

Investment Funds

| Issuer / Fund Description | Curr | Val | Date | Freq | NAV | Yield | YTD | Listed | Ticker |
|--|------|-----|----------|------|--------------|-------|-------|----------|-------------|
| A&Q Neutral Alpha Strategies XL Limited | | | | | | | | | |
| Class J-JPY Shares | JPY | | 31/07/17 | M | 102,018.7200 | | | 26/01/17 | |
| Class J-USD Share Series 3 | USD | | 31/07/17 | M | 1,019.8700 | | | 21/08/17 | |
| Series 1 Class J-USD Shares | USD | | 31/07/17 | M | 1,045.6960 | | | 01/09/16 | |
| All Seasons Africa Fund Ltd | | | | | | | | | |
| D Lead Series | USD | | 31/08/17 | D | 978.6900 | 3.00 | 25.00 | 13/08/15 | |
| D Series 01-16 | USD | | 31/08/17 | D | 1,108.0500 | 3.00 | 26.00 | 18/02/16 | ALSD0116 KY |
| D Series 01-17 | USD | | 31/08/17 | D | 1,247.9700 | 2.00 | 25.00 | 14/03/17 | ALSD0117 KY |
| D Series 02-16 | USD | | 31/08/17 | D | 1,226.6400 | 3.00 | 26.00 | 18/02/16 | ALSD0216 KY |
| D Series 02-17 | USD | | 31/08/17 | D | 1,236.9400 | 2.00 | 24.00 | 14/03/17 | ALSD0217 KY |
| D Series 03-16 | USD | | 31/08/17 | D | 1,201.1600 | 3.00 | 26.00 | 31/03/16 | ALSD0316 KY |
| D Series 03-17 | USD | | 31/08/17 | D | 1,209.2400 | 2.00 | 21.00 | 21/03/17 | ALSD0317 KY |
| D Series 04-15 | USD | | 31/08/17 | D | 866.8400 | 3.00 | 26.00 | 13/08/15 | ALSD0415 KY |
| D Series 04-16 | USD | | 31/08/17 | D | 1,167.0300 | | | 18/05/16 | ALSD0416 KY |
| D Series 05-15 | USD | | 31/08/17 | D | 845.7600 | | | 13/08/15 | ALSD0515 KY |
| D Series 05-16 | USD | | 31/08/17 | D | 1,116.4800 | | | 30/06/16 | ALSD0516 KY |
| D Series 06-15 | USD | | 31/08/17 | D | 864.6600 | | | 13/08/15 | ALSD0615 KY |
| D Series 06-16 | USD | | 31/08/17 | D | 1,105.8900 | | | 30/06/16 | ALSD0616 KY |
| D Series 06-17 | USD | | 31/08/17 | D | 1,132.6900 | | | 24/07/17 | ALSD0617 KY |
| D Series 07-15 | USD | | 31/08/17 | D | 889.3000 | | | 05/10/15 | ALSD0715 KY |
| D Series 07-17 | USD | | 31/08/17 | D | 1,052.2500 | | | 14/08/17 | ALSD0717 KY |
| D Series 08-15 | USD | | 31/08/17 | D | 950.0600 | | | 29/09/15 | ALSD0815 KY |
| D Series 08-16 | USD | | 31/08/17 | D | 1,192.5800 | | | 28/09/16 | ALSD0816 KY |
| D Series 09-15 | USD | | 31/08/17 | D | 1,019.7600 | | | 05/10/15 | ALSD0915 KY |
| D Series 09-16 | USD | | 31/08/17 | D | 1,196.9800 | | | 18/10/16 | ALSD0916 KY |
| D Series 10-15 | USD | | 31/08/17 | D | 1,013.2000 | | | 16/11/15 | |
| D Series 10-16 | USD | | 31/08/17 | D | 1,161.9700 | | | 28/11/16 | ALSD1016 KY |
