

## Investment Funds

Issuer / Fund Description	CurrVal	Date	Freq	NAV	Yield	YTD	Listed	Ticker
<b>A&amp;Q Neutral Alpha Strategies XL Limited</b>								
Class J-JPY Shares	JPY	28/02/18	M	104,375.5980			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	28/02/18	M	1,083.4440			01/09/16	
<b>All Seasons Africa Fund Ltd</b>								
D Lead Series	USD	28/02/18	D	1,128.0100	0.00	7.00	13/08/15	ALD0817 KY
D Series 01-16	USD	28/02/18	D	1,271.4000	0.00	7.00	18/02/16	ALS0116 KY
D Series 01-17	USD	28/02/18	D	1,423.3100	0.00	6.00	14/03/17	ALD0117 KY
D Series 02-16	USD	28/02/18	D	1,405.6000		7.00	18/02/16	ALS0216 KY
D Series 02-17	USD	28/02/18	D	1,412.9000		6.00	14/03/17	ALD0217 KY
D Series 03-16	USD	28/02/18	D	1,378.8200	0.00	7.00	31/03/16	ALD0316 KY
D Series 03-17	USD	28/02/18	D	1,386.3900	0.00	7.00	21/03/17	ALD0317 KY
D Series 04-15	USD	28/02/18	D	998.3000	0.00	7.00	13/08/15	ALSD415 KY
D Series 04-16	USD	28/02/18	D	1,341.1800	0.00	7.00	18/05/16	ALD0416 KY
D Series 05-15	USD	28/02/18	D	973.2200	0.00	7.00	13/08/15	ALSD515 KY
D Series 05-16	USD	28/02/18	D	1,279.5400	0.00	7.00	30/06/16	ALD0516 KY
D Series 06-15	USD	28/02/18	D	995.2600	0.00	7.00	13/08/15	ALSD615 KY
D Series 06-16	USD	28/02/18	D	1,273.4300	0.00	7.00	30/06/16	ALD0616 KY
D Series 06-17	USD	28/02/18	D	1,298.9000	0.00	7.00	24/07/17	ALD0617 KY
D Series 07-15	USD	28/02/18	D	1,023.5300	0.00	7.00	05/10/15	ALSD715 KY
D Series 07-17	USD	28/02/18	D	1,200.7700		7.00	14/08/17	ALD0717 KY
D Series 08-15	USD	28/02/18	D	1,094.5900	0.00	7.00	29/09/15	ALSD815 KY
D Series 08-16	USD	28/02/18	D	1,367.2200	0.00	7.00	28/09/16	ALD0816 KY
D Series 08-17	USD	28/02/18	D	1,151.8600		5.00	24/01/18	ALD0817 KY
D Series 09-15	USD	28/02/18	D	1,174.2400	0.00	7.00	05/10/15	ALSD915 KY
D Series 09-16	USD	28/02/18	D	1,368.8800	0.00	7.00	18/10/16	ALD0916 KY
D Series 10-15	USD	28/02/18	D	1,166.3000	0.00	7.00	16/11/15	
D Series 10-16	USD	28/02/18	D	1,330.3700	0.00	7.00	28/11/16	ALD1016 KY
