

Investment Funds

Issuer / Fund Description	Curr	Val	Date	Freq	NAV	Yield	YTD	Listed	Ticker
Butterfield Money Market Fund Limited									
Class A CAD	CAD		19/06/18	D	16.9187			25/11/99	BUTMMCI
Class A GBP	GBP		19/06/18	D	20.3194			25/11/99	BUTMMSI
Class A USD	USD		19/06/18	D	24.8677			25/11/99	BUTMMKI
Class B CAD	CAD		19/06/18	D	17.3358			25/11/99	BUTMCCI
Class B GBP	GBP		19/06/18	D	20.6993			25/11/99	BUTMSBI
Class B USD	USD		19/06/18	D	25.2977			25/11/99	BUTMMBI
Butterfield Select Fund Ltd.									
Alternative Investment Class	USD		07/06/18	W	15.4200			10/06/04	
Equity Class	USD		07/06/18	W	16.1600			10/06/04	
Fixed Income Class	USD		07/06/18	W	19.8300			10/06/04	
Butterfield US\$ Bond Fund Limited									
Class A	USD		06/06/18	W	10.3800			25/11/99	BUTUSBI KY
Class B	USD		06/06/18	W	10.5970			27/09/05	
Cayman National Securities Mutual Funds SPC									
CNS International Equity Fund Shares	USD		07/06/18	W	9.8132			03/02/10	
CNS US Bond Fund Shares	USD		07/06/18	W	10.0149			03/02/10	
CNS US Equity Fund Shares	USD		07/06/18	W	18.0578			03/02/10	
CIBC Private Client Fund Limited									
Axiom Balanced Fund - Institutional	USD		13/06/18	D	149.1026			25/06/10	
Axiom Balanced Fund - Retail	USD		13/06/18	D	144.3135			25/06/10	
Axiom Balanced Fund - Wealth	USD		13/06/18	D	147.0739			25/06/10	
Axiom Capital Preservation - Institutional	USD		13/06/18	D	111.8774			25/06/10	
Axiom Capital Preservation - Retail	USD		13/06/18	D	109.1974			25/06/10	
Axiom Capital Preservation - Wealth	USD		13/06/18	D	110.9735			25/06/10	
Axiom Conservative Fund - Institutional	USD		13/06/18	D	128.0328			25/06/10	
Axiom Conservative Fund - Retail	USD		13/06/18	D	124.9134			25/06/10	
Axiom Conservative Fund - Wealth	USD		13/06/18	D	125.9441			25/06/10	
Axiom Growth Fund - Institutional Class	USD		13/06/18	D	177.8151			25/06/10	
Axiom Growth Fund - Retail	USD		13/06/18	D	164.8151			12/05/10	CIBCHKGA
Axiom Growth Fund - Wealth	USD		13/06/18	D	170.6964			25/06/10	
CIBC Canadian Dollar Money Market Fund	CAD		13/06/18	D	31.2889			10/10/97	CIBCCMI OS
CIBC US Dollar Bond Fund	USD		13/06/18	D	36.5762			10/10/97	CIBPUSI OS
CIBC US Dollar Money Market Fund	USD		13/06/18	D	23.8602			10/10/97	CIBC\$MI OS
DSAM Kauthar Gold Fund									
Class A shares	USD		12/06/18	W	69.8600			22/12/11	
EM Co-Investment Fund LP									
Class A Interests	EUR		31/05/18	M	19,412,261.4800			11/04/18	
Class B interests	EUR		31/05/18	M	1,718,023.7800			11/04/18	
Enhanced Index Funds (Cayman) Limited									
Class A Taiwan	USD		31/05/18	W	26.5337			18/08/05	
Class D Malaysia	USD		31/05/18	W	14.0127			28/06/07	
Class E South Korea	USD		31/05/18	W	14.1800			28/06/07	
Class G Indonesia	USD		28/03/18	W	20.6540			28/06/07	
Class H Philippines	USD		31/05/18	W	17.3774			28/06/07	
Enhanced Index Funds PCC									
Enhanced China Index Fund	USD		07/06/18	W	53.6529			10/12/03	
Enhanced Indonesia Index Fund	USD		12/04/18	W	20.6893			28/06/07	
Enhanced Malaysia Index Fund	USD		07/06/18	W	14.5332			28/06/07	
Enhanced Philippines Index Fund	USD		07/06/18	W	18.1169			28/06/07	
Enhanced South Korea Index Fund	USD		07/06/18	W	14.6226			28/06/07	
Enhanced Taiwan Index Fund	USD		07/06/18	M	27.7159			04/06/02	ETIFABN
Global Opportunities Fund Limited									
Up to 20,000,000 Voting Participating Shares of \$0.01 per share	USD		31/03/18	M	110.1000			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		30/04/18	M	41.6500			20/09/11	

