

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		31/05/18	M	104,993.7130			26/01/17	
Class J-USD Share Series 3	USD		31/12/17	M	1,025.6660			21/08/17	
Series 1 Class J-USD Shares	USD		31/05/18	M	1,097.7730			01/09/16	
All Seasons Africa Fund Ltd									
D Lead Series	USD		30/06/18	D	1,081.9000		3.00	13/08/15	ALD0817 KY
D Series 01-16	USD		30/06/18	D	1,220.8200		3.00	18/02/16	ALSD0116 KY
D Series 01-17	USD		30/06/18	D	1,363.6800		2.00	14/03/17	ALD0117 KY
D Series 02-16	USD		30/06/18	D	1,349.7600		3.00	18/02/16	ALSD0216 KY
D Series 02-17	USD		30/06/18	D	1,353.7000		2.00	14/03/17	ALD0217 KY
D Series 03-16	USD		30/06/18	D	1,317.8100		2.00	31/03/16	ALD0316 KY
D Series 03-17	USD		30/06/18	D	1,317.5800		2.00	21/03/17	ALD0317 KY
D Series 03-18	USD		30/06/18	D	959.5000			03/04/18	ALD0318 KY
D Series 04-15	USD		30/06/18	D	956.4500		3.00	13/08/15	ALSD415 KY
D Series 04-16	USD		30/06/18	D	1,279.9600		2.00	18/05/16	ALD0416 KY
D Series 04-18	USD		30/06/18	D	938.1200			23/05/18	ALD0418 KY
D Series 05-15	USD		30/06/18	D	932.6300		3.00	13/08/15	ALSD515 KY
D Series 05-16	USD		30/06/18	D	1,220.0800		2.00	30/06/16	ALD0516 KY
D Series 06-15	USD		30/06/18	D	954.1000		3.00	13/08/15	ALSD615 KY
D Series 06-16	USD		30/06/18	D	1,215.0900		2.00	30/06/16	ALD0616 KY
D Series 06-17	USD		30/06/18	D	1,234.9700		2.00	24/07/17	ALD0617 KY
D Series 07-15	USD		30/06/18	D	982.6400		3.00	05/10/15	ALSD715 KY
D Series 07-17	USD		30/06/18	D	1,154.0300		3.00	14/08/17	ALD0717 KY
D Series 08-15	USD		30/06/18	D	1,050.8100		3.00	29/09/15	ALSD815 KY
D Series 08-16	USD		30/06/18	D	1,312.1100		3.00	28/09/16	ALD0816 KY
D Series 08-17	USD		30/06/18	D	1,107.0800		1.00	24/01/18	ALD0817 KY
D Series 09-15	USD		30/06/18	D	1,127.3200		3.00	05/10/15	ALSD915 KY
D Series 09-16	USD		30/06/18	D	1,315.2400		3.00	18/10/16	ALD0916 KY
D Series 10-15	USD		30/06/18	D	1,119.7300		3.00	16/11/15	
D Series 10-16	USD		30/06/18	D	1,276.2200		3.00	28/11/16	ALD1016 KY
D Series 11-15	USD		30/06/18	D	1,153.8100		3.00	17/12/15	ALD1115 KY
D Series 11-16	USD		30/06/18	D	1,268.2600		3.00	15/12/16	ALD1116 KY
D Series 12-14	USD		30/06/18	D	879.6800		3.00	13/08/15	ALD1214 KY
D Series 12-15	USD		30/06/18	D	1,232.8200		3.00	22/01/16	ALD1215 KY
All Seasons Emerging Markets Fund Ltd.									
B	USD		30/06/18	D	1,252.9100			13/08/15	ALBRICB KY
All Seasons Specialist G Fund Ltd									
B	USD		31/05/18	D	1,298.1030	1.00	3.00	13/08/15	
Arrowsmith Fund Limited									
Class A	USD		30/06/18	M	19,183.9900			06/01/00	VULTURI KY
Arthur Street Portfolio III (Japan) Ltd									
Participating shares	USD		31/12/17	Q	33.7100			17/11/05	
Assured Fund									
GBP Class B Shares	GBP		30/04/18	M	67.8824			03/02/05	ASSURBS
GBP Class C Shares	GBP		30/04/18	M	64.7313			08/12/04	ASSURCS
USD Class A Shares	USD		30/04/18	M	87.4489			01/11/04	ASSURAU
USD Class B Shares	USD		30/04/18	M	73.3811			01/11/04	ASSURBU
USD Class F Shares	USD		30/04/18	M	32.5142			11/03/11	
BIAS Global Portfolios, SPC									
Global Balanced Fund Class A	USD		08/06/18	W	133.0400			31/01/07	
Short Duration Income Fund Class A	USD		08/06/18	W	112.4000			31/01/07	
BTGP Latam Fund LLC									
10,000 Membership units of \$1,000 each	USD		29/06/18	M	954.2258			01/10/12	
Butterfield Bermuda Fund Limited									
Up to 25,000,000 Shares of BD\$1.00	BMD		11/07/18	W	31.2500			25/11/99	BUTBERI KY
Butterfield Global Blue Chip Fund									
Non-Voting Redeemable Shares of US\$0.01 par value	USD		11/07/18	W	17.0500			03/12/98	BUTGBCF
Butterfield International Balanced Fund									
US Dollar Class	USD		10/07/18	W	28.9700			02/09/98	BUTIBLI KY
Butterfield Money Market Fund Limited									

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Butterfield Money Market Fund Limited								
Class A CAD	CAD	17/07/18	D	16.9290			25/11/99	BUTMMCI
Class A GBP	GBP	17/07/18	D	20.3224			25/11/99	BUTMMSI
Class A USD	USD	17/07/18	D	24.8999			25/11/99	BUTMMKI
Class B CAD	CAD	17/07/18	D	17.3478			25/11/99	BUTMCCI
Class B GBP	GBP	17/07/18	D	20.7040			25/11/99	BUTMSBI
Class B USD	USD	17/07/18	D	25.3324			25/11/99	BUTMMBI
Butterfield Select Fund Ltd.								
Alternative Investment Class	USD	05/07/18	W	15.3500			10/06/04	
Equity Class	USD	05/07/18	W	15.8100			10/06/04	
Fixed Income Class	USD	05/07/18	W	19.9200			10/06/04	
Butterfield US\$ Bond Fund Limited								
Class A	USD	11/07/18	W	10.3810			25/11/99	BUTUSBI KY
Class B	USD	11/07/18	W	10.5940			27/09/05	
Cayman National Securities Mutual Funds SPC								
CNS International Equity Fund Shares	USD	30/06/18	W	9.4065			03/02/10	
CNS US Bond Fund Shares	USD	30/06/18	W	10.0172			03/02/10	
CNS US Equity Fund Shares	USD	30/06/18	W	17.5650			03/02/10	
CIBC Private Client Fund Limited								
Axiom Balanced Fund - Institutional	USD	11/07/18	D	147.8956			25/06/10	
Axiom Balanced Fund - Retail	USD	11/07/18	D	143.0984			25/06/10	
Axiom Balanced Fund - Wealth	USD	11/07/18	D	145.8654			25/06/10	
Axiom Capital Preservation - Institutional	USD	11/07/18	D	112.1106			25/06/10	
Axiom Capital Preservation - Retail	USD	11/07/18	D	109.3985			25/06/10	
Axiom Capital Preservation - Wealth	USD	11/07/18	D	111.1963			25/06/10	
Axiom Conservative Fund - Institutional	USD	11/07/18	D	128.0316			25/06/10	
Axiom Conservative Fund - Retail	USD	11/07/18	D	124.8822			25/06/10	
Axiom Conservative Fund - Wealth	USD	11/07/18	D	125.9236			25/06/10	
Axiom Growth Fund - Institutional Class	USD	11/07/18	D	175.6182			25/06/10	
Axiom Growth Fund - Retail	USD	11/07/18	D	162.7497			12/05/10	CIBCHKGA
Axiom Growth Fund - Wealth	USD	11/07/18	D	168.5717			25/06/10	
CIBC Canadian Dollar Money Market Fund	CAD	11/07/18	D	31.2998			10/10/97	CIBCCMI OS
CIBC US Dollar Bond Fund	USD	11/07/18	D	36.7910			10/10/97	CIBPUSI OS
CIBC US Dollar Money Market Fund	USD	11/07/18	D	23.8965			10/10/97	CIBC\$MI OS
DSAM Kauthar Gold Fund								
Class A shares	USD	03/07/18	W	70.6200			22/12/11	
EM Co-Investment Fund LP								
Class A Interests	EUR	30/06/18	M	19,217,806.7800			11/04/18	
Class B interests	EUR	30/06/18	M	1,540,960.9600			11/04/18	
Enhanced Index Funds (Cayman) Limited								
Class A Taiwan	USD	28/06/18	W	25.4417			18/08/05	
Class D Malaysia	USD	29/06/18	W	13.6769			28/06/07	
Class E South Korea	USD	29/06/18	W	13.1965			28/06/07	
Class G Indonesia	USD	28/03/18	W	20.6540			28/06/07	
Class H Philippines	USD	29/06/18	W	16.3724			28/06/07	
Enhanced Index Funds PCC								
Enhanced China Index Fund	USD	29/06/18	W	48.6982			10/12/03	
Enhanced Indonesia Index Fund	USD	12/04/18	W	20.6893			28/06/07	
Enhanced Malaysia Index Fund	USD	29/06/18	W	13.6834			28/06/07	
Enhanced Philippines Index Fund	USD	29/06/18	W	16.3950			28/06/07	
Enhanced South Korea Index Fund	USD	29/06/18	W	13.2147			28/06/07	
Enhanced Taiwan Index Fund	USD	28/06/18	M	25.4714			04/06/02	ETIFABN
Global Opportunities Fund Limited								
Up to 20,000,000 Voting Participating Shares of \$0.01 per share	USD	30/04/18	M	110.5400			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	31/05/18	M	40.9100			20/09/11	

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Issuer / Fund Description	CurrVal	Date	Freq	NAV	Yield	YTD	Listed	Ticker
Palm Trend Fund Ltd								
Class A Shares (Minimum Subscription: EUR equivalent of	EUR	30/06/18	M	823.0726			10/12/09	
Class B Shares (Minimum Subscription: EUR equivalent of	EUR	30/06/18	M	713.2993			10/12/09	
Class C Shares (Minimum Subscription: US\$1,000,000)	USD	30/06/18	M	815.9590			10/12/09	
Class D Shares (Minimum Subscription: US\$25,000)	USD	30/06/18	M	704.5537			10/12/09	
Class E Shares (Minimum Subscription: JPY equivalent of	JPY	30/06/18	M	821.2726			10/12/09	
Class F Shares (Minimum Subscription: JPY equivalent of US\$25,000)	JPY	30/06/18	M	705.9418			10/12/09	
Class G Shares (Minimum Subscription: CHF equivalent of	CHF	30/06/18	M	823.4090			10/12/09	
Class H Shares (Minimum Subscription: CHF equivalent of	CHF	30/06/18	M	712.5253			10/12/09	
Class I Shares (Minimum Subscription: GBP equivalent of	GBP	30/06/18	M	833.4066			10/12/09	
Class J Shares (Minimum Subscription: GBP equivalent of	GBP	30/06/18	M	713.4261			10/12/09	
Class K Shares (Minimum Subscription: AUD equivalent of	AUD	30/06/18	M	989.0476			10/12/09	
Class L Shares (Minimum Subscription: AUD equivalent of	AUD	30/06/18	M	845.6839			10/12/09	
Physical Hard Assets Fund SPC								
Class A	USD	06/07/18	W	67.9711			03/12/12	PHGOLDA
Class B	USD	06/07/18	W	71.9039			03/12/12	PHGOLDB
Class I	USD	06/07/18	W	73.9703			03/12/12	PHGOLDI
USD Class S Share	USD	06/07/18	W	74.0304			20/12/16	PHGOLDS
QT Fund Ltd								
Class A Shares	USD	30/06/18	M	109.1534			03/02/17	
Robeco Alternative Investments SPC								
Class F-1	USD	10/07/18	W	114.5470			22/09/11	
Class F-2	JPY	10/07/18	W	11,026.3140			22/09/11	
Class F-4	AUD	10/07/18	W	131.6540			18/10/11	
Scotiabank Canadian Growth Fund								
Class A Shares	USD	17/07/18	D	2.6798			12/11/99	SCBCNGR
Class AC Shares	CAD	17/07/18	D	4.0300			29/07/11	
Class NC Shares	CAD	17/07/18	D	3.6969			29/07/11	
Class NU Shares	USD	17/07/18	D	2.7140			29/07/11	
Scotiabank Global Growth Fund								
Class A Shares	USD	17/07/18	D	3.5331			12/11/99	SCBGLGR
Class NU Shares	USD	17/07/18	D	3.5403			29/07/11	
Scotiabank Money Market Fund								
Class A Shares	USD	17/07/18	W	13.2254			19/11/99	SCBMMUS
Scotiabank Short-Term Income Fund Inc								
Class A Shares	USD	17/07/18	D	9.6261			14/05/14	
Class IU Shares	USD	17/07/18	D	9.9385			14/05/14	
Class NU Shares	USD	17/07/18	D	9.4955			14/05/14	
Scotiabank US Dollar Bond Fund								
Class A Shares	USD	17/07/18	D	2.6009			12/11/99	SCBNASV
Class NU Shares	USD	17/07/18	D	2.4834			29/07/11	
Scotiabank US Growth Fund								
Class A Shares	USD	17/07/18	D	17.5126			19/11/99	SCBUSGR
Class NU Shares	USD	17/07/18	D	17.6583			29/07/11	
Seligman Tech Spectrum (Master) Fund								
Class A1 Offshore Un-Restricted	USD	30/11/17	M	1,361.8197			04/02/02	STSFA11 KY
Class A1 Onshore Un-Restricted	USD	31/05/18	M	1,393.8764			31/07/07	
Class A2 Offshore Restricted	USD	31/01/18	M	1,077.2901			04/02/02	STSFFA1
Class A2 Onshore Restricted	USD	31/05/18	M	1,105.2662			31/07/07	
Seligman Tech Spectrum Fund								
Class A1 Series 02-16	USD	31/12/16	M	117.5700			08/04/16	
Class A1 Series 02-17	USD	31/12/17	M	143.7300			21/03/17	
Class A1 Series 03-15	USD	31/12/17	M	143.9500			02/03/15	
Class A1 Series 03-16	USD	31/12/16	M	118.2300			27/04/16	
Class A1 Series 04-16	USD	31/12/16	M	118.2700			20/05/16	
Class A1 Series 04-17	USD	31/08/17	M	138.3400			18/05/17	
Class A1 Series 05-16	USD	31/12/16	M	117.9000			20/06/16	
Class A1 Series 06-17	USD	31/12/17	M	143.7500			25/07/17	
Class A1 SF1 Series 03-17	USD	31/12/17	M	144.8500			25/04/17	
Class A1 SP Series 01-15	USD	31/12/17	M	725.8300			01/01/15	