D Series 11-15	USD	28/02/18	D	1,201.7200	0.00	7.00	17/12/15	ALD1115 KY
D Series 11-16	USD	28/02/18	D	1,320.8500	0.00	7.00	15/12/16	ALD1116 KY
D Series 12-14	USD	28/02/18	D	917.1600	0.00	7.00	13/08/15	ALD1214 KY
D Series 12-15	USD	28/02/18	D	1,284.0000	0.00	7.00	22/01/16	ALD1215 KY
<b>All Seasons Emerging Markets Fund Ltd.</b>								
B	USD	28/02/18	D	1,387.6800		29.00	13/08/15	ALBRICB KY
<b>All Seasons Specialist G Fund Ltd</b>								
B	USD	31/01/18	D	1,296.1740	3.00	3.00	13/08/15	
<b>Arrowsmith Fund Limited</b>								
Class A	USD	28/02/18	M	19,396.4700			06/01/00	VULTURI KY
Class B	USD	30/11/17	M				07/06/06	
<b>Arthur Street Portfolio III (Japan) Ltd</b>								
Participating shares	USD	30/09/17	Q	42.3700			17/11/05	
<b>Assured Fund</b>								
GBP Class B Shares	GBP	31/01/18	M	68.8525			03/02/05	ASSURBS
GBP Class C Shares	GBP	31/01/18	M	65.6465			08/12/04	ASSURCS
USD Class A Shares	USD	31/01/18	M	90.6758			01/11/04	ASSURAU
USD Class B Shares	USD	31/01/18	M	76.2879			01/11/04	ASSURBU
USD Class F Shares	USD	31/01/18	M	34.7846			11/03/11	
<b>BIAS Global Portfolios, SPC</b>								
Global Balanced Fund Class A	USD	16/03/18	W	131.9800			31/01/07	
Global Dividend Income Fund Class I	USD	31/12/17	W	119.3000			31/01/07	
Global Equities Fund Class A	USD	31/12/17	W	118.6000			31/01/07	
Short Duration Income Fund Class A	USD	16/03/18	W	112.1100			31/01/07	
<b>BTGP Latam Fund LLC</b>								
10,000 Membership units of \$1,000 each	USD	31/01/18	M	954.6396			01/10/12	
<b>Butterfield Bermuda Fund Limited</b>								
Up to 25,000,000 Shares of BD\$1.00	BMD	14/03/18	W	29.7000			25/11/99	BUTBERI KY
<b>Butterfield Global Blue Chip Fund</b>								
Non-Voting Redeemable Shares of US\$0.01 par value	USD	14/03/18	W	16.9800			03/12/98	BUTGBCF
<b>Butterfield International Balanced Fund</b>								
US Dollar Class	USD	13/03/18	W	28.8600			02/09/98	BUTIBLI KY

