017-1, Ltd. and Steele Creek CLO 2017-1, LLC				
Class A	Q	USD	14/12/17	
Class B	Q	USD	14/12/17	
Class C	Q	USD	14/12/17	
Class D	Q	USD	14/12/17	
Stelloan Investment Company I DAC				
Profit Participating Notes		USD	01/06/17	
Student Mezzanine Finance				
Mezzanine Secured Notes	S	GBP	07/03/17	
Swancastle Designated Activity Company				
£150,000,000 residual second lien mortgage backed residual notes due 2035		GBP	25/05/16	
£19,000,000 NPL Class A second lien mortgage backed notes due 2056		GBP	15/06/17	
£204,500,000 mezzanine second lien mortgage backed notes due 2035		GBP	25/05/16	
£64,500,000 NPL Class B second lien mortgage backed notes due 2056		GBP	15/06/17	
£68,100,000 junior second lien mortgage backed notes due 2035		GBP	25/05/16	
Up to £1,090,600,000 class A senior second lien mortgage backed notes due 2035		GBP	25/05/16	
Taiga Special Opportunities DAC				
Series A Interests	Q	USD	12/07/17	
Series B Interests	Q	USD	05/09/17	
Talmage Structured Real Estate Funding 2006-3, Ltd & LLC				
Class A-1	M	USD	17/08/06	
Class A-2	M	USD	17/08/06	
Class B	M	USD	17/08/06	
Class C	M	USD	17/08/06	
Class D	M	USD	17/08/06	

Specialist Debt Securities

Issuer / Debt Description	Freq	Curr	Issued	Ticker
Talmage Structured Real Estate Funding 2006-3, Ltd & LLC				
Class E	M	USD	17/08/06	
Talmage Structured Real Estate Funding 2006-4, Ltd. & LLC				
Class A-1	M	USD	25/01/07	
Class A-2	M	USD	25/01/07	
Class B	M	USD	25/01/07	
Class C	M	USD	25/01/07	
Class D	M	USD	25/01/07	
Class E	M	USD	25/01/07	
Class F	M	USD	25/01/07	
Class G	M	USD	25/01/07	
Class H	M	USD	25/01/07	
TCW/Crescent Mezzanine Partners IV/IVB (Ireland) Limited				
Series 1A		AUD	30/11/07	
Series 1B		AUD	30/11/07	
Series 1C		AUD	30/11/07	
Series 2A		AUD	30/11/07	
Series 2B		AUD	30/11/07	
Series 2C		AUD	30/11/07	
Thunderbolt Aircraft Lease Securitization Limited				
Class E Notes	M	USD	03/05/17	
Thunderbolt Aircraft Lease Securitization Limited and US LLC				
Series 2017 A	M	USD	03/05/17	
Series 2017 B	M	USD	03/05/17	
Series 2017 C	M	USD	03/05/17	
TICP CLO IX, Ltd. and TICP CLO IX, LLC				
Class A	Q	USD	01/02/18	
Class B	Q	USD	01/02/18	
Class C	Q	USD	01/02/18	
Class D	Q	USD	01/02/18	
TICP CLO VIII, LTD. AND TICP CLO VIII, LLC				
Class A-1	Q	USD	14/11/17	
Class A-2	Q	USD	14/11/17	
Class B	Q	USD	14/11/17	
Class C	Q	USD	14/11/17	
Class D	Q	USD	14/11/17	
Tortuga Limited				
USD108,000,000 Floating Rate Notes due 2022	Q	USD	27/03/12	
Tosca Debt Capital Fund Designated Activity Company				
£300,000,000 Profit Participating Notes due 2027		GBP	18/09/15	
TruPS Financials Note Securitization 2017-1 Ltd and LLC				
Class A-1 Senior Secured Floating Rate Notes due 2038	Q	USD	30/03/17	
Class A-2 Senior Secured Fixed-Floating Rate Notes due 2038	Q	USD	30/03/17	
TruPS Financials Note Securitization 2017-2 Ltd and LLC				
Class A-1 Senior Secured Floating Rate Notes due 2039	Q	USD	26/10/17	
Class A-2 Senior Secured Fixed-Floating Rate Notes due 2039	Q	USD	26/10/17	
UK SAIF (INVESTMENT) DAC				
Up to GBP 1,500,000,000 profit participating notes due 31 December 2047		GBP	10/07/17	
Vermeer Funding, Ltd.				
15,750 Preference Shares	Q	USD	13/04/04	
Vertical ABS CDO 2005-1, Ltd. and Vertical ABS CDO 2005-1 Corp.				
Class A1	Q	USD	28/06/05	
Class A2	Q	USD	28/06/05	
Class B	Q	USD	28/06/05	
Class C	Q	USD	28/06/05	
Class D	Q	USD	28/06/05	
U.S.\$16,800,000 Subordinated Notes Due 2045	Q	USD	28/06/05	
Violet Protected Asset SPC				