Investment Funds

Issuer / Fund Description	CurrVal.DateFreq	NAV Yield YTD	Listed Ticker
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Seligman Tech Spectrum Fund

Class A1 SP Series 05-16	USD 31/12/16 M	581.3900	20/06/16
Class A1 SP Series 06-15	USD 31/12/16 M	582.4700	21/10/15
Class A1 SP Series 09-16	USD 31/12/16 M	582.1900	27/10/16
Class A1 SP Series 10-16	USD 31/12/16 M	582.2600	24/11/16
Class A1 SP2 Series 02-16	USD 30/11/16 M	572.6400	08/04/16
Class A1 SP2 Series 04-16	USD 31/12/16 M	579.5900	20/05/16
Class A1 SP2 Series 05-16	USD 31/12/16 M	579.9000	20/06/16
Class A2 Non Voting Series 01-16	USD 31/12/17 M	574.4900	08/04/16
Class A2 Non Voting Series 09-16	USD 31/12/16 M	482.1500	27/10/16
Class A2 Series 01-15	USD 31/01/18 M	144.1700	01/01/15
Class A2 Series 02-15	USD 29/02/16 M	107.2300	02/02/15
Class A2 Series 04-16	USD 31/12/16 M	121.5400	20/05/16
Class A2 Series 12-15	USD 31/12/16 M	121.6200	28/01/16
Class A2 SF1 Series 03-17	USD 31/12/17 M	145.6400	25/04/17
Class A2 SF1 Series 09-17	USD 31/12/17 M	145.5200	06/11/17
Class A2 SP Series 01-15	USD 31/12/17 M	151.6400	01/01/15
Class A2 SP Series 05-16	USD 31/12/16 M	124.3900	20/06/16
Class A2 SP Series 09-16	USD 31/12/16 M	124.5300	27/10/16

Syfoglomad Limited

Euro Class	EUR 17/07/18 M	115.2240	05/01/15
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Teutonia Opportunity Fund Limited

Class A Initial Series	EUR 31/12/17 M	1,114.4923	16/01/15 TEUOPPA
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Universal Investment Fund

ASEAN Prime Fund	USD 13/07/18 W	7,264.2300	05/01/10
Europe Premier Fund	EUR 13/07/18 W	7,558.7400	18/04/08
Strategic Asia Fund	USD 13/07/18 W	5,436.9700	02/02/05
Strategic Europe Fund	EUR 13/07/18 W	4,392.1100	02/02/05

Zweig-DiMenna International Limited

Class A1	USDE 30/04/18 M	97,706.0000	02/12/98 ZWDIMIL KY
Class A1	USD 28/02/18 M	99,441.0000	02/12/98 ZWDIMIL KY
Class B1	USDE 30/04/18 M	90,497.0000	09/03/06
Class B1	USD 28/02/18 M	93,332.0000	09/03/06

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

Specialist Debt Securities

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

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

Adagio CLO VII Designated Activity Company

€ Profit Participating Notes	I EUR	12/04/18	
£ Profit Participating Notes	I GBP	12/04/18	
US\$ Profit Participating Notes	I USD	12/04/18	

Adare Finance Designated Activity Company

Note 1	EUR	06/12/17	
Note 2	EUR	12/01/18	

Specialist Debt Securities

Issuer / Debt Description
FreqCurr Issued Ticker
Adare Finance Designated Activity Company

Note 3	EUR	23/01/18	
Note 4	EUR	26/02/18	
Note 5	USD	29/03/18	
Note 6	EUR	04/04/18	
Note 7	EUR	14/06/18	

Aggregated Micro Power Infrastructure 2 plc

Up to £100,000,000 Senior Secured Loan Notes	Q	GBP	14/10/16
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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
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Alternative Credit Strategies Designated Activity Company

US\$10,000,000,000 Profit Participating Notes due 30 September 2031		USD	01/11/16
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AltLending (Ireland) Designated Activity Company

Series 1		GBP	29/05/14
Series 2		EUR	02/01/15
Series 4		PLN	02/01/15
Series 5		SEK	10/10/14

AO Funding Ltd

Series 1	I	USD	27/03/15
Series 2	I	EUR	22/02/16

Apex Credit CLO 2017-II Ltd. and Apex Credit CLO 2017-II LLC

Class A	Q	USD	08/12/17
Class B	Q	USD	08/12/17
Class C	Q	USD	08/12/17
Class D	Q	USD	08/12/17
Class E	Q	USD	08/12/17
Class X	Q	USD	08/12/17
Subordinated Notes due 2029		USD	08/12/17

Apis Capital II plc

Series 2015-1	S	EUR	08/10/15
Series 2015-1	O	EUR	08/10/15
Series 2016-1	A	EUR	15/01/16
Series 2016-1	O	EUR	15/01/16
Series 2016-2	Q	EUR	08/07/16
Series 2016-2	O	EUR	08/07/16
Series 2016-3	Q	EUR	25/07/16
Series 2016-3	O	EUR	25/07/16
Series 2017-1	A	EUR	05/05/17
Series 2017-1	O	EUR	25/05/17
Series 2017-2	Q	EUR	30/05/17
Series 2017-2	O	EUR	30/05/17
Series 2017-4	A	EUR	05/07/17
Series 2017-4	O	EUR	05/07/17

Ares European Loan Funding S.à.r.l.

Loan and bond asset linked notes		EUR	19/09/16
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Ares European Loan Management Holdings (Luxembourg) S.à.r.l.

Asset Linked Notes	Q	EUR	13/12/16
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ARES XLIV CLO LTD.

Class A-1	Q	USD	23/08/17
Class A-2	Q	USD	23/08/17
Class A-3	Q	USD	23/08/17
Class B-1	Q	USD	23/08/17

Specialist Debt Securities

Issuer / Debt Description	Freq	Curr	Issued	Ticker
ARES XLIV CLO LTD.				
Class B-2	Q	USD	23/08/17	
Class C	Q	USD	23/08/17	
Class D	Q	USD	23/08/17	
Class E	Q	USD	23/08/17	
Combination Notes		USD	23/08/17	
Subordinated Notes		USD	23/08/17	
AS Air Lease Holdings 2T DAC				
Class A Notes	M	USD	10/01/17	
Class B Notes	M	USD	10/01/17	
Asset Repackaging Trust Six B.V.				
Class A Floating Rate Secured Notes due 2019	Q	GBP	10/10/14	
Class B Floating Rate Secured Notes due 2019	Q	GBP	10/10/14	
NOK Fixed Rate Secured Notes due 2031	A	NOK	08/06/16	
Atrium XII and Atrium XII LLC				
Class A-R Senior Secured Floating Rate Notes due 2027	Q	USD	08/12/17	
Class B-R Senior Secured Floating Rate Notes due 2027	Q	USD	08/12/17	
Class C-R Senior Secured Deferrable Floating Rate Notes due 2027	Q	USD	08/12/17	
Class C-R Senior Secured Deferrable Floating Rate Notes due 2027	Q	USD	08/12/17	
Class E-R Senior Secured Deferrable Floating Rate Notes due 2027	Q	USD	08/12/17	
Class F-R Senior Secured Deferrable Floating Rate Notes due 2027	Q	USD	08/12/17	
Aurajoki Holdings UK Limited				
Loan Notes due 2025	Q	EUR	27/02/18	
Aurium CLO III Designated Activity Company				
Up to €30,000,000 Delay Draw Subordinated Promissory Notes due 2031		EUR		
AVENIR II B.V.				
Series 2015-1	I	USD	01/07/15	
AviatorCap SIII Limited				
\$100,000,000 Unsecured Note due 31 August 2061	M	USD		
Babson CLO Ltd. & Inc. 2007-1				
Income Notes	Q	USD	08/03/07	
Bain Capital Euro WH Amsterdam DAC				
Up to €67,400,000 Delayed Draw Notes	M	EUR	12/04/18	
Barings CLO Ltd. 2015-II and Barings CLO Ltd. 2015-II LLC				
Class A-R	M	USD	20/10/17	
Class B-1	M	USD	20/10/17	
Class B-2	M	USD	20/10/17	
Class C-1-R	M	USD	20/10/17	
Class C-2-R	M	USD	20/10/17	
Class D-R	M	USD	20/10/17	
Class E-R	M	USD	20/10/17	
Class F-R	M	USD	20/10/17	
Class X-R	M	USD	20/10/17	
Subordinated Notes		USD	20/08/15	
Barings CLO Ltd. 2018-III and Barings CLO 2018-III, LLC				
Class A-1	Q	USD	14/06/18	
Class A-2	Q	USD	14/06/18	
Class B-1	Q	USD	14/06/18	
Class B-2	Q	USD	14/06/18	
Class C	Q	USD	14/06/18	
Class D	Q	USD	14/06/18	
Class E	Q	USD	14/06/18	
Class F	Q	USD	14/06/18	
Class X	Q	USD	14/06/18	
Subordinated Notes due 2029	Q	USD	14/06/18	
BCC DSS 2017 (Ireland) Investments Designated Activity Company				
Series 1 €1,000,000,000 Profit Participating Certificates due 2045		EUR	10/05/17	
BCC Launchpad Ireland Holdings Designated Activity Company				

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BCC Launchpad Ireland Holdings Designated Activity Company \$12,000,000 profit participating certificates due 2024		USD	11/11/16	
Beaumont Summit Finance Designated Activity Company Note 1		GBP	14/03/18	
Note 2		GBP	14/03/18	
Note 3		EUR	23/01/18	
Note 4		EUR	14/03/18	
Note 5		EUR	14/03/18	
Betony CLO 2, Ltd. and Betony CLO 2, LLC Class A-1 Notes	Q	USD	27/06/18	
Class A-2 Notes	Q	USD	27/06/18	
Class B Notes	Q	USD	27/06/18	
Class C Notes	Q	USD	27/06/18	
Class D Notes	Q	USD	27/06/18	
Class X Notes	Q	USD	27/06/18	
Subordinated Notes		USD	27/06/18	
Black Forest Funding (Ireland) Designated Activity Company \$1,000,000,000 Profit Participating Notes due 31 March 2065	I	USD	08/04/16	
Blackbird Cap Aircraft Lease Sec Ltd & Blackbird Cap Aircraft Lease Sec US LLC Series 2016 A	M	USD	15/11/16	
Series 2016 AA	M	USD	15/11/16	
Series 2016 B	M	USD	15/11/16	
Blackrock European CLO III Designated Activity Company EUR 50,000,000 subordinated notes due 2031	I	EUR	07/12/16	
BLK GCO Canada (Investment) DAC Series 2018-1		USD	07/02/18	
BNY Mellon Investment Management (Europe) Limited Senior Secured Fixed Rate Notes due 25 April 2023	A	GBP	08/06/18	
BroadRiver II (Ireland) Designated Activity Company Series 1		USD	01/02/16	
Series 2		USD	01/12/16	
Series 3		USD	07/04/17	
Bryant Park Funding Designated Activity Company Profit Participating Notes due 2021		EUR	21/05/14	
Profit Participating Notes due 2022		GBP	26/05/15	
Profit Participating Notes due 2022		GBP	10/02/15	
Profit Participating Notes due 2027		USD	14/10/15	
Profit Participating Notes due 2027		USD	19/12/16	
Profit Participating Notes due 2027		USD	02/08/17	
Profit Participating Notes due 2042		USD	09/11/17	
Profit Participating Notes due 22 May 2017		GBP	20/05/14	
Profit Participating Notes due 7 August 2021		GBP	30/07/14	
Profit Participating Notes due 9 May 2019		GBP	08/05/14	
Cabot Square European Senior Loan Fund Designated Activity Company Profit Participating Notes due February 2027		EUR	27/02/17	
Cadogan Square CLO XII Designated Activity Company Euro Notes		EUR	28/03/18	
Sterling Notes		GBP	28/03/18	
Caravela SME No 3 Limited Eur 255,000,000 Portfolio Credit Linked Notes due 2036	Q	EUR	28/06/13	
Caravela SME No. 4 Limited Portfolio Credit Linked Notes due 2043	Q	EUR	28/05/14	
Carlyle C17 CLO, Ltd. and Carlyle C17 CLO, Corp. Class A-1A-R Notes	Q	USD	10/05/18	
Class A-1B-R Notes	Q	USD	10/05/18	
Class A-2-R Notes	Q	USD	10/05/18	
Class B-R Notes	Q	USD	10/05/18	
Class C-R Notes	Q	USD	10/05/18	