| D Series 11-15 | USD | | 31/08/17 | D | 1,044.7800 | 3.00 | 26.00 | 17/12/15 | ALSD1115 KY |
| D Series 11-16 | USD | | 31/08/17 | D | 1,153.0100 | 2.00 | 25.00 | 15/12/16 | ALSD1116 KY |
| D Series 12-14 | USD | | 31/08/17 | D | 796.2000 | 3.00 | 26.00 | 13/08/15 | ALSD1214 KY |
| D Series 12-15 | USD | | 31/08/17 | D | 1,116.2700 | 3.00 | 26.00 | 22/01/16 | ALSD1215 KY |
| All Seasons Emerging Markets Fund Ltd. | | | | | | | | | |
| B | USD | | 31/08/17 | D | 1,274.4300 | 2.00 | 29.00 | 13/08/15 | ALSD1215 KY |
| All Seasons Specialist G Fund Ltd | | | | | | | | | |
| B | USD | | 31/07/17 | D | 1,229.1810 | 1.00 | 9.00 | 13/08/15 | |
| Arrowsmith Fund Limited | | | | | | | | | |
| Class A | USD | | 31/08/17 | M | 18,043.4900 | | | 06/01/00 | VULTURI KY |
| Class B | USD | | 31/08/17 | M | 1,513.3800 | | | 07/06/06 | |
| Arthur Street Portfolio III (Japan) Ltd | | | | | | | | | |
| Participating shares | USD | | 31/03/17 | Q | 43.4800 | | | 17/11/05 | |
| Assured Fund | | | | | | | | | |
| GBP Class B Shares | GBP | | 31/07/17 | M | 76.8648 | | | 03/02/05 | ASSURBS |
| GBP Class C Shares | GBP | | 31/07/17 | M | 73.2855 | | | 08/12/04 | ASSURCS |
| USD Class A Shares | USD | | 31/07/17 | M | 93.1089 | | | 01/11/04 | ASSURAU |
| USD Class B Shares | USD | | 31/07/17 | M | 78.7789 | | | 01/11/04 | ASSURBU |
| USD Class F Shares | USD | | 31/07/17 | M | 38.8150 | | | 11/03/11 | |
| BIAS Global Portfolios, SPC | | | | | | | | | |
| Global Balanced Fund Class A | USD | | 08/09/17 | W | 121.7700 | | | 31/01/07 | |
| Global Dividend Income Fund Class I | USD | | 08/09/17 | W | 106.0200 | | | 31/01/07 | |
| Global Equities Fund Class A | USD | | 08/09/17 | W | 108.9000 | | | 31/01/07 | |
| Short Duration Income Fund Class A | USD | | 08/09/17 | W | 112.6500 | | | 31/01/07 | |
| BTGP Latam Fund LLC | | | | | | | | | |
| 10,000 Membership units of \$1,000 each | USD | | 31/07/17 | M | 956.0081 | | | 01/10/12 | |
| Butterfield Bermuda Fund Limited | | | | | | | | | |
| Up to 25,000,000 Shares of BD\$1.00 | BMD | | 13/09/17 | W | 27.6200 | | | 25/11/99 | BUTBERI KY |
| Butterfield Global Blue Chip Fund | | | | | | | | | |
| Non-Voting Redeemable Shares of US\$0.01 par value | USD | | 13/09/17 | W | 15.3300 | | | 03/12/98 | BUTGBCF |
| Butterfield International Balanced Fund | | | | | | | | | |
| US Dollar Class | USD | | 12/09/17 | W | 27.2300 | | | 02/09/98 | BUTIBLI KY |
| Butterfield Money Market Fund Limited | | | | | | | | | |

