

## Investment Funds

Issuer / Fund Description	Curr	Val	Date	Freq	NAV	Yield	YTD	Listed	Ticker
<b>A&amp;Q Neutral Alpha Strategies XL Limited</b>									
Class J-JPY Shares	JPY		30/11/17	M	101,386.7250			26/01/17	
Class J-USD Share Series 3	USD		30/11/17	M	1,018.4630			21/08/17	
Series 1 Class J-USD Shares	USD		30/11/17	M	1,044.2580			01/09/16	
<b>All Seasons Africa Fund Ltd</b>									
D Lead Series	USD		30/11/17	D	1,021.3900	4.00	31.00	13/08/15	
D Series 01-16	USD		30/11/17	D	1,155.1600	4.00	31.00	18/02/16	ALSD0116 KY
D Series 01-17	USD		30/11/17	D	1,297.6600	4.00	30.00	14/03/17	ALSD0117 KY
D Series 02-16	USD		30/11/17	D	1,278.3900	4.00	31.00	18/02/16	ALSD0216 KY
D Series 02-17	USD		30/11/17	D	1,286.8800	4.00	29.00	14/03/17	ALSD0217 KY
D Series 03-16	USD		30/11/17	D	1,250.6700	4.00	31.00	31/03/16	ALSD0316 KY
D Series 03-17	USD		30/11/17	D	1,256.8600	4.00	26.00	21/03/17	ALSD0317 KY
D Series 04-15	USD		30/11/17	D	904.3200	4.00	31.00	13/08/15	ALSD0415 KY
D Series 04-16	USD		30/11/17	D	1,215.4400	4.00	30.00	18/05/16	ALSD0416 KY
D Series 05-15	USD		30/11/17	D	882.3300	4.00	31.00	13/08/15	ALSD0515 KY
D Series 05-16	USD		30/11/17	D	1,163.0700	4.00	30.00	30/06/16	ALSD0516 KY
D Series 06-15	USD		30/11/17	D	902.0600	4.00	31.00	13/08/15	ALSD0615 KY
D Series 06-16	USD		30/11/17	D	1,151.2400	4.00	30.00	30/06/16	ALSD0616 KY
D Series 06-17	USD		30/11/17	D	1,177.0600	4.00	18.00	24/07/17	ALSD0617 KY
D Series 07-15	USD		30/11/17	D	927.7600	4.00	31.00	05/10/15	ALSD0715 KY
D Series 07-17	USD		30/11/17	D	1,093.4700	4.00	9.00	14/08/17	ALSD0717 KY
D Series 08-15	USD		30/11/17	D	991.1500	4.00	31.00	29/09/15	ALSD0815 KY
D Series 08-16	USD		30/11/17	D	1,234.8400	4.00	29.00	28/09/16	ALSD0816 KY
D Series 09-15	USD		30/11/17	D	1,063.8600	4.00	31.00	05/10/15	ALSD0915 KY
D Series 09-16	USD		30/11/17	D	1,243.2400	4.00	30.00	18/10/16	ALSD0916 KY
D Series 10-15	USD		30/11/17	D	1,057.0100	4.00	31.00	16/11/15	
D Series 10-16	USD		30/11/17	D	1,205.2600	4.00	29.00	28/11/16	ALSD1016 KY
D Series 11-15	USD		30/11/17	D	1,089.9300	4.00	31.00	17/12/15	ALSD1115 KY
D Series 11-16	USD		30/11/17	D	1,199.2200	4.00	30.00	15/12/16	ALSD1116 KY
D Series 12-14	USD		30/11/17	D	830.5500	4.00	31.00	13/08/15	ALSD1214 KY
D Series 12-15	USD		30/11/17	D	1,164.5400	4.00	31.00	22/01/16	ALSD1215 KY
<b>All Seasons Emerging Markets Fund Ltd.</b>									
B	USD		30/11/17	D	1,326.3500	1.00	34.00	13/08/15	ALBRICB KY
<b>All Seasons Specialist G Fund Ltd</b>									
B	USD		30/11/17	D	1,250.2070		11.00	13/08/15	
<b>Arrowsmith Fund Limited</b>									
Class A	USD		31/12/17	M	19,328.3300			06/01/00	VULTURI KY
Class B	USD		30/11/17	M				07/06/06	
<b>Arthur Street Portfolio III (Japan) Ltd</b>									
Participating shares	USD		30/06/17	Q	43.4200			17/11/05	
<b>Assured Fund</b>									
GBP Class B Shares	GBP		30/11/17	M	72.7437			03/02/05	ASSURBS
GBP Class C Shares	GBP		30/11/17	M	69.3562			08/12/04	ASSURCS
USD Class A Shares	USD		30/11/17	M	91.0494			01/11/04	ASSURAU
USD Class B Shares	USD		30/11/17	M	76.6852			01/11/04	ASSURBU
USD Class F Shares	USD		30/11/17	M	35.1984			11/03/11	
<b>BIAS Global Portfolios, SPC</b>									
Global Balanced Fund Class A	USD		05/01/18	W	131.9100			31/01/07	
Global Dividend Income Fund Class I	USD		31/12/17	W	119.3000			31/01/07	
Global Equities Fund Class A	USD		31/12/17	W	118.6000			31/01/07	
Short Duration Income Fund Class A	USD		05/01/18	W	112.3400			31/01/07	
<b>BTGP Latam Fund LLC</b>									
10,000 Membership units of \$1,000 each	USD		29/12/17	M	954.8696			01/10/12	
<b>Butterfield Bermuda Fund Limited</b>									
Up to 25,000,000 Shares of BD\$1.00	BMD		10/01/18	W	26.8000			25/11/99	BUTBERI KY
<b>Butterfield Global Blue Chip Fund</b>									
Non-Voting Redeemable Shares of US\$0.01 par value	USD		10/01/18	W	16.7100			03/12/98	BUTGBCF
<b>Butterfield International Balanced Fund</b>									
US Dollar Class	USD		09/01/18	W	28.6400			02/09/98	BUTIBLI KY
<b>Butterfield Money Market Fund Limited</b>									

