

Investment Funds

Issuer / Fund Description	CurrVal	Date	Freq	NAV	Yield	YTD	Listed	Ticker
A&Q Neutral Alpha Strategies XL Limited								
Class J-JPY Shares	JPY	30/09/17	M	102,250.2560			26/01/17	
Class J-USD Share Series 3	USD	30/09/17	M	1,023.9410			21/08/17	
Series 1 Class J-USD Shares	USD	30/09/17	M	1,049.8700			01/09/16	
All Seasons Africa Fund Ltd								
D Lead Series	USD	31/10/17	D	977.5400	0.00	25.00	13/08/15	
D Series 01-16	USD	31/10/17	D	1,106.2300	0.00	25.00	18/02/16	ALSD0116 KY
D Series 01-17	USD	31/10/17	D	1,248.2300	1.00	25.00	14/03/17	ALSD0117 KY
D Series 02-16	USD	31/10/17	D	1,224.6300	0.00	25.00	18/02/16	ALSD0216 KY
D Series 02-17	USD	31/10/17	D	1,237.1800	1.00	24.00	14/03/17	ALSD0217 KY
D Series 03-16	USD	31/10/17	D	1,199.3800	0.00	25.00	31/03/16	ALSD0316 KY
D Series 03-17	USD	31/10/17	D	1,209.6100	1.00	21.00	21/03/17	ALSD0317 KY
D Series 04-15	USD	31/10/17	D	865.4100	0.00	25.00	13/08/15	ALSD0415 KY
D Series 04-16	USD	31/10/17	D	1,166.8000	1.00	25.00	18/05/16	ALSD0416 KY
D Series 05-15	USD	31/10/17	D	844.3700	0.00	25.00	13/08/15	ALSD0515 KY
D Series 05-16	USD	31/10/17	D	1,116.6000	1.00	25.00	30/06/16	ALSD0516 KY
D Series 06-15	USD	31/10/17	D	863.2500	0.00	25.00	13/08/15	ALSD0615 KY
D Series 06-16	USD	31/10/17	D	1,105.5000	1.00	25.00	30/06/16	ALSD0616 KY
D Series 06-17	USD	31/10/17	D	1,133.1400	1.00	13.00	24/07/17	ALSD0617 KY
D Series 07-15	USD	31/10/17	D	887.8500	0.00	25.00	05/10/15	ALSD0715 KY
D Series 07-17	USD	31/10/17	D	1,051.5900	0.00	5.00	14/08/17	ALSD0717 KY
D Series 08-15	USD	31/10/17	D	948.5100	0.00	25.00	29/09/15	ALSD0815 KY
D Series 08-16	USD	31/10/17	D	1,186.2000	1.00	24.00	28/09/16	ALSD0816 KY
D Series 09-15	USD	31/10/17	D	1,018.0900	0.00	25.00	05/10/15	ALSD0915 KY
D Series 09-16	USD	31/10/17	D	1,194.7700	0.00	25.00	18/10/16	ALSD0916 KY
D Series 10-15	USD	31/10/17	D	1,011.5400	0.00	25.00	16/11/15	