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Hinde Gold Feeder Fund Ltd Class G Shares GBP	GBP	30/04/18	M	49.0400	0.00		12/07/11		
Hudson Bay International Fund Ltd. Class A	USD	31/05/18	M	1,242.8783			01/08/17		
M. Kingdon Offshore Ltd. Series A1-1	USD	31/10/17	M	175.2716			20/07/98	KINGDON	
Series A1-2 2011	USD	31/10/17	M	175.2805			07/04/11		
Series A1-3	USD	31/10/17	M	175.3064			26/05/15		
Series A1-4	USD	31/10/17	M	174.9354			29/06/15		
Series A1-6	USD	31/10/17	M	171.9876			23/09/15		
Series A1-7	USD	31/10/17	M	174.3580			21/10/15		
Series A1-8	USD	31/10/17	M	172.7383			05/04/16		
Series A2-1	USD	31/10/17	M	172.8108			24/06/14		
Series A2-2	USD	31/10/17	M	172.4730			26/05/15		
Series A2-3	USD	31/10/17	M	170.3364			07/08/15		
Series A2-5	USD	31/10/17	M	172.8212			19/12/15		
Series B1-1-09	USD	31/10/17	M	165.5052			11/06/09		
Series B1-2 2011	USD	31/10/17	M	165.5162			07/04/11		
Series B1-3	USD	31/10/17	M	165.4244			26/05/15		
Series B1-4	USD	31/10/17	M	164.5216			21/10/15		
Series B1-5	USD	31/10/17	M	165.5075			24/11/15		
Series B1-6	USD	31/10/17	M	162.0869			24/05/16		
Series B1-7	USD	31/01/17	M	169.0460			27/02/17		
Series B2-1	USD	31/10/17	M	163.1876			24/06/14		
Series D1-1	EUR	31/10/17	M	105.8628			13/09/16		
Series S1-1	USD	30/09/17	M	98.3392			19/12/15		
Man Numeric Integrated Alpha Market Neutral Class A Shares	JPY	18/06/18	D	9,166.5755			09/03/17		
Maverick Fund, Ltd. Class A	USD	31/05/18	M	1,592.5254			29/10/97	MAVERFI	
NAM DIVERSIFIED STRATEGY FUND Series 1 Units	JPY	11/06/18	M	9,932.0000			29/03/18		
Series 2 Units	JPY	11/06/18	M	9,862.0000			29/03/18		
Series 3 Units	JPY	11/06/18	M	9,987.0000			29/03/18		
Nineteen77 Global Multi-Strategy Alpha Limited Series 1 Class J-USD shares	USD	30/04/18	M	2,300.5800	0.00	0.00	02/11/15		
Series 4 Class J-USD shares	USD	30/04/18	M	1,033.1800	0.00	0.00	02/11/15		
Series 5 Class J-USD shares	USD	30/04/18	M	1,012.2300	0.00	0.00	05/04/16		
Series 6 Class J-USD shares	USD	30/04/18	M	991.8800	0.00	0.00	19/04/17		
OAM Asian Recovery Fund Non-Voting Participating Redeemable Pref Shares	USDE	31/05/18	M	125.1900			04/01/99	OAMASRI	
Non-Voting Participating Redeemable Pref Shares	USD	30/04/18	M	125.4400			04/01/99	OAMASRI	
OAM European Value Fund Up to 14,990,000 Non-Voting Participating Shares	USD	31/05/18	M	51.0000			02/01/03	OAMEUVA	
Orbita Capital Return Strategy (Sterling) Limited GBP Class A Shares	GBP	31/05/18	M				12/11/04		
GBP Class B Shares	GBP	31/05/18	M				04/10/07		
GBP Class E Shares	GBP	31/05/18	M				04/10/07		
Orbita Capital Return Strategy Limited USD Class A Shares	USD	31/05/18	M				29/07/05		
USD Class B Shares	USD	31/05/18	M				04/10/07		
USD Class E Shares	USD	31/05/18	M				08/10/07		
Orbita Global Opportunities Strategy (Sterling) Limited GBP Class A Shares	GBP	31/05/18	M				12/11/04		
GBP Class B Shares	GBP	31/05/18	M				04/10/07		
GBP Class E Shares	GBP	31/05/18	M				04/10/07		
Orbita Global Opportunities Strategy Limited USD Class A Shares	USD	31/05/18	M				29/07/05		
USD Class B Shares	USD	31/05/18	M				04/10/07		
USD Class E Shares	USD	31/05/18	M				08/10/07		