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Carlyle C17 CLO, Ltd. and Carlyle C17 CLO, Corp.				
Class D-R Notes	Q	USD	10/05/18	
Class E-R Notes	Q	USD	10/05/18	
Subordinated Notes		USD	18/05/18	
Carlyle Euro CLO 2018-1 Designated Activity Company				
Up to €70,000,000.00 Subordinated Notes		EUR		
Carlyle Global Market Strategies CLO 2014-1, Ltd. and LLC				
Class A-1-R-2 Notes	Q	USD	06/04/18	
Class A-2-R-2 Notes	Q	USD	06/04/18	
Class B-R-2 Notes	Q	USD	06/04/18	
Class C-R-2 Notes	Q	USD	06/04/18	
Class D-R Notes	Q	USD	06/04/18	
Class E-R Notes	Q	USD	06/04/18	
Carlyle Global Market Strategies CLO 2014-2-R, Ltd. and LLC				
Class A-1 Senior Secured Floating Rate Notes due 2031	Q	USD	24/05/18	
Class A-2 Senior Secured Floating Rate Notes due 2031	Q	USD	24/05/18	
Class A-3 Senior Secured Floating Rate Notes due 2031	Q	USD	24/05/18	
Class B Senior Secured Deferrable Floating Rate Notes due 2031	Q	USD	24/05/18	
Class C Mezzanine Secured Deferrable Floating Rate Notes due 2031	Q	USD	24/05/18	
Class D Mezzanine Secured Deferrable Floating Rate Notes due 2031	Q	USD	24/05/18	
Class E Mezzanine Secured Deferrable Floating Rate Notes due 2031	Q	USD	24/05/18	
Class X Senior Secured Floating Rate Notes due 2031	Q	USD	24/05/18	
Carlyle Global Market Strategies CLO 2014-3-R, Ltd. and LLC				
Class A-1A Notes	Q	USD	12/06/18	
Class A-1B Notes	Q	USD	12/06/18	
Class A-2 Notes	Q	USD	12/06/18	
Class B Notes	Q	USD	12/06/18	
Class C Notes	Q	USD	12/06/18	
Class D Notes	Q	USD	12/06/18	
Class E Notes	Q	USD	12/06/18	
Subordinated Notes		USD	12/06/18	
Carlyle US CLO 2017-3, Ltd.				
U.S.\$10,000,000 Combination Notes due 2029		USD	02/08/17	
U.S.\$24,000,000 Class D Junior Secured Deferrable Floating Rate Notes due 2029	Q	USD	02/08/17	
U.S.\$61,000,000 Subordinated Notes due 2029	Q	USD	02/08/17	
Carlyle US CLO 2017-3, Ltd. and Carlyle US CLO 2017-3, LLC				
Class A-1a Senior Secured Floating Rate Notes due 2029	Q	USD	02/08/17	
Class A-1b Senior Secured Floating Rate Notes due 2029	Q	USD	02/08/17	
Class A-2 Senior Secured Floating Rate Notes due 2029	Q	USD	02/08/17	
Class B Mezzanine Secured Deferrable Floating Rate Notes due 2029	Q	USD	02/08/17	
Class C Mezzanine Secured Deferrable Floating Rate Notes due 2029	Q	USD	02/08/17	
Carlyle US CLO 2017-4 Income Note, Ltd.				
US\$39,775,000 Income Notes due 2030		USD	30/11/17	
Carlyle US CLO 2017-4, Ltd. and Carlyle US CLO 2017-4, LLC				
Class A-1	Q	USD	30/11/17	
Class A-2	Q	USD	30/11/17	
Class B	Q	USD	30/11/17	
Class C	Q	USD	30/11/17	
CARLYLE US CLO 2017-5, LTD. and CARLYLE US CLO 2017-5, LLC				
Class A-1a Senior Secured Floating Rate Notes due 2030	Q	USD	30/01/18	
Class A-1b Senior Secured Floating Rate Notes due 2030	Q	USD	30/01/18	
Class A-2 Senior Secured Floating Rate Notes due 2030	Q	USD	30/01/18	
Class B Mezzanine Secured Deferrable Floating Rate Notes due 2030	Q	USD	30/01/18	
Class C Mezzanine Secured Deferrable Floating Rate Notes due 2030	Q	USD	30/01/18	
Carlyle US CLO 2018-1, Ltd. and Carlyle US CLO 2018-1, LLC				
Class A-1	Q	USD	30/05/18	
Class A-2	Q	USD	30/05/18	
Class B	Q	USD	30/05/18	

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Carlyle US CLO 2018-1, Ltd. and Carlyle US CLO 2018-1, LLC				
Class C	Q	USD	30/05/18	
Class D	Q	USD	30/05/18	
Subordinated Notes due 2031	Q	USD	30/05/18	
Castlelake Aircraft Securitization Trust 2016-1				
Class A Loans	M	USD	15/08/16	
Class B Loans	M	USD	15/08/16	
Class C Loans	M	USD	15/08/16	
Castlelake Aircraft Structured Trust 2017-1				
Class A Loan Notes	M	USD	19/07/17	
Class B Loan Notes	M	USD	19/07/17	
Class C Loan Notes	M	USD	19/07/17	
Castlelake Aircraft Structured Trust 2018-1				
Class A Notes	M	USD	15/06/18	
Class B Notes	M	USD	15/06/18	
Class C Notes	M	USD	15/06/18	
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	
Chenango Park CLO, Ltd. and Chenango Park CLO, LLC				
Class A-2 Notes	Q	USD	17/05/18	
Class B Notes	Q	USD	17/05/18	
CLSec Holdings 10 DAC				
E Certificates due 2041	M	USD	15/08/16	
Loan Notes due 2041	M	USD	15/03/17	
Series A Notes due 2041	M	USD	15/08/16	
Series B Notes due 2041	M	USD	15/08/16	
Series C Notes due 2041	M	USD	15/08/16	
CLSec Holdings 12W DAC				
Loan Notes due 2024		USD	14/03/17	
CLSec Holdings 14S DAC				
Series A Notes	M	USD	19/07/17	
Series B Notes	M	USD	19/07/17	
Series C Notes	M	USD	19/07/17	
Up to USD150,000,000 Loan Notes due 2042	M	USD	19/07/17	
USD128,057,138 E-Certificates	M	USD	19/07/17	
CLSec Holdings 16S DAC				
Series A Notes	M	USD	15/06/18	
Series B Notes	M	USD	15/06/18	
Series C Notes	M	USD	15/06/18	

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CLSec Holdings 16S DAC				
Up to USD150,000,000 Loan Notes	M	USD	15/06/18	
USD146,720,972 E Certificates	M	USD	15/06/18	
CLSec Parent 12W DAC				
Class A Note due 2056	Q	USD	30/06/17	
Class B Note due 2056	Q	USD	30/06/17	
Coney Investments Holdings Designated Activity Company				
Series 3 profit participating certificates due 26 May 2025		EUR	26/05/17	
Contego CLO VI Designated Activity Company				
Euro Notes		EUR	30/04/18	
Sterling Notes		GBP	30/04/18	
USD Notes	Q	USD	30/04/18	
Cook Park CLO, Ltd. and Cook Park CLO, LLC				
Class A-1 Notes	Q	USD	13/04/18	
Class A-2 Notes	Q	USD	13/04/18	
Class B Notes	Q	USD	13/04/18	
Class C Notes	Q	USD	13/04/18	
Class D Notes		USD	13/04/18	
Class E Notes	Q	USD	13/04/18	
Corsair Finance Jersey (International) Limited				
Series 125		CHF	10/04/17	
CRESS 2008-1 Ltd & LLC				
Class A-1	Q	USD	22/01/08	
Class A-2	Q	USD	22/01/08	
Class B	Q	USD	22/01/08	
Class C	Q	USD	22/01/08	
Class D	Q	USD	22/01/08	
Class E	Q	USD	22/01/08	
Class F	Q	USD	22/01/08	
Class G	Q	USD	22/01/08	
Class H	Q	USD	22/01/08	
Class J	Q	USD	22/01/08	
Class K	Q	USD	22/01/08	
Class L	Q	USD	22/01/08	
Class M	Q	USD	22/01/08	
Class N	Q	USD	22/01/08	
Class O	Q	USD	22/01/08	
Crestline Portfolio Financing Fund (IRL), DAC				
Series B		USD	30/04/18	
Cross Ocean Aviation (INTL) Holdings Designated Activity Company				
US\$1,000,000,000 Profit Participating Notes due 2067		USD	28/02/17	
Cross Ocean Aviation Fund I (INTL) Designated Activity Company				
US\$1,000,000,000 Profit Participating Notes due 2067		USD	28/02/17	
CrownWheel Royalty Sub LP				
CrownWheel PhaRMA Senior Secured Notes due 2022	Q	USD	05/07/17	
Crystal River Resecuritization 2006-1 Ltd & LLC				
Class A	M	USD	23/03/07	
Class B	M	USD	23/03/07	
Class C	M	USD	23/03/07	
Class D	M	USD	23/03/07	
Class E	M	USD	23/03/07	
Class F	M	USD	23/03/07	
Class G	M	USD	23/03/07	
Class H	M	USD	23/03/07	
CWCapital COBALT II, Ltd & CWCapital COBALT II, LLC				
Class A-1A	Q	USD	10/05/06	
Class A-1B	Q	USD	10/05/06	
Class A-2A	Q	USD	10/05/06	

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CWCapital COBALT II, Ltd & CWCapital COBALT II, LLC				
Class A-2B	Q	USD	10/05/06	
Class B	Q	USD	10/05/06	
Class C	Q	USD	10/05/06	
Class D	Q	USD	10/05/06	
Class E	Q	USD	10/05/06	
Class F	Q	USD	10/05/06	
Class G	Q	USD	10/05/06	
Class H	Q	USD	10/05/06	
Class J	Q	USD	10/05/06	
Class K	O	USD	10/05/06	
CWCapital COBALT Vr Ltd & CWCapital COBALT Vr Corp				
Class A-1	M	USD	16/11/07	
Class A-2	M	USD	16/11/07	
Class B	M	USD	16/11/07	
Class C	M	USD	16/11/07	
Class D	M	USD	16/11/07	
Class E	M	USD	16/11/07	
Class F	M	USD	16/11/07	
Class G	M	USD	16/11/07	
Class H	M	USD	16/11/07	
Class J	M	USD	16/11/07	
dbInvestor Solutions 2 plc				
Series 4 Class A (acc) - EUR (LU0740858229) due 2022		EUR	30/04/15	
Series 5 Class NC (LU0989130413) due 2021		EUR	30/04/15	
Series 6 Euro Class A - Accumulation Shares (LU1582988058) due 2020		EUR	15/05/15	
Series 7 (EUR) PA Shares (LU0159201655) due 2020		EUR	15/05/15	
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	
DoubleLine Mortgage Opportunities (Ireland) DAC				
Series 1 USD unsecured profit participating note - up to US\$ 1,000,000,000		USD	25/09/17	
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				

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Duga Spencer DAC € NOTES DUE 2021	Q	EUR	23/12/16	
DW Catalyst Ireland Designated Activity Company Profit Participating Notes due 31 July 2045		EUR	22/09/15	
DW Value Ireland Designated Activity Company Profit Participating Notes due 31 July 2045		EUR	22/09/15	
EAVF Offshore Holdings Designated Activity Company Series 1 Profit Participating Notes		USD	23/09/15	
Series 2 Profit Participating Notes		USD	23/09/15	
Series 3 Profit Participating Notes		USD	16/12/15	
Eirles Three Designated Activity Company Series 293 Notes		USD	25/03/10	
ELVA Funding Plc Series 2017-2 JPY 3,000,000,000 Secured Fixed Rate Notes due 2020	S	JPY	20/07/17	
Emblem Finance Company No. 2 Limited Series 20	Q	AED	27/11/13	
ENBD Asset Finance Company No. 1 Designated Activity Company Series 3 USD 155,000,000 Notes due March 2024		USD	09/10/12	
Euro IG Infrastructure Debt (Ireland) DAC Unsecured, limited recourse, definitive registered, profit participating note		EUR		
Evans Grove CLO, Ltd. and Evans Grove CLO, LLC Class A-1	Q	USD	29/05/18	
Figuroa CLO 2013-2, Ltd.and Figuroa CLO 2013-2, LLC Class A1RR Notes	Q	USD	20/06/18	
Financial Credit Investment II Limited US\$2,000,000,000 Variable Funding Subordinated Notes due 2113		USD	27/09/13	
Financial Credit Investment III Designated Activity Company Up to US\$2,000,000,000 Variable Funding Subordinated Perpetual Notes		USD	25/09/17	
Flagship CLO VIII, Ltd and Flagship CLO VIII, LLC Class A-RR	Q	USD	26/06/18	
Class B-RR	Q	USD	26/06/18	
Class C-RR	Q	USD	26/06/18	
Class D-R	Q	USD	26/06/18	
Class E-R	Q	USD	26/06/18	
Class F-R	Q	USD	26/06/18	
Subordinated Notes		USD	26/06/18	
Foresail Aviation Holdco Limited Promissory Notes due 2027	Q	USD	28/05/13	
Fort Pitt Ireland Designated Activity Company Structured Notes due 31 December 2034		USD	17/06/16	FORTP01KY
GAFS-NIIC Designated Activity Company Class A Notes due 2029	A	USD	19/11/14	
Class B Notes due 2029	A	USD	19/11/14	
Class C Notes due 2029	A	USD	19/11/14	
Class D Notes due 2029	A	USD	19/11/14	
Class R-1 Notes due 2029		USD	19/11/14	
Class R-2 Notes due 2029		USD	19/11/14	
Gallatin CLO VIII 2017-1, Ltd Class E Deferrable Mezzanine Floating Rate Notes due 2027	Q	USD	11/10/17	
Class F Deferrable Mezzanine Floating Rate Notes due 2027	Q	USD	11/10/17	
Gallatin CLO VIII 2017-1, Ltd. and Gallatin CLO VIII 2017-1, LLC Class A Notes Senior Secured Floating Rate Notes due 2027	Q	USD	11/10/17	
Class B Notes Senior Secured Floating Rate Notes due 2027	Q	USD	11/10/17	
Class C Deferrable Mezzanine Floating Rate Notes due 2027	Q	USD	11/10/17	
Class D Deferrable Mezzanine Floating Rate Notes due 2027	Q	USD	11/10/17	
General Investments (Cayman) Limited Secured Credit Linked Securities due 2022	Q	USD	29/03/16	