D Series 10-16	USD	31/10/17	D	1,162.5600	1.00	25.00	28/11/16	ALSD1016 KY
D Series 11-15	USD	31/10/17	D	1,043.0700	0.00	25.00	17/12/15	ALSD1115 KY
D Series 11-16	USD	31/10/17	D	1,153.2700	1.00	25.00	15/12/16	ALSD1116 KY
D Series 12-14	USD	31/10/17	D	794.8900	0.00	25.00	13/08/15	ALSD1214 KY
D Series 12-15	USD	31/10/17	D	1,114.4400	0.00	25.00	22/01/16	ALSD1215 KY
All Seasons Emerging Markets Fund Ltd.								
B	USD	31/10/17	D	1,318.8400		33.00	13/08/15	ALSD1315 KY
All Seasons Specialist G Fund Ltd								
B	USD	30/09/17	D	1,235.5680		9.00	13/08/15	
Arrowsmith Fund Limited								
Class A	USD	31/10/17	M	18,445.0100			06/01/00	VULTURI KY
Class B	USD	31/10/17	M				07/06/06	
Arthur Street Portfolio III (Japan) Ltd								
Participating shares	USD	30/06/17	Q	43.4200			17/11/05	
Assured Fund								
GBP Class B Shares	GBP	30/09/17	M	74.0487			03/02/05	ASSURBS
GBP Class C Shares	GBP	30/09/17	M	70.5999			08/12/04	ASSURCS
USD Class A Shares	USD	30/09/17	M	91.5297			01/11/04	ASSURAU
USD Class B Shares	USD	30/09/17	M	77.2110			01/11/04	ASSURBU
USD Class F Shares	USD	30/09/17	M	37.1239			11/03/11	
BIAS Global Portfolios, SPC								
Global Balanced Fund Class A	USD	27/10/17	W	126.4900			31/01/07	
Global Dividend Income Fund Class I	USD	27/10/17	W	112.6400			31/01/07	
Global Equities Fund Class A	USD	27/10/17	W	115.4500			31/01/07	
Short Duration Income Fund Class A	USD	27/10/17	W	112.5100			31/01/07	
BTGP Latam Fund LLC								
10,000 Membership units of \$1,000 each	USD	31/10/17	M	958.1886			01/10/12	
Butterfield Bermuda Fund Limited								
Up to 25,000,000 Shares of BD\$1.00	BMD	01/11/17	W	27.9500			25/11/99	BUTBERI KY
Butterfield Global Blue Chip Fund								
Non-Voting Redeemable Shares of US\$0.01 par value	USD	01/11/17	W	15.6800			03/12/98	BUTGBCF
Butterfield International Balanced Fund								
US Dollar Class	USD	31/10/17	W	27.5900			02/09/98	BUTIBLI KY
Butterfield Money Market Fund Limited								