Specialist Debt Securities

Issuer / Debt Description	Freq	Curr	Issued	Ticker
Violet Protected Asset SPC				
Series VPA 1 S03 Structured Secured Notes due 2026	Q	USD	21/06/16	
Series VPA 1 S04 Structured Secured Notes due 2026	Q	USD	22/08/16	
WAVE 2017-1 LLC and WAVE 2017-1 Limited				
Series A	M	USD	17/11/17	
Series B	M	USD	17/11/17	
Series C	M	USD	17/11/17	
Wave SPC & Wave Series 2007-1 LLC				
Class A-1	M	USD	10/05/07	
Class A-2	M	USD	10/05/07	
Class B	M	USD	10/05/07	
Class C	M	USD	10/05/07	
Class D	M	USD	10/05/07	
Wellfleet CLO 2017-3, Ltd.				
Class D	Q	USD	17/01/18	
Subordinated Notes	Q	USD	17/01/18	
Wellfleet CLO 2017-3, Ltd. and Wellfleet CLO 2017-3, LLC				
Class A-1	Q	USD	17/01/18	
Class A-2	Q	USD	17/01/18	
Class B	Q	USD	17/01/18	
Class C	Q	USD	17/01/18	
Wentworth Sons Holdings S.C.A. formerly Manolux Investments & Co S.C.A.				
Recovery Pool Notes 1	Q	GBP	31/01/14	
Recovery Pool Notes 2	Q	GBP	31/01/14	
Recovery Pool Notes 3	Q	GBP	31/01/14	
Westmount & Outremont Designated Activity Company				
JPY18,000,000, 000 Profit Participating Notes due 2025		JPY	23/03/17	
Whalsay Energy Limited				
USD 15,000,000 12% notes	Q	USD	16/06/17	
WLR Cardinal Mezzanine Finance Company Limited				
€500,000,000 Profit Participating Securities due 2035		EUR	20/04/15	
XXIII Capital A Limited				
Up to US\$75,000,000 Multicurrency - Secured Subordinated Loan Notes	O	USD	26/01/17	
XXIII Capital Limited				
Class B Tranche 29	S	USD	27/04/17	
Class B Tranche 30	S	USD	21/07/17	
Class B Tranche 31	S	EUR	17/08/17	
Class B Tranche 32	S	USD	29/08/17	

Note: Frequency: A:Annual; S:Semi-Annual; Q:Quarterly; M:Monthly; W:Weekly; D:Daily

Specialist Debt Programme

Issuer / Debt Description	Curr	Expires	Listed
AltLending (Ireland) Designated Activity Company			
Profit Participating Notes	GBP	06/08/19	07/08/14
Apis Capital II plc			
EUR5,000,000,000 Secured Note Programme	EUR	13/10/21	14/10/16
Goncius I Limited and Goncius II Limited			
Structured Issuance Programme	USD	27/10/21	28/10/16
Hale Kai Limited			
SPC Multi-Issuer Structured Issuance Programme	JPY	28/02/21	29/02/16
HCG Finance DAC			
US\$200,000,000 Secured Medium Term Note Program	USD	21/12/22	21/12/17
Kai Limited			
SPC Multi-Issuer Structured Issuance Programme	JPY	03/09/20	04/09/15
Loko Kai Limited			
Up to JPY 5,000,000,000,000 (or the equivalent in other currencies) Structured Issuance Programme		09/06/21	10/06/16
MARC Finance Ltd and VENUS Finance Limited			

Specialist Debt Programme

Issuer / Debt Description

Curr Expires Listed

Euro 50,000,000,000 Structured Note Programme Oxygen Capital Limited	EUR	15/01/20	16/01/15
Limited Recourse Secured Debt Issuance Programme Violet Protected Asset SPC	USD	20/09/22	21/09/17
Asset Backed Securities Issuance Programme XXIII Capital Limited	USD	20/06/21	21/06/16
Specialist Debt Programme - Multicurrency Class A and Class B Notes	GBP	06/07/21	06/07/16

Corporate Debt Securities

Issuer / Debt Description	Freq	Curr	Issued	Ticker
AMETEK European Holdings Limited Variable Rate Unsecured Loan Note of £424,000,000 due 7 December 2020	A	GBP	07/12/15	
Amphitryon Limited Up to US\$200,000,000 13.75 Per Cent Notes due 31 December 2018	A	USD	10/02/10	
Aptos Solutions UK Limited loan notes due 2021	Q	USD	30/09/16	
Artek Group Plc 6.75 per cent. notes due 2025	A	GBP	28/01/15	
AutoSupply Holdings UK Limited Fixed Rate Unsecured Loan Notes due 2021	S	GBP	01/04/16	
Avon Cosmetics Limited Fixed Rate Unsecured Loan Notes due 31 December 2023	Q	GBP	30/11/16	
B&P Midco Limited 5% Fixed Rate Unsecured PIK Notes	S	GBP	29/10/07	
Bell Rock Midco Limited 2013 Notes	A	GBP	07/08/13	
Series 1 Notes	A	GBP	06/08/15	
Series 2 Notes	A	GBP	17/05/17	
Series A Notes	A	GBP	17/05/17	
Bentley Park (UK) Limited £65,500,000 5 per cent. fixed rate unsecured loan notes 2026	A	GBP	15/06/16	
BlackRock Finco UK Ltd. Tranche 1A Notes	S	USD	24/09/07	
Tranche 1B Notes	S	USD	18/02/08	
Tranche 2A Notes	S	USD	01/12/09	
Tranche 2B Notes		USD	28/12/11	
Tranche 3 Notes	S	USD	01/12/09	
Tranche 4	S	USD	13/05/14	
Tranche 5	S	USD	13/05/14	
BlackRock Holdco 5, LLC US\$ 500,000,000 fixed rate Notes due 30 September 2019	S	USD	01/12/09	
US\$1,400,000,000 fixed rate Notes due 30 September 2021	S	USD	01/12/09	
US\$1,680,000,000 fixed rate Notes due 30 September 2019	S	USD	01/12/09	
Bramall Properties Limited Loan Notes due 31 October 2018	S	GBP	30/10/13	
Bravo Investment Holdings 3 Limited Facility 1 Floating Rate Secured Loan Notes due 2022	Q	GBP	23/03/17	
Facility 2 Floating Rate Secured Loan Notes due 2022	Q	GBP	23/03/17	
Briefing Media 1365 Limited 10 per cent. Unsecured Subordinated Investor A Loan Notes due 2022	A	GBP	10/07/15	
10 per cent. Unsecured Subordinated Investor A Payment In Kind Notes due 2022	A	GBP	20/12/16	
10 per cent. Unsecured Subordinated Investor B Loan Notes due 2022	A	GBP	10/07/15	
Brit Group Finance Limited Series 1	A	GBP	09/08/11	
BSREP II PBSA MEZZ BORROWER S.A R.L £65,000,000 7.75 per cent. Mezzanine Loan Notes due 2022	S	GBP	07/03/17	
C1 Acquisitions Limited Ten per cent. Notes due 2017	Q	GBP	12/12/10	
CableCom Bidco Limited £5,986,732 12 % investor A loan notes 2019	Q	GBP	16/12/16	
12% Investor Loan Notes 2019	Q	GBP	25/10/13	
Catlin Finance (UK) Limited US\$475,000,000 Long-Dated Subordinated Guaranteed Loan Notes	A	USD	20/09/07	
CCF ACQUISITION S.A R.L. EUR2,000,000,000 Note		EUR	01/01/16	
EUR2,000,000,000 Note		EUR	01/01/16	
CDK Global Holdings (UK) Limited				