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Palm Trend Fund Ltd									
Class A Shares (Minimum Subscription: EUR equivalent of	EUR		31/05/18	M	895.2059			10/12/09	
Class B Shares (Minimum Subscription: EUR equivalent of	EUR		31/05/18	M	776.8877			10/12/09	
Class C Shares (Minimum Subscription: US\$1,000,000)	USD		31/05/18	M	887.8291			10/12/09	
Class D Shares (Minimum Subscription: US\$25,000)	USD		31/05/18	M	767.6709			10/12/09	
Class E Shares (Minimum Subscription: JPY equivalent of	JPY		31/05/18	M	895.7990			10/12/09	
Class F Shares (Minimum Subscription: JPY equivalent of US\$25,000)	JPY		31/05/18	M	771.0879			10/12/09	
Class G Shares (Minimum Subscription: CHF equivalent of	CHF		31/05/18	M	896.1219			10/12/09	
Class H Shares (Minimum Subscription: CHF equivalent of	CHF		31/05/18	M	776.5250			10/12/09	
Class I Shares (Minimum Subscription: GBP equivalent of	GBP		31/05/18	M	907.7712			10/12/09	
Class J Shares (Minimum Subscription: GBP equivalent of	GBP		31/05/18	M	778.1769			10/12/09	
Class K Shares (Minimum Subscription: AUD equivalent of	AUD		31/05/18	M	1,077.8580			10/12/09	
Class L Shares (Minimum Subscription: AUD equivalent of	AUD		31/05/18	M	922.9273			10/12/09	
Physical Hard Assets Fund SPC									
Class A	USD		15/06/18	W	69.6299			03/12/12	PHGOLDA
Class B	USD		15/06/18	W	73.6395			03/12/12	PHGOLDB
Class I	USD		15/06/18	W	75.7144			03/12/12	PHGOLDI
USD Class S Share	USD		15/06/18	W	75.7933			20/12/16	PHGOLDS
QT Fund Ltd									
Class A Shares	USD		31/05/18	M	105.6259			03/02/17	
Robeco Alternative Investments SPC									
Class F-1	USD		12/06/18	W	108.3180			22/09/11	
Class F-2	JPY		12/06/18	W	10,439.9260			22/09/11	
Class F-4	AUD		12/06/18	W	124.5550			18/10/11	
Scotiabank Canadian Growth Fund									
Class A Shares	USD		19/06/18	D	2.6238			12/11/99	SCBCNGR
Class AC Shares	CAD		19/06/18	D	3.9658			29/07/11	
Class NC Shares	CAD		19/06/18	D	3.6395			29/07/11	
Class NU Shares	USD		19/06/18	D	2.6583			29/07/11	
Scotiabank Global Growth Fund									
Class A Shares	USD		19/06/18	D	3.5195			12/11/99	SCBGLGR
Class NU Shares	USD		19/06/18	D	3.5278			29/07/11	
Scotiabank Money Market Fund									
Class A Shares	USD		19/06/18	W	13.2109			19/11/99	SCBMMUS
Scotiabank Short-Term Income Fund Inc									
Class A Shares	USD		19/06/18	D	9.6277			14/05/14	
Class IU Shares	USD		19/06/18	D	9.9322			14/05/14	
Class NU Shares	USD		19/06/18	D	9.4987			14/05/14	
Scotiabank US Dollar Bond Fund									
Class A Shares	USD		19/06/18	D	2.5928			12/11/99	SCBNASV
Class NU Shares	USD		19/06/18	D	2.4766			29/07/11	
Scotiabank US Growth Fund									
Class A Shares	USD		19/06/18	D	17.1650			19/11/99	SCBUSGR
Class NU Shares	USD		19/06/18	D	17.3138			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		30/04/18	M	1,303.4552			31/07/07	
Class A2 Offshore Restricted	USD		31/01/18	M	1,077.2901			04/02/02	STSFFA1
Class A2 Onshore Restricted	USD		30/04/18	M	1,034.6620			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	31/01/18	M	144.1700			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	07/06/18	M	116.5010			05/01/15	
Teutonia Opportunity Fund Limited								
Class A Initial Series	EUR	31/12/17	M	1,114.4923			16/01/15	TEUOPPA
Universal Investment Fund								
ASEAN Prime Fund	USD	15/06/18	W	7,946.3500			05/01/10	
Europe Premier Fund	EUR	15/06/18	W	7,656.9500			18/04/08	
Strategic Asia Fund	USD	15/06/18	W	5,667.5100			02/02/05	
Strategic Europe Fund	EUR	15/06/18	W	4,460.8100			02/02/05	
Zweig-DiMenna International Limited								
Class A1	USD	28/02/18	M	99,441.0000			02/12/98	ZWDIMIL KY
Class B1	USD	28/02/18	M	93,332.0000			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