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<b>Butterfield Money Market Fund Limited</b>									
Class A CAD	CAD		16/01/18	D	16.8720			25/11/99	BUTMMCI
Class A GBP	GBP		16/01/18	D	20.3113			25/11/99	BUTMMSI
Class A USD	USD		16/01/18	D	24.7233			25/11/99	BUTMMKI
Class B CAD	CAD		16/01/18	D	17.2807			25/11/99	BUTMCCI
Class B GBP	GBP		16/01/18	D	20.6823			25/11/99	BUTMSBI
Class B USD	USD		16/01/18	D	25.1402			25/11/99	BUTMMBI
<b>Butterfield Select Fund Ltd.</b>									
Alternative Investment Class	USD		04/01/18	W	15.3100			10/06/04	
Equity Class	USD		04/01/18	W	16.1400			10/06/04	
Fixed Income Class	USD		04/01/18	W	20.3600			10/06/04	
<b>Butterfield US\$ Bond Fund Limited</b>									
Class A	USD		10/01/18	W	10.4700			25/11/99	BUTUSBI KY
Class B	USD		10/01/18	W	10.6860			27/09/05	
<b>Cayman National Securities Mutual Funds SPC</b>									
CNS International Equity Fund Shares	USD		30/11/17	W	9.9918			03/02/10	
CNS US Bond Fund Shares	USD		30/11/17	W	10.1312			03/02/10	
CNS US Equity Fund Shares	USD		30/11/17	W	17.3901			03/02/10	
<b>CIBC Private Client Fund Limited</b>									
Axiom Balanced Fund - Institutional	USD		10/01/18	D	150.9007			25/06/10	
Axiom Balanced Fund - Retail	USD		10/01/18	D	146.2951			25/06/10	
Axiom Balanced Fund - Wealth	USD		10/01/18	D	148.9511			25/06/10	
Axiom Capital Preservation - Institutional	USD		10/01/18	D	112.6516			25/06/10	
Axiom Capital Preservation - Retail	USD		10/01/18	D	110.0938			25/06/10	
Axiom Capital Preservation - Wealth	USD		10/01/18	D	111.7954			25/06/10	
Axiom Conservative Fund - Institutional	USD		10/01/18	D	129.8062			25/06/10	
Axiom Conservative Fund - Retail	USD		10/01/18	D	126.8032			25/06/10	
Axiom Conservative Fund - Wealth	USD		10/01/18	D	127.8092			25/06/10	
Axiom Growth Fund - Institutional Class	USD		10/01/18	D	178.6462			25/06/10	
Axiom Growth Fund - Retail	USD		10/01/18	D	166.2238			12/05/10	CIBCHKGA
Axiom Growth Fund - Wealth	USD		10/01/18	D	171.8335			25/06/10	
CIBC Canadian Dollar Money Market Fund	CAD		10/01/18	D	31.2351			10/10/97	CIBCCMI OS
CIBC US Dollar Bond Fund	USD		10/01/18	D	37.0374			10/10/97	CIBPUSI OS
CIBC US Dollar Money Market Fund	USD		10/01/18	D	23.6905			10/10/97	CIBC\$MI OS
<b>DSAM Kauthar Gold Fund</b>									
Class A shares	USD		03/01/18	W	77.6400			22/12/11	
<b>EFG-Hermes Middle East and Developing Africa Investment Fund,</b>									
Participating Shares	USD		20/11/17	M	1,461.1700			04/10/06	
<b>Enhanced Index Funds (Cayman) Limited</b>									
Class A Taiwan	USD		31/12/17	W	26.6333			18/08/05	
Class D Malaysia	USD		31/12/17	W	14.2396			28/06/07	
Class E South Korea	USD		31/12/17	W	14.8406			28/06/07	
Class G Indonesia	USD		31/12/17	W	22.5475			28/06/07	
Class H Philippines	USD		31/12/17	W	20.9358			28/06/07	
<b>Enhanced Index Funds PCC</b>									
Enhanced China Index Fund	USD		31/12/17	W	49.1474			10/12/03	
Enhanced Indonesia Index Fund	USD		31/12/17	W	22.5790			28/06/07	
Enhanced Malaysia Index Fund	USD		31/12/17	W	14.2443			28/06/07	
Enhanced Philippines Index Fund	USD		31/12/17	W	20.9605			28/06/07	
Enhanced South Korea Index Fund	USD		31/12/17	W	14.8593			28/06/07	
Enhanced Taiwan Index Fund	USD		31/12/17	M	26.6587			04/06/02	ETIFABN
<b>Global Opportunities Fund Limited</b>									
Up to 20,000,000 Voting Participating Shares of \$0.01 per share	USD		29/09/17	M	108.6700			20/03/15	
<b>Highland Credit Opportunities Fund, Ltd.</b>									
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	
<b>Hinde Gold Feeder Fund Ltd</b>									
Class B Initial Series	USD		30/11/17	M	41.5500	0.00		20/09/11	
Class G Shares GBP	GBP		30/11/17	M	49.4200	0.00		12/07/11	



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<b>Palm Trend Fund Ltd</b>								
Class A Shares (Minimum Subscription: EUR equivalent of	EUR	31/12/17	M	985.7876			10/12/09	
Class B Shares (Minimum Subscription: EUR equivalent of	EUR	31/12/17	M	861.3076			10/12/09	
Class C Shares (Minimum Subscription: US\$1,000,000)	USD	31/12/17	M	970.3830			10/12/09	
Class D Shares (Minimum Subscription: US\$25,000)	USD	31/12/17	M	844.7119			10/12/09	
Class E Shares (Minimum Subscription: JPY equivalent of	JPY	31/12/17	M	979.6024			10/12/09	
Class F Shares (Minimum Subscription: JPY equivalent of US\$25,000)	JPY	31/12/17	M	848.8743			10/12/09	
Class G Shares (Minimum Subscription: CHF equivalent of	CHF	31/12/17	M	984.0888			10/12/09	
Class H Shares (Minimum Subscription: CHF equivalent of	CHF	31/12/17	M	858.5250			10/12/09	
Class I Shares (Minimum Subscription: GBP equivalent of	GBP	31/12/17	M	1,002.6690			10/12/09	
Class J Shares (Minimum Subscription: GBP equivalent of	GBP	31/12/17	M	865.3556			10/12/09	
Class K Shares (Minimum Subscription: AUD equivalent of	AUD	31/12/17	M	1,178.0239			10/12/09	
Class L Shares (Minimum Subscription: AUD equivalent of	AUD	31/12/17	M	1,015.5447			10/12/09	
<b>Physical Hard Assets Fund SPC</b>								
Class A	USD	12/01/18	W	72.4227			03/12/12	PHGOLDA
Class B	USD	12/01/18	W	76.4475			03/12/12	PHGOLDB
Class I	USD	12/01/18	W	78.2855			03/12/12	PHGOLDI
USD Class S Share	USD	12/01/18	W	78.5001			20/12/16	PHGOLDS
<b>QT Fund Ltd</b>								
Class A Shares	USD	31/12/17	M	101.6006			03/02/17	
<b>Robeco Alternative Investments SPC</b>								
Class F-1	USD	09/01/18	W	121.0560			22/09/11	
Class F-2	JPY	09/01/18	W	11,775.4010			22/09/11	
Class F-4	AUD	09/01/18	W	139.9460			18/10/11	
<b>Scotiabank Canadian Growth Fund</b>								
Class A Shares	USD	16/01/18	D	2.8515			12/11/99	SCBCNGR
Class AC Shares	CAD	16/01/18	D	4.0339			29/07/11	
Class NC Shares	CAD	16/01/18	D	3.7175			29/07/11	
Class NU Shares	USD	16/01/18	D	2.8951			29/07/11	
<b>Scotiabank Global Growth Fund</b>								
Class A Shares	USD	16/01/18	D	3.5794			12/11/99	SCBGLGR
Class NU Shares	USD	16/01/18	D	3.5947			29/07/11	
<b>Scotiabank Money Market Fund</b>								
Class A Shares	USD	16/01/18	W	13.1468			19/11/99	SCBMMUS
<b>Scotiabank Short-Term Income Fund Inc</b>								
Class A Shares	USD	16/01/18	D	9.6438			14/05/14	
Class IU Shares	USD	16/01/18	D	9.9056			14/05/14	
Class NU Shares	USD	16/01/18	D	9.5233			14/05/14	
<b>Scotiabank US Dollar Bond Fund</b>								
Class A Shares	USD	16/01/18	D	2.6470			12/11/99	SCBNASV
Class NU Shares	USD	16/01/18	D	2.5337			29/07/11	
<b>Scotiabank US Growth Fund</b>								
Class A Shares	USD	16/01/18	D	17.4747			19/11/99	SCBUSGR
Class NU Shares	USD	16/01/18	D	17.6597			29/07/11	
<b>Seligman Tech Spectrum (Master) Fund</b>								
Class A1 Offshore Un-Restricted	USD	30/11/17	M	1,361.8197			04/02/02	STSFA11 KY
Class A1 Onshore Un-Restricted	USD	30/11/17	M	1,386.8495			31/07/07	
Class A2 Offshore Restricted	USD	30/11/17	M	1,097.2298			04/02/02	STSFFA1
Class A2 Onshore Restricted	USD	30/11/17	M	1,114.6457			31/07/07	
<b>Seligman Tech Spectrum Fund</b>								
Class A1 Series 02-16	USD	31/12/16	M	117.5700			08/04/16	
Class A1 Series 02-17	USD	31/10/17	M	147.1500			21/03/17	
Class A1 Series 03-15	USD	30/11/17	M	148.2000			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	31/10/17	M	147.0900			25/07/17	
Class A1 SF1 Series 03-17	USD	31/10/17	M	148.4100			25/04/17	
Class A1 SP Series 01-15	USD	30/11/17	M	749.2800			01/01/15	