Investment Funds

| Issuer / Fund Description | Curr | Val | Date | Freq | NAV | Yield | YTD | Listed | Ticker |
|--|------|-----|----------|------|------------|-------|-----|----------|-------------|
| Butterfield Money Market Fund Limited | | | | | | | | | |
| Class A CAD | CAD | | 19/09/17 | D | 16.8429 | | | 25/11/99 | BUTMMCI |
| Class A GBP | GBP | | 19/09/17 | D | 20.3064 | | | 25/11/99 | BUTMMSI |
| Class A USD | USD | | 19/09/17 | D | 24.6519 | | | 25/11/99 | BUTMMKI |
| Class B CAD | CAD | | 19/09/17 | D | 17.2452 | | | 25/11/99 | BUTMCCI |
| Class B GBP | GBP | | 19/09/17 | D | 20.6747 | | | 25/11/99 | BUTMSBI |
| Class B USD | USD | | 19/09/17 | D | 25.0594 | | | 25/11/99 | BUTMMBI |
| Butterfield Select Fund Ltd. | | | | | | | | | |
| Alternative Investment Class | USD | | 07/09/17 | W | 15.0900 | | | 10/06/04 | |
| Equity Class | USD | | 07/09/17 | W | 14.7500 | | | 10/06/04 | |
| Fixed Income Class | USD | | 07/09/17 | W | 20.5000 | | | 10/06/04 | |
| Butterfield US\$ Bond Fund Limited | | | | | | | | | |
| Class A | USD | | 13/09/17 | W | 10.5770 | | | 25/11/99 | BUTUSBI KY |
| Class B | USD | | 19/09/17 | W | 10.8040 | | | 27/09/05 | |
| Cayman National Securities Mutual Funds SPC | | | | | | | | | |
| CNS International Equity Fund Shares | USD | | 31/07/17 | W | 9.6457 | | | 03/02/10 | |
| CNS US Bond Fund Shares | USD | | 31/07/17 | W | 10.1638 | | | 03/02/10 | |
| CNS US Equity Fund Shares | USD | | 31/07/17 | W | 16.3540 | | | 03/02/10 | |
| CIBC Private Client Fund Limited | | | | | | | | | |
| Axiom Balanced Fund - Institutional | USD | | 13/09/17 | D | 145.0454 | | | 25/06/10 | |
| Axiom Balanced Fund - Retail | USD | | 13/09/17 | D | 140.8054 | | | 25/06/10 | |
| Axiom Balanced Fund - Wealth | USD | | 13/09/17 | D | 143.2586 | | | 25/06/10 | |
| Axiom Capital Preservation - Institutional | USD | | 13/09/17 | D | 112.3908 | | | 25/06/10 | |
| Axiom Capital Preservation - Retail | USD | | 13/09/17 | D | 109.9109 | | | 25/06/10 | |
| Axiom Capital Preservation - Wealth | USD | | 13/09/17 | D | 111.5747 | | | 25/06/10 | |
| Axiom Conservative Fund - Institutional | USD | | 13/09/17 | D | 128.0171 | | | 25/06/10 | |
| Axiom Conservative Fund - Retail | USD | | 13/09/17 | D | 125.1681 | | | 25/06/10 | |
| Axiom Conservative Fund - Wealth | USD | | 13/09/17 | D | 126.1329 | | | 25/06/10 | |
| Axiom Growth Fund - Institutional Class | USD | | 13/09/17 | D | 166.8750 | | | 25/06/10 | |
| Axiom Growth Fund - Retail | USD | | 13/09/17 | D | 155.7425 | | | 12/05/10 | CIBCHKGA |
| Axiom Growth Fund - Wealth | USD | | 13/09/17 | D | 160.7612 | | | 25/06/10 | |
| CIBC Canadian Dollar Money Market Fund | CAD | | 13/09/17 | D | 31.2020 | | | 10/10/97 | CIBCCMI OS |
| CIBC US Dollar Bond Fund | USD | | 13/09/17 | D | 37.2600 | | | 10/10/97 | CIBPUSI OS |
| CIBC US Dollar Money Market Fund | USD | | 13/09/17 | D | 23.5950 | | | 10/10/97 | CIBC\$MI OS |
| DSAM Kauthar Gold Fund | | | | | | | | | |
| Class A shares | USD | | 12/09/17 | W | 83.7459 | | | 22/12/11 | |
| EFG-Hermes Middle East and Developing Africa Investment Fund, | | | | | | | | | |
| Participating Shares | USD | | 11/09/17 | M | 1,586.5800 | | | 04/10/06 | |
| Enhanced Index Funds (Cayman) Limited | | | | | | | | | |
| Class A Taiwan | USD | | 31/08/17 | W | 26.6845 | | | 18/08/05 | |
| Class D Malaysia | USD | | 31/08/17 | W | 13.1411 | | | 28/06/07 | |
| Class E South Korea | USD | | 31/08/17 | W | 13.0817 | | | 28/06/07 | |
| Class G Indonesia | USD | | 31/08/17 | W | 20.9963 | | | 28/06/07 | |
| Class H Philippines | USD | | 31/08/17 | W | 19.0979 | | | 28/06/07 | |
| Enhanced Index Funds PCC | | | | | | | | | |
| Enhanced China Index Fund | USD | | 07/09/17 | W | 45.2726 | | | 10/12/03 | |
| Enhanced Indonesia Index Fund | USD | | 07/09/17 | W | 20.9044 | | | 28/06/07 | |
| Enhanced Malaysia Index Fund | USD | | 07/09/17 | W | 13.4780 | | | 28/06/07 | |
| Enhanced Philippines Index Fund | USD | | 07/09/17 | W | 19.3924 | | | 28/06/07 | |
| Enhanced South Korea Index Fund | USD | | 07/09/17 | W | 13.0687 | | | 28/06/07 | |
| Enhanced Taiwan Index Fund | USD | | 07/09/17 | M | 26.6554 | | | 04/06/02 | ETIFABN |
| Global Opportunities Fund Limited | | | | | | | | | |
| Up to 20,000,000 Voting Participating Shares of \$0.01 per share | USD | | 30/06/17 | M | 106.7900 | | | 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 | | 31/08/17 | M | 43.7200 | 4.00 | | 20/09/11 | |
| Class G Shares GBP | GBP | | 31/08/17 | M | 52.1600 | 4.00 | | 12/07/11 | |