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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	
Adagio CLO VII Designated Activity Company				
€ Profit Participating Notes	I	EUR	12/04/18	
£ Profit Participating Notes	I	GBP	12/04/18	
US\$ Profit Participating Notes	I	USD	12/04/18	
Adare Finance Designated Activity Company				
Note 1		EUR	06/12/17	
Note 2		EUR	12/01/18	
Note 3		EUR	23/01/18	
Note 4		EUR	26/02/18	

Specialist Debt Securities

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Adare Finance Designated Activity Company				
Note 5		USD	29/03/18	
Note 6		EUR	04/04/18	
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	
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	

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ARES XLIV CLO LTD.				
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	
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		
Babson CLO Ltd. & Inc. 2007-1				
Income Notes	Q	USD	08/03/07	
Bain Capital Euro WH Amsterdam DAC				
Up to €67,400,000 Delayed Draw Notes	M	EUR	12/04/18	
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	
Barings CLO Ltd. 2018-III and Barings CLO 2018-III, LLC				
Class A-1	Q	USD	14/06/18	
Class A-2	Q	USD	14/06/18	
Class B-1	Q	USD	14/06/18	
Class B-2	Q	USD	14/06/18	
Class C	Q	USD	14/06/18	
Class D	Q	USD	14/06/18	
Class E	Q	USD	14/06/18	
Class F	Q	USD	14/06/18	
Class X	Q	USD	14/06/18	
Subordinated Notes due 2029	Q	USD	14/06/18	
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	
Beaumont Summit Finance Designated Activity Company				
Note 1		GBP	14/03/18	
Note 2		GBP	14/03/18	
Note 3		EUR	23/01/18	
Note 4		EUR	14/03/18	
Note 5		EUR	14/03/18	

Specialist Debt Securities

Issuer / Debt Description	Freq	Curr	Issued	Ticker
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	
BLK GCO Canada (Investment) DAC Series 2018-1		USD	07/02/18	
BNY Mellon Investment Management (Europe) Limited GBP2,230,030,000 Senior Secured Fixed Rate Notes due 2018	A	GBP	25/02/13	
Senior Secured Fixed Rate Notes due 25 April 2023	A	GBP	08/06/18	
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	
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	
Cadogan Square CLO XII Designated Activity Company Euro Notes		EUR	28/03/18	
Sterling Notes		GBP	28/03/18	
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 C17 CLO, Ltd. and Carlyle C17 CLO, Corp. Class A-1A-R Notes	Q	USD	10/05/18	
Class A-1B-R Notes	Q	USD	10/05/18	
Class A-2-R Notes	Q	USD	10/05/18	
Class B-R Notes	Q	USD	10/05/18	
Class C-R Notes	Q	USD	10/05/18	
Class D-R Notes	Q	USD	10/05/18	
Class E-R Notes	Q	USD	10/05/18	
Subordinated Notes		USD	18/05/18	
Carlyle Euro CLO 2018-1 Designated Activity Company Up to €70,000,000.00 Subordinated Notes		EUR		
Carlyle Global Market Strategies CLO 2014-1, Ltd. and LLC Class A-1-R-2 Notes	Q	USD	06/04/18	
Class A-2-R-2 Notes	Q	USD	06/04/18	
Class B-R-2 Notes	Q	USD	06/04/18	
Class C-R-2 Notes	Q	USD	06/04/18	
Class D-R Notes	Q	USD	06/04/18	
Class E-R Notes	Q	USD	06/04/18	
Carlyle Global Market Strategies CLO 2014-2-R, Ltd. and LLC Class A-1 Senior Secured Floating Rate Notes due 2031	Q	USD	24/05/18	
Class A-2 Senior Secured Floating Rate Notes due 2031	Q	USD	24/05/18	

Specialist Debt Securities

Issuer / Debt Description
FreqCurr Issued Ticker
Carlyle Global Market Strategies CLO 2014-2-R, Ltd. and LLC