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<b>Seligman Tech Spectrum Fund</b>								
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	31/10/17	M	592.7200			08/04/16	
Class A2 Non Voting Series 09-16	USD	31/12/16	M	482.1500			27/10/16	
Class A2 Series 01-15	USD	30/11/17	M	149.1900			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	31/10/17	M	150.3600			25/04/17	
Class A2 SF1 Series 09-17	USD	31/10/17	M	150.1000			06/11/17	
Class A2 SP Series 01-15	USD	31/10/17	M	156.8900			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	
<b>Syfoglomad Limited</b>								
Euro Class	EUR	31/12/17	M	118.6000			05/01/15	
<b>Teutonia Opportunity Fund Limited</b>								
Class A Initial Series	EUR	31/01/17	M	1,150.6140			16/01/15	TEUOPPA
<b>Universal Investment Fund</b>								
ASEAN Prime Fund	USD	12/01/18	W	8,841.7800			05/01/10	
Europe Premier Fund	EUR	12/01/18	W	7,457.9700			18/04/08	
Strategic Asia Fund	USD	12/01/18	W	5,950.1500			02/02/05	
Strategic Europe Fund	EUR	12/01/18	W	4,448.3600			02/02/05	
<b>Zweig-DiMenna International Limited</b>								
Class A1	USD	31/08/17	M	92,773.2400			02/12/98	ZWDIMIL KY
Class B1	USD	31/08/17	M	89,871.9500			09/03/06	

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

## Specialist Debt Securities

Issuer / Debt Description	Freq	Curr	Issued	Ticker
<b>ABACUS 2006-10, Ltd. &amp; ABACUS 2006-10, Inc.</b>				
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	
<b>Aggregated Micro Power Infrastructure 2 plc</b>				
Up to £100,000,000 Senior Secured Loan Notes	Q	GBP	14/10/16	
<b>Aircraft Lease Securitisation Limited</b>				
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	
<b>Alpha-Sires Limited</b>				

## Specialist Debt Securities

**Issuer / Debt Description**
**FreqCurr Issued Ticker**

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

## Specialist Debt Securities

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

## Specialist Debt Securities

<b>Issuer / Debt Description</b>	<b>Freq</b>	<b>Curr</b>	<b>Issued</b>	<b>Ticker</b>
<b>Bryant Park Funding Designated Activity Company</b>				
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	
<b>Cabot Square European Senior Loan Fund Designated Activity Company</b>				
Profit Participating Notes due February 2027		EUR	27/02/17	
<b>Caravela SME No 3 Limited</b>				
Eur 255,000,000 Portfolio Credit Linked Notes due 2036	Q	EUR	28/06/13	
<b>Caravela SME No. 4 Limited</b>				
Portfolio Credit Linked Notes due 2043	Q	EUR	28/05/14	
<b>Carlyle High Yield Partners VII Ltd. and Inc.</b>				
Class N-2		USD	21/09/05	
<b>Carlyle US CLO 2017-3, Ltd.</b>				
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	
<b>Carlyle US CLO 2017-3, Ltd. and Carlyle US CLO 2017-3, LLC</b>				
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	
<b>Carlyle US CLO 2017-4 Income Note, Ltd.</b>				
US\$39,775,000 Income Notes due 2030		USD	30/11/17	
<b>Carlyle US CLO 2017-4, Ltd. and Carlyle US CLO 2017-4, LLC</b>				
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	
<b>Castlelake Aircraft Securitization Trust 2016-1</b>				
Class A Loans	M	USD	15/08/16	
Class B Loans	M	USD	15/08/16	
Class C Loans	M	USD	15/08/16	
<b>Castlelake Aircraft Structured Trust 2017-1</b>				
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	
<b>Cedarwoods CRE CDO II, Ltd.</b>				
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	
<b>Cedarwoods CRE CDO, Ltd.</b>				
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	



## Specialist Debt Securities

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

## Specialist Debt Securities

**Issuer / Debt Description**
**FreqCurr Issued Ticker**
**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
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**dbInvestor Solutions 2 plc**

Series 4 Class A (acc) - EUR (LU0740858229) due 2022	EUR	30/04/15
Series 5 Class NC (LU0989130413) due 2021	EUR	30/04/15
Series 6 Euro Class A - Accumulation Shares (GB00B56H1S45) due 2020	EUR	15/05/15
Series 7 (EUR) PA Shares (LU0159201655) due 2020	EUR	15/05/15
Series 8 Class A (acc) - EUR (LU0740858229) due 2021	EUR	30/06/15
Series 9 Class LC (LU0599946893) due 2022	EUR	12/10/15

**DCAL Aviation Finance Limited & DCAL Aviation Finance USA LLC**

4.213% Series 2015 A-1	M USD	20/02/15
4.75% Series 2015 C-1	M USD	20/02/15
5.072% Series 2015 B-1	M USD	20/02/15

**Deutsche Bank AG**

Credit Linked to "CRAFT 2012-2R Mezz"	Q EUR	16/09/13
Credit Linked to "CRAFT 2012-2R" Replenishable Loan	Q EUR	16/09/13
Credit Linked to "CRAFT 2014-3" Replenishable Loan Portfolio	Q USD	10/12/14
Credit Linked to "CRAFT 2015-1" Replenishable Loan Portfolio	Q USD	31/03/15
Credit Linked to "CRAFT 2015-2" Replenishable Loan Portfolio	Q USD	09/06/15
Credit Linked to "CRAFT 2016-1" Replenishable Loan Portfolio	Q USD	29/09/16
Credit Linked to "CRAFT 2017-1" Replenishable Loan Portfolio	Q USD	24/04/17
Credit Linked to "DARTS 2015-1" Replenishable Loan Portfolio	Q EUR	30/06/15
Credit Linked to "GATE 2015-1" Replenishable Loan Portfolio	Q EUR	06/05/15
Credit Linked to "GATE 2016-1" Replenishable Loan Portfolio	Q EUR	16/12/16
Credit Linked to "TRAFIN 2015-1" Replenishable Trade Finance Portfolio	Q USD	09/11/15
Credit Linked to Craft 2012-3 replenishable loan portfolio	Q USD	15/11/12
Credit Linked to Craft 2013-2 replenishable loan portfolio	Q EUR	26/09/13
Credit Linked to CRAFT 2014-2 Replenishable Loan Portfolio	Q USD	28/05/14
Issue of up to USD 50,000,000 Helium Index-Linked Notes, due 2025	USD	28/08/15
Up to USD 10,000,000,000 Winton Basket-Linked Notes due 2023	USD	19/12/13