Investment Funds

| Issuer / Fund Description | Curr | Val | Date | Freq | NAV | Yield | YTD | Listed | Ticker |
|---|------|-----|----------|------|-------------|-------|-----|----------|------------|
| Orbita Global Opportunities Strategy (Sterling) Limited | | | | | | | | | |
| GBP Class A Shares | GBP | | 31/07/17 | M | 23,839.7000 | | | 12/11/04 | |
| GBP Class B Shares | GBP | | 31/07/17 | M | 25,451.6900 | | | 04/10/07 | |
| GBP Class E Shares | GBP | | 31/07/17 | M | 11,450.9600 | | | 04/10/07 | |
| Orbita Global Opportunities Strategy Limited | | | | | | | | | |
| USD Class A Shares | USD | | 31/07/17 | M | 22,503.7900 | | | 29/07/05 | |
| USD Class B Shares | USD | | 31/07/17 | M | 24,010.2700 | | | 04/10/07 | |
| USD Class E Shares | USD | | 31/07/17 | M | 11,428.6700 | | | 08/10/07 | |
| Palm Trend Fund Ltd | | | | | | | | | |
| Class A Shares (Minimum Subscription: EUR equivalent of | EUR | | 31/08/17 | M | 963.6708 | | | 10/12/09 | |
| Class B Shares (Minimum Subscription: EUR equivalent of | EUR | | 31/08/17 | M | 846.4156 | | | 10/12/09 | |
| Class C Shares (Minimum Subscription: US\$1,000,000) | USD | | 31/08/17 | M | 948.3162 | | | 10/12/09 | |
| Class D Shares (Minimum Subscription: US\$25,000) | USD | | 31/08/17 | M | 829.8539 | | | 10/12/09 | |
| Class E Shares (Minimum Subscription: JPY equivalent of | JPY | | 31/08/17 | M | 959.3817 | | | 10/12/09 | |
| Class F Shares (Minimum Subscription: JPY equivalent of US\$25,000) | JPY | | 31/08/17 | M | 835.7587 | | | 10/12/09 | |
| Class G Shares (Minimum Subscription: CHF equivalent of | CHF | | 31/08/17 | M | 960.6146 | | | 10/12/09 | |
| Class H Shares (Minimum Subscription: CHF equivalent of | CHF | | 31/08/17 | M | 842.4780 | | | 10/12/09 | |
| Class I Shares (Minimum Subscription: GBP equivalent of | GBP | | 31/08/17 | M | 976.7300 | | | 10/12/09 | |
| Class J Shares (Minimum Subscription: GBP equivalent of | GBP | | 31/08/17 | M | 847.3617 | | | 10/12/09 | |
| Class K Shares (Minimum Subscription: AUD equivalent of | AUD | | 31/08/17 | M | 1,145.6960 | | | 10/12/09 | |
| Class L Shares (Minimum Subscription: AUD equivalent of | AUD | | 31/08/17 | M | 992.8908 | | | 10/12/09 | |
| Physical Hard Assets Fund SPC | | | | | | | | | |
| Class A | USD | | 15/09/17 | W | 72.6757 | | | 03/12/12 | PHGOLDA |
| Class B | USD | | 15/09/17 | W | 76.6025 | | | 03/12/12 | PHGOLDB |
| Class I | USD | | 15/09/17 | W | 78.2019 | | | 03/12/12 | PHGOLDI |
| USD Class S Share | USD | | 15/09/17 | W | 78.5184 | | | 20/12/16 | PHGOLDS |
| QT Fund Ltd | | | | | | | | | |
| Class A Shares | USD | | 31/08/17 | M | 99.6032 | | | 03/02/17 | |
| Robeco Alternative Investments SPC | | | | | | | | | |
| Class F-1 | USD | | 12/09/17 | W | 111.2380 | | | 22/09/11 | |
| Class F-2 | JPY | | 12/09/17 | W | 10,891.0250 | | | 22/09/11 | |
| Class F-4 | AUD | | 12/09/17 | W | 128.7660 | | | 18/10/11 | |
| Scotiabank Canadian Growth Fund | | | | | | | | | |
| Class A Shares | USD | | 18/09/17 | D | 2.8016 | | | 12/11/99 | SCBCNGR |
| Class AC Shares | CAD | | 18/09/17 | D | 3.8945 | | | 29/07/11 | |
| Class NC Shares | CAD | | 18/09/17 | D | 3.5981 | | | 29/07/11 | |
| Class NU Shares | USD | | 18/09/17 | D | 2.8493 | | | 29/07/11 | |
| Scotiabank Global Growth Fund | | | | | | | | | |
| Class A Shares | USD | | 18/09/17 | D | 3.1498 | | | 12/11/99 | SCBGLGR |
| Class NU Shares | USD | | 18/09/17 | D | 3.1680 | | | 29/07/11 | |
| Scotiabank Money Market Fund | | | | | | | | | |
| Class A Shares | USD | | 18/09/17 | W | 13.1192 | | | 19/11/99 | SCBMMUS |
| Scotiabank Short-Term Income Fund Inc | | | | | | | | | |
| Class A Shares | USD | | 18/09/17 | D | 9.6468 | | | 14/05/14 | |
| Class IU Shares | USD | | 18/09/17 | D | 9.8752 | | | 14/05/14 | |
| Class NU Shares | USD | | 18/09/17 | D | 9.5354 | | | 14/05/14 | |
| Scotiabank US Dollar Bond Fund | | | | | | | | | |
| Class A Shares | USD | | 18/09/17 | D | 2.6682 | | | 12/11/99 | SCBNASV |
| Class NU Shares | USD | | 18/09/17 | D | 2.5582 | | | 29/07/11 | |
| Scotiabank US Growth Fund | | | | | | | | | |
| Class A Shares | USD | | 18/09/17 | D | 15.1008 | | | 19/11/99 | SCBUSGR |
| Class NU Shares | USD | | 18/09/17 | D | 15.2835 | | | 29/07/11 | |
| Seligman Tech Spectrum (Master) Fund | | | | | | | | | |
| Class A1 Offshore Un-Restricted | USD | | 31/07/17 | M | 1,228.1700 | | | 04/02/02 | STSFA11 KY |
| Class A1 Onshore Un-Restricted | USD | | 31/07/17 | M | 1,247.7000 | | | 31/07/07 | |
| Class A2 Offshore Restricted | USD | | 31/07/17 | M | 1,000.8800 | | | 04/02/02 | STSFFA1 |
| Class A2 Onshore Restricted | USD | | 31/07/17 | M | 1,015.8800 | | | 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 | | 31/07/17 | M | 136.3300 | | | 21/03/17 | |