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General Investments (Cayman) Limited USD 240,000,000 Secured Credit Linked Securities due 2022	Q	USD	27/07/14	
Glam Issuer Holdings Designated Activity Company US\$166,781,256.66 Profit Participating Certificates due 2046		USD	02/08/16	
Glencar Investments VI Designated Activity Company \$131,653,532 Profit Participating Notes due 2040		USD	16/03/18	
Glencar Investments XI Designated Activity Company Up to £100,000,000 Profit Participating Notes due March 2027		GBP	06/03/17	
Glencar Investments XII Designated Activity Company Up to £70,000,000 Profit Participating Notes due 2027		GBP	25/09/17	
Glencar Investments XIV Designated Activity Company Up to £55,000,000 Profit Participating Notes due 2027		GBP	20/11/17	
Glencar Investments XV Designated Activity Company Up to €135,000,000 Profit Participating Notes due 2022		EUR	15/12/17	
Glencar Investments XVI Designated Activity Company £12,000,000 Profit Participating Notes due 2056		GBP	12/12/17	
Glencar Investments XVII Designated Activity Company GBP 60,000,000 Profit Participating Notes due 2028		GBP	23/03/18	
Glencar Investments XVIII Designated Activity Company £200,000,000 Profit Participating Notes due 2027		GBP	20/12/17	
Gleneagles CLO, Ltd. / Gleneagles CLO Corp. 91,000 Preference Shares	Q	USD	13/10/05	
Class 1	Q	USD	13/10/05	
Class A-1	Q	USD	13/10/05	
Class A-2	Q	USD	13/10/05	
Class B	Q	USD	13/10/05	
Class C	Q	USD	13/10/05	
Class D	Q	USD	13/10/05	
GLM EUR BAR WH Designated Activity Company Up to €50,000,000 Subordinated Notes	Q	EUR	28/12/17	
Global Senior Loans Investments Designated Activity Company Up to US\$10,000,000,000 Profit Participating Notes due 30 September 2031		USD	10/11/17	
Greenwood Park CLO, Ltd. Class E Mezzanine Secured Deferrable Floating Rate Notes due 2031	Q	USD	09/03/18	
Subordinated Notes due 2031		USD	09/03/18	
Greenwood Park CLO, Ltd. and Greenwood Park CLO, LLC Class A-1 Senior Secured Floating Rate Notes due 2031	Q	USD	09/03/18	
Class A-2 Senior Secured Floating Rate Notes due 2031	Q	USD	09/03/18	
Class B Senior Secured Floating Rate Notes due 2031	Q	USD	09/03/18	
Class C Mezzanine Secured Deferrable Floating Rate Notes due 2031	Q	USD	09/03/18	
Class D Mezzanine Secured Deferrable Floating Rate Notes due 2031	Q	USD	09/03/18	
GRx-B Limited Secured Notes Due July 23, 2023	Q	USD	01/04/15	
Hawkes Loan Management Designated Activity Company Note 1: USD15,000,000 Unsecured Note due 2 March 2080		USD	17/11/17	
Note 2: USD 18,328,848 Unsecured Note due 2 March 2080		USD	20/11/17	
Note 3: USD 100,694,083 Unsecured Note due 2 March 2080		USD	20/11/17	
Note 4: EUR 238,827 Unsecured Note due 2 March 2080		EUR	20/11/17	
Note 5: USD 48,865,745 Unsecured Note due 2 March 2080		USD	20/11/17	
Note 6: USD 39,753,917 Unsecured Note due 2 March 2080		USD	20/11/17	
Note 7: USD 11,993,496 Unsecured Note due 2 March 2080		USD	20/11/17	
Note 8: USD 23,135,472 Unsecured Note due 2 March 2080		USD	20/11/17	
HCG Finance DAC Secured Note, Series No. 2018-2	M	USD	01/02/18	
Secured Note, Series No. 2018-3	M	USD	07/06/18	
Series 2017-1 Senior Notes	M	USD	15/12/17	
Series 2017-A Subordinated Note	M	USD	14/12/17	
Subordinated Note - Series 2018-A	M	USD	07/06/18	

Specialist Debt Securities

Issuer / Debt Description	Freq	Curr	Issued	Ticker
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HGTL Securitisation Company Limited Variable Funding Note due 12 August 2026		GBP	12/08/16	
Holne Investments PLC \$46,000,000 Secured Definitive Registered Note due 2024	A	USD	06/01/16	
Hull Realty Limited Secured guaranteed A1 notes	Q	GBP	13/07/17	
Secured guaranteed A2 notes	Q	GBP	09/04/18	
Jade Mountain Partners Issuer Designated Activity Company Up to €41,200,000 Profit Participating Notes with No Fixed Maturity	M	EUR	27/02/18	
JFIN CLO 2007 Ltd. & LLC Income Notes	Q	USD	19/07/07	
KDAC Aviation Finance (Cayman) Limited and KDAC Aviation Finance (USA) LLC Series A	M	USD	20/12/17	
Series B	M	USD	20/12/17	
Series C	M	USD	20/12/17	
KKR CLO 19 Ltd and KKR CLO 19 LLC Class A-1 Notes	Q	USD	06/12/17	
Class A-2 Notes	Q	USD	06/12/17	
Class B-1 Notes	Q	USD	06/12/17	
Class B-2 Notes	Q	USD	06/12/17	
Class C Notes	Q	USD	06/12/17	
Class D Notes	Q	USD	06/12/17	
Subordinated Notes		USD	06/12/17	
KKR Wolverine I Ltd. and KKR Wolverine I LLC Class A	Q	USD	16/11/16	
Knights Hill Capital Ireland DAC Up to USD 700,000,000 Series 1 Notes	Q	USD	13/03/17	
Kwasa Emerald Designated Activity Company Profit Participating Notes due 2037	I	USD	15/05/17	
LABA Royalty Sub LLC \$450,000,000 LABA Pharma SM 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	
Leguh Issuer Holdings Designated Activity Company Series A		USD	13/07/17	
Lexington Finance Designated Activity Company Series 1 - €1,000,000,000 Profit Participating Notes due 6 April 2067		EUR	06/04/17	
Series 2 - US\$1,000,000,000 Profit Participating Notes due 13 November 2067		USD	13/11/17	
Series 5 - US\$1,000,000,000 Profit Participating Notes due 4 December 2067		USD	14/08/17	
LFN Finance V Designated Activity Company Floating Rate Secured Notes due 2030	Q	EUR	21/05/15	
Liberty CLO, Ltd. & Liberty CLO, Corp. Class E	A	USD	19/12/05	

Specialist Debt Securities

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

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

Libretto Capital P.L.C.

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

Lifebrook Investments Designated Activity Company

Up to US\$250,000,000 Profit Participating Notes due 31 December 2117		USD	27/07/17	
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LMN FINANCE DESIGNATED ACTIVITY COMPANY

Note 2: EUR 9,350,000.00 Unsecured Note due 2 March 2080		EUR	11/12/17	
Note 3: EUR 15,850,000.00 Unsecured Note due 2 March 2080		EUR	11/12/17	
Note 4: EUR 29,000,000.00 Unsecured Note due 2 March 2080		EUR	11/12/17	
Note 5: GBP 37,250,000.00 Unsecured Note due 2 March 2080		GBP	11/12/17	
Note 6: EUR 27,000,000.00 Unsecured Note due 2 March 2080		EUR	11/12/17	
Note 7: EUR 69,250,000.00 Unsecured Note due 2 March 2080		EUR	11/12/17	
Note 8: EUR 5,250,000.00 Unsecured Note due 2 March 2080		EUR	11/12/17	
Note1: EUR 43,800,000.00 Unsecured Note due 2 March 2080		EUR	11/12/17	

LNR CDO V Ltd. & LLC

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

Lusitano Synthetic II Limited

EUR 184,000,000 Portfolio Credit Linked Notes due 2023	Q	EUR	04/12/13	
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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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LVS II LUX XXVIII S.A R.L.

Secured Notes due December 2072	M	GBP	13/02/18	
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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	

Specialist Debt Securities

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

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

Madison Park Funding XXIII, Ltd.

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

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

Madison Park Funding XXVII, LTD.

Class D Notes		USD	22/03/18	
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Magnetite XVI, Limited and Magnetite XVI, LLC

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

Magnolia Finance V Plc

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

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

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

MARC Finance Ltd and VENUS Finance Limited

Series No: M587 Tranche No 1	S	JPY	23/05/13	
Series No: M617 Tranche No. 1	S	JPY	07/11/13	
Series No: M626 Tranche No. 1	S	JPY	29/01/14	
Series No: M627 Tranche No. 1	Q	JPY	13/02/14	
Series No: M629 Tranche No. 1	S	JPY	10/03/14	
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

Specialist Debt Securities

Issuer / Debt Description	Freq	Curr	Issued	Ticker
Marlborough Finance No.6 Designated Activity Company				
Note 1	I	USD	27/07/17	
Note 2	I	USD	27/07/17	
Note 3	I	USD	27/07/17	
Note 4	I	USD	27/07/17	
Note 5	I	USD	27/07/17	
Note 6		USD	26/01/18	
Max CMBS I Ltd. & Corp.				
Class A-1	M	USD	14/11/07	
Class A-1 Series 2008-1	M	USD	04/06/08	
Class A-2A Series 2008-1	M	USD	04/06/08	
Class A-2B Series 2008-1	M	USD	04/06/08	
Class C Series 2008-1	M	USD	04/06/08	
Class E Series 2008-1	M	USD	04/06/08	
Class F Series 2008-1	M	USD	04/06/08	
Class G Series 2008-1	M	USD	04/06/08	
Class H Series 2008-1	M	USD	04/06/08	
Class J Series 2008-1	M	USD	04/06/08	
Class K Series 2008-1	M	USD	04/06/08	
Class X-B Series 2008-1	M	USD	04/06/08	
Class X-C Series 2008-1	M	USD	04/06/08	
Class X-W Series 2008-1	M	USD	04/06/08	
Mayfair Place Investments Holdings Designated Activity Company				
Series 4		AUD	24/02/17	
Series 5		EUR	29/03/17	
MC Funding Ltd.				
43,500,000 Preferred Shares, par value US\$0.01 per share	Q	USD	26/01/07	
Merit Holdings Ltd.				
Series 2015-11		USD	24/06/15	
Series 2016-12		USD	25/01/16	
Series 2016-19		USD	08/11/16	
Series 2016-20	I	USD	08/03/17	
Merlin Aviation Holdings DAC				
Class A Notes	M	USD	22/12/16	
Class B Notes	M	USD	22/12/16	
Class C Notes	M	USD	22/12/16	
Class E Notes		USD	22/12/16	
METAL 2017-1 Limited and METAL 2017-1 USA LLC				
Series A	M	USD	06/11/17	
Series B	M	USD	06/11/17	
Series C-1	M	USD	06/11/17	
Series C-2	M	USD	06/11/17	
MIELI London Limited				
4.816 per cent. Secured Bonds due 2027	S	GBP	10/05/17	
MML Finance Company Ireland I Designated Activity Company				
A Series 2017		EUR	11/01/17	
B Series 2017		EUR	11/01/17	
Series 2015		EUR	16/04/16	
Series 2016		EUR	14/01/16	
Series 2017 'A' Notes		EUR	19/04/17	
Series 2017 'B' Notes		EUR	19/04/17	
Monarch Grove CLO, Ltd. and Monarch Grove CLO, LLC				
Class A-1 Notes	Q	USD	15/02/18	
Class B Notes	Q	USD	15/02/18	
MORAG FINANCE I S.A R.L.				
£197,406,000 Secured Notes due August 2047	M	GBP	01/08/17	
MTC Funding Company Designated Activity Company				
2014-3	M	USD	03/04/14	

Specialist Debt Securities

Issuer / Debt Description	Freq	Curr	Issued	Ticker
MTC Funding Company Designated Activity Company				
2014-4	M	USD	03/04/14	
2014-5	M	USD	03/04/14	
2014-6	M	USD	03/04/14	
2014-7	M	GBP	03/09/14	
2014-8	M	GBP	03/09/14	
Class A	M	USD	30/01/13	
Class A	M	USD	25/03/14	
Series 2015-9	Q	EUR	30/11/15	
Series 2016-1 asset backed notes due 2041		USD	03/10/16	
Muskoka USD Limited				
Class B	Q	USD	26/09/17	
Class B	Q	USD	26/07/17	
Class C	Q	USD	26/07/17	
Class C	Q	USD	26/09/17	
Class D	Q	USD	26/07/17	
Class D	Q	USD	26/09/17	
N-Star REL CDO VI Ltd. and N-Star REL CDO VI LLC				
Class A-1	Q	USD	17/03/06	
Class A-2	Q	USD	17/03/06	
Class A-R	Q	USD	17/03/06	
Class B	Q	USD	17/03/06	
Class C	Q	USD	17/03/06	
Class D	Q	USD	17/03/06	
Class E	Q	USD	17/03/06	
Class F	Q	USD	17/03/06	
Class G	Q	USD	17/03/06	
N-Star REL CDO VIII Ltd. & LLC				
Class A-1	M	USD	07/12/06	
Class A-2	M	USD	07/12/06	
Class B	M	USD	07/12/06	
Class C	M	USD	07/12/06	
Class D	M	USD	07/12/06	
Class E	M	USD	07/12/06	
Class F	M	USD	07/12/06	
Class G	M	USD	07/12/06	
Class H	M	USD	07/12/06	
Class J	M	USD	07/12/06	
Class K	M	USD	07/12/06	
NAGOH, DESIGNATED ACTIVITY COMPANY				
Up to EUR 100,000,000 Unsecured Note due 10 July 2070		EUR	22/09/17	
Up to EUR 500,000,000 Unsecured Note due 10 July 2070		EUR	10/07/17	
Natixis Structured Issuance SA				
Series No. 217, Tranche No. 1		USD	16/09/14	
Neon Capital Limited				
Series 225	S	JPY	30/11/06	
Series 230	S	JPY	23/04/07	
Series 305	S	EUR	10/06/10	
Series 306	Q	EUR	22/06/10	
Series 386		JPY	04/02/11	
Series 559 - Rule 144A / Regulation S	S	JPY	30/08/12	
Nephrite Finance DAC				
Series 2017-1	Q	USD	19/12/17	
NewDay Partnership Secondary Funding Ltd				
Senior Variable Funding Notes	M	GBP	13/07/17	
NewDay Secondary Funding Limited				
Senior Variable Funding Notes	M	GBP	24/06/15	
NewDay UPL Transferor LIMITED				