Corporate Debt Securities

Issuer / Debt Description	Freq	Curr	Issued	Ticker
CDK Global Holdings (UK) Limited GBP191,436,411 4.1% Fixed Rate Unsecured Loan Notes due 2021	A	GBP	19/12/14	
Chromalloy UK Holdings Limited Notes, Libor + 4.00 Percent due 2019	S	GBP	28/02/14	
Cigna Walnut Holdings, Ltd Promissory Note, 12-month LIBOR + 75 basis points due September 30, 2024	S	USD	21/11/14	
USD600,000,000 Promissory Note, 3.62 percent due September 30, 2024	S	USD	01/10/14	
CKI Number 3 Limited GBP309,672,000 9.95 per cent. Notes due 2031	S	GBP	30/06/11	
CNOOC UK Limited US\$775,000,000 Promissory Note	S	USD	13/01/15	
Cobra Bidco Limited 15 per cent. Unsecured Fixed Rate Series D Loan Notes due 2020	A	GBP	13/09/16	
Cobra Midco Limited 10 per cent. Unsecured Subordinated Series A Loan Notes due 2022	A	GBP	14/09/15	
10 per cent. Unsecured Subordinated Series B Loan Notes due 2022	A	GBP	14/09/15	
Cole-Parmer Instrument Company Limited EURO Loan notes due 2025	A	EUR	31/07/15	
GBP loan notes due 2025	A	GBP	14/10/15	
Condor Buyer Limited First Lien Proceeds Notes due 2024	Q	USD	27/10/17	
Second Lien Proceeds Notes due 2025	Q	USD	27/10/17	
Core Laboratories Interests One Limited \$290,000,000 6 per cent. notes due 2021	A	USD	18/05/11	
Country Garden Holdings Company Limited USD\$500,000,000 3.875% senior notes due 20 November 2018	S	USD	20/11/17	
Crawford & Company EMEA/A-P Holdings Limited Up to GBP 175,000,000 of Unsecured 7 per cent. Bonds due 2019	S	GBP	02/02/09	
Cunningham Lindsey Holdings (UK) Limited Class GBP Unsecured Loan Notes	S	GBP	20/06/08	
Class USD Unsecured Loan Notes	Q	USD	22/05/09	
Cunningham Lindsey Holdings II (UK) Limited Class GBP	M	GBP	25/06/08	
Class USD	M	USD	25/06/08	
D-Clear Europe Limited USD Notes	A	USD	21/10/11	
Datum Datacentres Limited 15 per cent. unsecured redeemable Tranche 2 Loan Notes 2036	A	GBP	12/09/16	
Dolphin Square Limited (Formerly Mantilla Limited) Up to 500,000,000 subordinated unsecured PIK notes	Q	GBP	17/12/12	
Up to 75,000,000 Interst Bearing unsecured subordinated notes	Q	GBP	17/12/12	
Dominion Hospitality Midco Limited GBP30,000,000 10% fixed rate unsecured loan note maturing 31 October 2023	A	GBP	02/11/16	
Douglas Midco Limited Secured Investor Loan Notes 2024	Q	GBP	06/09/17	
Elevate Credit International Limited Senior secured UK term notes due 2018	M	USD	04/08/14	
Endeavour Energy UK Limited Floating rate loan notes due 2017	Q	USD	30/09/14	
US\$500,000,000 Fixed Rate Loan Note due 2017	S	USD	21/10/15	
Energy Assets Midco Limited 8 per cent. fixed rate unsecured funding notes 2026	A	GBP	12/07/16	
Erie U.K. Limited £438,294,409 7.2 per cent. Notes due 28 January 2021	A	GBP	28/01/11	
FC Skyfall SPV Limited 12% Fixed Rate Notes due 2020	S	GBP	08/11/14	
FC Skyfall TA Limited				