**Dorset Rise Limited**

GBP 40,000,000 Subordinated Funding Notes	M GBP	10/11/14
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**Dryden 52 Euro CLO 2017 B.V.**

Euro PPN	EUR	23/02/17
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## Specialist Debt Securities

<b>Issuer / Debt Description</b>	<b>Freq</b>	<b>Curr</b>	<b>Issued</b>	<b>Ticker</b>
<b>Dryden 52 Euro CLO 2017 B.V.</b>				
Sterling PPN		GBP	23/02/17	
US Dollar PPN		USD	23/02/17	
<b>Duga Spencer DAC</b>				
€ NOTES DUE 2021	Q	EUR	23/12/16	
<b>EAVF Offshore Holdings Designated Activity Company</b>				
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	
<b>Eirles Three Limited</b>				
Series 293 Notes		USD	25/03/10	
<b>ELM B.V.</b>				
Series 210	Q	USD	10/12/15	
<b>ELVA Funding Plc</b>				
Series 2017-2 JPY 3,000,000,000 Secured Fixed Rate Notes due 2020	S	JPY	20/07/17	
<b>Emblem Finance Company No. 2 Limited</b>				
Series 20	Q	AED	27/11/13	
<b>ENBD Asset Finance Company No. 1 Designated Activity Company</b>				
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	
<b>Euro IG Infrastructure Debt (Ireland) DAC</b>				
Unsecured, limited recourse, definitive registered, profit participating note		EUR		
<b>Euro-Galaxy VI CLO Designated Activity Company</b>				
Up to €340,000,000 Profit Participating Notes		EUR	11/05/17	
<b>Financial Credit Investment II Limited</b>				
US\$2,000,000,000 Variable Funding Subordinated Notes due 2113		USD	27/09/13	
<b>Financial Credit Investment III Designated Activity Company</b>				
Up to US\$2,000,000,000 Variable Funding Subordinated Perpetual Notes		USD	25/09/17	
<b>Foresail Aviation Holdco Limited</b>				
Promissory Notes due 2027	Q	USD	28/05/13	
<b>Fort Pitt Ireland Designated Activity Company</b>				
Structured Notes due 31 December 2034		USD	17/06/16	FORTP01KY
<b>GAFS-NIIC Designated Activity Company</b>				
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	
<b>Gallatin CLO VIII 2017-1, Ltd</b>				
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	
<b>Gallatin CLO VIII 2017-1, Ltd. and Gallatin CLO VIII 2017-1, LLC</b>				
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	
<b>General Investments (Cayman) Limited</b>				
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	
<b>Glam Issuer Holdings Designated Activity Company</b>				
US\$166,781,256.66 Profit Participating Certificates due 2046		USD	02/08/16	
<b>Glencar Investments XI Designated Activity Company</b>				
Up to £100,000,000 Profit Participating Notes due March 2027		GBP	06/03/17	
<b>Gleneagles CLO, Ltd. / Gleneagles CLO Corp.</b>				
91,000 Preference Shares	Q	USD	13/10/05	
Class 1	Q	USD	13/10/05	

## Specialist Debt Securities

<b>Issuer / Debt Description</b>	<b>Freq</b>	<b>Curr</b>	<b>Issued</b>	<b>Ticker</b>
<b>Gleneagles CLO, Ltd. / Gleneagles CLO Corp.</b>				
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	
<b>GRx-B Limited</b>				
Secured Notes Due July 23, 2023	Q	USD	01/04/15	
<b>HCG Finance DAC</b>				
Series 2017-1 Senior Notes	M	USD	15/12/17	
Series 2017-A Subordinated Note	M	USD	14/12/17	
<b>HGTL Securitisation Company Limited</b>				
Variable Funding Note due 12 August 2026		GBP	12/08/16	
<b>Holne Investments PLC</b>				
\$46,000,000 Secured Definitive Registered Note due 2024	A	USD	06/01/16	
<b>Hull Realty Limited</b>				
Secured guaranteed A1 notes	Q	GBP	13/07/17	
<b>JFIN CLO 2007 Ltd. &amp; LLC</b>				
Income Notes	Q	USD	19/07/07	
<b>KDAC Aviation Finance (Cayman) Limited and KDAC Aviation Finance (USA) LLC</b>				
Series A	M	USD	20/12/17	
Series B	M	USD	20/12/17	
Series C	M	USD	20/12/17	
<b>KKR CLO 19 Ltd and KKR CLO 19 LLC</b>				
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	
<b>KKR Wolverine I Ltd. and KKR Wolverine I LLC</b>				
Class A	Q	USD	16/11/16	
<b>Knights Hill Capital Ireland DAC</b>				
Up to USD 700,000,000 Series 1 Notes	Q	USD	13/03/17	
<b>Kwasa Emerald Designated Activity Company</b>				
Profit Participating Notes due 2037	I	USD	15/05/17	
<b>LABA Royalty Sub LLC</b>				
\$450,000,000 LABA Pharma<sup>SM</sup> 9.0% Fixed Rate Term Notes due 2029	Q	USD	17/04/14	
<b>Latitude CLO I Ltd and Latitude CLO I Corp</b>				
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	
<b>Latitude CLO II Ltd. and Latitude CLO II Corp.</b>				
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	
<b>LFN Finance V Designated Activity Company</b>				
Floating Rate Secured Notes due 2030	Q	EUR	21/05/15	
<b>Liberty CLO, Ltd. &amp; Liberty CLO, Corp.</b>				

## Specialist Debt Securities

**Issuer / Debt Description**
**FreqCurr Issued Ticker**
**Liberty CLO, Ltd. & Liberty CLO, Corp.**

Class E	A	USD	19/12/05	
Class P-1	A	USD	19/12/05	
Class P-2	A	USD	19/12/05	
Class Q1		USD	19/12/05	

**Libretto Capital P.L.C.**

Series 2015-10	Q	USD	02/07/15	
Series 2015-12	Q	USD	21/07/15	UV3349254
Series 2015-21	Q	USD	04/12/15	
Series 2015-22	Q	USD	04/12/15	
Series 2015-9	Q	USD	02/07/15	
Series: 2015-6	Q	USD	02/06/15	EK9622862
Series: 2015-7	Q	USD	02/06/15	EK9619744

**LNR CDO V Ltd. & LLC**

Class A	M	USD	15/03/07	
Class B	M	USD	15/03/07	
Class C-FL	M	USD	15/03/07	
Class C-FX	M	USD	15/03/07	
Class D	M	USD	15/03/07	
Class E	M	USD	15/03/07	
Class F	M	USD	15/03/07	
Class G	M	USD	15/03/07	
Class H	M	USD	15/03/07	
Class J	M	USD	15/03/07	
Class K	M	USD	15/03/07	
Class L	M	USD	15/03/07	
Preferred Shares	M	USD	15/03/07	

**Lusitano Synthetic II Limited**

EUR 184,000,000 Portfolio Credit Linked Notes due 2023	Q	EUR	04/12/13	
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**Lusitano Synthetic Limited**

EUR 84,000,000 Portfolio Credit Linked Notes due 2034	Q	EUR	21/12/12	
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**Madison Park Funding XI, Ltd. and Madison Park Funding XI, LLC**

Class A-R	Q	USD	07/09/17	
Class B-R	Q	USD	07/09/17	
Class C-R	Q	USD	07/09/17	
Class D-R	Q	USD	07/09/17	
Class E-R	Q	USD	07/09/17	
Class F-R	Q	USD	07/09/17	
Class X	Q	USD	07/09/17	
Subordinated Notes		USD	17/09/13	