Investment Funds

| Issuer / Fund Description | CurrVal | Date | Freq | NAV | Yield | YTD | Listed | Ticker |
|--|---------|----------|------|-------------|-------|-----|----------|------------|
| Seligman Tech Spectrum Fund | | | | | | | | |
| Class A1 Series 03-15 | USD | 31/07/17 | M | 136.4700 | | | 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 | 31/07/17 | M | 136.3400 | | | 18/05/17 | |
| Class A1 Series 05-16 | USD | 31/12/16 | M | 117.9000 | | | 20/06/16 | |
| Class A1 Series 06-17 | USD | 31/07/17 | M | 136.1700 | | | 25/07/17 | |
| Class A1 SF1 Series 03-17 | USD | 31/07/17 | M | 137.0900 | | | 25/04/17 | |
| Class A1 SP Series 01-15 | USD | 31/07/17 | M | 683.6700 | | | 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 | 31/07/17 | M | 551.0500 | | | 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 | 31/07/17 | M | 138.9000 | | | 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 | 31/07/17 | M | 139.4900 | | | 25/04/17 | |
| Class A2 SP Series 01-15 | USD | 31/07/17 | M | 144.6800 | | | 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 A | USD | 28/10/16 | M | 15.2174 | | | 01/05/07 | |
| Institutional Class B | USD | 31/07/17 | M | 18.5860 | | | 01/05/07 | |
| Ordinary Class A | USD | 30/11/16 | M | 13.6693 | | | 01/05/07 | |
| Ordinary Class B | USD | 10/08/17 | M | 17.1900 | | | 01/05/07 | |
| Syfoglomad Limited | | | | | | | | |
| Euro Class | EUR | 31/08/17 | M | 121.9500 | | | 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 | 15/09/17 | W | 8,221.8400 | | | 05/01/10 | |
| Europe Premier Fund | EUR | 15/09/17 | W | 7,259.6400 | | | 18/04/08 | |
| Strategic Asia Fund | USD | 15/09/17 | W | 5,682.6700 | | | 02/02/05 | |
| Strategic Europe Fund | EUR | 15/09/17 | W | 4,230.6700 | | | 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
FreqCurr Issued Ticker
ABACUS 2006-10, Ltd. & ABACUS 2006-10, Inc.

| | |
|---------|----------------|
| Class A | M USD 21/03/06 |
| Class B | M USD 21/03/06 |
| Class C | M USD 21/03/06 |
| Class D | M USD 21/03/06 |
| Class E | M USD 21/03/06 |
| Class F | M USD 21/03/06 |
| Class G | M USD 21/03/06 |
| Class H | M USD 21/03/06 |
| Class J | M USD 21/03/06 |
| Class K | M USD 21/03/06 |
| Class L | M USD 21/03/06 |
| Class M | M USD 21/03/06 |

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 |

Aquarius + Investments plc

| | |
|---------------------------------------|----------------|
| LPN Series 2014-3 Tranche Number: One | Q EUR 08/08/14 |
|---------------------------------------|----------------|

Specialist Debt Securities

| Issuer / Debt Description | Freq | Curr | Issued | Ticker |
|--|-------------|-------------|---------------|---------------|
| 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 | |
| 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 | | |
| Axonic 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 | |
| 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 | |
| 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 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 | | | | |

Specialist Debt Securities

| Issuer / Debt Description | Freq | Curr | Issued | Ticker |
|---|-------------|-------------|---------------|---------------|
| 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 | |
| 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 | |
| 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 **FreqCurr 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 |

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 |

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 |

Specialist Debt Securities

Issuer / Debt Description
FreqCurr Issued Ticker
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 | |
|------------------|--|-----|----------|--|

ELM B.V.

| | | | | |
|------------|---|-----|----------|--|
| Series 188 | Q | USD | 30/09/14 | |
| Series 210 | Q | USD | 10/12/15 | |

ELVA Funding Plc

| | | | | |
|---|---|-----|----------|--|
| Series 2017-2 JPY 3,000,000,000 Secured Fixed Rate Notes due 2020 | S | JPY | 20/07/17 | |
|---|---|-----|----------|--|

Emblem Finance Company No. 2 Limited

| | | | | |
|-----------|---|-----|----------|--|
| Series 20 | Q | AED | 27/11/13 | |
|-----------|---|-----|----------|--|

ENBD Asset Finance Company No. 1 Designated Activity Company

| | | | | |
|---|--|-----|----------|--|
| Series 3 USD 155,000,000 Notes due March 2024 | | USD | 09/10/12 | |
| Series 4 USD 11,000,000 Notes due March 2017 | | USD | 09/10/12 | |