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Butterfield Money Market Fund Limited									
Class A CAD	CAD		14/11/17	D	16.8565			25/11/99	BUTMMCI
Class A GBP	GBP		14/11/17	D	20.3088			25/11/99	BUTMMSI
Class A USD	USD		14/11/17	D	24.6832			25/11/99	BUTMMKI
Class B CAD	CAD		14/11/17	D	17.2618			25/11/99	BUTMCCI
Class B GBP	GBP		14/11/17	D	20.6771			25/11/99	BUTMSBI
Class B USD	USD		14/11/17	D	25.0951			25/11/99	BUTMMBI
Butterfield Select Fund Ltd.									
Alternative Investment Class	USD		02/11/17	W	15.1300			10/06/04	
Equity Class	USD		02/11/17	W	15.3700			10/06/04	
Fixed Income Class	USD		02/11/17	W	20.4000			10/06/04	
Butterfield US\$ Bond Fund Limited									
Class A	USD		01/11/17	W	10.5310			25/11/99	BUTUSBI KY
Class B	USD		01/11/17	W	10.7520			27/09/05	
Cayman National Securities Mutual Funds SPC									
CNS International Equity Fund Shares	USD		12/11/17	W	9.9374			03/02/10	
CNS US Bond Fund Shares	USD		12/11/17	W	10.1636			03/02/10	
CNS US Equity Fund Shares	USD		12/11/17	W	16.8720			03/02/10	
CIBC Private Client Fund Limited									
Axiom Balanced Fund - Institutional	USD		15/11/17	D	145.0614			25/06/10	
Axiom Balanced Fund - Retail	USD		15/11/17	D	140.7202			25/06/10	
Axiom Balanced Fund - Wealth	USD		15/11/17	D	143.2206			25/06/10	
Axiom Capital Preservation - Institutional	USD		15/11/17	D	112.0909			25/06/10	
Axiom Capital Preservation - Retail	USD		15/11/17	D	109.5959			25/06/10	
Axiom Capital Preservation - Wealth	USD		15/11/17	D	111.2561			25/06/10	
Axiom Conservative Fund - Institutional	USD		15/11/17	D	127.5159			25/06/10	
Axiom Conservative Fund - Retail	USD		15/11/17	D	124.6231			25/06/10	
Axiom Conservative Fund - Wealth	USD		15/11/17	D	125.5930			25/06/10	
Axiom Growth Fund - Institutional Class	USD		15/11/17	D	168.1176			25/06/10	
Axiom Growth Fund - Retail	USD		15/11/17	D	156.6548			12/05/10	CIBCHKGA
Axiom Growth Fund - Wealth	USD		15/11/17	D	161.8298			25/06/10	
CIBC Canadian Dollar Money Market Fund	CAD		15/11/17	D	31.2183			10/10/97	CIBCCMI OS
CIBC US Dollar Bond Fund	USD		15/11/17	D	37.1552			10/10/97	CIBPUSI OS
CIBC US Dollar Money Market Fund	USD		15/11/17	D	23.6434			10/10/97	CIBC\$MI OS
DSAM Kauthar Gold Fund									
Class A shares	USD		14/11/17	W	74.2234			22/12/11	
EFG-Hermes Middle East and Developing Africa Investment Fund,									
Participating Shares	USD		06/11/17	M	1,544.4600			04/10/06	
Enhanced Index Funds (Cayman) Limited									
Class A Taiwan	USD		31/10/17	W	27.3067			18/08/05	
Class D Malaysia	USD		31/10/17	W	13.2155			28/06/07	
Class E South Korea	USD		31/10/17	W	14.4348			28/06/07	
Class G Indonesia	USD		30/10/17	W	20.7277			28/06/07	
Class H Philippines	USD		31/10/17	W	19.8799			28/06/07	
Enhanced Index Funds PCC									
Enhanced China Index Fund	USD		09/11/17	W	49.3251			10/12/03	
Enhanced Indonesia Index Fund	USD		09/11/17	W	21.3062			28/06/07	
Enhanced Malaysia Index Fund	USD		09/11/17	W	13.2733			28/06/07	
Enhanced Philippines Index Fund	USD		09/11/17	W	20.4175			28/06/07	
Enhanced South Korea Index Fund	USD		09/11/17	W	14.6022			28/06/07	
Enhanced Taiwan Index Fund	USD		09/11/17	M	27.0962			04/06/02	ETIFABN
Global Opportunities Fund Limited									
Up to 20,000,000 Voting Participating Shares of \$0.01 per share	USD		31/08/17	M	108.2900			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		31/10/17	M	41.6700	-2.00		20/09/11	
Class G Shares GBP	GBP		31/10/17	M	49.5900	-2.00		12/07/11	