Class A-3 Senior Secured Floating Rate Notes due 2031	Q	USD	24/05/18
Class B Senior Secured Deferrable Floating Rate Notes due 2031	Q	USD	24/05/18
Class C Mezzanine Secured Deferrable Floating Rate Notes due 2031	Q	USD	24/05/18
Class D Mezzanine Secured Deferrable Floating Rate Notes due 2031	Q	USD	24/05/18
Class E Mezzanine Secured Deferrable Floating Rate Notes due 2031	Q	USD	24/05/18
Class X Senior Secured Floating Rate Notes due 2031	Q	USD	24/05/18

Carlyle Global Market Strategies CLO 2014-3-R, Ltd. and LLC

Class A-1A Notes	Q	USD	12/06/18
Class A-1B Notes	Q	USD	12/06/18
Class A-2 Notes	Q	USD	12/06/18
Class B Notes	Q	USD	12/06/18
Class C Notes	Q	USD	12/06/18
Class D Notes	Q	USD	12/06/18
Class E Notes	Q	USD	12/06/18
Subordinated Notes		USD	12/06/18

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
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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

Carlyle US CLO 2018-1, Ltd. and Carlyle US CLO 2018-1, LLC

Class A-1	Q	USD	30/05/18
Class A-2	Q	USD	30/05/18
Class B	Q	USD	30/05/18
Class C	Q	USD	30/05/18
Class D	Q	USD	30/05/18
Subordinated Notes due 2031	Q	USD	30/05/18

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

Specialist Debt Securities

Issuer / Debt Description
FreqCurr Issued Ticker
Cedarwoods CRE CDO II, Ltd.

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

Chenango Park CLO, Ltd. and Chenango Park CLO, LLC

Class A-2 Notes	Q USD 17/05/18
Class B Notes	Q USD 17/05/18

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
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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
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Contego CLO VI Designated Activity Company

Euro Notes	EUR 30/04/18
Sterling Notes	GBP 30/04/18
USD Notes	Q USD 30/04/18

Cook Park CLO, Ltd. and Cook Park CLO, LLC

Class A-1 Notes	Q USD 13/04/18
Class A-2 Notes	Q USD 13/04/18
Class B Notes	Q USD 13/04/18
Class C Notes	Q USD 13/04/18
Class D Notes	USD 13/04/18
Class E Notes	Q USD 13/04/18

Corsair Finance Jersey (International) Limited

Series 125	CHF 10/04/17
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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

Specialist Debt Securities

Issuer / Debt Description	Freq	Curr	Issued	Ticker
CRESS 2008-1 Ltd & LLC				
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	
Crestline Portfolio Financing Fund (IRL), DAC				
Series B		USD	30/04/18	
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	
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	
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 (LU1582988058) due 2020		EUR	15/05/15	
Series 7 (EUR) PA Shares (LU0159201655) due 2020		EUR	15/05/15	

Specialist Debt Securities

Issuer / Debt Description	Freq	Curr	Issued	Ticker
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dbInvestor Solutions 2 plc				
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	
DW Catalyst Ireland Designated Activity Company				
Profit Participating Notes due 31 July 2045		EUR	22/09/15	
DW Value Ireland Designated Activity Company				
Profit Participating Notes due 31 July 2045		EUR	22/09/15	
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 Designated Activity Company				
Series 293 Notes		USD	25/03/10	
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	
Euro IG Infrastructure Debt (Ireland) DAC				
Unsecured, limited recourse, definitive registered, profit participating note		EUR		
Evans Grove CLO, Ltd. and Evans Grove CLO, LLC				
Class A-1	Q	USD	29/05/18	
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	

Specialist Debt Securities

Issuer / Debt Description
FreqCurr Issued Ticker
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

Glencar Investments VI Designated Activity Company

\$131,653,532 Profit Participating Notes due 2040 USD 16/03/18

Glencar Investments XI Designated Activity Company

Up to £100,000,000 Profit Participating Notes due March 2027 GBP 06/03/17

Glencar Investments XII Designated Activity Company

Up to £70,000,000 Profit Participating Notes due 2027 GBP 25/09/17

Glencar Investments XIV Designated Activity Company

Up to £55,000,000 Profit Participating Notes due 2027 GBP 20/11/17

Glencar Investments XV Designated Activity Company

Up to €135,000,000 Profit Participating Notes due 2022 EUR 15/12/17

Glencar Investments XVI Designated Activity Company

£12,000,000 Profit Participating Notes due 2056 GBP 12/12/17

Glencar Investments XVII Designated Activity Company

GBP 60,000,000 Profit Participating Notes due 2028 GBP 23/03/18

Glencar Investments XVIII Designated Activity Company

£200,000,000 Profit Participating Notes due 2027 GBP 20/12/17

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

Global Senior Loans Investments Designated Activity Company

Up to US\$10,000,000,000 Profit Participating Notes due 30 September 2031 USD 10/11/17

Greenwood Park CLO, Ltd.