Corporate Debt Securities

Issuer / Debt Description	Freq	Curr	Issued	Ticker
FC Skyfall TA Limited £11,440,000 9% Fixed Rate Notes due 2020	S	GBP	30/09/15	
Finastra Europe Limited Unsecured Loan Notes due 2024		EUR	13/06/17	
Unsecured Loan Notes due 2024		EUR	13/06/17	
Finastra Holdings Limited Unsecured Loan Notes due 2024		USD	13/06/17	
Firestone Diamonds Plc Series A	Q	USD	31/08/15	
Series B	Q	USD	28/06/17	
Flowserve International Limited £59,373,045 Notes due 31 December 2020	Q	GBP	09/07/07	
FNIS UK Holding Ltd. Up to AUD108,907,780 unsecured 6.75% bonds due 2018	S	AUD	26/10/07	
Frontier Medical Investments Limited 10 percent PIK Notes in respect of 10 percent Investor Loan Notes 2021	A	GBP	26/03/15	
10 percent PIK Notes in respect of 10 percent Rollover shareholders loan notes	A	GBP	26/03/15	
Series A	A	GBP	05/12/13	
Series B	A	GBP	05/12/13	
FTI UK Holdings Limited GBP70,000,000 8% Notes due 2 October 2022	A	GBP	10/02/08	
GLI Finance Limited Fixed rate 7% corporate bonds due 2021	S	GBP	30/06/16	
Goldman Sachs (UK) L.L.C. US\$11,196,000,000 Cat 1B subordinated mandatorily convertible securities due 2022	A	USD	06/03/12	
Government of the Cayman Islands US\$312,000,000 aggregate principal amount of its 5.95% notes due 2019	S	USD	24/11/09	
Group 1 Automotive UK Limited 3.5 per cent. Note due 27 January 2024	S	GBP	18/12/15	
3.5 per cent. Note due 27 January 2024	S	GBP	08/11/16	
Halliburton Global Holdings Limited 4.5 per cent. Fixed Rate Notes due 2021	S	USD	19/12/13	
Hanover Insurance International Holdings Limited, The Fixed Rate Unsecured Loan Note due 2021	Q	USD	30/12/16	
Honeywell Group Holding UK £300,000,000 Notes 5.12 per cent. due 16 December 2019	A	GBP	16/12/09	
HP Foods Limited £1,300,000,000.00 5.25 per cent. Notes due 29 April 2023	A	GBP	29/04/13	
IHS International Holdings Limited 5.5 per cent. Note due 24 August 2025	A	GBP	24/08/15	
5.5 per cent. Note due 31 July 2023	A	GBP	31/07/13	
Ipswich Building Society Subordinated Fixed Rate Notes due 2024	S	GBP	17/10/14	
Isotrak Midco Limited 15 per cent. Unsecured Subordinated Redeemable Loan Notes 2023	A	GBP	18/09/14	
Ithaca Energy (UK) Limited 8.625 per cent. Notes due 1 July 2019	S	USD	23/12/14	
ITV Holdings (Cayman) Limited GBP 2,899,726 Roll Up Loan Notes	A	GBP	06/07/11	
GBP 51,380,822 2011 Loan Notes	A	GBP	06/07/11	
GBP150,000,000 2010 Loan Notes	A	GBP	06/07/11	
Iwoca Oxygen PLC Series D EUR	Q	EUR	06/02/16	
Series D EUR	Q	EUR	09/02/16	
Series D EUR	Q	EUR	11/04/16	
Series D EUR	Q	EUR	09/11/15	
Series D EUR	Q	EUR	15/01/16	

Corporate Debt Securities

Issuer / Debt Description	Freq	Curr	Issued	Ticker
Iwoca Oxygen PLC				
Series D EUR	Q	EUR	08/02/16	
Series D EUR	Q	EUR	05/04/16	
Series D EUR	Q	EUR	29/10/15	
Series D GBP	Q	GBP	29/09/15	
Series D GBP	Q	GBP	22/10/15	
Series D GBP	Q	GBP	06/11/15	
Series D GBP	Q	GBP	16/08/16	
Series D GBP	Q	GBP	22/09/15	
iwoca Peroxide Limited				
Up to PLN 50,000,000 10% Series A Polish Zloty Bonds	Q	USD	23/08/16	
Jamplant Limited				
US\$44,546,900 Unsecured Loan dated 20 November 2020	Q	USD	18/06/10	
KKR Financial Holdings LLC				
5.20% Senior Notes due 2033	S	USD	30/03/17	
5.50% Senior Notes due 2032	S	USD	30/03/17	
L1R HB MIDCO LIMITED				
A Loan Notes	A	GBP	01/09/17	
Lancashire Holdings Limited				
Euro Notes	Q	EUR	21/10/11	
USD Notes		USD	21/10/11	
Legg Mason Global Holdings Ltd				
US\$500,000,000 fixed rate 5.5 per cent. Notes due 2027	A	USD	20/04/09	
US\$597,000,000.00 fixed rate 5.13 per cent. Notes due 2019	A	USD	15/03/11	
Leisurecorp Scotland Limited				
PIK Notes	A	GBP	29/10/08	
Liberty UK and Europe Holdings Limited				
CLP15,306,669,000 Interest bearing Promissory Note	A	CLP	30/12/15	
CLP23,891,000,000 Interest bearing Promissory Note	A	CLP	21/09/15	
US\$19,250,000 nterest bearing Promissory Note	A	USD	24/03/16	
US\$22,435,000 Interest bearing Promissory Note	A	USD	23/11/15	
US\$240,000,000 Interest bearing Promissory Note	A	USD	22/11/13	
US\$750,000,000 interest bearing Promissory Note	A	USD	30/11/10	
Life Sciences International Limited				
GBP115,495,068 7.2 percent. Notes due 20 January 2021	A	GBP	20/01/11	
Limecay Limited				
Secured 12.94% C Notes due 2020	Q	GBP	06/09/13	
Secured 5.44% A Notes due 2020	Q	GBP	06/09/13	
Secured 7.19% B Notes due 2020	Q	GBP	06/09/13	
LSP Investco Limited				
EUR Revolving Loan Note	Q	EUR	31/03/14	
GBP Loan Notes	Q	GBP	26/03/14	
GBP Revolving Loan Notes	Q	GBP	26/03/14	
Luxury Travel Financing Limited				
Series A2	A	GBP	19/12/14	
Manakara Designated Activity Company				
US\$525,000,000 12.0 per cent notes due 2034	S	USD	23/06/16	
Marketing Technology Partners UK Limited				
Class A Notes	M	USD	31/05/17	
Class B Notes	M	USD	31/05/17	
MasterCard Holdings LP				
Up to USD 90,000,000 3.5% Notes due 15 December 2023	A	USD	30/11/15	
US\$ 1,300,044,399 5.09 % Notes due 1 December, 2023	A	USD	02/12/14	
US\$ 115,500,000 4.93% Notes due 23 February 2027	A	USD	23/02/17	
US\$ 117,000,000 4.54% Notes due 27 September 2026	A	USD	27/09/16	
US\$ 117,000,000 5.32% Notes due 1 April, 2027	A	USD	31/08/16	
US\$ 200,780,700 4.79% Notes due 24 April 2027	A	USD	24/04/17	
US\$ 76,464,000 3.18% Notes due 28 June 2022	A	USD	28/06/17	