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<b>Butterfield Money Market Fund Limited</b>									
Class A CAD	CAD		20/03/18	D	16.8892			25/11/99	BUTMMCI
Class A GBP	GBP		20/03/18	D	20.3135			25/11/99	BUTMMSI
Class A USD	USD		20/03/18	D	24.7728			25/11/99	BUTMMKI
Class B CAD	CAD		20/03/18	D	17.3013			25/11/99	BUTMCCI
Class B GBP	GBP		20/03/18	D	20.6881			25/11/99	BUTMSBI
Class B USD	USD		20/03/18	D	25.1949			25/11/99	BUTMMBI
<b>Butterfield Select Fund Ltd.</b>									
Alternative Investment Class	USD		08/03/18	W	15.5100			10/06/04	
Equity Class	USD		08/03/18	W	16.0100			10/06/04	
Fixed Income Class	USD		08/03/18	W	19.9200			10/06/04	
<b>Butterfield US\$ Bond Fund Limited</b>									
Class A	USD		14/03/18	W	10.4090			25/11/99	BUTUSBI KY
Class B	USD		14/03/18	W	10.6290			27/09/05	
<b>Cayman National Securities Mutual Funds SPC</b>									
CNS International Equity Fund Shares	USD		15/03/18	W	9.9715			03/02/10	
CNS US Bond Fund Shares	USD		15/03/18	W	10.0374			03/02/10	
CNS US Equity Fund Shares	USD		15/03/18	W	17.9255			03/02/10	
<b>CIBC Private Client Fund Limited</b>									
Axiom Balanced Fund - Institutional	USD		21/03/18	D	149.7991			25/06/10	
Axiom Balanced Fund - Retail	USD		21/03/18	D	145.1216			25/06/10	
Axiom Balanced Fund - Wealth	USD		21/03/18	D	147.8125			25/06/10	
Axiom Capital Preservation - Institutional	USD		21/03/18	D	111.9164			25/06/10	
Axiom Capital Preservation - Retail	USD		21/03/18	D	109.3109			25/06/10	
Axiom Capital Preservation - Wealth	USD		21/03/18	D	111.0417			25/06/10	
Axiom Conservative Fund - Institutional	USD		21/03/18	D	128.4007			25/06/10	
Axiom Conservative Fund - Retail	USD		21/03/18	D	125.3580			25/06/10	
Axiom Conservative Fund - Wealth	USD		21/03/18	D	126.3647			25/06/10	
Axiom Growth Fund - Institutional Class	USD		21/03/18	D	177.2617			25/06/10	
Axiom Growth Fund - Retail	USD		21/03/18	D	164.6617			12/05/10	CIBCHKGA
Axiom Growth Fund - Wealth	USD		21/03/18	D	170.3611			25/06/10	
CIBC Canadian Dollar Money Market Fund	CAD		21/03/18	D	31.2516			10/10/97	CIBCCMI OS
CIBC US Dollar Bond Fund	USD		21/03/18	D	36.5750			10/10/97	CIBPUSI OS
CIBC US Dollar Money Market Fund	USD		21/03/18	D	23.7575			10/10/97	CIBC\$MI OS
<b>DSAM Kauthar Gold Fund</b>									
Class A shares	USD		06/03/18	W	68.9460			22/12/11	
<b>EFG-Hermes Middle East and Developing Africa Investment Fund,</b>									
Participating Shares	USD		20/11/17	M	1,461.1700			04/10/06	
<b>Enhanced Index Funds (Cayman) Limited</b>									
Class A Taiwan	USD		27/02/18	W	27.5897			18/08/05	
Class D Malaysia	USD		28/02/18	W	15.2115			28/06/07	
Class E South Korea	USD		28/02/18	W	14.2844			28/06/07	
Class G Indonesia	USD		28/02/18	W	22.5712			28/06/07	
Class H Philippines	USD		28/02/18	W	19.6705			28/06/07	
<b>Enhanced Index Funds PCC</b>									
Enhanced China Index Fund	USD		15/03/18	W	53.9808			10/12/03	
Enhanced Indonesia Index Fund	USD		16/03/18	W	21.6916			28/06/07	
Enhanced Malaysia Index Fund	USD		16/03/18	W	15.1957			28/06/07	
Enhanced Philippines Index Fund	USD		16/03/18	W	19.0469			28/06/07	
Enhanced South Korea Index Fund	USD		16/03/18	W	15.0271			28/06/07	
Enhanced Taiwan Index Fund	USD		16/03/18	M	28.4139			04/06/02	ETIFABN
<b>Global Opportunities Fund Limited</b>									
Up to 20,000,000 Voting Participating Shares of \$0.01 per share	USD		29/12/17	M	110.3100			20/03/15	
<b>Highland Credit Opportunities Fund, Ltd.</b>									
Class A Series 1 FE	USD		31/10/14	M				12/10/07	
Class A Series 2 Non-Eligible	USD		30/11/14	M				16/11/11	
Class A Series 6 FE	USD		30/11/14	M				15/10/08	
<b>Hinde Gold Feeder Fund Ltd</b>									
Class B Initial Series	USD		28/02/18	M	42.0900	-3.00		20/09/11	
Class G Shares GBP	GBP		28/02/18	M	49.7100	-3.00		12/07/11	