Class E Mezzanine Secured Deferrable Floating Rate Notes due 2031 Q USD 09/03/18

Subordinated Notes due 2031 USD 09/03/18

Greenwood Park CLO, Ltd. and Greenwood Park CLO, LLC

Class A-1 Senior Secured Floating Rate Notes due 2031 Q USD 09/03/18

Class A-2 Senior Secured Floating Rate Notes due 2031 Q USD 09/03/18

Class B Senior Secured Floating Rate Notes due 2031 Q USD 09/03/18

Class C Mezzanine Secured Deferrable Floating Rate Notes due 2031 Q USD 09/03/18

Class D Mezzanine Secured Deferrable Floating Rate Notes due 2031 Q USD 09/03/18

Specialist Debt Securities

Issuer / Debt Description
FreqCurr Issued Ticker
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

Secured guaranteed A2 notes

Q GBP 09/04/18

Jade Mountain Partners Issuer Designated Activity Company

Up to €41,200,000 Profit Participating Notes with No Fixed Maturity

M EUR 27/02/18

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 Pharma<sup>SM</sup> 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

Specialist Debt Securities

Issuer / Debt Description	Freq	Curr	Issued	Ticker
Latitude CLO II Ltd. and Latitude CLO II Corp.				
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	
Leguh Issuer Holdings Designated Activity Company				
Series A		USD	13/07/17	
Lexington Finance Designated Activity Company				
Series 1 - €1,000,000,000 Profit Participating Notes due 6 April 2067		EUR	06/04/17	
Series 2 - US\$1,000,000,000 Profit Participating Notes due 13 November 2067		USD	13/11/17	
Series 5 - US\$1,000,000,000 Profit Participating Notes due 4 December 2067		USD	14/08/17	
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 2015-21	Q	USD	04/12/15	
Series 2015-22	Q	USD	04/12/15	
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	
LVS II LUX XXVIII S.A R.L.				
Secured Notes due December 2072	M	GBP	13/02/18	
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

Madison Park Funding XXVII, LTD.

Class D Notes	USD 22/03/18
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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

Man GLG US CLO 2018-1, Ltd. and Man GLG US CLO 2018-1 LLC

Class A-1-R Notes	USD 21/03/18
Class A-2-R Notes	USD 21/03/18
Class A-X Notes	USD 21/03/18
Class B-R Notes	USD 21/03/18
Class C-R Notes	USD 21/03/18
Class D-R Notes	USD 21/03/18
Class E-R Notes	USD 21/03/18

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

Specialist Debt Securities

Issuer / Debt Description
FreqCurr Issued Ticker
MARC Finance Ltd and VENUS Finance Limited

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
Note 6		USD	26/01/18

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
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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
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

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

A Series 2017		EUR	11/01/17
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Specialist Debt Securities

Issuer / Debt Description	Freq	Curr	Issued	Ticker
MML Finance Company Ireland I Designated Activity Company				
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 Designated Activity Company				
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	26/07/17	
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	
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	
Series 230	S	JPY	23/04/07	

Specialist Debt Securities

Issuer / Debt Description	Freq	Curr	Issued	Ticker
Neon Capital Limited				
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	
OBREGON AVIATION DESIGNATED ACTIVITY COMPANY				
Profit Participating Note	M	USD	14/03/18	
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	

Specialist Debt Securities

Issuer / Debt Description	Freq	Curr	Issued	Ticker
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Octagon Investment Partners 34, Ltd. and Octagon Investment Partners 34, LLC				
Class A-2	Q	USD	14/12/17	
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	
Octagon Investment Partners 36, Ltd and Octagon Investment Partners 36, LLC				
Class A-1 Notes	Q	USD	05/04/18	
Class A-2 Notes	Q	USD	05/04/18	
Class B Notes	Q	USD	05/04/18	
Class C Notes	Q	USD	05/04/18	
Class D Notes	Q	USD	05/04/18	
Class E Notes		USD	05/04/18	
Class F Notes	Q	USD	05/04/18	
Class X Notes	Q	USD	05/04/18	
Subordinated Notes		USD	05/04/18	
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 25	S	USD	27/02/18	
Series 3	A	JPY	27/09/17	
Series 30	A	JPY	15/02/18	
Series 31	A	JPY	26/04/18	
Series 34	A	JPY	11/06/18	
Series 35	A	JPY	21/02/18	
OZLME IV Designated Activity Company				
Up to €400,000,000.00 Profit Participating Notes		EUR		
Pacific Capital International Limited				
Series 2018-01 Class P	Q	USD	02/05/18	
Series 2018-02 Class P	Q	USD	29/05/18	
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	