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Orbita Global Opportunities Strategy Limited									
USD Class A Shares	USD		30/09/17	M	22,787.5600			29/07/05	
USD Class B Shares	USD		30/09/17	M	24,339.4000			04/10/07	
USD Class E Shares	USD		30/09/17	M	11,585.3400			08/10/07	
Palm Trend Fund Ltd									
Class A Shares (Minimum Subscription: EUR equivalent of	EUR		31/10/17	M	967.3537			10/12/09	
Class B Shares (Minimum Subscription: EUR equivalent of	EUR		31/10/17	M	847.3764			10/12/09	
Class C Shares (Minimum Subscription: US\$1,000,000)	USD		31/10/17	M	951.4395			10/12/09	
Class D Shares (Minimum Subscription: US\$25,000)	USD		31/10/17	M	830.3806			10/12/09	
Class E Shares (Minimum Subscription: JPY equivalent of	JPY		31/10/17	M	960.6115			10/12/09	
Class F Shares (Minimum Subscription: JPY equivalent of US\$25,000)	JPY		31/10/17	M	834.5844			10/12/09	
Class G Shares (Minimum Subscription: CHF equivalent of	CHF		31/10/17	M	965.2999			10/12/09	
Class H Shares (Minimum Subscription: CHF equivalent of	CHF		31/10/17	M	844.3087			10/12/09	
Class I Shares (Minimum Subscription: GBP equivalent of	GBP		31/10/17	M	983.0162			10/12/09	
Class J Shares (Minimum Subscription: GBP equivalent of	GBP		31/10/17	M	850.5850			10/12/09	
Class K Shares (Minimum Subscription: AUD equivalent of	AUD		31/10/17	M	1,151.4963			10/12/09	
Class L Shares (Minimum Subscription: AUD equivalent of	AUD		31/10/17	M	995.2406			10/12/09	
Physical Hard Assets Fund SPC									
Class A	USD		10/11/17	W	70.3867			03/12/12	PHGOLDA
Class B	USD		10/11/17	W	74.2411			03/12/12	PHGOLDB
Class I	USD		10/11/17	W	75.9018			03/12/12	PHGOLDI
USD Class S Share	USD		10/11/17	W	76.1623			20/12/16	PHGOLDS
QT Fund Ltd									
Class A Shares	USD		31/10/17	M	100.6425			03/02/17	
Robeco Alternative Investments SPC									
Class F-1	USD		14/11/17	W	109.1200			22/09/11	
Class F-2	JPY		14/11/17	W	10,654.1430			22/09/11	
Class F-4	AUD		14/11/17	W	126.2230			18/10/11	
Scotiabank Canadian Growth Fund									
Class A Shares	USD		17/11/17	D	2.7622			12/11/99	SCBCNGR
Class AC Shares	CAD		17/11/17	D	4.0185			29/07/11	
Class NC Shares	CAD		17/11/17	D	3.7097			29/07/11	
Class NU Shares	USD		17/11/17	D	2.8070			29/07/11	
Scotiabank Global Growth Fund									
Class A Shares	USD		17/11/17	D	3.2840			12/11/99	SCBGLGR
Class NU Shares	USD		17/11/17	D	3.3004			29/07/11	
Scotiabank Money Market Fund									
Class A Shares	USD		17/11/17	W	13.1319			19/11/99	SCBMMUS
Scotiabank Short-Term Income Fund Inc									
Class A Shares	USD		17/11/17	D	9.6383			14/05/14	
Class IU Shares	USD		17/11/17	D	9.8833			14/05/14	
Class NU Shares	USD		17/11/17	D	9.5236			14/05/14	
Scotiabank US Dollar Bond Fund									
Class A Shares	USD		17/11/17	D	2.6600			12/11/99	SCBNASV
Class NU Shares	USD		17/11/17	D	2.5483			29/07/11	
Scotiabank US Growth Fund									
Class A Shares	USD		17/11/17	D	15.8147			19/11/99	SCBUSGR
Class NU Shares	USD		17/11/17	D	15.9942			29/07/11	
Seligman Tech Spectrum (Master) Fund									
Class A1 Offshore Un-Restricted	USD		30/09/17	M	1,290.8200			04/02/02	STSFA11 KY
Class A1 Onshore Un-Restricted	USD		30/09/17	M	1,312.0600			31/07/07	
Class A2 Offshore Restricted	USD		30/09/17	M	1,048.6700			04/02/02	STSFFA1
Class A2 Onshore Restricted	USD		30/09/17	M	1,064.9500			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		30/09/17	M	141.7400			21/03/17	
Class A1 Series 03-15	USD		30/09/17	M	141.9400			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	