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<b>Hudson Bay International Fund Ltd.</b>									
Class A	USD	28/02/18	M	1,262.8367				01/08/17	
<b>M. Kingdon Offshore Ltd.</b>									
Series A1-1	USD	31/10/17	M	175.2716				20/07/98	KINGDON
Series A1-2 2011	USD	31/10/17	M	175.2805				07/04/11	
Series A1-3	USD	31/10/17	M	175.3064				26/05/15	
Series A1-4	USD	31/10/17	M	174.9354				29/06/15	
Series A1-6	USD	31/10/17	M	171.9876				23/09/15	
Series A1-7	USD	31/10/17	M	174.3580				21/10/15	
Series A1-8	USD	31/10/17	M	172.7383				05/04/16	
Series A2-1	USD	31/10/17	M	172.8108				24/06/14	
Series A2-2	USD	31/10/17	M	172.4730				26/05/15	
Series A2-3	USD	31/10/17	M	170.3364				07/08/15	
Series A2-5	USD	31/10/17	M	172.8212				19/12/15	
Series B1-1-09	USD	31/10/17	M	165.5052				11/06/09	
Series B1-2 2011	USD	31/10/17	M	165.5162				07/04/11	
Series B1-3	USD	31/10/17	M	165.4244				26/05/15	
Series B1-4	USD	31/10/17	M	164.5216				21/10/15	
Series B1-5	USD	31/10/17	M	165.5075				24/11/15	
Series B1-6	USD	31/10/17	M	162.0869				24/05/16	
Series B1-7	USD	31/01/17	M	169.0460				27/02/17	
Series B2-1	USD	31/10/17	M	163.1876				24/06/14	
Series D1-1	EUR	31/10/17	M	105.8628				13/09/16	
Series S1-1	USD	30/09/17	M	98.3392				19/12/15	
<b>Man Numeric Integrated Alpha Market Neutral</b>									
Class A Shares	JPY	21/03/18	D	9,453.8523				09/03/17	
<b>Maverick Fund, Ltd.</b>									
Class A	USD	31/01/18	M	1,540.1491				29/10/97	MAVERFI
<b>Nineteen77 Global Multi-Strategy Alpha Limited</b>									
Series 1 Class J-USD shares	USD	28/02/18	M	2,356.0400	1.00	2.00		02/11/15	
Series 4 Class J-USD shares	USD	28/02/18	M	1,058.0800	1.00	2.00		02/11/15	
Series 5 Class J-USD shares	USD	28/02/18	M	1,036.6300	1.00	2.00		05/04/16	
Series 6 Class J-USD shares	USD	28/02/18	M	1,015.7900	1.00	2.00		19/04/17	
<b>OAM Asian Recovery Fund</b>									
Non-Voting Participating Redeemable Pref Shares	USD	28/02/18	M	126.2900				04/01/99	OAMASRI
<b>OAM European Value Fund</b>									
Up to 14,990,000 Non-Voting Participating Shares	USD	28/02/18	M	53.9000				02/01/03	OAMEUVA
<b>Orbita Capital Return Strategy (Sterling) Limited</b>									
GBP Class A Shares	GBP	31/01/18	M	16,545.1400				12/11/04	
GBP Class B Shares	GBP	31/01/18	M	17,887.7500				04/10/07	
GBP Class E Shares	GBP	31/01/18	M	11,452.2700				04/10/07	
<b>Orbita Capital Return Strategy Limited</b>									
USD Class A Shares	USD	31/01/18	M	26,193.6500				29/07/05	
USD Class B Shares	USD	31/01/18	M	28,295.4300				04/10/07	
USD Class E Shares	USD	31/01/18	M	11,566.0200				08/10/07	
<b>Orbita Global Opportunities Strategy (Sterling) Limited</b>									
GBP Class A Shares	GBP	31/01/18	M	24,506.4100				12/11/04	
GBP Class B Shares	GBP	31/01/18	M	26,246.5600				04/10/07	
GBP Class E Shares	GBP	31/01/18	M	11,809.2400				04/10/07	
<b>Orbita Global Opportunities Strategy Limited</b>									
USD Class A Shares	USD	31/01/18	M	23,338.7900				29/07/05	
USD Class B Shares	USD	31/01/18	M	24,982.3200				04/10/07	
USD Class E Shares	USD	31/01/18	M	11,891.3500				08/10/07	
<b>Palm Trend Fund Ltd</b>									
Class A Shares (Minimum Subscription: EUR equivalent of	EUR	28/02/18	M	895.2950				10/12/09	
Class B Shares (Minimum Subscription: EUR equivalent of	EUR	28/02/18	M	780.1600				10/12/09	
Class C Shares (Minimum Subscription: US\$1,000,000)	USD	28/02/18	M	884.9739				10/12/09	
Class D Shares (Minimum Subscription: US\$25,000)	USD	28/02/18	M	768.2962				10/12/09	
Class E Shares (Minimum Subscription: JPY equivalent of	JPY	28/02/18	M	893.2723				10/12/09	
Class F Shares (Minimum Subscription: JPY equivalent of US\$25,000)	JPY	28/02/18	M	772.0400				10/12/09	