Specialist Debt Securities

Issuer / Debt Description	Freq	Curr	Issued	Ticker
Peel Chapel No. 2 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. 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	
Pine Capital Designated Activity Company				
EUR 727,000,000 Unsecured Note due 2 March 2080		EUR	23/01/18	
Polis Dania Designated Activity Company				
EUR 59,205,000 Profit Participating Security 2023		EUR	13/12/13	
Polis Finance Designated Activity Company				
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	

Specialist Debt Securities

Issuer / Debt Description	Freq	Curr	Issued	Ticker
RFC CDO 2006-1, Ltd				
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	
Rubrika Finance Company Designated Activity Company				
Series 14	S	USD	23/09/13	
Sapphire Aviation Finance I Limited and Sapphire Aviation Finance I (US) LLC				
Series A	M	USD	23/03/18	
Series B	M	USD	23/03/18	
Series C	M	USD	23/03/18	
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 2014-1R, Ltd. and Steele Creek CLO 2014-1R, LLC				
Class A Notes	Q	USD	27/03/18	
Class B Notes	Q	USD	27/03/18	

Specialist Debt Securities

Issuer / Debt Description	Freq	Curr	Issued	Ticker
Steele Creek CLO 2014-1R, Ltd. and Steele Creek CLO 2014-1R, LLC				
Class C Notes	Q	USD	27/03/18	
Class D Notes	Q	USD	27/03/18	
Class E Notes	Q	USD	27/03/18	
Class X Notes	Q	USD	27/03/18	
Subordinated Notes	Q	USD	27/03/18	
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 2006-4, 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 III-2, LTD. and TICP CLO III-2, LLC				
Class A Notes	Q	USD	23/04/18	
Class B Notes	Q	USD	23/04/18	
Class C Notes	Q	USD	23/04/18	
Class D Notes	Q	USD	23/04/18	
TICP CLO IX, Ltd. and TICP CLO IX, LLC				
Class A	Q	USD	01/02/18	

Specialist Debt Securities

Issuer / Debt Description	Freq	Curr	Issued	Ticker
TICP CLO IX, Ltd. and TICP CLO IX, LLC				
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	
TruPS Financials Note Securitization 2018-1 Ltd and LLC				
Class A-1 Notes	Q	USD	08/05/18	
Class A-2 Notes	Q	USD	08/05/18	
Class B Notes	Q	USD	08/05/18	
UK SAIF (INVESTMENT) DAC				
Up to GBP 1,500,000,000 profit participating notes due 31 December 2047		GBP	10/07/17	
USD IG Infrastructure Debt (Ireland) DAC				
Unsecured, limited recourse, definitive registered, profit participating note		USD	13/12/17	
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				
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	

Specialist Debt Securities

Issuer / Debt Description	Freq	Curr	Issued	Ticker
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	
Woodmont 2018-4 Trust				
Class A-1	Q	USD	19/04/18	
Class A-2	Q	USD	19/04/18	
Class B	Q	USD	19/04/18	
Class C	Q	USD	19/04/18	
Class D	Q	USD	19/04/18	
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 31	S	EUR	17/08/17	
Class B Tranche 32	S	USD	29/08/17	
Class B Tranche 33	M	USD	31/01/18	
Class B Tranche 34	A	USD	05/02/18	
Class B Tranche 35	Q	EUR	28/03/18	
Class B Tranche 37	Q	EUR	18/04/18	
Class B Tranche 38	M	USD	23/05/18	

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
Lexington Finance Designated Activity Company			
Up to unlimited amount - Various Profit Participating Notes	EUR	07/03/23	07/03/18
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	
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 20 December 2021	S	USD	20/12/17	
Tranche 2 Fixed Rate Notes due 20 December 2021	S	USD	20/12/17	
Tranche 3 Fixed Rate Notes due 20 December 2021	S	USD	20/12/17	
Tranche 4 Fixed Rate Notes due 20 December 2032	S	USD	20/12/17	
Tranche 5 Fixed Rate Notes due 20 December 2032	S	USD	20/12/17	
Tranche 6 Fixed Rate Notes due 20 December 2033	S	USD	20/12/17	
BNY Mellon Investment Management Seed Capital Limited GBP 70,000,000 senior fixed rate notes due 28 March 2023	A	GBP	28/03/18	
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	
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 Up to \$35,000,000 senior secured term notes denominated in U.S. dollars due 2021	M	USD	04/08/14	
Up to £10,000,000 senior secured term notes denominated in pounds due 2021	M	GBP	30/08/17	
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	
Engelhart CTP Holding (UK) Limited Unsecured Loan Notes 2018	Q	USD	05/06/18	
Erie U.K. Limited £438,294,409 7.2 per cent. Notes due 28 January 2021	A	GBP	28/01/11	