Investment Funds

Issuer / Fund Description	Curr	Val.Date	Freq	NAV	Yield	YTD	Listed	Ticker
Seligman Tech Spectrum Fund								
Class A1 Series 05-16	USD	31/12/16	M	117.9000			20/06/16	
Class A1 Series 06-17	USD	30/09/17	M	141.8000			25/07/17	
Class A1 SF1 Series 03-17	USD	30/09/17	M	142.7500			25/04/17	
Class A1 SP Series 01-15	USD	30/09/17	M	714.2600			01/01/15	
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	30/09/17	M	571.6000			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	30/09/17	M	144.0800			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	30/09/17	M	144.8500			25/04/17	
Class A2 SF1 Series 09-17	USD	30/09/17	M	144.7600			06/11/17	
Class A2 SP Series 01-15	USD	30/09/17	M	150.7200			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	
Solar Fund								
Institutional Class B	USD	31/10/17	M	18.3630			01/05/07	
Ordinary Class B	USD	31/10/17	M	17.0570			01/05/07	
Syfoglomad Limited								
Euro Class	EUR	31/10/17	M	120.9700			05/01/15	
Teutonia Opportunity Fund Limited								
Class A Initial Series	EUR	31/12/16	M	1,146.0942			16/01/15	TEUOPPA
Universal Investment Fund								
ASEAN Prime Fund	USD	17/11/17	W	8,324.1400			05/01/10	
Europe Premier Fund	EUR	17/11/17	W	7,337.4800			18/04/08	
Strategic Asia Fund	USD	17/11/17	W	5,682.6100			02/02/05	
Strategic Europe Fund	EUR	17/11/17	W	4,289.0800			02/02/05	
Willerfunds								
Willerbond Capital US\$	USD	30/06/17	W	31.6900			14/01/98	WILBCDI OS
Willerbond European Currencies	EUR	30/06/17	W	28.0100			14/01/98	WILBECI OS
Willerequity Asia ex-Japan	USD	30/06/17	W	39.1700			14/01/98	WILSEAI OS
Willerequity Europe	EUR	30/06/17	W	21.2800			14/01/98	WILEQEI OS
Willerequity Italy	EUR	30/06/17	W	17.1900			21/03/00	WILEQIR KY
Willerequity Japan	JPY	30/06/17	W	2,523.0000			14/01/98	WILJAPI OS
Willerequity Latin America	USD	30/06/17	W	80.6000			14/01/98	WILLATA
Willerequity North America	USD	30/06/17	W	40.2400			19/12/97	WILEQNA
Willerequity Russia and Eastern Europe	USD	30/06/17	W	25.7700			14/01/98	WILCEEA
Willerequity Trade Winds	EUR	06/07/15	W	17.7400			21/04/99	WILEQPS
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	

Specialist Debt Securities

Issuer / Debt Description
FreqCurr Issued Ticker
ABACUS 2006-10, Ltd. & ABACUS 2006-10, Inc.

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

Adagio VI CLO Designated Activity Company

Up to €330,000,000 Profit Participating Notes EUR 27/03/17

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

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

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.

Specialist Debt Securities

Issuer / Debt Description	Freq	Curr	Issued	Ticker
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	
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	
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 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	
Bryant Park Funding Designated Activity Company				
Profit Participating Notes due 2021		EUR	21/05/14	
Profit Participating Notes due 2022		GBP	26/05/15	

Specialist Debt Securities

Issuer / Debt Description	Freq	Curr	Issued	Ticker
Bryant Park Funding Designated Activity Company				
Profit Participating Notes due 2022		GBP	10/02/15	
Profit Participating Notes due 2027		USD	14/10/15	
Profit Participating Notes due 2027		USD	19/12/16	
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	
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	
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	

Specialist Debt Securities

Issuer / Debt Description	Freq	Curr	Issued	Ticker
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CLSec Holdings 10 DAC				
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	
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	
Corsair Finance Jersey (International) Limited				
Series 125		CHF	10/04/17	
GRESS 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	
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	

Specialist Debt Securities

Issuer / Debt Description	Freq	Curr	Issued	Ticker
CWCapital COBALT II, Ltd & CWCapital COBALT II, LLC				
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	
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	