Specialist Debt Securities

Issuer / Debt Description	Freq	Curr	Issued	Ticker
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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 VII Designated Activity Company				
Up to €392,000,000.00 Profit Participating Note		EUR	23/04/18	
Oak Hill European Credit Partners V Designated Activity Company				
Euro PPN		EUR	26/08/16	
Sterling PPN		GBP	26/08/16	
US Dollar PPN		USD	26/08/16	
Oak Hill European Credit Partners VI Designated Activity Company				
Profit Participating Notes		EUR	30/05/17	
Oaktree Global Credit Holdings (Ireland) Designated Activity Company				
Up to USD 100,000,000 note due 2045		USD	31/01/17	
OBREGON AVIATION DESIGNATED ACTIVITY COMPANY				
Profit Participating Note	M	USD	14/03/18	
Oceanwood Investments II Designated Activity Company				
USD \$2,000,000,000 asset backed securities due 2019		USD	18/11/16	
Octagon Investment Partners 32, Ltd. and Octagon Investment Partners 32, LLC,				
Class A-1 Notes	Q	USD	30/08/17	
Class A-2 Notes	Q	USD	30/08/17	
Class B-1 Notes	Q	USD	30/08/17	
Class B-2 Notes	Q	USD	30/08/17	
Class C Notes	Q	USD	30/08/17	
Class D Notes	Q	USD	30/08/17	
Class E Notes	Q	USD	30/08/17	
Subordinated Notes		USD	30/08/17	
Octagon Investment Partners 34, Ltd. and Octagon Investment Partners 34, LLC				
Class 1 Subordinated Notes	Q	USD	14/12/17	
Class 2 Subordinated Notes	Q	USD	14/12/17	
Class A-1	Q	USD	14/12/17	
Class A-2	Q	USD	14/12/17	
Class B-1	Q	USD	14/12/17	
Class B-2	Q	USD	14/12/17	
Class C-1	Q	USD	14/12/17	
Class C-2	Q	USD	14/12/17	
Class D	Q	USD	14/12/17	
Class E-1	Q	USD	14/12/17	
Class E-2	Q	USD	14/12/17	
Octagon Investment Partners 36, Ltd and Octagon Investment Partners 36, LLC				

Specialist Debt Securities

Issuer / Debt Description	Freq	Curr	Issued	Ticker
Octagon Investment Partners 36, Ltd and Octagon Investment Partners 36, LLC				
Class A-1 Notes	Q	USD	05/04/18	
Class A-2 Notes	Q	USD	05/04/18	
Class B Notes	Q	USD	05/04/18	
Class C Notes	Q	USD	05/04/18	
Class D Notes	Q	USD	05/04/18	
Class E Notes		USD	05/04/18	
Class F Notes	Q	USD	05/04/18	
Class X Notes	Q	USD	05/04/18	
Subordinated Notes		USD	05/04/18	
Oilflow SPV 1 DAC				
12 per cent. Secured Amortising Notes due 2022	M	USD	13/01/17	
Omni Securitisation Company II Limited				
Variable Funding Note due 2019		GBP	02/04/15	
Omni Securitisation Company III Limited				
Variable Funding Note due January 2022		GBP	20/01/17	
Omni Securitisation Company MSW II Limited				
Variable Funding Note due 6 January 2022		GBP	04/05/17	
Omni Securitisation Company MSW Limited				
Variable Funding Note due 2019		GBP	06/05/15	
Omni Securitisation Company P Limited				
Variable Funding Note due 6 March 2022		GBP	23/08/17	
Oxygen Capital Limited				
Series 1	A	JPY	25/09/17	
Series 10	A	JPY	24/01/18	
Series 11	S	USD	05/01/18	
Series 11		USD	05/01/18	
Series 2	A	JPY	26/09/17	
Series 20	S	JPY	07/02/18	
Series 25	S	USD	27/02/18	
Series 28	S	JPY	28/06/18	
Series 3	A	JPY	27/09/17	
Series 30	A	JPY	15/02/18	
Series 31	A	JPY	26/04/18	
Series 34	A	JPY	11/06/18	
Series 35	A	JPY	21/02/18	
Series 40	A	USD	27/06/18	
OZLME IV Designated Activity Company				
Up to €400,000,000.00 Profit Participating Notes		EUR		
Pacific Capital International Limited				
Series 2018-01 Class P	Q	USD	02/05/18	
Series 2018-02 Class P	Q	USD	29/05/18	
Palladium Securities 1 S.A.				
USD 74,273,000 Series 125 Winton Basket-Linked Notes due 2023		USD	19/12/13	
Peel Chapel No. 1 Limited				
£120,000,000 Senior Floating Rate Loan Notes 2023	Q	GBP	17/10/13	
Peel Chapel No. 2 Limited				
£120,000,000 Senior Floating Rate Loan 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	
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	

Specialist Debt Securities

Issuer / Debt Description	Freq	Curr	Issued	Ticker
Petra CRE CDO 2007-1 Ltd.				
Class G	M	USD	27/06/07	
Class H	M	USD	27/06/07	
Phoenix Shared Equity 3 S.a.r.l.				
Series 2015-1 Note	A	GBP	20/05/15	
Series 2016-1 Note	A	GBP	04/02/16	
Pine Capital Designated Activity Company				
EUR 727,000,000 Unsecured Note due 2 March 2080		EUR	23/01/18	
Polis Dania Designated Activity Company				
EUR 59,205,000 Profit Participating Security 2023		EUR	13/12/13	
Polis Finance Designated Activity Company				
EUR 22,317,763 Profit Participating Security		EUR	29/05/13	
PPN Trust 2007-1				
\$9,400,000 PPN Trust 2007-1 Certificates	Q	USD	20/06/07	
Pyxis ABS CDO 2006-1 Ltd. and LLC				
Class A-1	M	USD	03/10/06	
Class A-2	M	USD	03/10/06	
Class B	M	USD	03/10/06	
Class C	M	USD	03/10/06	
Class D	M	USD	03/10/06	
Class X	M	USD	03/10/06	
PS	M	USD	03/10/06	
Ravelin Aviation Leasing Services Designated Activity Company				
Up to \$500,000,000 Subordinated Profit Participating Securities		USD	25/12/15	
Realta Investments Ireland Designated Activity Company				
US\$2,000,000,000 Asset-Backed Securities due 2042	A	USD	02/07/12	
Red 1 Finance CLO 2017-1 Designated Activity Company				
Class A GBP 696,748,000 Portfolio Credit Linked Notes due 2022	Q	GBP	22/12/17	
Class B GBP 68,758,000 Portfolio Credit Linked Notes due 2022	Q	GBP	22/12/17	
Class C GBP 41,255,000 Portfolio Credit Linked Notes due 2022	Q	GBP	22/12/17	
Class D GBP 22,919,000 Portfolio Credit Linked Notes due 2022	Q	GBP	22/12/17	
Class E GBP 25,210,000 Portfolio Credit Linked Notes due 2022	Q	GBP	22/12/17	
Class F GBP 22,920,000 Portfolio Credit Linked Notes due 2022	Q	GBP	22/12/17	
Class G GBP 38,964,000 Portfolio Credit Linked Notes due 2022	Q	GBP	22/12/17	
Renew Project Finance CLO 2017-1 DAC				
EUR 120,404,000 Class F Credit Linked Notes due 2045	Q	EUR	21/12/17	
EUR 172,004,000 Class E Credit Linked Notes due 2045	Q	EUR	21/12/17	
RFC CDO 2006-1, Ltd				
Class A-1	M	USD	28/03/06	
Class A-2	M	USD	28/03/06	
Class B	M	USD	28/03/06	
Class C	M	USD	28/03/06	
Class D	M	USD	28/03/06	
Class E	M	USD	28/03/06	
Class F	M	USD	28/03/06	
Class G	M	USD	28/03/06	
Class H	M	USD	28/03/06	
RFC CDO 2007-1, Ltd				
Class A-1	Q	USD	02/04/07	
Class A-2	Q	USD	02/04/07	
Class B	Q	USD	02/04/07	
Class C	Q	USD	02/04/07	
Class D	Q	USD	02/04/07	
Class E	Q	USD	02/04/07	
Class F	Q	USD	02/04/07	
Class G	Q	USD	02/04/07	
Class H	Q	USD	02/04/07	
RIN Ltd. and RIN LLC				

Specialist Debt Securities

Issuer / Debt Description
FreqCurr Issued Ticker
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 Aviation Finance I Limited and Sapphire Aviation Finance I (US) LLC

Series A	M	USD	23/03/18
Series B	M	USD	23/03/18
Series C	M	USD	23/03/18

Sapphire Valley CDO I, Ltd.

Sub Notes	Q	USD	14/12/06
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SIGNUM FINANCE III PLC

Series 2017-14		USD	31/01/18
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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

START Holding Ltd.

US\$100,000,000 aggregate face amount Class E Participating Certificates	M	USD	26/06/18
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START Ltd. and START USA LLC

US\$120,000,000 Series B Fixed Rate Secured Notes Series 2018-1	M	USD	26/06/18
US\$36,900,000 Series C Fixed Rate Secured Notes Series 2018-1	M	USD	26/06/18
US\$430,000,000 Series A Fixed Rate Secured Notes Series 2018-1	M	USD	26/06/18

STARTS (IRELAND) Public Limited Company

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

Steele Creek CLO 2014-1R, Ltd. and Steele Creek CLO 2014-1R, LLC

Class A Notes	Q	USD	27/03/18
Class B Notes	Q	USD	27/03/18
Class C Notes	Q	USD	27/03/18
Class D Notes	Q	USD	27/03/18
Class E Notes	Q	USD	27/03/18
Class X Notes	Q	USD	27/03/18
Subordinated Notes	Q	USD	27/03/18

Steele Creek CLO 2017-1, Ltd.

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

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

Specialist Debt Securities

Issuer / Debt Description	Freq	Curr	Issued	Ticker
Steele Creek CLO 2017-1, Ltd. and Steele Creek CLO 2017-1, LLC				
Class A	Q	USD	14/12/17	
Class B	Q	USD	14/12/17	
Class C	Q	USD	14/12/17	
Class D	Q	USD	14/12/17	
Stelloan Investment Company I DAC				
Profit Participating Notes		USD	01/06/17	
Student Mezzanine Finance				
Mezzanine Secured Notes	S	GBP	07/03/17	
Swancastle Designated Activity Company				
£150,000,000 residual second lien mortgage backed residual notes due 2035		GBP	25/05/16	
£19,000,000 NPL Class A second lien mortgage backed notes due 2056		GBP	15/06/17	
£204,500,000 mezzanine second lien mortgage backed notes due 2035		GBP	25/05/16	
£64,500,000 NPL Class B second lien mortgage backed notes due 2056		GBP	15/06/17	
£68,100,000 junior second lien mortgage backed notes due 2035		GBP	25/05/16	
Up to £1,090,600,000 class A senior second lien mortgage backed notes due 2035		GBP	25/05/16	
Taiga Special Opportunities DAC				
Series A Interests	Q	USD	12/07/17	
Series B Interests	Q	USD	05/09/17	
Talmage Structured Real Estate Funding 2006-4, Ltd. & LLC				
Class A-1	M	USD	25/01/07	
Class A-2	M	USD	25/01/07	
Class B	M	USD	25/01/07	
Class C	M	USD	25/01/07	
Class D	M	USD	25/01/07	
Class E	M	USD	25/01/07	
Class F	M	USD	25/01/07	
Class G	M	USD	25/01/07	
Class H	M	USD	25/01/07	
TCW/Crescent Mezzanine Partners IV/IVB (Ireland) Limited				
Series 1A		AUD	30/11/07	
Series 1B		AUD	30/11/07	
Series 1C		AUD	30/11/07	
Series 2A		AUD	30/11/07	
Series 2B		AUD	30/11/07	
Series 2C		AUD	30/11/07	
Thunderbolt Aircraft Lease Securitization Limited				
Class E Notes	M	USD	03/05/17	
Thunderbolt Aircraft Lease Securitization Limited and US LLC				
Series 2017 A	M	USD	03/05/17	
Series 2017 B	M	USD	03/05/17	
Series 2017 C	M	USD	03/05/17	
TICP CLO III-2, LTD. and TICP CLO III-2, LLC				
Class A Notes	Q	USD	23/04/18	
Class B Notes	Q	USD	23/04/18	
Class C Notes	Q	USD	23/04/18	
Class D Notes	Q	USD	23/04/18	
TICP CLO IX, Ltd. and TICP CLO IX, LLC				
Class A	Q	USD	01/02/18	
Class B	Q	USD	01/02/18	
Class C	Q	USD	01/02/18	
Class D	Q	USD	01/02/18	
TICP CLO VIII, LTD. AND TICP CLO VIII, LLC				
Class A-1	Q	USD	14/11/17	
Class A-2	Q	USD	14/11/17	
Class B	Q	USD	14/11/17	
Class C	Q	USD	14/11/17	
Class D	Q	USD	14/11/17	