Corporate Debt Securities

Issuer / Debt Description	Freq	Curr	Issued	Ticker
FC Skyfall Holdco 1 Limited £80,000,000 15 per cent. fixed rate unsecured loan notes due 2021	Q	GBP	09/03/18	
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 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 GBP	Q	GBP	16/08/16	

Corporate Debt Securities

Issuer / Debt Description	Freq	Curr	Issued	Ticker
Iwoca Oxygen PLC				
Series D GBP	Q	GBP	06/12/17	
Series D GBP	Q	GBP	15/12/17	
Series D GBP	Q	GBP	15/12/17	
Series D GBP	Q	GBP	20/12/17	
Series D GBP	Q	GBP	20/12/17	
Series D GBP	Q	GBP	21/12/17	
iwoca Peroxide Limited				
Up to PLN 50,000,000 10% Series A Polish Zloty Bonds	Q	PLN	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	
5.40% Senior Notes due 2033	S	USD	23/05/18	
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	

Corporate Debt Securities

Issuer / Debt Description
FreqCurr Issued Ticker

MasterCard Holdings LP 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 Global Sourcing UK Limited USD145,000,000 Note, 4.252 Percent due 120 months from 1 October 2017	A USD 01/10/17
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	

Corporate Debt Securities

Issuer / Debt Description	Freq	Curr	Issued	Ticker
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	
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	
One Identity Software International Limited				
US\$23,756,539.66 Notes due October 31, 2022	Q	USD	16/01/18	
P1 Reversions Limited				
£121,539,648 4.04% fixed rate unsecured loan notes due 22 November 2032	Q	GBP	22/11/17	
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
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				

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	
Radio Midco Limited Up to £15,507,692 Series A 12.5 per cent. Secured Loan Notes due 2024	A	GBP	08/05/18	
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 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.				

Corporate Debt Securities

Issuer / Debt Description	Freq	Curr	Issued	Ticker
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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	
Tiffany & Co. (UK) Holdings Limited GBP125,811,955 2.25 per cent Notes Due 2028	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	
Torwood Midco Limited An unlimited number of 10% Investor A1 Secured Loan Notes 2024	Q	GBP	10/11/17	
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	
Westminster Acquisition Limited US\$ 715,682,060 Promissory Note due 30 June 2027	A	USD	29/09/17	

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
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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
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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	
Principal-at-Risk Variable Rate Notes due June 5, 2020	Q	USD	04/05/17	
Principal-at-Risk Variable Rate Notes due June 5, 2020	Q	USD	04/05/17	
Principal-at-Risk Variable Rate Notes due June 5, 2020	Q	USD	04/05/17	
Principal-at-Risk Variable Rate Notes due June 5, 2020	Q	USD	04/05/17	
Principal-at-Risk Variable Rate Notes due June 7, 2021	Q	USD	10/05/18	
Principal-at-Risk Variable Rate Notes due June 7, 2021	Q	USD	10/05/18	
Principal-at-Risk Variable Rate Notes due June 7, 2021	Q	USD	10/05/18	

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	

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 June 1, 2022	Q	USD	15/05/15	
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Northwind Holdings LLC

\$800,000,000 Floating Rate Notes due 2037	Q	USD	11/12/07	
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Residential Reinsurance 2013 Limited

\$40,000,000 Principal At-Risk Variable Rate Notes due September 2018	Q	USD	02/12/13	
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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 September 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 September 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	

Residential Reinsurance 2018 Limited

Principal At-Risk Variable Rate Note Program		USD	14/05/18	
Principal At-Risk Variable Rate Notes due June 6, 2019	Q	USD	14/05/18	

Insurance Linked Securities

Issuer / Debt Description	Freq	Curr	Issued	Ticker
Residential Reinsurance 2018 Limited Principal At-Risk Variable Rate Notes due June 6, 2022	Q	USD	14/05/18	
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 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	15/06/18	3.0500	0.05	04/04/18	31/03/18	CNC KY
O2Micro International Limited American Depositary Share Program	USD	19/06/18	1.7100				OIIM KY
VBT Holdings Ltd. 388,800 ordinary shares with a par value of US\$22.50 each	USD	15/06/18	280.0000	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

Currency / Suspended / Ticker

No Suspended Listings