Corporate Debt Securities

Issuer / Debt Description	Freq	Curr	Issued	Ticker
MasterCard Holdings LP				
US\$ 845,000,000 5.32% Notes due 1 April 2027	A	USD	26/10/16	
US\$ 958,848,754 5.10 % Notes due 1 December, 2023	A	USD	20/11/15	
MasterCard/Europay UK Limited				
5.58% Notes due 1 December 2044	A	USD	30/11/15	
EUR 1,100,000,000 3.36 % Notes due 1 December, 2023	A	EUR	02/12/14	
Match.com Europe Limited				
Guaranteed 3.57% Fixed Rate Loan Notes due 2026	A	USD	27/09/11	
Match.com Foreign Holdings Limited (formerly Match.com France Limited)				
Fixed rate loan notes due 2021	A	USD	04/04/14	
McKesson UK Finance I Limited				
USD Note, 3.038 Percent due 60 months from 4 Feb 2014 Tranche A Notes	S	USD	04/02/14	
USD Note, 4.47 Percent due 84 months from 4 Feb 2014 Tranche E Note	S	USD	04/02/14	
USD Note, 5.28 Percent due 60 months from 4 Feb 2014 Tranche F Note	S	USD	04/02/14	
USD Note, 5.56 Percent due 120 months from 4 Feb 2014 Tranche D Note	S	USD	04/02/14	
USD Note, 6.19 Percent due 240 months from 4 Feb 2014 Tranche C Note	S	USD	04/02/14	
USD Note, 6.81 Percent due 360 months from 4 Feb 2014 Tranche B Note	S	USD	04/02/14	
Metavante Technologies Limited				
Fixed Rate Unsecured Amended and Restated Promissory Loan Note	S	USD	01/09/16	
Fixed Rate Unsecured Promissory Loan Note	S	USD	19/12/16	
Mettler-Toledo Finance (UK) Limited				
4.5 per cent. Notes due 2023	A	GBP	16/12/13	
MF Midco Limited				
£125,000,000 10% Unsecured Loan Notes 2025	A	GBP	13/10/17	
Micro Focus Group Limited				
B2 Loan Notes	Q	USD	20/11/14	
B3 Loan Notes	Q	USD	21/06/17	
Euro Loan Notes	Q	EUR	21/06/17	
RCF Loan Notes	Q	USD	20/11/14	
MidCap Finco Designated Activity Company				
Class A Variable Funding Subordinated Notes due 2114		USD	14/01/15	
Class B Variable Funding Subordinated Notes due 2114		USD	14/01/15	
Class C Variable Funding Subordinated Notes due 2114		USD	14/01/15	
Class D-1 Variable Funding Subordinated Notes due 2114		USD	14/01/15	
Class D-2 Variable Funding Subordinated Notes due 2114		USD	14/01/15	
Residual Variable Funding Subordinated Notes due 2114		USD	14/01/15	
Misys International Limited				
Unsecured Loan Notes due 2024		USD	13/06/17	
Molson Coors Brewing Company (UK) Limited				
3 per cent. fixed rate unsecured loan notes 2026	Q	GBP	03/10/16	
Moody's Group (Holdings) Limited				
USD 2,200,000,000 5.27 percent Notes due 2027	S	USD	23/03/12	
MPM Bidco Limited				
A1 Notes	I	GBP	17/03/17	
A2 Notes	I	GBP	17/03/17	
B1 Notes	I	GBP	17/03/17	
B2 Notes	I	GBP	17/03/17	
NAC Turbo Designated Activity Company				
Loan Notes	Q	USD	29/06/16	
Navigator Terminals Midco Limited				
7.175 per cent. Unsecured Loan Notes due 2046	Q	GBP	30/03/16	
NET Holding A.S.				
€2,809,230 5.75 per cent. Series A Notes due October 2018	S	EUR		
€2,809,230 6.25 per cent. Series C Notes due October 2018	S	EUR	10/10/17	
€2,809,230 6.00 per cent. Series B Notes due April 2018	S	EUR	10/10/17	
Newincco 1359 Limited				
10 per cent. Unsecured Subordinated Investor A Loan Notes due 2022	A	GBP	03/09/15	
10 per cent. Unsecured Subordinated Investor B Loan Notes due 2022	A	GBP	03/09/15	