Specialist Debt Securities

Issuer / Debt Description	Freq	Curr	Issued	Ticker
Tortuga Limited				
USD108,000,000 Floating Rate Notes due 2022	Q	USD	27/03/12	
Tosca Debt Capital Fund Designated Activity Company				
£300,000,000 Profit Participating Notes due 2027		GBP	18/09/15	
TruPS Financials Note Securitization 2017-1 Ltd and LLC				
Class A-1 Senior Secured Floating Rate Notes due 2038	Q	USD	30/03/17	
Class A-2 Senior Secured Fixed-Floating Rate Notes due 2038	Q	USD	30/03/17	
TruPS Financials Note Securitization 2017-2 Ltd and LLC				
Class A-1 Senior Secured Floating Rate Notes due 2039	Q	USD	26/10/17	
Class A-2 Senior Secured Fixed-Floating Rate Notes due 2039	Q	USD	26/10/17	
TruPS Financials Note Securitization 2018-1 Ltd and LLC				
Class A-1 Notes	Q	USD	08/05/18	
Class A-2 Notes	Q	USD	08/05/18	
Class B Notes	Q	USD	08/05/18	
UK SAIF (INVESTMENT) DAC				
Up to GBP 1,500,000,000 profit participating notes due 31 December 2047		GBP	10/07/17	
USD IG Infrastructure Debt (Ireland) DAC				
Unsecured, limited recourse, definitive registered, profit participating note		USD	13/12/17	
Vermeer Funding, Ltd.				
15,750 Preference Shares	Q	USD	13/04/04	
Vertical ABS CDO 2005-1, Ltd. and Vertical ABS CDO 2005-1 Corp.				
Class A1	Q	USD	28/06/05	
Class A2	Q	USD	28/06/05	
Class B	Q	USD	28/06/05	
Class C	Q	USD	28/06/05	
Class D	Q	USD	28/06/05	
U.S.\$16,800,000 Subordinated Notes Due 2045	Q	USD	28/06/05	
Violet Protected Asset SPC				
Series VPA 1 S03 Structured Secured Notes due 2026	Q	USD	21/06/16	
Series VPA 1 S04 Structured Secured Notes due 2026	Q	USD	22/08/16	
WAVE 2017-1 LLC and WAVE 2017-1 Limited				
Series A	M	USD	17/11/17	
Series B	M	USD	17/11/17	
Series C	M	USD	17/11/17	
Wave SPC & Wave Series 2007-1 LLC				
Class A-1	M	USD	10/05/07	
Class A-2	M	USD	10/05/07	
Class B	M	USD	10/05/07	
Class C	M	USD	10/05/07	
Class D	M	USD	10/05/07	
Wellfleet CLO 2017-3, Ltd.				
Class D	Q	USD	17/01/18	
Subordinated Notes	Q	USD	17/01/18	
Wellfleet CLO 2017-3, Ltd. and Wellfleet CLO 2017-3, LLC				
Class A-1	Q	USD	17/01/18	
Class A-2	Q	USD	17/01/18	
Class B	Q	USD	17/01/18	
Class C	Q	USD	17/01/18	
Wellfleet CLO 2018-1, Ltd. and Wellfleet CLO 2018-1, LLC				
Class A Notes	Q	USD	28/06/18	
Class B Notes	Q	USD	28/06/18	
Class C Notes	Q	USD	28/06/18	
Class D Notes	Q	USD	28/06/18	
Class E Notes	Q	USD	28/06/18	
Subordinated Notes	Q	USD	28/06/18	
Wentworth Sons Holdings S.C.A. formerly Manolux Investments & Co S.C.A.				
Recovery Pool Notes 1	Q	GBP	31/01/14	
Recovery Pool Notes 2	Q	GBP	31/01/14	

Specialist Debt Securities

Issuer / Debt Description	Freq	Curr	Issued	Ticker
Wentworth Sons Holdings S.C.A. formerly Manolux Investments & Co S.C.A. Recovery Pool Notes 3	Q	GBP	31/01/14	
Westmount & Outremont Designated Activity Company JPY18,000,000, 000 Profit Participating Notes due 2025		JPY	23/03/17	
Whalsay Energy Limited USD 15,000,000 12% notes	Q	USD	16/06/17	
WLR Cardinal Mezzanine Finance Company Limited €500,000,000 Profit Participating Securities due 2035		EUR	20/04/15	
Woodmont 2018-4 Trust Class A-1	Q	USD	19/04/18	
Class A-2	Q	USD	19/04/18	
Class B	Q	USD	19/04/18	
Class C	Q	USD	19/04/18	
Class D	Q	USD	19/04/18	
XXIII Capital A Limited Up to US\$75,000,000 Multicurrency - Secured Subordinated Loan Notes	O	USD	26/01/17	
XXIII Capital Limited Class B Tranche 29	S	USD	27/04/17	
Class B Tranche 31	S	EUR	17/08/17	
Class B Tranche 32	S	USD	29/08/17	
Class B Tranche 33	M	USD	31/01/18	
Class B Tranche 34	A	USD	05/02/18	
Class B Tranche 35	Q	EUR	28/03/18	
Class B Tranche 37	Q	EUR	18/04/18	
Class B Tranche 38	M	USD	23/05/18	
ZAIS CLO 3, Limited and ZAIS CLO 3, LLC Class A-1-R Notes	Q	USD	06/07/18	
Class A-2-R Notes	Q	USD	06/07/18	
Class B-R Notes	Q	USD	06/07/18	
Class C-R Notes	Q	USD	06/07/18	

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

Specialist Debt Programme

Issuer / Debt Description	Curr	Expires	Listed
AltLending (Ireland) Designated Activity Company Profit Participating Notes	GBP	06/08/19	07/08/14
Apis Capital II plc EUR5,000,000,000 Secured Note Programme	EUR	13/10/21	14/10/16
Goncius I Limited and Goncius II Limited Structured Issuance Programme	USD	27/10/21	28/10/16
Hale Kai Limited SPC Multi-Issuer Structured Issuance Programme	JPY	28/02/21	29/02/16
HCG Finance DAC US\$200,000,000 Secured Medium Term Note Program	USD	21/12/22	21/12/17
Kai Limited SPC Multi-Issuer Structured Issuance Programme	JPY	03/09/20	04/09/15
Lexington Finance Designated Activity Company Up to unlimited amount - Various Profit Participating Notes	EUR	07/03/23	07/03/18
Loko Kai Limited Up to JPY 5,000,000,000,000 (or the equivalent in other currencies) Structured Issuance Programme		09/06/21	10/06/16
MARC Finance Ltd and VENUS Finance Limited Euro 50,000,000,000 Structured Note Programme	EUR	15/01/20	16/01/15
Neon Capital Limited US\$50,000,000,000 Limited Recourse Secured Debt Issuance Programme	USD	09/07/23	10/07/18
Oxygen Capital Limited Limited Recourse Secured Debt Issuance Programme	USD	20/09/22	21/09/17
Violet Protected Asset SPC Asset Backed Securities Issuance Programme	USD	20/06/21	21/06/16

Specialist Debt Programme**Issuer / Debt Description****Curr Expires Listed**

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	
Avadel Finance Cayman Limited US\$125,000,000 4.5% Exchangeable Senior Notes de 2023	S	USD	14/02/18	
Avon Cosmetics Limited Fixed Rate Unsecured Loan Notes due 31 December 2023	Q	GBP	30/11/16	
Bell Rock Midco Limited 2013 Notes	A	GBP	07/08/13	
Series 1 Notes	A	GBP	06/08/15	
Series 2 Notes	A	GBP	17/05/17	
Series A Notes	A	GBP	17/05/17	
Bentley Park (UK) Limited £65,500,000 5 per cent. fixed rate unsecured loan notes 2026	A	GBP	15/06/16	
BlackRock Finco UK Ltd. Tranche 1A Notes	S	USD	24/09/07	
Tranche 1B Notes	S	USD	18/02/08	
Tranche 2A Notes	S	USD	01/12/09	
Tranche 2B Notes		USD	28/12/11	
Tranche 3 Notes	S	USD	01/12/09	
Tranche 4	S	USD	13/05/14	
Tranche 5	S	USD	13/05/14	
BlackRock Holdco 5, LLC US\$ 500,000,000 fixed rate Notes due 30 September 2019	S	USD	01/12/09	
US\$1,400,000,000 fixed rate Notes due 30 September 2021	S	USD	01/12/09	
US\$1,680,000,000 fixed rate Notes due 30 September 2019	S	USD	01/12/09	
BlackRock UK (Alpha) Limited Tranche 1 Fixed Rate Notes due 20 December 2021	S	USD	20/12/17	
Tranche 2 Fixed Rate Notes due 20 December 2021	S	USD	20/12/17	
Tranche 3 Fixed Rate Notes due 20 December 2021	S	USD	20/12/17	
Tranche 4 Fixed Rate Notes due 20 December 2032	S	USD	20/12/17	
Tranche 5 Fixed Rate Notes due 20 December 2032	S	USD	20/12/17	
Tranche 6 Fixed Rate Notes due 20 December 2033	S	USD	20/12/17	
BNY Mellon Investment Management Seed Capital Limited GBP 70,000,000 senior fixed rate notes due 28 March 2023	A	GBP	28/03/18	
Bramall Properties Limited Loan Notes due 31 October 2018	S	GBP	30/10/13	
Bravo Investment Holdings 3 Limited Facility 1 Floating Rate Secured Loan Notes due 2022	Q	GBP	23/03/17	
Facility 2 Floating Rate Secured Loan Notes due 2022	Q	GBP	23/03/17	
Briefing Media 1365 Limited 10 per cent. Unsecured Subordinated Investor A Loan Notes due 2022	A	GBP	10/07/15	
10 per cent. Unsecured Subordinated Investor A Payment In Kind Notes due 2022	A	GBP	20/12/16	
10 per cent. Unsecured Subordinated Investor B Loan Notes due 2022	A	GBP	10/07/15	
Brit Group Finance Limited Series 1	A	GBP	09/08/11	
Bromford Midco Limited US\$5,500,000 Loan Notes due 2025	A	USD	29/03/18	
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	

Corporate Debt Securities

Issuer / Debt Description	Freq	Curr	Issued	Ticker
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	
Catlin Finance (UK) Limited US\$475,000,000 Long-Dated Subordinated Guaranteed Loan Notes	A	USD	20/09/07	
CCF ACQUISITION S.A R.L. EUR2,000,000,000 Note		EUR	01/01/16	
EUR2,000,000,000 Note		EUR	01/01/16	
CDK Global Holdings (UK) Limited GBP191,436,411 4.1% Fixed Rate Unsecured Loan Notes due 2021	A	GBP	19/12/14	
Chromalloy UK Holdings Limited Notes, Libor + 4.00 Percent due 2019	S	GBP	28/02/14	
Cigna Walnut Holdings, Ltd Promissory Note, 12-month LIBOR + 75 basis points due September 30, 2024	S	USD	21/11/14	
USD600,000,000 Promissory Note, 3.62 percent due September 30, 2024	S	USD	01/10/14	
CKI Number 3 Limited GBP309,672,000 9.95 per cent. Notes due 2031	S	GBP	30/06/11	
CNOOC UK Limited US\$775,000,000 Promissory Note	S	USD	13/01/15	
Cobra Bidco Limited 15 per cent. Unsecured Fixed Rate Series E Loan Notes due 2024	A	GBP	18/01/18	
Cole-Parmer Instrument Company Limited EURO Loan notes due 2025	A	EUR	31/07/15	
GBP loan notes due 2025	A	GBP	14/10/15	
Condor Buyer Limited First Lien Proceeds Notes due 2024	Q	USD	27/10/17	
Second Lien Proceeds Notes due 2025	Q	USD	27/10/17	
Core Laboratories Interests One Limited \$290,000,000 6 per cent. notes due 2021	A	USD	18/05/11	
Country Garden Holdings Company Limited USD\$500,000,000 3.875% senior notes due 20 November 2018	S	USD	20/11/17	
Crawford & Company EMEA/A-P Holdings Limited Up to GBP 175,000,000 of Unsecured 7 per cent. Bonds due 2019	S	GBP	02/02/09	
Cunningham Lindsey Holdings (UK) Limited Class GBP Unsecured Loan Notes	S	GBP	20/06/08	
Class USD Unsecured Loan Notes	Q	USD	22/05/09	
Cunningham Lindsey Holdings II (UK) Limited Class GBP	M	GBP	25/06/08	
Class USD	M	USD	25/06/08	
D-Clear Europe Limited USD Notes	A	USD	21/10/11	
Datum Datacentres Limited 15 per cent. unsecured redeemable Tranche 2 Loan Notes 2036	A	GBP	12/09/16	
Dolphin Square Limited (Formerly Mantilla Limited) Up to 500,000,000 subordinated unsecured PIK notes	Q	GBP	17/12/12	
Up to 75,000,000 Interst Bearing unsecured subordinated notes	Q	GBP	17/12/12	
Dominion Hospitality Midco Limited GBP30,000,000 10% fixed rate unsecured loan note maturing 31 October 2023	A	GBP	02/11/16	
Douglas Midco Limited Secured Investor Loan Notes 2024	Q	GBP	06/09/17	
Elevate Credit International Limited Up to \$35,000,000 senior secured term notes denominated in U.S. dollars due 2021	M	USD	04/08/14	
Up to £10,000,000 senior secured term notes denominated in pounds due 2021	M	GBP	30/08/17	
Endeavour Energy UK Limited Floating rate loan notes due 2017	Q	USD	30/09/14	
US\$500,000,000 Fixed Rate Loan Note due 2017	S	USD	21/10/15	