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<b>Palm Trend Fund Ltd</b>									
Class G Shares (Minimum Subscription: CHF equivalent of	CHF		28/02/18	M	894.3918			10/12/09	
Class H Shares (Minimum Subscription: CHF equivalent of	CHF		28/02/18	M	778.2141			10/12/09	
Class I Shares (Minimum Subscription: GBP equivalent of	GBP		28/02/18	M	910.1925			10/12/09	
Class J Shares (Minimum Subscription: GBP equivalent of	GBP		28/02/18	M	783.4608			10/12/09	
Class K Shares (Minimum Subscription: AUD equivalent of	AUD		28/02/18	M	1,070.5567			10/12/09	
Class L Shares (Minimum Subscription: AUD equivalent of	AUD		28/02/18	M	920.4161			10/12/09	
<b>Physical Hard Assets Fund SPC</b>									
Class A	USD		16/03/18	W	71.2860			03/12/12	PHGOLDA
Class B	USD		16/03/18	W	75.3063			03/12/12	PHGOLDB
Class I	USD		16/03/18	W	77.2447			03/12/12	PHGOLDI
USD Class S Share	USD		16/03/18	W	77.4024			20/12/16	PHGOLDS
<b>QT Fund Ltd</b>									
Class A Shares	USD		28/02/18	M	103.0726			03/02/17	
<b>Robeco Alternative Investments SPC</b>									
Class F-1	USD		20/03/18	W	108.6770			22/09/11	
Class F-2	JPY		20/03/18	W	10,515.1090			22/09/11	
Class F-4	AUD		20/03/18	W	125.0510			18/10/11	
<b>Scotiabank Canadian Growth Fund</b>									
Class A Shares	USD		21/03/18	D	2.6239			12/11/99	SCBCNGR
Class AC Shares	CAD		21/03/18	D	3.8739			29/07/11	
Class NC Shares	CAD		21/03/18	D	3.5594			29/07/11	
Class NU Shares	USD		21/03/18	D	2.6617			29/07/11	
<b>Scotiabank Global Growth Fund</b>									
Class A Shares	USD		21/03/18	D	3.4890			12/11/99	SCBGLGR
Class NU Shares	USD		21/03/18	D	3.5011			29/07/11	
<b>Scotiabank Money Market Fund</b>									
Class A Shares	USD		21/03/18	W	13.1680			19/11/99	SCBMMUS
<b>Scotiabank Short-Term Income Fund Inc</b>									
Class A Shares	USD		21/03/18	D	9.6230			14/05/14	
Class IU Shares	USD		21/03/18	D	9.9021			14/05/14	
Class NU Shares	USD		21/03/18	D	9.4991			14/05/14	
<b>Scotiabank US Dollar Bond Fund</b>									
Class A Shares	USD		21/03/18	D	2.5899			12/11/99	SCBNASV
Class NU Shares	USD		21/03/18	D	2.4769			29/07/11	
<b>Scotiabank US Growth Fund</b>									
Class A Shares	USD		21/03/18	D	16.7660			19/11/99	SCBUSGR
Class NU Shares	USD		21/03/18	D	16.9301			29/07/11	
<b>Seligman Tech Spectrum (Master) Fund</b>									
Class A1 Offshore Un-Restricted	USD		30/11/17	M	1,361.8197			04/02/02	STSFA11 KY
Class A1 Onshore Un-Restricted	USD		31/01/18	M	1,368.3222			31/07/07	
Class A2 Offshore Restricted	USD		31/01/18	M	1,077.2901			04/02/02	STSFFA1
Class A2 Onshore Restricted	USD		31/01/18	M	1,094.9211			31/07/07	
<b>Seligman Tech Spectrum Fund</b>									
Class A1 Series 02-16	USD		31/12/16	M	117.5700			08/04/16	
Class A1 Series 02-17	USD		31/12/17	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	
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	