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

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

**Madison Park Funding 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**

## Specialist Debt Securities

**Issuer / Debt Description**
**FreqCurr Issued Ticker**
**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
Series 2017-2	Q USD 13/12/17

**MARC Finance Ltd and VENUS Finance Limited**

Series No: M587 Tranche No 1	S JPY 23/05/13
Series No: M617 Tranche No. 1	S JPY 07/11/13
Series No: M626 Tranche No. 1	S JPY 29/01/14
Series No: M627 Tranche No. 1	Q JPY 13/02/14
Series No: M629 Tranche No. 1	S JPY 10/03/14
Series No: M642 Tranche No. 1	S JPY 07/05/14
Series No: M666 Tranche No. 1	A JPY 24/07/14
Series No: M675 Tranche No. 1	S JPY 03/09/14
Series No: M685 Tranche No. 1	S JPY 30/09/14
Series No: M686 Tranche No. 1	S JPY 30/09/14
Series No: M733 Tranche No. 1	S JPY 28/04/15
Series No: M766 Tranche No. 1	S JPY 31/07/15
Series No: M789 Tranche No. 1	S JPY 17/12/15
Series No: M791 Tranche No. 1	S JPY 18/02/16
Series No: M792 Tranche No. 1	S JPY 26/02/16
Series No: M800 Tranche No. 1	S JPY 15/04/16
Series No: M845 Tranche No. 1	S JPY 29/09/17

**Marlborough Finance No.6 Designated Activity Company**

Note 1	I USD 27/07/17
Note 2	I USD 27/07/17
Note 3	I USD 27/07/17
Note 4	I USD 27/07/17
Note 5	I USD 27/07/17

**Max CMBS I Ltd. & Corp.**

Class A-1	M USD 14/11/07
Class A-1 Series 2008-1	M USD 04/06/08
Class A-2A Series 2008-1	M USD 04/06/08
Class A-2B Series 2008-1	M USD 04/06/08
Class C Series 2008-1	M USD 04/06/08
Class E Series 2008-1	M USD 04/06/08
Class F Series 2008-1	M USD 04/06/08
Class G Series 2008-1	M USD 04/06/08
Class H Series 2008-1	M USD 04/06/08
Class J Series 2008-1	M USD 04/06/08
Class K Series 2008-1	M USD 04/06/08
Class X-B Series 2008-1	M USD 04/06/08
Class X-C Series 2008-1	M USD 04/06/08
Class X-W Series 2008-1	M USD 04/06/08

**Mayfair Place Investments Holdings Designated Activity Company**

Series 5	EUR 29/03/17
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**MC Funding Ltd.**

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

Series 2015-11	USD 24/06/15
Series 2016-12	USD 25/01/16
Series 2016-19	USD 08/11/16
Series 2016-20	I USD 08/03/17

## Specialist Debt Securities

Issuer / Debt Description	Freq	Curr	Issued	Ticker
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**Merlin Aviation Holdings DAC**

Class A Notes	M	USD	22/12/16	
Class B Notes	M	USD	22/12/16	
Class C Notes	M	USD	22/12/16	
Class E Notes		USD	22/12/16	

**Mesa West Capital CDO, Ltd & LLC**

Class A-1	M	USD	27/02/07	
Class A-2	M	USD	27/02/07	
Class B	M	USD	27/02/07	
Class C	M	USD	27/02/07	
Class D	M	USD	27/02/07	
Class E	M	USD	27/02/07	
Class F	M	USD	27/02/07	
Class G	M	USD	27/02/07	
Class H	M	USD	27/02/07	

**METAL 2017-1 Limited and METAL 2017-1 USA LLC**

Series A	M	USD	06/11/17	
Series B	M	USD	06/11/17	
Series C-1	M	USD	06/11/17	
Series C-2	M	USD	06/11/17	

**MIELI London Limited**

4.816 per cent. Secured Bonds due 2027	S	GBP	10/05/17	
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**MML Finance Company Ireland I Designated Activity Company**

£8,000,000 Fixed Rate Notes due 31 January 2020	Q	GBP	24/07/14	
A Series 2017		EUR	11/01/17	
B Series 2017		EUR	11/01/17	
Series 2015		EUR	16/04/16	
Series 2016		EUR	14/01/16	
Series 2017 'A' Notes		EUR	19/04/17	
Series 2017 'B' Notes		EUR	19/04/17	

**MORAG FINANCE I S.A R.L.**

£ 197,406,000 Secured Notes due August 2047	M	GBP	01/08/17	
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**MTC Funding Company Limited**

2014-3	M	USD	03/04/14	
2014-4	M	USD	03/04/14	
2014-5	M	USD	03/04/14	
2014-6	M	USD	03/04/14	
2014-7	M	GBP	03/09/14	
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	

## Specialist Debt Securities

<b>Issuer / Debt Description</b>	<b>Freq</b>	<b>Curr</b>	<b>Issued</b>	<b>Ticker</b>
<b>N-Star REL CDO VI Ltd. and N-Star REL CDO VI LLC</b>				
Class G	Q	USD	17/03/06	
<b>N-Star REL CDO VIII Ltd. &amp; LLC</b>				
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	
<b>NAGOH, DESIGNATED ACTIVITY COMPANY</b>				
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	
<b>Natixis Structured Issuance SA</b>				
Series No. 217, Tranche No. 1		USD	16/09/14	
<b>Neon Capital Limited</b>				
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	
<b>Nephrite Finance DAC</b>				
Series 2017-1	Q	USD	19/12/17	
<b>NewDay Partnership Secondary Funding Ltd</b>				
Senior Variable Funding Notes	M	GBP	13/07/17	
<b>NewDay Secondary Funding Limited</b>				
Senior Variable Funding Notes	M	GBP	24/06/15	
<b>NewDay UPL Transferor LIMITED</b>				
£60,000,000 in aggregate committed amount of senior variable funding notes	M	GBP	23/12/16	
<b>Nixes Six plc</b>				
A2	M	GBP	16/12/13	
A3	M	GBP	16/12/13	
A4	M	GBP	16/12/13	
<b>Nomura CRE CDO 2007-2, Ltd &amp; LLC</b>				
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	
<b>Oak Hill European Credit Partners V Designated Activity Company</b>				
Euro PPN		EUR	26/08/16	
Sterling PPN		GBP	26/08/16	
US Dollar PPN		USD	26/08/16	