Corporate Debt Securities

Issuer / Debt Description	Freq	Curr	Issued	Ticker
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Energy Assets Midco Limited 8 per cent. fixed rate unsecured funding notes 2026	A	GBP	12/07/16	
Engelhart CTP Holding (UK) Limited Unsecured Loan Notes 2018	Q	USD	05/06/18	
Erie U.K. Limited £438,294,409 7.2 per cent. Notes due 28 January 2021	A	GBP	28/01/11	
FC Skyfall Holdco 1 Limited £80,000,000 15 per cent. fixed rate unsecured loan notes due 2021	Q	GBP	09/03/18	
FC Skyfall SPV Limited 12% Fixed Rate Notes due 2020	S	GBP	08/11/14	
FC Skyfall TA Limited £11,440,000 9% Fixed Rate Notes due 2020	S	GBP	30/09/15	
Finastra Europe Limited Unsecured Loan Notes due 2024		EUR	13/06/17	
Unsecured Loan Notes due 2024		EUR	13/06/17	
Finastra Holdings Limited Unsecured Loan Notes due 2024		USD	13/06/17	
Firestone Diamonds Plc Series A	Q	USD	31/08/15	
Series B	Q	USD	28/06/17	
Flowserve International Limited £59,373,045 Notes due 31 December 2020	Q	GBP	09/07/07	
FNIS UK Holding Ltd. Up to AUD108,907,780 unsecured 6.75% bonds due 2018	S	AUD	26/10/07	
Frontier Medical Investments Limited 10 percent PIK Notes in respect of 10 percent Investor Loan Notes 2021	A	GBP	26/03/15	
10 percent PIK Notes in respect of 10 percent Rollover shareholders loan notes	A	GBP	26/03/15	
Series A	A	GBP	05/12/13	
Series B	A	GBP	05/12/13	
FTI UK Holdings Limited GBP70,000,000 8% Notes due 2 October 2022	A	GBP	10/02/08	
GLI Finance Limited Fixed rate 7% corporate bonds due 2021	S	GBP	30/06/16	
Goldman Sachs (UK) L.L.C. US\$11,196,000,000 Cat 1B subordinated mandatorily convertible securities due2022	A	USD	06/03/12	
Government of the Cayman Islands US\$312,000,000 aggregate principal amount of its 5.95% notes due 2019	S	USD	24/11/09	
Group 1 Automotive UK Limited 3.5 per cent. Note due 27 January 2024	S	GBP	18/12/15	
3.5 per cent. Note due 27 January 2024	S	GBP	08/11/16	
Halliburton Global Holdings Limited 4.5 per cent. Fixed Rate Notes due 2021	S	USD	19/12/13	
Halo Technology Midco Limited £31,141,581 8% fixed rate secured Investor Loan Notes 2024 and an unlimited number of payment-in-kind notes	A	GBP	21/11/17	
Hanover Insurance International Holdings Limited, The Fixed Rate Unsecured Loan Note due 2021	Q	USD	30/12/16	
Honeywell Group Holding UK £300,000,000 Notes 5.12 per cent. due 16 December 2019	A	GBP	16/12/09	
HP Foods Limited £1,300,000,000.00 5.25 per cent. Notes due 29 April 2023	A	GBP	29/04/13	
IHS International Holdings Limited 5.5 per cent. Note due 24 August 2025	A	GBP	24/08/15	
5.5 per cent. Note due 31 July 2023	A	GBP	31/07/13	
International Retail UK Limited U.S. \$107,178,845 5.62 % Notes due 20 December 2022	A	USD	18/12/17	
Ipswich Building Society Subordinated Fixed Rate Notes due 2024	S	GBP	17/10/14	

Corporate Debt Securities

Issuer / Debt Description	Freq	Curr	Issued	Ticker
Isotrak Midco Limited 15 per cent. Unsecured Subordinated Redeemable Loan Notes 2023	A	GBP	18/09/14	
Ithaca Energy (UK) Limited 8.625 per cent. Notes due 1 July 2019	S	USD	23/12/14	
ITV Holdings (Cayman) Limited GBP 2,899,726 Roll Up Loan Notes	A	GBP	06/07/11	
GBP 51,380,822 2011 Loan Notes	A	GBP	06/07/11	
GBP150,000,000 2010 Loan Notes	A	GBP	06/07/11	
Iwoca Oxygen PLC Series D GBP	Q	GBP	16/08/16	
Series D GBP	Q	GBP	06/12/17	
Series D GBP	Q	GBP	15/12/17	
Series D GBP	Q	GBP	15/12/17	
Series D GBP	Q	GBP	20/12/17	
Series D GBP	Q	GBP	20/12/17	
Series D GBP	Q	GBP	21/12/17	
iwoca Peroxide Limited Up to PLN 50,000,000 10% Series A Polish Zloty Bonds	Q	PLN	23/08/16	
Jamplant Limited US\$44,546,900 Unsecured Loan dated 20 November 2020	Q	USD	18/06/10	
KKR Financial Holdings LLC 5.20% Senior Notes due 2033	S	USD	30/03/17	
5.40% Senior Notes due 2033	S	USD	23/05/18	
5.50% Senior Notes due 2032	S	USD	30/03/17	
L1R HB MIDCO LIMITED A Loan Notes	A	GBP	01/09/17	
Lancashire Holdings Limited Euro Notes	Q	EUR	21/10/11	
USD Notes		USD	21/10/11	
Legg Mason Global Holdings Ltd US\$500,000,000 fixed rate 5.5 per cent. Notes due 2027	A	USD	20/04/09	
US\$597,000,000.00 fixed rate 5.13 per cent. Notes due 2019	A	USD	15/03/11	
Leisurecorp Scotland Limited PIK Notes	A	GBP	29/10/08	
Liberty UK and Europe Holdings Limited CLP15,306,669,000 Interest bearing Promissory Note	A	CLP	30/12/15	
CLP23,891,000,000 Interest bearing Promissory Note	A	CLP	21/09/15	
US\$19,250,000 nterest bearing Promissory Note	A	USD	24/03/16	
US\$22,435,000 Interest bearing Promissory Note	A	USD	23/11/15	
US\$240,000,000 Interest bearing Promissory Note	A	USD	22/11/13	
US\$750,000,000 interest bearing Promissory Note	A	USD	30/11/10	
Life Sciences International Limited GBP115,495,068 7.2 percent. Notes due 20 January 2021	A	GBP	20/01/11	
Limecay Limited Secured 12.94% C Notes due 2020	Q	GBP	06/09/13	
Secured 5.44% A Notes due 2020	Q	GBP	06/09/13	
Secured 7.19% B Notes due 2020	Q	GBP	06/09/13	
LSP Investco Limited EUR Revolving Loan Note	Q	EUR	31/03/14	
GBP Loan Notes	Q	GBP	26/03/14	
GBP Revolving Loan Notes	Q	GBP	26/03/14	
Luxury Travel Financing Limited Series A2	A	GBP	19/12/14	
Manakara Designated Activity Company US\$525,000,000 12.0 per cent notes due 2034	S	USD	23/06/16	
Marketing Technology Partners UK Limited Class A Notes	M	USD	31/05/17	

Corporate Debt Securities

Issuer / Debt Description	Freq	Curr	Issued	Ticker
Marketing Technology Partners UK Limited				
Class B Notes	M	USD	31/05/17	
MasterCard Holdings LP				
Up to USD 90,000,000 3.5% Notes due 15 December 2023	A	USD	30/11/15	
US\$ 1,300,044,399 5.09 % Notes due 1 December, 2023	A	USD	02/12/14	
US\$ 115,500,000 4.93% Notes due 23 February 2027	A	USD	23/02/17	
US\$ 117,000,000 4.54% Notes due 27 September 2026	A	USD	27/09/16	
US\$ 117,000,000 5.32% Notes due 1 April, 2027	A	USD	31/08/16	
US\$ 200,780,700 4.79% Notes due 24 April 2027	A	USD	24/04/17	
US\$ 76,464,000 3.18% Notes due 28 June 2022	A	USD	28/06/17	
US\$ 845,000,000 5.32% Notes due 1 April 2027	A	USD	26/10/16	
US\$ 958,848,754 5.10 % Notes due 1 December, 2023	A	USD	20/11/15	
MasterCard/Europay UK Limited				
5.58% Notes due 1 December 2044	A	USD	30/11/15	
EUR 1,100,000,000 3.36 % Notes due 1 December, 2023	A	EUR	02/12/14	
Match.com Europe Limited				
Guaranteed 3.57% Fixed Rate Loan Notes due 2026	A	USD	27/09/11	
Match.com Foreign Holdings Limited (formerly Match.com France Limited)				
Fixed rate loan notes due 2021	A	USD	04/04/14	
McKesson Global Sourcing UK Limited				
USD145,000,000 Note, 4.252 Percent due 120 months from 1 October 2017	A	USD	01/10/17	
McKesson UK Finance I Limited				
USD Note, 3.038 Percent due 60 months from 4 Feb 2014 Tranche A Notes	S	USD	04/02/14	
USD Note, 4.47 Percent due 84 months from 4 Feb 2014 Tranche E Note	S	USD	04/02/14	
USD Note, 5.28 Percent due 60 months from 4 Feb 2014 Tranche F Note	S	USD	04/02/14	
USD Note, 5.56 Percent due 120 months from 4 Feb 2014 Tranche D Note	S	USD	04/02/14	
USD Note, 6.19 Percent due 240 months from 4 Feb 2014 Tranche C Note	S	USD	04/02/14	
USD Note, 6.81 Percent due 360 months from 4 Feb 2014 Tranche B Note	S	USD	04/02/14	
Metavante Technologies Limited				
Fixed Rate Unsecured Amended and Restated Promissory Loan Note	S	USD	01/09/16	
Fixed Rate Unsecured Promissory Loan Note	S	USD	19/12/16	
Mettler-Toledo Finance (UK) Limited				
4.5 per cent. Notes due 2023	A	GBP	16/12/13	
MF Midco Limited				
£125,000,000 10% Unsecured Loan Notes 2025	A	GBP	13/10/17	
Micro Focus Group Limited				
B2 Loan Notes	Q	USD	20/11/14	
B3 Loan Notes	Q	USD	21/06/17	
Euro Loan Notes	Q	EUR	21/06/17	
RCF Loan Notes	Q	USD	20/11/14	
MidCap Finco Designated Activity Company				
Class A Variable Funding Subordinated Notes due 2114		USD	14/01/15	
Class B Variable Funding Subordinated Notes due 2114		USD	14/01/15	
Class C Variable Funding Subordinated Notes due 2114		USD	14/01/15	
Class D-1 Variable Funding Subordinated Notes due 2114		USD	14/01/15	
Class D-2 Variable Funding Subordinated Notes due 2114		USD	14/01/15	
Residual Variable Funding Subordinated Notes due 2114		USD	14/01/15	
Misys International Limited				
Unsecured Loan Notes due 2024		USD	13/06/17	
Molson Coors Brewing Company (UK) Limited				
3 per cent. fixed rate unsecured loan notes 2026	Q	GBP	03/10/16	
Moody's Group (Holdings) Limited				
USD 2,200,000,000 5.27 percent Notes due 2027	S	USD	23/03/12	
MPM Bidco Limited				
A1 Notes	I	GBP	17/03/17	
A2 Notes	I	GBP	17/03/17	
B1 Notes	I	GBP	17/03/17	
B2 Notes	I	GBP	17/03/17	

Corporate Debt Securities

Issuer / Debt Description	Freq	Curr	Issued	Ticker
NAC Turbo Designated Activity Company Loan Notes	Q	USD	29/06/16	
Navigator Terminals Midco Limited 7.175 per cent. Unsecured Loan Notes due 2046	Q	GBP	30/03/16	
NET Holding A.S. €2,809,230 5.75 per cent. Series A Notes due October 2018	S	EUR		
€2,809,230 6.25 per cent. Series C Notes due October 2018	S	EUR	10/10/17	
€2,809,230 6.00 per cent. Series B Notes due April 2018	S	EUR	10/10/17	
Newincco 1359 Limited 10 per cent. Unsecured Subordinated Investor A Loan Notes due 2022	A	GBP	03/09/15	
10 per cent. Unsecured Subordinated Investor B Loan Notes due 2022	A	GBP	03/09/15	
Nexen Petroleum U.K. Limited Up to US\$1,200,000,000 Promissory Note	S	USD	30/04/12	
Nord Anglia Education (UK) Holdings plc Revolving Unsecured Loan Notes		USD	01/09/17	
Term Unsecured Loan Notes		USD	01/09/17	
Northgate UK Holdings 1 Limited A Loan Notes	A	GBP	23/03/16	
B Loan Notes	I	GBP	23/03/16	
NOV UK Holdings Ltd 2.8 per cent Notes due 30 June 2021	S	GBP	30/06/15	
GBP 55,000,000 7 per cent Notes due 30 June 2018	A	GBP	18/06/10	
GBP461,800,000 7 per cent Notes due 30 June 2018	A	GBP	18/06/10	
Odeon and UCI Cinemas Holdings Limited GBP650,000,000 Promissory Note, 7.5% interest per annum, due 29 November 2026	S	GBP	30/11/16	
One Identity SeaHawk International Holdings Designated Activity Company First Lien Proceeds Notes due 2022	Q	USD	31/10/16	
Second Lien Proceeds Notes due 2023	Q	USD	31/10/16	
One Identity Software International Limited US\$23,756,539.66 Notes due October 31, 2022	Q	USD	16/01/18	
P1 Reversions Limited £121,539,648 4.04% fixed rate unsecured loan notes due 22 November 2032	Q	GBP	22/11/17	
Parker Hannifin (GB) Limited 5% fixed rate unsecured notes due 25 June 2029	A	GBP	25/06/14	
PCI Penn UK Holdco Limited Fixed Rate Unsecured Loan Notes due August 1, 2022	S	GBP	01/08/14	
Fixed Rate Unsecured Loan Notes due July 1 2023	A	USD	30/06/15	
Peel Finance (UK) Limited Loan Notes	Q	GBP	02/09/10	
PIK Notes	Q	GBP	02/09/10	
Penn Pharma Group Limited Fixed Rate Unsecured Loan Notes due 1 July 2023	A	USD	30/06/15	
Petroceltic Holdings Limited Secured and Guaranteed Variable Rate Junior Notes due 29 March 2021	A	USD	29/03/17	PCIJRN01
Pharming Group N.V. 8.5% Subordinated Redeemable Convertible Bonds due 2021	S	EUR	07/12/16	
Phillips 66 UK Holdings Limited 1,400,000 £1,000 Floating Rate Notes due 20 April 2022	A	GBP	20/04/12	
Premier Midco Limited 12 per cent Unsecured Subordinated Redeemable Investor Ser A Loan Notes due 2022	Q	GBP	22/09/15	
12 per cent Unsecured Subordinated Redeemable Investor Ser B Loan Notes due 2022	Q	GBP	22/09/15	
Series A PIK Notes	A	GBP	03/10/16	
Series B PIK Notes	A	GBP	03/10/16	
Project Farm Midco Limited Fixed Rate A3 Secured Loan Notes 2024	Q	GBP	29/04/16	
Project Flame Midco Limited A Loan Notes and A PIK Notes	A	USD	17/04/18	