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<b>Seligman Tech Spectrum Fund</b>									
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	
<b>Syfoglomad Limited</b>									
Euro Class	EUR		28/02/18	M	124.3250			05/01/15	
<b>Teutonia Opportunity Fund Limited</b>									
Class A Initial Series	EUR		30/06/17	M	1,122.0079			16/01/15	TEUOPPA
<b>Universal Investment Fund</b>									
ASEAN Prime Fund	USD		16/03/18	W	8,646.0000			05/01/10	
Europe Premier Fund	EUR		16/03/18	W	7,144.6400			18/04/08	
Strategic Asia Fund	USD		16/03/18	W	5,898.4700			02/02/05	
Strategic Europe Fund	EUR		16/03/18	W	4,246.0200			02/02/05	
<b>Zweig-DiMenna International Limited</b>									
Class A1	USD		31/12/17	M	93,304.3200			02/12/98	ZWDIMIL KY
Class B1	USD		31/12/17	M	90,179.1800			09/03/06	

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

## Specialist Debt Securities

Issuer / Debt Description	Freq	Curr	Issued	Ticker
<b>ABACUS 2006-10, Ltd. &amp; ABACUS 2006-10, Inc.</b>				
Class A	M	USD	21/03/06	
Class B	M	USD	21/03/06	
Class C	M	USD	21/03/06	
Class D	M	USD	21/03/06	
Class E	M	USD	21/03/06	
Class F	M	USD	21/03/06	
Class G	M	USD	21/03/06	
Class H	M	USD	21/03/06	
Class J	M	USD	21/03/06	
Class K	M	USD	21/03/06	
Class L	M	USD	21/03/06	
Class M	M	USD	21/03/06	
<b>Aggregated Micro Power Infrastructure 2 plc</b>				
Up to £100,000,000 Senior Secured Loan Notes	Q	GBP	14/10/16	
<b>Aircraft Lease Securitisation Limited</b>				
Class A Notes due 2041	M	USD	23/12/16	
Class B Notes due 2041	M	USD	23/12/16	
Class C Notes due 2041	M	USD	23/12/16	
Class D-1 Notes due 2041	M	USD	23/12/16	
Class D-2 Notes due 2041		USD	23/12/16	
<b>Alpha-Sires Limited</b>				
Series 164	S	USD	25/01/02	ALPS164 KY
<b>Alternative Credit Strategies Designated Activity Company</b>				
US\$10,000,000,000 Profit Participating Notes due 30 September 2031		USD	01/11/16	
<b>AltLending (Ireland) Designated Activity Company</b>				
Series 1		GBP	29/05/14	
Series 2		EUR	02/01/15	

## Specialist Debt Securities

<b>Issuer / Debt Description</b>	<b>Freq</b>	<b>Curr</b>	<b>Issued</b>	<b>Ticker</b>
<b>AltLending (Ireland) Designated Activity Company</b>				
Series 4		PLN	02/01/15	
Series 5		SEK	10/10/14	
<b>AMAC CDO FUNDING I</b>				
Class A-1	M	USD	16/11/06	
Class A-2	M	USD	16/11/06	
Class B	M	USD	16/11/06	
Class C	M	USD	16/11/06	
Class D-1	M	USD	16/11/06	
Class D-2	M	USD	16/11/06	
Class E	M	USD	16/11/06	
<b>AO Funding Ltd</b>				
Series 1	I	USD	27/03/15	
Series 2	I	EUR	22/02/16	
<b>Apex Credit CLO 2017-II Ltd. and Apex Credit CLO 2017-II LLC</b>				
Class A	Q	USD	08/12/17	
Class B	Q	USD	08/12/17	
Class C	Q	USD	08/12/17	
Class D	Q	USD	08/12/17	
Class E	Q	USD	08/12/17	
Class X	Q	USD	08/12/17	
Subordinated Notes due 2029		USD	08/12/17	
<b>Apis Capital II plc</b>				
Series 2015-1	S	EUR	08/10/15	
Series 2015-1	O	EUR	08/10/15	
Series 2016-1	A	EUR	15/01/16	
Series 2016-1	O	EUR	15/01/16	
Series 2016-2	Q	EUR	08/07/16	
Series 2016-2	O	EUR	08/07/16	
Series 2016-3	Q	EUR	25/07/16	
Series 2016-3	O	EUR	25/07/16	
Series 2017-1	A	EUR	05/05/17	
Series 2017-1	O	EUR	25/05/17	
Series 2017-2	Q	EUR	30/05/17	
Series 2017-2	O	EUR	30/05/17	
<b>Ares European Loan Funding S.à.r.l.</b>				
Loan and bond asset linked notes		EUR	19/09/16	
<b>Ares European Loan Management Holdings (Luxembourg) S.à.r.l.</b>				
Asset Linked Notes	Q	EUR	13/12/16	
<b>ARES XLIV CLO LTD.</b>				
Class A-1	Q	USD	23/08/17	
Class A-2	Q	USD	23/08/17	
Class A-3	Q	USD	23/08/17	
Class B-1	Q	USD	23/08/17	
Class B-2	Q	USD	23/08/17	
Class C	Q	USD	23/08/17	
Class D	Q	USD	23/08/17	
Class E	Q	USD	23/08/17	
Combination Notes		USD	23/08/17	
Subordinated Notes		USD	23/08/17	
<b>AS Air Lease Holdings 2T DAC</b>				
Class A Notes	M	USD	10/01/17	
Class B Notes	M	USD	10/01/17	
<b>Asset Repackaging Trust Six B.V.</b>				
Class A Floating Rate Secured Notes due 2019	Q	GBP	10/10/14	
Class B Floating Rate Secured Notes due 2019	Q	GBP	10/10/14	
NOK Fixed Rate Secured Notes due 2031	A	NOK	08/06/16	
<b>Atrium XII and Atrium XII LLC</b>				