Euro IG Infrastructure Debt (Ireland) DAC

| | | | | |
|---|--|-----|--|--|
| Unsecured, limited recourse, definitive registered, profit participating note | | EUR | | |
|---|--|-----|--|--|

Euro-Galaxy VI CLO Designated Activity Company

| | | | | |
|---|--|-----|----------|--|
| Up to €340,000,000 Profit Participating Notes | | EUR | 11/05/17 | |
|---|--|-----|----------|--|

Financial Credit Investment II Limited

| | | | | |
|--|--|-----|----------|--|
| US\$2,000,000,000 Variable Funding Subordinated Notes due 2113 | | USD | 27/09/13 | |
|--|--|-----|----------|--|

Foresail Aviation Holdco Limited

| | | | | |
|---------------------------|---|-----|----------|--|
| Promissory Notes due 2027 | Q | USD | 28/05/13 | |
|---------------------------|---|-----|----------|--|

Fort Pitt Ireland Designated Activity Company

| | | | | |
|---------------------------------------|--|-----|----------|-----------|
| Structured Notes due 31 December 2034 | | USD | 17/06/16 | FORTP01KY |
|---------------------------------------|--|-----|----------|-----------|

GAFS-NIIC Designated Activity Company

| | | | | |
|--------------------------|---|-----|----------|--|
| Class A Notes due 2029 | A | USD | 19/11/14 | |
| Class B Notes due 2029 | A | USD | 19/11/14 | |
| Class C Notes due 2029 | A | USD | 19/11/14 | |
| Class D Notes due 2029 | A | USD | 19/11/14 | |
| Class R-1 Notes due 2029 | | USD | 19/11/14 | |
| Class R-2 Notes due 2029 | | USD | 19/11/14 | |

Specialist Debt Securities

| Issuer / Debt Description | Freq | Curr | Issued | Ticker |
|--|-------------|-------------|---------------|---------------|
| 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 | |
| Gleneagles CLO, Ltd. / Gleneagles CLO Corp. | | | | |
| 91,000 Preference Shares | Q | USD | 13/10/05 | |
| Class 1 | Q | USD | 13/10/05 | |
| Class A-1 | Q | USD | 13/10/05 | |
| Class A-2 | Q | USD | 13/10/05 | |
| Class B | Q | USD | 13/10/05 | |
| Class C | Q | USD | 13/10/05 | |
| Class D | Q | USD | 13/10/05 | |
| GRx-B Limited | | | | |
| Secured Notes Due July 23, 2023 | Q | USD | 01/04/15 | |
| HGTL Securitisation Company Limited | | | | |
| Variable Funding Note due 12 August 2026 | | GBP | 12/08/16 | |
| Holne Investments PLC | | | | |
| \$46,000,000 Secured Definitive Registered Note due 2024 | A | USD | 06/01/16 | |
| Hull Realty Limited | | | | |
| Secured guaranteed A1 notes | Q | GBP | 13/07/17 | |
| JFIN CLO 2007 Ltd. & LLC | | | | |
| Income Notes | Q | USD | 19/07/07 | |
| 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 | |

Specialist Debt Securities

Issuer / Debt Description
FreqCurr Issued Ticker
Libretto Capital P.L.C.

| | |
|----------------|--------------------------|
| 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

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

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

| | |
|--------------------|----------------|
| Class A-R | Q USD 07/09/17 |
| Class B-R | Q USD 07/09/17 |
| Class C-R | Q USD 07/09/17 |
| Class D-R | Q USD 07/09/17 |
| 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 |
|---------|----------------|