Specialist Debt Securities

Issuer / Debt Description
FreqCurr Issued Ticker

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 Series 4 USD 11,000,000 Notes due March 2017	USD 09/10/12 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
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 Class B Notes due 2029 Class C Notes due 2029 Class D Notes due 2029 Class R-1 Notes due 2029 Class R-2 Notes due 2029	A USD 19/11/14 A USD 19/11/14 A USD 19/11/14 A USD 19/11/14 USD 19/11/14 USD 19/11/14
Gallatin CLO VIII 2017-1, Ltd Class E Deferrable Mezzanine Floating Rate Notes due 2027 Class F Deferrable Mezzanine Floating Rate Notes due 2027	Q USD 11/10/17 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 Class B Notes Senior Secured Floating Rate Notes due 2027 Class C Deferrable Mezzanine Floating Rate Notes due 2027 Class D Deferrable Mezzanine Floating Rate Notes due 2027	Q USD 11/10/17 Q USD 11/10/17 Q USD 11/10/17 Q USD 11/10/17
General Investments (Cayman) Limited Secured Credit Linked Securities due 2022 USD 240,000,000 Secured Credit Llnked Securities due 2022	Q USD 29/03/16 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
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 Class 1 Class A-1 Class A-2 Class B Class C Class D	Q USD 13/10/05 Q USD 13/10/05 Q USD 13/10/05 Q USD 13/10/05 Q USD 13/10/05 Q USD 13/10/05 Q USD 13/10/05
GRx-B Limited Secured Notes Due July 23, 2023	Q USD 01/04/15
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

Specialist Debt Securities

Issuer / Debt Description	Freq	Curr	Issued	Ticker
JFIN CLO 2007 Ltd. & LLC				
Income Notes	Q	USD	19/07/07	
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	
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
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				

Specialist Debt Securities

Issuer / Debt Description	Freq	Curr	Issued	Ticker
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Lusitano Synthetic Limited

EUR 84,000,000 Portfolio Credit Linked Notes due 2034	Q	EUR	21/12/12	
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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	
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 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	

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	

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	
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	

Specialist Debt Securities

Issuer / Debt Description
FreqCurr Issued Ticker
Max CMBS I Ltd. & Corp.

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 5	EUR 29/03/17
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MC Funding Ltd.

43,500,000 Preferred Shares, par value US\$0.01 per share	Q USD 26/01/07
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Merit Holdings Ltd.

Series 2015-11	USD 24/06/15
Series 2016-12	USD 25/01/16
Series 2016-19	USD 08/11/16

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
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MML Finance Company Ireland I Designated Activity Company

£8,000,000 Fixed Rate Notes due 31 January 2020	Q GBP 24/07/14
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

MORAG FINANCE I S.A R.L.

£ 197,406,000 Secured Notes due August 2047	M GBP 01/08/17
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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

Specialist Debt Securities

Issuer / Debt Description	Freq	Curr	Issued	Ticker
MTC Funding Company Limited				
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	26/07/17	
Class B	Q	USD	26/09/17	
Class C	Q	USD	26/09/17	
Class C	Q	USD	26/07/17	
Class D	Q	USD	26/07/17	
Class D	Q	USD	26/09/17	
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	
Natixis Structured Issuance SA				
Series No. 217, Tranche No. 1		USD	16/09/14	
Neon Capital Limited				
Series 225	S	JPY	30/11/06	
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	
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	

Specialist Debt Securities

Issuer / Debt Description	Freq	Curr	Issued	Ticker
Nomura CRE CDO 2007-2, Ltd & LLC				
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 Designated Activity Company				
asset backed securities due 2019		USD	04/06/15	
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	
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 2	A	JPY	26/09/17	
Series 3	A	JPY	27/09/17	
OZLME II Designated Activity Company				
Up to €400,000,000 Profit Participating Notes	I	EUR	24/03/17	
OZLME III Designated Activity Company				
Up to €202,181,818.18 Profit Participating Notes		EUR	28/06/17	
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	

Specialist Debt Securities

Issuer / Debt Description	Freq	Curr	Issued	Ticker
Peel Chapel No. 1 Limited				
£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	
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	
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	

Specialist Debt Securities

Issuer / Debt Description	Freq	Curr	Issued	Ticker
RFC CDO 2007-1, Ltd				
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	
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	
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	
STARTS (IRELAND) Public Limited Company				
Series 2016-2		EUR	17/02/16	
Series 2016-2 Tranche 2		EUR	16/08/16	
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	
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	
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	