## Specialist Debt Securities

<b>Issuer / Debt Description</b>	<b>Freq</b>	<b>Curr</b>	<b>Issued</b>	<b>Ticker</b>
<b>Atrium XII and Atrium XII LLC</b>				
Class A-R Senior Secured Floating Rate Notes due 2027	Q	USD	08/12/17	
Class B-R Senior Secured Floating Rate Notes due 2027	Q	USD	08/12/17	
Class C-R Senior Secured Deferrable Floating Rate Notes due 2027	Q	USD	08/12/17	
Class C-R Senior Secured Deferrable Floating Rate Notes due 2027	Q	USD	08/12/17	
Class E-R Senior Secured Deferrable Floating Rate Notes due 2027	Q	USD	08/12/17	
Class F-R Senior Secured Deferrable Floating Rate Notes due 2027	Q	USD	08/12/17	
<b>Aurium CLO III Designated Activity Company</b>				
Up to €30,000,000 Delay Draw Subordinated Promissory Notes due 2031		EUR		
<b>AVENIR II B.V.</b>				
Series 2015-1	I	USD	01/07/15	
<b>AviatorCap SIII Limited</b>				
\$100,000,000 Unsecured Note due 31 August 2061	M	USD		
<b>Babson CLO Ltd. &amp; Inc. 2007-1</b>				
Income Notes	Q	USD	08/03/07	
<b>Bain Capital (BSD) Designated Activity Company</b>				
US\$200,000,000 Asset-Backed Security due 2045	S	USD	24/08/15	
<b>Barings CLO Ltd. 2015-II and Barings CLO Ltd. 2015-II LLC</b>				
Class A-R	M	USD	20/10/17	
Class B-1	M	USD	20/10/17	
Class B-2	M	USD	20/10/17	
Class C-1-R	M	USD	20/10/17	
Class C-2-R	M	USD	20/10/17	
Class D-R	M	USD	20/10/17	
Class E-R	M	USD	20/10/17	
Class F-R	M	USD	20/10/17	
Class X-R	M	USD	20/10/17	
Subordinated Notes		USD	20/08/15	
<b>BCC DSS 2017 (Ireland) Investments Designated Activity Company</b>				
Series 1 €1,000,000,000 Profit Participating Certificates due 2045		EUR	10/05/17	
<b>BCC Launchpad Ireland Holdings Designated Activity Company</b>				
\$12,000,000 profit participating certificates due 2024		USD	11/11/16	
<b>Black Forest Funding (Ireland) Designated Activity Company</b>				
\$1,000,000,000 Profit Participating Notes due 31 March 2065	I	USD	08/04/16	
<b>Blackbird Cap Aircraft Lease Sec Ltd &amp; Blackbird Cap Aircraft Lease Sec US LLC</b>				
Series 2016 A	M	USD	15/11/16	
Series 2016 AA	M	USD	15/11/16	
Series 2016 B	M	USD	15/11/16	
<b>Blackrock European CLO III Designated Activity Company</b>				
EUR 50,000,000 subordinated notes due 2031	I	EUR	07/12/16	
<b>BNY Mellon Investment Management (Europe) Limited</b>				
GBP2,230,030,000 Senior Secured Fixed Rate Notes due 2018	A	GBP	25/02/13	
<b>BroadRiver II (Ireland) Designated Activity Company</b>				
Series 1		USD	01/02/16	
Series 2		USD	01/12/16	
Series 3		USD	07/04/17	
<b>Bryant Park Funding Designated Activity Company</b>				
Profit Participating Notes due 2021		EUR	21/05/14	
Profit Participating Notes due 2022		GBP	26/05/15	
Profit Participating Notes due 2022		GBP	10/02/15	
Profit Participating Notes due 2027		USD	14/10/15	
Profit Participating Notes due 2027		USD	19/12/16	
Profit Participating Notes due 2027		USD	02/08/17	
Profit Participating Notes due 2042		USD	09/11/17	
Profit Participating Notes due 22 May 2017		GBP	20/05/14	
Profit Participating Notes due 7 August 2021		GBP	30/07/14	
Profit Participating Notes due 9 May 2019		GBP	08/05/14	
<b>Cabot Square European Senior Loan Fund Designated Activity Company</b>				