## Specialist Debt Securities

<b>Issuer / Debt Description</b>	<b>Freq</b>	<b>Curr</b>	<b>Issued</b>	<b>Ticker</b>
<b>Oak Hill European Credit Partners VI Designated Activity Company</b> Profit Participating Notes		EUR	30/05/17	
<b>Oaktree Global Credit Holdings (Ireland) Designated Activity Company</b> Up to USD 100,000,000 note due 2045		USD	31/01/17	
<b>Oceanwood Investments II Designated Activity Company</b> USD \$2,000,000,000 asset backed securities due 2019		USD	18/11/16	
<b>Octagon Investment Partners 32, Ltd. and Octagon Investment Partners 32, LLC,</b> 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	
<b>Octagon Investment Partners 34, Ltd. and Octagon Investment Partners 34, LLC</b> Class 1 Subordinated Notes	Q	USD	14/12/17	
Class 2 Subordinated Notes	Q	USD	14/12/17	
Class A-1	Q	USD	14/12/17	
Class A-2	Q	USD	14/12/17	
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	
<b>Oilflow SPV 1 DAC</b> 12 per cent. Secured Amortising Notes due 2022	M	USD	13/01/17	
<b>Omni Securitisation Company II Limited</b> Variable Funding Note due 2019		GBP	02/04/15	
<b>Omni Securitisation Company III Limited</b> Variable Funding Note due January 2022		GBP	20/01/17	
<b>Omni Securitisation Company MSW II Limited</b> Variable Funding Note due 6 January 2022		GBP	04/05/17	
<b>Omni Securitisation Company MSW Limited</b> Variable Funding Note due 2019		GBP	06/05/15	
<b>Omni Securitisation Company P Limited</b> Variable Funding Note due 6 March 2022		GBP	23/08/17	
<b>Oxygen Capital Limited</b> Series 1	A	JPY	25/09/17	
Series 11	S	USD	05/01/18	
Series 11		USD	05/01/18	
Series 2	A	JPY	26/09/17	
Series 3	A	JPY	27/09/17	
<b>OZLME III Designated Activity Company</b> Up to €202,181,818.18 Profit Participating Notes		EUR	28/06/17	
<b>Palladium Securities 1 S.A.</b> USD 74,273,000 Series 125 Winton Basket-Linked Notes due 2023		USD	19/12/13	
<b>Peel Chapel No. 1 Limited</b> £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	
<b>Peel Chapel No. 2 Limited</b> £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	

## Specialist Debt Securities

<b>Issuer / Debt Description</b>	<b>Freq</b>	<b>Curr</b>	<b>Issued</b>	<b>Ticker</b>
<b>Peel Chapel No. 2 Limited</b>				
Up to GBP 31,000,000 Junior Floating Rate Payment in Kind Notes 2023	Q	GBP	17/10/13	
<b>Peel Chapel No. 3 Limited</b>				
£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	
<b>Petra CRE CDO 2007-1 Ltd.</b>				
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	
<b>Phoenix Shared Equity 3 S.a.r.l.</b>				
Series 2015-1 Note	A	GBP	20/05/15	
Series 2016-1 Note	A	GBP	04/02/16	
<b>Polis Dania Limited</b>				
EUR 59,205,000 Profit Participating Security 2023		EUR	13/12/13	
<b>Polis Finance Limited</b>				
EUR 22,317,763 Profit Participating Security		EUR	29/05/13	
<b>PPN Trust 2007-1</b>				
\$9,400,000 PPN Trust 2007-1 Certificates	Q	USD	20/06/07	
<b>Pyxis ABS CDO 2006-1 Ltd. and LLC</b>				
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	
<b>Ravelin Aviation Leasing Services Designated Activity Company</b>				
Up to \$500,000,000 Subordinated Profit Participating Securities		USD	25/12/15	
<b>Realta Investments Ireland Designated Activity Company</b>				
US\$2,000,000,000 Asset-Backed Securities due 2042	A	USD	02/07/12	
<b>Red 1 Finance CLO 2017-1 Designated Activity Company</b>				
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	
<b>RFC CDO 2006-1, Ltd</b>				
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	
<b>RFC CDO 2007-1, Ltd</b>				
Class A-1	Q	USD	02/04/07	

## Specialist Debt Securities

**Issuer / Debt Description**
**FreqCurr Issued Ticker**
**RFC CDO 2007-1, Ltd**

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
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**Rubrika Finance Company Designated Activity Company**

Series 14	S USD 23/09/13
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**Sapphire Valley CDO I, Ltd.**

Sub Notes	Q USD 14/12/06
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**Solstice ABS CBO III, Ltd.**

24,000 Preference Shares	Q USD 12/11/03
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**Southeastern Concentrated Value Designated Activity Company**

Profit Participating Notes due 7 April 2035	EUR 10/04/15
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**Space II Limited**

Series 2017-4	A JPY 28/07/17
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**SPACE Limited**

Series 997	S JPY 13/07/10
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**SPRC Master Funding Limited**

€500,000,000 Profit Participating Notes due 2 March 2064	I EUR 02/03/15
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**Sprite 2017-1 Limited**

Series 2017 E	USD 04/12/17
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**Sprite 2017-1 Limited and Sprite 2017-1 LLC**

Series 2017 A	M USD 04/12/17
Series 2017 B	M USD 04/12/17
Series 2017 C	M USD 04/12/17

**Stanlow Receivables Funding Limited**

Up to £350,000,000 Senior Variable Funding Note	W GBP 16/11/17
Up to £40,000,000 Senior Term Notes	W GBP 16/11/17
Up to £60,000,000 Mezzanine Term Notes	W GBP 16/11/17

**STARTS (IRELAND) Public Limited Company**

Series 2016-2	EUR 17/02/16
Series 2016-2 Tranche 2	EUR 16/08/16

**Steele Creek CLO 2017-1, Ltd.**

Class E	Q USD 14/12/17
Subordinated Notes	Q USD 14/12/17

**Steele Creek CLO 2017-1, Ltd. and Steele Creek CLO 2017-1, LLC**

Class A	Q USD 14/12/17
Class B	Q USD 14/12/17
Class C	Q USD 14/12/17
Class D	Q USD 14/12/17

**Stelloan Investment Company I DAC**

Profit Participating Notes	USD 01/06/17
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**Student Mezzanine Finance**

Mezzanine Secured Notes	S GBP 07/03/17
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**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

## Specialist Debt Securities

<b>Issuer / Debt Description</b>	<b>Freq</b>	<b>Curr</b>	<b>Issued</b>	<b>Ticker</b>
<b>Swancastle Designated Activity Company</b>				
£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	
<b>Taiga Special Opportunities DAC</b>				
Series A Interests	Q	USD	12/07/17	
Series B Interests	Q	USD	05/09/17	
<b>Talmage Structured Real Estate Funding 2006-3, Ltd &amp; LLC</b>				
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	
<b>Talmage Structured Real Estate Funding 2006-4, Ltd. &amp; LLC</b>				
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	
<b>TCW/Crescent Mezzanine Partners IV/IVB (Ireland) Limited</b>				
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	
<b>Thunderbolt Aircraft Lease Securitization Limited</b>				
Class E Notes	M	USD	03/05/17	
<b>Thunderbolt Aircraft Lease Securitization Limited and US LLC</b>				
Series 2017 A	M	USD	03/05/17	
Series 2017 B	M	USD	03/05/17	
Series 2017 C	M	USD	03/05/17	
<b>TICP CLO VIII, LTD. AND TICP CLO VIII, LLC</b>				
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	
<b>Tortuga Limited</b>				
USD108,000,000 Floating Rate Notes due 2022	Q	USD	27/03/12	
<b>Tosca Debt Capital Fund Designated Activity Company</b>				
£300,000,000 Profit Participating Notes due 2027		GBP	18/09/15	
<b>UK SAIF (INVESTMENT) DAC</b>				
Up to GBP 1,500,000,000 profit participating notes due 31 December 2047		GBP	10/07/17	
<b>Vermeer Funding, Ltd.</b>				
15,750 Preference Shares	Q	USD	13/04/04	
<b>Vertical ABS CDO 2005-1, Ltd. and Vertical ABS CDO 2005-1 Corp.</b>				
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	