Specialist Debt Securities

Issuer / Debt Description
FreqCurr Issued Ticker

Talmage Structured Real Estate Funding 2006-4, Ltd. & LLC				
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 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	
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				
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	
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	
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				

Specialist Debt Securities

Issuer / Debt Description	Freq	Curr	Issued	Ticker
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
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			
Euro 50,000,000,000 Structured Note Programme	EUR	15/01/20	16/01/15
Oxygen Capital Limited			
Limited Recourse Secured Debt Issuance Programme	USD	20/09/22	21/09/17
Violet Protected Asset SPC			
Asset Backed Securities Issuance Programme	USD	20/06/21	21/06/16
XXIII Capital Limited			
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	
BlackRock UK (Alpha) Limited Tranche 1 Fixed Rate Notes due 16 September 2032	S	USD	16/09/16	
Tranche 2 Fixed Rate Notes due 16 September 2032	S	USD	16/09/16	
Tranche 3 Fixed Rate Notes due 16 September 2033	S	USD	16/09/16	
Tranche 4 Fixed Rate Notes due 16 December 2040	S	USD	16/12/16	
Tranche 5 Fixed Rate Notes due 16 December 2040	S	USD	16/12/16	
Tranche 6 Fixed Rate Notes due 16 December 2041	S	USD	16/12/16	
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 12% Investor Loan Notes 2019	Q	GBP	25/10/13	

Corporate Debt Securities

Issuer / Debt Description	Freq	Curr	Issued	Ticker
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 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	
Core Laboratories Interests One Limited \$290,000,000 6 per cent. notes due 2021	A	USD	18/05/11	
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	
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 £11,440,000 9% Fixed Rate Notes due 2020	S	GBP	30/09/15	
Finastra Europe Limited				

Corporate Debt Securities

Issuer / Debt Description	Freq	Curr	Issued	Ticker
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 2017	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 due2022	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	29/10/15	
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	
Series D EUR	Q	EUR	08/02/16	

Corporate Debt Securities

Issuer / Debt Description	Freq	Curr	Issued	Ticker
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Iwoca Oxygen PLC				
Series D EUR	Q	EUR	05/04/16	
Series D GBP	Q	GBP	16/08/16	
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	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				
5.50% 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	
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				

Corporate Debt Securities

Issuer / Debt Description	Freq	Curr	Issued	Ticker
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	
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	
Nexen Petroleum U.K. Limited				
Up to US\$1,200,000,000 Promissory Note	S	USD	30/04/12	
NGC UK Holdings Company Limited				
GBP95,000,000 8% Bond due 2017	A	GBP	14/12/07	

Corporate Debt Securities

Issuer / Debt Description	Freq	Curr	Issued	Ticker
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	
Up to USD50,000,000 Secured and Guaranteed 7% Senior Notes due 29 March 2019	A	USD	29/03/17	
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	
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	

Corporate Debt Securities

Issuer / Debt Description	Freq	Curr	Issued	Ticker
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	
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 1	S	GBP	02/01/15	
Series K1 Tranche 1	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				
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	

Corporate Debt Securities

Issuer / Debt Description	FreqCurr Issued Ticker
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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 5.25% 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	FreqCurr Issued Ticker
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Sherwood Holdings Limited 10% Unsecured Loan Notes	A GBP 29/07/16
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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				
\$70,000,000 Principal At-Risk Variable Rate Notes due December 2017	Q	USD	02/12/13	
\$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				

Insurance Linked Securities

Issuer / Debt Description	Freq	Curr	Issued	Ticker
Vita Capital VI Limited				
Principal-at-Risk Variable Rate Note Programme		USD	22/12/15	
Series 2015-1 Class A Principal At-Risk Variable Rate Notes due January 8, 2021	Q	USD	22/12/15	
Vitality Re IV Limited				
Principal-at-Risk Variable Rate Note Program		USD	23/01/13	
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	20/11/17	2.5500	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	15/11/17	290.0000	5.00	27/04/15	30/06/15	VBT KY

No Suspended Listings

Suspended Listings

Issuer / Description	Curr	Suspended	Ticker
No Suspended Listings			

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