Corporate Debt Securities

Issuer / Debt Description	Freq	Curr	Issued	Ticker
Project Flame Midco Limited B1 Loan Notes and B1 PIK Loan Notes	A	USD	17/04/18	
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	
Radio Midco Limited Up to £15,507,692 Series A 12.5 per cent. Secured Loan Notes due 2024	A	GBP	08/05/18	
Razzoli Investments Limited Promissory Note due 25 June 2023	Q	USD	22/06/18	
Relative Value Trading Limited Floating Rate Unsecured Junior Subordinated Notes due 2025	Q	USD	27/11/15	
Floating Rate Unsecured Notes due 2025	Q	USD	15/11/11	
RPL Bidco Limited Variable rate secured guaranteed term loan notes 2023	Q	GBP	09/11/17	
San Diego Family Housing, LLC Series 2007 Class I Bonds	S	USD	30/11/07	
Series 2007 Class II Bonds	S	USD	30/11/07	
Series 2007 Class III Bonds	S	USD	30/11/07	
Seadrill Capricorn Holdings LLC Floating Rate Loan Notes due 2021	A	USD	21/02/14	
Seattle Midco Limited 10 per cent. Secured Series A Loan Notes due 2023	A	GBP	30/06/16	
5 per cent. Secured Series B Loan Notes due 2023	A	GBP	30/06/16	
SJD Free Solar (UK) 1 Ltd. Note Issue	Q	GBP	23/03/16	
Sky Aviation Leasing International Limited \$50,000,000 7.50 per cent. Notes due 2020	Q	USD	10/07/18	
Small World Financial Services Group Limited unsecured convertible loan notes 2015 (the "2010 Convertible Notes")	S	GBP	07/05/10	
unsecured convertible loan notes 2015 (the "2014 Convertible Notes")	S	GBP	19/12/14	
SMBC Aviation Capital Finance DAC Senior Notes due 2021	S	USD	19/07/16	
Senior Notes due 2022	S	USD	08/08/17	
SonicWall International Holdings Designated Activity Company First Lien Proceeds Notes due 2022	Q	USD	31/10/16	
Second Lien Proceeds Notes due 2023	Q	USD	31/10/16	
Southeast Housing LLC Series 2007 Class I Bonds 2028	S	USD	14/12/07	
Series 2007 Class I Bonds 2043	S	USD	14/12/07	
Series 2007 Class I Bonds 2054	S	USD	14/12/07	
Series 2007 Class II Bonds 2028	S	USD	14/12/07	
Series 2007 Class II Bonds 2043	S	USD	14/12/07	
Series 2007 Class II Bonds 2054	S	USD	14/12/07	
Series 2007 Class III Bonds 2028	S	USD	14/12/07	
Series 2007 Class III Bonds 2043	S	USD	14/12/07	
Series 2007 Class III Bonds 2054	S	USD	14/12/07	
Starstone Finance Limited \$50,000,000 7 per cent Guaranteed Bonds due 2018	S	USD	17/06/08	
Superior Acquisitions Limited				

Corporate Debt Securities

Issuer / Debt Description	Freq	Curr	Issued	Ticker
Superior Acquisitions Limited				
Series I Tranche 1	S	GBP	02/01/15	
Series J Tranche I	S	GBP	02/01/15	
Series K1 Tranche I	Q	GBP	02/01/15	
Series K3 Tranche 1	S	GBP	02/01/15	
Series N1 Tranche 1	S	GBP	07/01/15	
Series N2 Tranche 1	S	GBP	07/01/15	
Superior Holdings Limited				
Series E Tranche 1	S	GBP	31/12/14	
Series L Tranche 1	S	USD	02/01/15	
Series W1 Tranche 1	S	USD	02/01/15	
Series W2 Tranche 1	S	USD	02/01/15	
Series W3 Tranche 1	S	USD	02/01/15	
Series Y1 Tranche 1	S	USD	28/08/15	
Taylor Wimpey SH Capital Limited				
£100,000,000 Loan Notes	A	GBP	01/10/13	
TBCF I Luxembourg S.à r.l.				
Unsecured Loan Notes Due 2022	Q	USD	22/05/18	
Technical Airborne Components Ltd.				
US\$ 73,068,822 interest bearing Promissory Note (Note), maturing 25 March 2030	Q	USD		
Telesat International Limited				
8.5 % Fixed Rate Unsecured Notes due 24 December 2033	A	USD	24/12/15	
8.5% Fixed Rate Unsecured Notes due 13 November 2030	A	USD	13/11/15	
8.5% Fixed Rate Unsecured Notes due 21 December 2033	A	USD	21/12/15	
Thames Brettenham Limited				
Series A Loan Notes	Q	GBP	19/02/16	
The Ink Factory Limited				
Unsecured Loan Notes	Q	USD	10/04/14	
Unsecured Loan Notes	Q	USD	02/05/17	
Tiffany & Co. (UK) Holdings Limited				
GBP125,811,955 2.25 per cent Notes Due 2028	S	GBP	31/03/08	
TJX Europe Limited				
Floating rate notes due 2024	A	GBP	01/02/14	
Floating rate notes due 2026	A	GBP	26/01/16	
Up to £114,881,000 floating rate notes due 2022	A	GBP	17/01/12	
Torwood Midco Limited				
An unlimited number of 10% Investor A1 Secured Loan Notes 2024	Q	GBP	10/11/17	
Transocean Drilling U.K. Limited				
US\$1,100,000,000 Promissory Note	S	USD	30/10/06	
Trillion Chance Limited				
5.00% Senior Notes due 2019	S	USD	14/02/18	
5.25% Senior Notes due 2018	S	USD	13/10/17	
UK Power Networks Holdings Limited				
GBP413,508,000 9.95 per cent. Subordinated Notes due 2031	S	GBP	30/06/11	
UK Power Networks Services Holdings Limited				
GBP 51,000,000 9.95 per cent. Subordinated Notes due 2031	S	GBP	30/06/11	
Westminster Acquisition Limited				
US\$ 715,682,060 Promissory Note due 30 June 2027	A	USD	29/09/17	

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

Retail Debt Securities

Issuer / Debt Description**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
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Caelus Re IV Limited

Principal-at-Risk Variable Rate Note Program		USD	29/02/16	
Series 2016-1	Q	USD	29/02/16	

Caelus Re V Limited

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

Casablanca Re Ltd.

Class A Principal At-Risk Variable Rate Notes due June 4, 2020	M	USD	01/06/17	
Class B Principal At-Risk Variable Rate Notes due June 4, 2020	M	USD	01/06/17	
Class C Principal At-Risk Variable Rate Notes due June 4, 2020	M	USD	01/06/17	
Principal At-Risk Variable Rate Note Program		USD	01/06/17	

East Lane Re VI Ltd.

Principal At-Risk Variable Rate Note Program		USD	07/03/14	
Principal At-Risk Variable Rate Notes due 13 March 2020	Q	USD	06/03/15	

Espada Reinsurance Limited

Principal At-Risk Variable Rate Note Program		USD	01/03/16	
Series 2016-I	Q	USD	01/03/16	

Long Point Re III Ltd

Principal At-Risk Variable Rate Notes due June 1, 2022	Q	USD	15/05/15	
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Northwind Holdings LLC

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

\$40,000,000 Principal At-Risk Variable Rate Notes due September 2018	Q	USD	02/12/13	
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Residential Reinsurance 2014 Limited

Principal At-Risk Variable Rate Note Program		USD	30/05/14	
Principal At-Risk Variable Rate Notes due December 6, 2018	Q	USD	03/12/14	
Principal At-Risk Variable Rate Notes due September 6, 2018	Q	USD	30/05/14	

Residential Reinsurance 2015 Limited

Principal At-Risk Variable Rate Note Program		USD	29/05/15	
Principal At-Risk Variable Rate Notes due December 6, 2019	Q	USD	02/12/15	
Principal At-Risk Variable Rate Notes due June 6, 2019	Q	USD	29/05/15	
Principal At-Risk Variable Rate Notes due June 6, 2019	Q	USD	29/05/15	

Residential Reinsurance 2016 Limited

Principal At-Risk Variable Rate Note Program		USD	11/05/16	
Series 2016-I Class 10 Principal At-Risk Variable Rate Notes due June 6, 2020	Q	USD	11/05/16	
Series 2016-I Class 11 Principal At-Risk Variable Rate Notes due June 6, 2020	Q	USD	11/05/16	
Series 2016-I Class 13 Principal At-Risk Variable Rate Notes due June 6, 2020	Q	USD	11/05/16	
Series 2016-II Class 2 Principal At-Risk Variable Rate Notes due December 6 2017	Q	USD	18/11/16	
Series 2016-II Class 3 Principal At-Risk Variable Rate Notes due December 6 2020	Q	USD	18/11/16	
Series 2016-II Class 4 Principal At-Risk Variable Rate Notes due December 6 2020	Q	USD	18/11/16	

Residential Reinsurance 2017 Limited

Principal At-Risk Variable Rate Note Program		USD	03/05/17	
Series 2017-I Class 10 Principal At-Risk Variable Rate Notes due September 6, 2018	Q	USD	03/05/17	
Series 2017-I Class 11 Principal At-Risk Variable Rate Notes due June 6, 2021	Q	USD	03/05/17	
Series 2017-I Class 13 Principal At-Risk Variable Rate Notes due June 6, 2021	Q	USD	03/05/17	
Series 2017-II Class 1 Principal At-Risk Variable Rate Notes due Dec. 6, 2018	Q	USD	17/11/17	
Series 2017-II Class 2 Principal At-Risk Variable Rate Notes due Dec. 6, 2021	Q	USD	17/11/17	
Series 2017-II Class 3 Principal At-Risk Variable Rate Notes due Dec. 6, 2021	Q	USD	17/11/17	

Residential Reinsurance 2018 Limited

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

Insurance Linked Securities

Issuer / Debt Description	Freq	Curr	Issued	Ticker
Residential Reinsurance 2018 Limited Principal At-Risk Variable Rate Notes due June 6, 2022	Q	USD	14/05/18	
Vita Capital VI Limited Principal-at-Risk Variable Rate Note Programme Series 2015-1 Class A Principal At-Risk Variable Rate Notes due January 8, 2021		USD	22/12/15	
	Q	USD	22/12/15	
Vitality Re IX Limited Class A Principal-at-Risk Variable Rate Notes due January 10, 2022	Q	USD	29/01/18	
Class B Principal-at-Risk Variable Rate Notes due January 10, 2022	Q	USD	29/01/18	
Principal-at-Risk Variable Rate Note Program		USD	29/01/18	
Vitality Re V Limited \$140,000,000 Principal-at-Risk Variable Rate Notes due January 7, 2019	Q	USD	24/01/14	
\$60,000,000 Principal-at-Risk Variable Rate Notes due January 7, 2019	Q	USD	24/01/14	
Principal-at-Risk Variable Rate Note Program		USD	24/01/14	
Vitality Re VI Limited Principal-at-Risk Variable Rate Note Programme Principal-at-Risk Variable Rate Notes due January 8, 2018		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 Series 2016, Class A Principal-at-Risk Variable Series 2016, Class B Principal-at-Risk Variable		USD	28/01/16	
	Q	USD	28/01/16	
	Q	USD	28/01/16	
Vitality Re VIII Limited Class A Principal-at-Risk Variable Rate Notes due January 8, 2021	Q	USD	25/01/17	
Class B Principal-at-Risk Variable Rate Notes due January 8, 2021	Q	USD	25/01/17	
Principal-at-Risk Variable Rate Note Program		USD	25/01/17	

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

Derivative Warrants

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

Derivative Warrant Programme

Issuer / Debt Description	Curr	Expires	Listed
No Derivative Warrant Programme			

Equity

Issuer / Equity Description	Curr	Val.Date	Price	DivAmt	XD	DivDate	Ticker
Cargill Andean Agribusiness B.V. Up to 5,000,000 Shares	USD	11/09/14	100.0000				CAA KY
Cayman National Corporation Limited 42,350,731 Shares with a nominal value of CI\$1 each	USD	13/07/18	3.1000	0.05	04/04/18	31/03/18	CNC KY
O2Micro International Limited American Depositary Share Program	USD	17/07/18	1.8100				OIIM KY
VBT Holdings Ltd. 388,800 ordinary shares with a par value of US\$22.50 each	USD	22/06/18	270.0000	5.00	27/04/15	30/06/15	VBT KY
Whalsay Energy Holdings Limited 1,000,000 ordinary shares of USD 0.01	USD						

No Suspended Listings

Suspended Listings

Issuer / Description

Currency / Suspended / Ticker

No Suspended Listings