Corporate Debt Securities

Issuer / Debt Description	Freq	Curr	Issued	Ticker
Nexen Petroleum U.K. Limited				
Up to US\$1,200,000,000 Promissory Note	S	USD	30/04/12	
Nord Anglia Education (UK) Holdings plc				
Revolving Unsecured Loan Notes		USD	01/09/17	
Term Unsecured Loan Notes		USD	01/09/17	
Northgate UK Holdings 1 Limited				
A Loan Notes	A	GBP	23/03/16	
B Loan Notes	I	GBP	23/03/16	
NOV UK Holdings Ltd				
2.8 per cent Notes due 30 June 2021	S	GBP	30/06/15	
GBP 55,000,000 7 per cent Notes due 30 June 2018	A	GBP	18/06/10	
GBP461,800,000 7 per cent Notes due 30 June 2018	A	GBP	18/06/10	
Odeon and UCI Cinemas Holdings Limited				
GBP650,000,000 Promissory Note, 7.5% interest per annum, due 29 November 2026	S	GBP	30/11/16	
One Identity SeaHawk International Holdings Designated Activity Company				
First Lien Proceeds Notes due 2022	Q	USD	31/10/16	
Second Lien Proceeds Notes due 2023	Q	USD	31/10/16	
Owl Finance Limited				
Series 1 Tranche 1	Q	GBP	07/09/16	
Series 2 Tranche 1	Q	USD	07/09/16	
Series 3 Tranche 1	Q	EUR	07/09/16	
Series 4 Tranche 1	Q	GBP	07/09/16	
Series 5 Tranche 1	Q	USD	07/09/16	
Series 6 Tranche 1	Q	EUR	07/09/16	
Parker Hannifin (GB) Limited				
5% fixed rate unsecured notes due 25 June 2029	A	GBP	25/06/14	
PCI Penn UK Holdco Limited				
Fixed Rate Unsecured Loan Notes due August 1, 2022	S	GBP	01/08/14	
Fixed Rate Unsecured Loan Notes due July 1 2023	A	USD	30/06/15	
Peel Finance (UK) Limited				
Loan Notes	Q	GBP	02/09/10	
PIK Notes	Q	GBP	02/09/10	
Penn Pharma Group Limited				
Fixed Rate Unsecured Loan Notes due 1 July 2023	A	USD	30/06/15	
Petroceltic Holdings Limited				
Secured and Guaranteed Variable Rate Junior Notes due 29 March 2021	A	USD	29/03/17	PCIJRN01
Up to USD50,000,000 Secured and Guaranteed 7% Senior Notes due 29 March 2019	A	USD	29/03/17	PCISRN01
Pharming Group N.V.				
8.5% Subordinated Redeemable Convertible Bonds due 2021	S	EUR	07/12/16	
Phillips 66 UK Holdings Limited				
1,400,000 £1,000 Floating Rate Notes due 20 April 2022	A	GBP	20/04/12	
Premier Midco Limited				
12 per cent Unsecured Subordinated Redeemable Investor Ser A Loan Notes due 2022	Q	GBP	22/09/15	
12 per cent Unsecured Subordinated Redeemable Investor Ser B Loan Notes due 2022	Q	GBP	22/09/15	
Series A PIK Notes	A	GBP	03/10/16	
Series B PIK Notes	A	GBP	03/10/16	
Project Farm Midco Limited				
Fixed Rate A3 Secured Loan Notes 2024	Q	GBP	29/04/16	
Project Lake Holdings Limited				
Loan Notes due 2021	A	USD	15/12/15	
Project Leopard AcquireCo Limited				
US\$540,895,459 Floating Rate Unsecured Loan Notes Due 2023		USD	07/07/17	
Quest Software International Holdings Designated Activity Company				
First Lien Proceeds Notes due 2022	Q	USD	31/10/16	
Second Lien Proceeds Notes due 2023	Q	USD	31/10/16	
Quinn Industrial Holdings Designated Activity Company				
Class A EUR	Q	EUR	16/12/14	

Corporate Debt Securities

Issuer / Debt Description	Freq	Curr	Issued	Ticker
QVC UK Holdings Limited Up to GBP290,000,000 7.75 per cent PIK Notes due October 31, 2018	A	GBP	01/11/08	
Relative Value Trading Limited Floating Rate Unsecured Junior Subordinated Notes due 2025	Q	USD	27/11/15	
Floating Rate Unsecured Notes due 2025	Q	USD	15/11/11	
RPL Bidco Limited Variable rate secured guaranteed term loan notes 2023	Q	GBP	09/11/17	
San Diego Family Housing, LLC Series 2007 Class I Bonds	S	USD	30/11/07	
Series 2007 Class II Bonds	S	USD	30/11/07	
Series 2007 Class III Bonds	S	USD	30/11/07	
Seadrill Capricorn Holdings LLC Floating Rate Loan Notes due 2021	A	USD	21/02/14	
Seattle Midco Limited 10 per cent. Secured Series A Loan Notes due 2023	A	GBP	30/06/16	
5 per cent. Secured Series B Loan Notes due 2023	A	GBP	30/06/16	
SJD Free Solar (UK) 1 Ltd. Note Issue	Q	GBP	23/03/16	
Small World Financial Services Group Limited unsecured convertible loan notes 2015 (the "2010 Convertible Notes")	S	GBP	07/05/10	
unsecured convertible loan notes 2015 (the "2014 Convertible Notes")	S	GBP	19/12/14	
SMBC Aviation Capital Finance DAC Senior Notes due 2021	S	USD	19/07/16	
Senior Notes due 2022	S	USD	08/08/17	
SonicWall International Holdings Designated Activity Company First Lien Proceeds Notes due 2022	Q	USD	31/10/16	
Second Lien Proceeds Notes due 2023	Q	USD	31/10/16	
Southeast Housing LLC Series 2007 Class I Bonds 2028	S	USD	14/12/07	
Series 2007 Class I Bonds 2043	S	USD	14/12/07	
Series 2007 Class I Bonds 2054	S	USD	14/12/07	
Series 2007 Class II Bonds 2028	S	USD	14/12/07	
Series 2007 Class II Bonds 2043	S	USD	14/12/07	
Series 2007 Class II Bonds 2054	S	USD	14/12/07	
Series 2007 Class III Bonds 2028	S	USD	14/12/07	
Series 2007 Class III Bonds 2043	S	USD	14/12/07	
Series 2007 Class III Bonds 2054	S	USD	14/12/07	
Starstone Finance Limited \$50,000,000 7 per cent Guaranteed Bonds due 2018	S	USD	17/06/08	
Superior Acquisitions Limited Series I Tranche 1	S	GBP	02/01/15	
Series J Tranche I	S	GBP	02/01/15	
Series K1 Tranche I	Q	GBP	02/01/15	
Series K3 Tranche 1	S	GBP	02/01/15	
Series N1 Tranche 1	S	GBP	07/01/15	
Series N2 Tranche 1	S	GBP	07/01/15	
Superior Holdings Limited Series E Tranche 1	S	GBP	31/12/14	
Series L Tranche 1	S	USD	02/01/15	
Series W1 Tranche 1	S	USD	02/01/15	
Series W2 Tranche 1	S	USD	02/01/15	
Series W3 Tranche 1	S	USD	02/01/15	
Series Y1 Tranche 1	S	USD	28/08/15	
Taylor Wimpey SH Capital Limited £100,000,000 Loan Notes	A	GBP	01/10/13	
Technical Airborne Components Ltd. US\$ 73,068,822 interest bearing Promissory Note (Note), maturing 25 March 2030	Q	USD		
Telesat International Limited				