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 |

Specialist Debt Securities

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

Specialist Debt Securities

| Issuer / Debt Description | Freq | Curr | Issued | Ticker |
|--|-------------|-------------|---------------|---------------|
| MML Finance Company Ireland I Designated Activity Company | | | | |
| A Series 2017 | | EUR | 11/01/17 | |
| B Series 2017 | | EUR | 11/01/17 | |
| Series 2015 | | EUR | 16/04/16 | |
| Series 2016 | | EUR | 14/01/16 | |
| Series 2017 'A' Notes | | EUR | 19/04/17 | |
| Series 2017 'B' Notes | | EUR | 19/04/17 | |
| MORAG FINANCE I S.A R.L. | | | | |
| £ 197,406,000 Secured Notes due August 2047 | M | GBP | 01/08/17 | |
| MTC Funding Company Limited | | | | |
| 2014-3 | M | USD | 03/04/14 | |
| 2014-4 | M | USD | 03/04/14 | |
| 2014-5 | M | USD | 03/04/14 | |
| 2014-6 | M | USD | 03/04/14 | |
| 2014-7 | M | GBP | 03/09/14 | |
| 2014-8 | M | GBP | 03/09/14 | |
| Class A | M | USD | 30/01/13 | |
| Class A | M | USD | 25/03/14 | |
| Series 2015-9 | Q | EUR | 30/11/15 | |
| Series 2016-1 asset backed notes due 2041 | | USD | 03/10/16 | |
| Muskoka USD Limited | | | | |
| Class B | Q | USD | 26/07/17 | |
| Class C | Q | USD | 26/07/17 | |
| Class D | Q | USD | 26/07/17 | |
| N-Star REL CDO VI Ltd. and N-Star REL CDO VI LLC | | | | |
| Class A-1 | Q | USD | 17/03/06 | |
| Class A-2 | Q | USD | 17/03/06 | |
| Class A-R | Q | USD | 17/03/06 | |
| Class B | Q | USD | 17/03/06 | |
| Class C | Q | USD | 17/03/06 | |
| Class D | Q | USD | 17/03/06 | |
| Class E | Q | USD | 17/03/06 | |
| Class F | Q | USD | 17/03/06 | |
| Class G | Q | USD | 17/03/06 | |
| N-Star REL CDO VIII Ltd. & LLC | | | | |
| Class A-1 | M | USD | 07/12/06 | |
| Class A-2 | M | USD | 07/12/06 | |
| Class B | M | USD | 07/12/06 | |
| Class C | M | USD | 07/12/06 | |
| Class D | M | USD | 07/12/06 | |
| Class E | M | USD | 07/12/06 | |
| Class F | M | USD | 07/12/06 | |
| Class G | M | USD | 07/12/06 | |
| Class H | M | USD | 07/12/06 | |
| Class J | M | USD | 07/12/06 | |
| Class K | M | USD | 07/12/06 | |
| 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 | |

Specialist Debt Securities

Issuer / Debt Description **FreqCurr Issued Ticker**

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

Oaktree Global Credit Holdings (Ireland) Designated Activity Company

Up to USD 100,000,000 note due 2045

USD 08/01/17

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

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

Specialist Debt Securities

| Issuer / Debt Description | Freq | Curr | Issued | Ticker |
|---------------------------|------|------|--------|--------|
|---------------------------|------|------|--------|--------|

| | | | | |
|--|---|-----|----------|--|
| Palladium Securities 1 S.A. | | | | |
| USD 74,273,000 Series 125 Winton Basket-Linked Notes due 2023 | | USD | 19/12/13 | |
| Peel Chapel No. 1 Limited | | | | |
| £120,000,000 Senior Floating Rate Loan Notes 2023 | Q | GBP | 17/10/13 | |
| £31,000,000 Junior Floating Rate Loan Notes 2023 | Q | GBP | 17/10/13 | |
| Up to GBP 120,000,000 Senior Payment in Kind Floating Rate Loan Notes 2023 | Q | GBP | 17/10/13 | |
| Up to GBP 31,000,000 Junior Floating Rate Payment in Kind Notes 2023 | Q | GBP | 17/10/13 | |
| Peel Chapel No. 2 Limited | | | | |
| £120,000,000 Senior Floating Rate Loan Notes 2023 | Q | GBP | 17/10/13 | |
| £31,000,000 Junior Floating Rate Loan Notes 2023 | Q | GBP | 17/10/13 | |
| Up to GBP 120,000,000 Senior Payment in Kind Floating Rate Loan Notes 2023 | Q | GBP | 17/10/13 | |
| Up to GBP 31,000,000 Junior Floating Rate Payment in Kind Notes 2023 | Q | GBP | 17/10/13 | |
| Peel Chapel No. 3 Limited | | | | |
| £120,000,000 Senior Floating Rate Loan Notes 2023 | Q | GBP | 17/10/13 | |
| £31,000,000 Junior Floating Rate Loan Notes 2023 | Q | GBP | 17/10/13 | |
| Up to GBP 120,000,000 Senior Payment in Kind Floating Rate Loan Notes 2023 | Q | GBP | 17/10/13 | |
| Up to GBP 31,000,000 Junior Floating Rate Payment in Kind Notes 2023 | Q | GBP | 17/10/13 | |
| Petra CRE CDO 2007-1 Ltd. | | | | |
| Class A-1 | M | USD | 27/06/07 | |
| Class A-2 | M | USD | 27/06/07 | |
| Class B | M | USD | 27/06/07 | |
| Class C | M | USD | 27/06/07 | |
| Class D | M | USD | 27/06/07 | |
| Class E | M | USD | 27/06/07 | |
| Class F | M | USD | 27/06/07 | |
| Class G | M | USD | 27/06/07 | |
| Class H | M | USD | 27/06/07 | |
| 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 | |

Specialist Debt Securities

| Issuer / Debt Description | Freq | Curr | Issued | Ticker |
|--|-------------|-------------|---------------|---------------|
| 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 | |
| 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 | |
| Series 2 | S | USD | 17/05/07 | |
| 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 1 | Q | JPY | 21/01/15 | |
| 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 | |
| Stratus Capital Public Limited Company | | | | |
| Series 19 | Q | ZAR | 01/03/16 | |
| 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 | |