## Specialist Debt Securities

<b>Issuer / Debt Description</b>	<b>Freq</b>	<b>Curr</b>	<b>Issued</b>	<b>Ticker</b>
<b>Vertical ABS CDO 2005-1, Ltd. and Vertical ABS CDO 2005-1 Corp.</b> U.S.\$16,800,000 Subordinated Notes Due 2045	Q	USD	28/06/05	
<b>Violet Protected Asset SPC</b> 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	
<b>WAVE 2017-1 LLC and WAVE 2017-1 Limited</b> Series A	M	USD	17/11/17	
Series B	M	USD	17/11/17	
Series C	M	USD	17/11/17	
<b>Wave SPC &amp; Wave Series 2007-1 LLC</b> 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	
<b>Wellfleet CLO 2017-3, Ltd.</b> Class D	Q	USD	17/01/18	
Subordinated Notes	Q	USD	17/01/18	
<b>Wellfleet CLO 2017-3, Ltd. and Wellfleet CLO 2017-3, LLC</b> 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	
<b>Wentworth Sons Holdings S.C.A. formerly Manolux Investments &amp; Co S.C.A.</b> 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	
<b>Westmount &amp; Outremont Designated Activity Company</b> JPY18,000,000, 000 Profit Participating Notes due 2025		JPY	23/03/17	
<b>Whalsay Energy Limited</b> USD 15,000,000 12% notes	Q	USD	16/06/17	
<b>WLR Cardinal Mezzanine Finance Company Limited</b> €500,000,000 Profit Participating Securities due 2035		EUR	20/04/15	
<b>XXIII Capital A Limited</b> Up to US\$75,000,000 Multicurrency - Secured Subordinated Loan Notes	O	USD	26/01/17	
<b>XXIII Capital Limited</b> Class B Tranche 29	S	USD	27/04/17	
Class B Tranche 30	S	USD	21/07/17	
Class B Tranche 31	S	EUR	17/08/17	
Class B Tranche 32	S	USD	29/08/17	

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

## Specialist Debt Programme

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

## Specialist Debt Programme

### Issuer / Debt Description

### Curr Expires Listed

Up to JPY 5,000,000,000,000 (or the equivalent in other currencies) Structured Issuance Programme		09/06/21	10/06/16
<b>MARC Finance Ltd and VENUS Finance Limited</b>			
Euro 50,000,000,000 Structured Note Programme	EUR	15/01/20	16/01/15
<b>Oxygen Capital Limited</b>			
Limited Recourse Secured Debt Issuance Programme	USD	20/09/22	21/09/17
<b>Violet Protected Asset SPC</b>			
Asset Backed Securities Issuance Programme	USD	20/06/21	21/06/16
<b>XXIII Capital Limited</b>			
Specialist Debt Programme - Multicurrency Class A and Class B Notes	GBP	06/07/21	06/07/16

## Corporate Debt Securities

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

## Corporate Debt Securities

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



## Corporate Debt Securities

<b>Issuer / Debt Description</b>	<b>Freq</b>	<b>Curr</b>	<b>Issued</b>	<b>Ticker</b>
<b>FC Skyfall TA Limited</b> £11,440,000 9% Fixed Rate Notes due 2020	S	GBP	30/09/15	
<b>Finastra Europe Limited</b> Unsecured Loan Notes due 2024		EUR	13/06/17	
Unsecured Loan Notes due 2024		EUR	13/06/17	
<b>Finastra Holdings Limited</b> Unsecured Loan Notes due 2024		USD	13/06/17	
<b>Firestone Diamonds Plc</b> Series A	Q	USD	31/08/15	
Series B	Q	USD	28/06/17	
<b>Flowserve International Limited</b> £59,373,045 Notes due 31 December 2020	Q	GBP	09/07/07	
<b>FNIS UK Holding Ltd.</b> Up to AUD108,907,780 unsecured 6.75% bonds due 2018	S	AUD	26/10/07	
<b>Frontier Medical Investments Limited</b> 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	
<b>FTI UK Holdings Limited</b> GBP70,000,000 8% Notes due 2 October 2022	A	GBP	10/02/08	
<b>GLI Finance Limited</b> Fixed rate 7% corporate bonds due 2021	S	GBP	30/06/16	
<b>Goldman Sachs (UK) L.L.C.</b> US\$11,196,000,000 Cat 1B subordinated mandatorily convertible securities due2022	A	USD	06/03/12	
<b>Government of the Cayman Islands</b> US\$312,000,000 aggregate principal amount of its 5.95% notes due 2019	S	USD	24/11/09	
<b>Group 1 Automotive UK Limited</b> 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	
<b>Halliburton Global Holdings Limited</b> 4.5 per cent. Fixed Rate Notes due 2021	S	USD	19/12/13	
<b>Hanover Insurance International Holdings Limited, The</b> Fixed Rate Unsecured Loan Note due 2021	Q	USD	30/12/16	
<b>Honeywell Group Holding UK</b> £300,000,000 Notes 5.12 per cent. due 16 December 2019	A	GBP	16/12/09	
<b>HP Foods Limited</b> £1,300,000,000.00 5.25 per cent. Notes due 29 April 2023	A	GBP	29/04/13	
<b>IHS International Holdings Limited</b> 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	
<b>Ipswich Building Society</b> Subordinated Fixed Rate Notes due 2024	S	GBP	17/10/14	
<b>Isotrak Midco Limited</b> 15 per cent. Unsecured Subordinated Redeemable Loan Notes 2023	A	GBP	18/09/14	
<b>Ithaca Energy (UK) Limited</b> 8.625 per cent. Notes due 1 July 2019	S	USD	23/12/14	
<b>ITV Holdings (Cayman) Limited</b> 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	
<b>Iwoca Oxygen PLC</b> 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	

## Corporate Debt Securities

<b>Issuer / Debt Description</b>	<b>Freq</b>	<b>Curr</b>	<b>Issued</b>	<b>Ticker</b>
<b>Iwoca Oxygen PLC</b>				
Series D EUR	Q	EUR	15/01/16	
Series D EUR	Q	EUR	08/02/16	
Series D EUR	Q	EUR	05/04/16	
Series D GBP	Q	GBP	16/08/16	
Series D GBP	Q	GBP	29/09/15	
Series D GBP	Q	GBP	22/10/15	
Series D GBP	Q	GBP	06/11/15	
Series D GBP	Q	GBP	22/09/15	
<b>iwoca Peroxide Limited</b>				
Up to PLN 50,000,000 10% Series A Polish Zloty Bonds	Q	USD	23/08/16	
<b>Jamplant Limited</b>				
US\$44,546,900 Unsecured Loan dated 20 November 2020	Q	USD	18/06/10	
<b>KKR Financial Holdings LLC</b>				
5.50% Senior Notes due 2032	S	USD	30/03/17	
<b>L1R HB MIDCO LIMITED</b>				
A Loan Notes	A	GBP	01/09/17	
<b>Lancashire Holdings Limited</b>				
Euro Notes	Q	EUR	21/10/11	
USD Notes		USD	21/10/11	
<b>Legg Mason Global Holdings Ltd</b>				
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	
<b>Leisurecorp Scotland Limited</b>				
PIK Notes	A	GBP	29/10/08	
<b>Liberty UK and Europe Holdings Limited</b>				
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	
<b>Life Sciences International Limited</b>				
GBP115,495,068 7.2 percent. Notes due 20 January 2021	A	GBP	20/01/11	
<b>Limecay Limited</b>				
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	
<b>LSP Investco Limited</b>				
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	
<b>Luxury Travel Financing Limited</b>				
Series A2	A	GBP	19/12/14	
<b>Manakara Designated Activity Company</b>				
US\$525,000,000 12.0 per cent notes due 2034	S	USD	23/06/16	
<b>Marketing Technology Partners UK Limited</b>				
Class A Notes	M	USD	31/05/17	
Class B Notes	M	USD	31/05/17	
<b>MasterCard Holdings LP</b>				
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