Corporate Debt Securities

Issuer / Debt Description	Freq	Curr	Issued	Ticker
Telesat International Limited				
8.5 % Fixed Rate Unsecured Notes due 24 December 2033	A	USD	24/12/15	
8.5% Fixed Rate Unsecured Notes due 13 November 2030	A	USD	13/11/15	
8.5% Fixed Rate Unsecured Notes due 21 December 2033	A	USD	21/12/15	
Thames Brettenham Limited				
Series A Loan Notes	Q	GBP	19/02/16	
The Ink Factory Limited				
Unsecured Loan Notes	Q	USD	10/04/14	
Unsecured Loan Notes	Q	USD	02/05/17	
Tiffany & Co. (UK) Holdings Limited				
GBP125,811,955 6.68 per cent Notes Due 2018	S	GBP	31/03/08	
TJX Europe Limited				
Floating rate notes due 2024	A	GBP	01/02/14	
Floating rate notes due 2026	A	GBP	26/01/16	
Up to £114,881,000 floating rate notes due 2022	A	GBP	17/01/12	
Transocean Drilling U.K. Limited				
US\$1,100,000,000 Promissory Note	S	USD	30/10/06	
Trillion Chance Limited				
5.00% Senior Notes due 2019	S	USD	14/02/18	
5.25% Senior Notes due 2018	S	USD	13/10/17	
UK Power Networks Holdings Limited				
GBP413,508,000 9.95 per cent. Subordinated Notes due 2031	S	GBP	30/06/11	
UK Power Networks Services Holdings Limited				
GBP 51,000,000 9.95 per cent. Subordinated Notes due 2031	S	GBP	30/06/11	

Note: Frequency: A:Annual; S:Semi-Annual; Q:Quarterly; M:Monthly; W:Weekly; D:Daily

Retail Debt Securities

Issuer / Debt Description	Freq	Curr	Issued	Ticker
Sherwood Holdings Limited				
10% Unsecured Loan Notes	A	GBP	29/07/16	

Note: Frequency: A:Annual; S:Semi-Annual; Q:Quarterly; M:Monthly; W:Weekly; D:Daily