Specialist Debt Securities

| Issuer / Debt Description | Freq | Curr | Issued | Ticker |
|--|-------------|-------------|---------------|---------------|
| Talmage Structured Real Estate Funding 2006-4, Ltd. & LLC | | | | |
| 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 | |
| Terra I CLO, Ltd. | | | | |
| Class E Notes | Q | EUR | 12/09/07 | |
| Class F Notes | Q | EUR | 12/09/07 | |
| 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 | |
| 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 | |
| Universal Prudential Arizona Reinsurance Company | | | | |
| Class A-1 | Q | USD | 28/12/07 | |
| Class A-3 | S | USD | 14/12/11 | |
| 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 | |
| Vy Capital Ireland Designated Activity Company | | | | |
| USD 24,500,000 Unsecured Profit Participating Note due July 2064 | A | USD | 29/07/14 | |
| 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 | | | | |
| JPY 18,000,000,000 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 Financing 1 PLC | | | | |

Specialist Debt Securities

| Issuer / Debt Description | Freq | Curr | Issued | Ticker |
|--|-------------|-------------|---------------|---------------|
| XXIII Capital Financing 1 PLC | | | | |
| Class A Secured Fixed Rate Notes | Q | USD | 07/01/16 | |
| Class B Secured Deferrable Fixed Rate Junior Notes | Q | USD | 07/01/16 | |
| XXIII Capital Limited | | | | |
| Class B Tranche 12 | Q | USD | 23/02/16 | |

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 |
| ENBD Asset Finance Company No. 1 Designated Activity Company | | | |
| Secured Note Programme pursuant to the Issuer may issue Notes | USD | 03/10/17 | 04/10/12 |
| 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 |
| 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\$1,250,000,000 Promissory Note | S | USD | 22/11/13 | |
| 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 | |

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 | |
| Grenville Bidco Limited | | | | |
| Variable rate unsecured redeemable loan notes 2019 | A | GBP | 11/04/16 | |
| 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 | |
| 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 | |
| Series D EUR | Q | EUR | 05/04/16 | |

Corporate Debt Securities

Issuer / Debt Description
FreqCurr Issued Ticker
Iwoca Oxygen PLC

| | | | |
|--------------|---|-----|----------|
| 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 |
|-----------------------------|---|-----|----------|

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

| | | | |
|--|---|-----|----------|
| 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\$ 958,848,754 5.10 % Notes due 1 December, 2023 | A | USD | 20/11/15 |

MasterCard/Europay UK Limited

| | | | |
|---|---|-----|----------|
| 5.58% Notes due 1 December 2044 | A | USD | 30/11/15 |
| EUR 1,100,000,000 3.36 % Notes due 1 December, 2023 | A | EUR | 02/12/14 |

Match.com Europe Limited

| | | | |
|---|---|-----|----------|
| Guaranteed 3.57% Fixed Rate Loan Notes due 2026 | A | USD | 27/09/11 |
|---|---|-----|----------|

Match.com Foreign Holdings Limited (formerly Match.com France Limited)

| | | | |
|--------------------------------|---|-----|----------|
| Fixed rate loan notes due 2021 | A | USD | 04/04/14 |
|--------------------------------|---|-----|----------|

McKesson UK Finance I Limited

| | | | |
|---|---|-----|----------|
| USD Note, 3.038 Percent due 60 months from 4 Feb 2014 Tranche A Notes | S | USD | 04/02/14 |
|---|---|-----|----------|

Corporate Debt Securities

| Issuer / Debt Description | Freq | Curr | Issued | Ticker |
|--|-------------|-------------|---------------|---------------|
| McKesson UK Finance I Limited | | | | |
| 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 | | | | |
| B Loan Notes | Q | USD | 20/11/14 | |
| 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 | |
| Moody's Group UK Limited | | | | |
| EUR 912,363,176 6.25 per cent. Notes due 2017 | S | EUR | 22/04/08 | |
| 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 | |
| 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 | |
| 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 | |

Corporate Debt Securities

| Issuer / Debt Description | Freq | Curr | Issued | Ticker |
|--|-------------|-------------|---------------|---------------|
| 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 | |
| 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 | |
| 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 | | | | |

Corporate Debt Securities

| Issuer / Debt Description | Freq | Curr | Issued | Ticker |
|---|-------------|-------------|---------------|---------------|
| 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 | |
| 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 | |
| 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****Sherwood Holdings Limited**

10% Unsecured Loan Notes

A GBP 29/07/16

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

Insurance Linked Securities

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

Insurance Linked Securities

| Issuer / Debt Description | Freq | Curr | Issued | Ticker |
|---|------|------|----------|--------|
| 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 Derivateve Warrant Programr | | | |

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 | 29/08/17 | 2.6000 | 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 |
| VB T Holdings Ltd. 388,800 ordinary shares with a par value of US\$22.50 each | USD | 12/09/17 | 385.0000 | 5.00 | 27/04/15 | 30/06/15 | VB T KY |

Suspended Listings

| Issuer / Description | Curr | Suspende | Ticker |
|---|------|----------|--------|
| Aquarius Investments Luxembourg S.A. - SUSPENDE Series 2012-1 | USD | 23/03/16 | |