<b>Issuer / Debt Description</b>	<b>Freq</b>	<b>Curr</b>	<b>Issued</b>	<b>Ticker</b>
<b>MasterCard Holdings LP</b>				
US\$ 958,848,754 5.10 % Notes due 1 December, 2023	A	USD	20/11/15	
<b>MasterCard/Europay UK Limited</b>				
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	
<b>Match.com Europe Limited</b>				
Guaranteed 3.57% Fixed Rate Loan Notes due 2026	A	USD	27/09/11	
<b>Match.com Foreign Holdings Limited (formerly Match.com France Limited)</b>				
Fixed rate loan notes due 2021	A	USD	04/04/14	
<b>McKesson UK Finance I Limited</b>				
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	
<b>Metavante Technologies Limited</b>				
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	
<b>Mettler-Toledo Finance (UK) Limited</b>				
4.5 per cent. Notes due 2023	A	GBP	16/12/13	
<b>MF Midco Limited</b>				
£125,000,000 10% Unsecured Loan Notes 2025	A	GBP	13/10/17	
<b>Micro Focus Group Limited</b>				
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	
<b>MidCap Finco Designated Activity Company</b>				
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	
<b>Misys International Limited</b>				
Unsecured Loan Notes due 2024		USD	13/06/17	
<b>Molson Coors Brewing Company (UK) Limited</b>				
3 per cent. fixed rate unsecured loan notes 2026	Q	GBP	03/10/16	
<b>Moody's Group (Holdings) Limited</b>				
USD 2,200,000,000 5.27 percent Notes due 2027	S	USD	23/03/12	
<b>MPM Bidco Limited</b>				
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	
<b>NAC Turbo Designated Activity Company</b>				
Loan Notes	Q	USD	29/06/16	
<b>Navigator Terminals Midco Limited</b>				
7.175 per cent. Unsecured Loan Notes due 2046	Q	GBP	30/03/16	
<b>NET Holding A.S.</b>				
€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	
<b>Newincco 1359 Limited</b>				
10 per cent. Unsecured Subordinated Investor A Loan Notes due 2022	A	GBP	03/09/15	
10 per cent. Unsecured Subordinated Investor B Loan Notes due 2022	A	GBP	03/09/15	

## Corporate Debt Securities

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

## Corporate Debt Securities

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

## Corporate Debt Securities

Issuer / Debt Description	Freq	Curr	Issued	Ticker
<b>Telesat International Limited</b>				
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	
<b>Thames Brettenham Limited</b>				
Series A Loan Notes	Q	GBP	19/02/16	
<b>The Ink Factory Limited</b>				
Unsecured Loan Notes	Q	USD	10/04/14	
Unsecured Loan Notes	Q	USD	02/05/17	
<b>Tiffany &amp; Co. (UK) Holdings Limited</b>				
GBP125,811,955 6.68 per cent Notes Due 2018	S	GBP	31/03/08	
<b>TJX Europe Limited</b>				
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	
<b>Transocean Drilling U.K. Limited</b>				
US\$1,100,000,000 Promissory Note	S	USD	30/10/06	
<b>Trillion Chance Limited</b>				
5.25% Senior Notes due 2018	S	USD	13/10/17	
<b>UK Power Networks Holdings Limited</b>				
GBP413,508,000 9.95 per cent. Subordinated Notes due 2031	S	GBP	30/06/11	
<b>UK Power Networks Services Holdings Limited</b>				
GBP 51,000,000 9.95 per cent. Subordinated Notes due 2031	S	GBP	30/06/11	

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

## Retail Debt Securities

Issuer / Debt Description	Freq	Curr	Issued	Ticker
<b>Sherwood Holdings Limited</b>				
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
<b>Caelus Re 2013 Limited</b>				
Principal-at-Risk Variable Rate Note Program		USD	07/03/13	
<b>Caelus Re IV Limited</b>				
Principal-at-Risk Variable Rate Note Program		USD	29/02/16	
Series 2016-1	Q	USD	29/02/16	
<b>Caelus Re V Limited</b>				
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	
<b>Casablanca Re Ltd.</b>				
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	
<b>East Lane Re VI Ltd.</b>				
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	
<b>Espada Reinsurance Limited</b>				
Principal At-Risk Variable Rate Note Program		USD	01/03/16	
Series 2016-I	Q	USD	01/03/16	
<b>Long Point Re III Ltd</b>				
Principal At-Risk Variable Rate Notes due May 23, 2018	Q	USD	15/05/15	
<b>Northwind Holdings LLC</b>				
\$800,000,000 Floating Rate Notes due 2037	Q	USD	11/12/07	
<b>Residential Reinsurance 2013 Limited</b>				
\$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	
<b>Residential Reinsurance 2014 Limited</b>				
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	
<b>Residential Reinsurance 2015 Limited</b>				
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	
<b>Residential Reinsurance 2016 Limited</b>				
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	
<b>Residential Reinsurance 2017 Limited</b>				
Principal At-Risk Variable Rate Note Program		USD	03/05/17	
Series 2017-I Class 10 Principal At-Risk Variable Rate Notes due June 6, 2018	Q	USD	03/05/17	
Series 2017-I Class 11 Principal At-Risk Variable Rate Notes due June 6, 2021	Q	USD	03/05/17	
Series 2017-I Class 13 Principal At-Risk Variable Rate Notes due June 6, 2021	Q	USD	03/05/17	
Series 2017-II Class 1 Principal At-Risk Variable Rate Notes due Dec. 6, 2018	Q	USD	17/11/17	
Series 2017-II Class 2 Principal At-Risk Variable Rate Notes due Dec. 6, 2021	Q	USD	17/11/17	
Series 2017-II Class 3 Principal At-Risk Variable Rate Notes due Dec. 6, 2021	Q	USD	17/11/17	
<b>Vita Capital VI Limited</b>				

## Insurance Linked Securities

Issuer / Debt Description	Freq	Curr	Issued	Ticker
<b>Vita Capital VI Limited</b>				
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	
<b>Vitality Re IV Limited</b>				
Principal-at-Risk Variable Rate Note Program		USD	23/01/13	
<b>Vitality Re V Limited</b>				
\$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	
<b>Vitality Re VI Limited</b>				
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	
<b>Vitality Re VII Limited</b>				
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	
<b>Vitality Re VIII Limited</b>				
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
<b>Cargill Andean Agribusiness B.V.</b>							
Up to 5,000,000 Shares	USD	11/09/14	100.0000				CAA KY
<b>Cayman National Corporation Limited</b>							
42,350,731 Shares with a nominal value of CI\$1 each	USD	16/01/18	2.6000	0.05	11/10/16	12/10/16	CNC KY
<b>O2Micro International Limited</b>							
American Depositary Share Program	USD	26/10/16	1.8300				OIIM KY
<b>VBT Holdings Ltd.</b>							
388,800 ordinary shares with a par value of US\$22.50 each	USD	21/12/17	270.0000	5.00	27/04/15	30/06/15	VBT KY
<b>Whalsay Energy Holdings Limited</b>							
1,000,000 ordinary shares of USD 0.01	USD						

## No Suspended Listings

## Suspended Listings

Issuer / Description	Curr	Suspendec	Ticker
No Suspended Listin			



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