Insurance Linked Securities

Issuer / Debt Description	Freq	Curr	Issued	Ticker
Caelus Re 2013 Limited				
Principal-at-Risk Variable Rate Note Program		USD	07/03/13	
Caelus Re IV Limited				
Principal-at-Risk Variable Rate Note Program		USD	29/02/16	
Series 2016-1	Q	USD	29/02/16	
Caelus Re V Limited				
Principal-at-Risk Variable Rate Note Program		USD	04/05/17	
Series 2017-1, Class A Principal-at-Risk Variable Rate Notes due June 5, 2020	Q	USD	04/05/17	
Series 2017-1, Class B Principal-at-Risk Variable Rate Notes due June 5, 2020	Q	USD	04/05/17	
Series 2017-1, Class C Principal-at-Risk Variable Rate Notes due June 5, 2020	Q	USD	04/05/17	
Series 2017-1, Class D Principal-at-Risk Variable Rate Notes due June 5, 2020	Q	USD	04/05/17	
Casablanca Re Ltd.				
Class A Principal At-Risk Variable Rate Notes due June 4, 2020	M	USD	01/06/17	
Class B Principal At-Risk Variable Rate Notes due June 4, 2020	M	USD	01/06/17	
Class C Principal At-Risk Variable Rate Notes due June 4, 2020	M	USD	01/06/17	
Principal At-Risk Variable Rate Note Program		USD	01/06/17	
East Lane Re VI Ltd.				
Principal At-Risk Variable Rate Note Program		USD	07/03/14	
Principal At-Risk Variable Rate Notes due 13 March 2020	Q	USD	06/03/15	
Principal At-Risk Variable Rate Notes due March 14, 2018	Q	USD	07/03/14	
Espada Reinsurance Limited				
Principal At-Risk Variable Rate Note Program		USD	01/03/16	
Series 2016-I	Q	USD	01/03/16	
Long Point Re III Ltd				
Principal At-Risk Variable Rate Notes due May 23, 2018	Q	USD	15/05/15	
Northwind Holdings LLC				
\$800,000,000 Floating Rate Notes due 2037	Q	USD	11/12/07	
Residential Reinsurance 2013 Limited				
\$80,000,000 Principal At-Risk Variable Rate Notes due December 2017	Q	USD	02/12/13	
Variable Rate Note Programme		USD	31/05/13	
Residential Reinsurance 2014 Limited				
Principal At-Risk Variable Rate Note Program		USD	30/05/14	
Principal At-Risk Variable Rate Notes due December 6, 2018	Q	USD	03/12/14	
Principal At-Risk Variable Rate Notes due June 6, 2018	Q	USD	30/05/14	
Principal At-Risk Variable Rate Notes due June 6, 2018	Q	USD	30/05/14	
Residential Reinsurance 2015 Limited				
Principal At-Risk Variable Rate Note Program		USD	29/05/15	
Principal At-Risk Variable Rate Notes due December 6, 2019	Q	USD	02/12/15	
Principal At-Risk Variable Rate Notes due June 6, 2019	Q	USD	29/05/15	
Principal At-Risk Variable Rate Notes due June 6, 2019	Q	USD	29/05/15	
Residential Reinsurance 2016 Limited				
Principal At-Risk Variable Rate Note Program		USD	11/05/16	
Series 2016-I Class 10 Principal At-Risk Variable Rate Notes due June 6, 2020	Q	USD	11/05/16	
Series 2016-I Class 11 Principal At-Risk Variable Rate Notes due June 6, 2020	Q	USD	11/05/16	
Series 2016-I Class 13 Principal At-Risk Variable Rate Notes due June 6, 2020	Q	USD	11/05/16	
Series 2016-II Class 2 Principal At-Risk Variable Rate Notes due December 6 2017	Q	USD	18/11/16	
Series 2016-II Class 3 Principal At-Risk Variable Rate Notes due December 6 2020	Q	USD	18/11/16	
Series 2016-II Class 4 Principal At-Risk Variable Rate Notes due December 6 2020	Q	USD	18/11/16	
Residential Reinsurance 2017 Limited				
Principal At-Risk Variable Rate Note Program		USD	03/05/17	
Series 2017-I Class 10 Principal At-Risk Variable Rate Notes due June 6, 2018	Q	USD	03/05/17	
Series 2017-I Class 11 Principal At-Risk Variable Rate Notes due June 6, 2021	Q	USD	03/05/17	
Series 2017-I Class 13 Principal At-Risk Variable Rate Notes due June 6, 2021	Q	USD	03/05/17	
Series 2017-II Class 1 Principal At-Risk Variable Rate Notes due Dec. 6, 2018	Q	USD	17/11/17	
Series 2017-II Class 2 Principal At-Risk Variable Rate Notes due Dec. 6, 2021	Q	USD	17/11/17	
Series 2017-II Class 3 Principal At-Risk Variable Rate Notes due Dec. 6, 2021	Q	USD	17/11/17	
Vita Capital VI Limited				
Principal-at-Risk Variable Rate Note Programme		USD	22/12/15	

Insurance Linked Securities

Issuer / Debt Description	Freq	Curr	Issued	Ticker
Vita Capital VI Limited Series 2015-1 Class A Principal At-Risk Variable Rate Notes due January 8, 2021	Q	USD	22/12/15	
Vitality Re IX Limited Class A Principal-at-Risk Variable Rate Notes due January 10, 2022	Q	USD	29/01/18	
Class B Principal-at-Risk Variable Rate Notes due January 10, 2022	Q	USD	29/01/18	
Principal-at-Risk Variable Rate Note Program		USD	29/01/18	
Vitality Re V Limited \$140,000,000 Principal-at-Risk Variable Rate Notes due January 7, 2019	Q	USD	24/01/14	
\$60,000,000 Principal-at-Risk Variable Rate Notes due January 7, 2019	Q	USD	24/01/14	
Principal-at-Risk Variable Rate Note Program		USD	24/01/14	
Vitality Re VI Limited Principal-at-Risk Variable Rate Note Programme		USD	27/01/15	
Principal-at-Risk Variable Rate Notes due January 8, 2018	Q	USD	27/01/15	
Principal-at-Risk Variable Rate Notes due January 8, 2018	Q	USD	27/01/15	
Vitality Re VII Limited Principal-at-Risk Variable Rate Note Program		USD	28/01/16	
Series 2016, Class A Principal-at-Risk Variable	Q	USD	28/01/16	
Series 2016, Class B Principal-at-Risk Variable	Q	USD	28/01/16	
Vitality Re VIII Limited Class A Principal-at-Risk Variable Rate Notes due January 8, 2021	Q	USD	25/01/17	
Class B Principal-at-Risk Variable Rate Notes due January 8, 2021	Q	USD	25/01/17	
Principal-at-Risk Variable Rate Note Program		USD	25/01/17	

Note: Frequency: A:Annual; S:Semi-Annual; Q:Quarterly; M:Monthly; W:Weekly; D:Daily

Derivative Warrants

Issuer / Derivative Warrant Description	Curr	Expires	Issued	Ticker
No Derivative Warrants				

Derivative Warrant Programme

Issuer / Debt Description	Curr	Expires	Listed
No Derivative Warrant Programme			

Equity

Issuer / Equity Description	Curr	Val.Date	Price	DivAmt	XD	DivDate	Ticker
Cargill Andean Agribusiness B.V. Up to 5,000,000 Shares	USD	11/09/14	100.0000				CAA KY
Cayman National Corporation Limited 42,350,731 Shares with a nominal value of CI\$1 each	USD	12/02/18	3.0500	0.05	11/10/16	12/10/16	CNC KY
O2Micro International Limited American Depositary Share Program	USD	26/10/16	1.8300				OIIM KY
VBT Holdings Ltd. 388,800 ordinary shares with a par value of US\$22.50 each	USD	09/02/18	277.0000	5.00	27/04/15	30/06/15	VBT KY
Whalsay Energy Holdings Limited 1,000,000 ordinary shares of USD 0.01	USD						

No Suspended Listings

Suspended Listings

Issuer / Description	Curr	Suspended	Ticker
No Suspended Listings			

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