## Specialist Debt Securities

Issuer / Debt Description	Freq	Curr	Issued	Ticker
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<b>Cabot Square European Senior Loan Fund Designated Activity Company</b> Profit Participating Notes due February 2027		EUR	27/02/17	
<b>Caravela SME No 3 Limited</b> Eur 255,000,000 Portfolio Credit Linked Notes due 2036	Q	EUR	28/06/13	
<b>Caravela SME No. 4 Limited</b> Portfolio Credit Linked Notes due 2043	Q	EUR	28/05/14	
<b>Carlyle High Yield Partners VII Ltd. and Inc.</b> Class N-2		USD	21/09/05	
<b>Carlyle US CLO 2017-3, Ltd.</b> U.S.\$10,000,000 Combination Notes due 2029		USD	02/08/17	
U.S.\$24,000,000 Class D Junior Secured Deferrable Floating Rate Notes due 2029	Q	USD	02/08/17	
U.S.\$61,000,000 Subordinated Notes due 2029	Q	USD	02/08/17	
<b>Carlyle US CLO 2017-3, Ltd. and Carlyle US CLO 2017-3, LLC</b> Class A-1a Senior Secured Floating Rate Notes due 2029	Q	USD	02/08/17	
Class A-1b Senior Secured Floating Rate Notes due 2029	Q	USD	02/08/17	
Class A-2 Senior Secured Floating Rate Notes due 2029	Q	USD	02/08/17	
Class B Mezzanine Secured Deferrable Floating Rate Notes due 2029	Q	USD	02/08/17	
Class C Mezzanine Secured Deferrable Floating Rate Notes due 2029	Q	USD	02/08/17	
<b>Carlyle US CLO 2017-4 Income Note, Ltd.</b> US\$39,775,000 Income Notes due 2030		USD	30/11/17	
<b>Carlyle US CLO 2017-4, Ltd. and Carlyle US CLO 2017-4, LLC</b> Class A-1	Q	USD	30/11/17	
Class A-2	Q	USD	30/11/17	
Class B	Q	USD	30/11/17	
Class C	Q	USD	30/11/17	
<b>CARLYLE US CLO 2017-5, LTD. and CARLYLE US CLO 2017-5, LLC</b> 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	
<b>Castlelake Aircraft Securitization Trust 2016-1</b> Class A Loans	M	USD	15/08/16	
Class B Loans	M	USD	15/08/16	
Class C Loans	M	USD	15/08/16	
<b>Castlelake Aircraft Structured Trust 2017-1</b> Class A Loan Notes	M	USD	19/07/17	
Class B Loan Notes	M	USD	19/07/17	
Class C Loan Notes	M	USD	19/07/17	
<b>Cedarwoods CRE CDO II, Ltd.</b> Class A-1	M	USD	27/02/07	
Class A-2	M	USD	27/02/07	
Class A-3	M	USD	27/02/07	
Class B	M	USD	27/02/07	
Class C	M	USD	27/02/07	
Class D	M	USD	27/02/07	
Class E	M	USD	27/02/07	
Class F	M	USD	27/02/07	
Combination Notes	M	USD	27/02/07	
Income Notes		USD	27/02/07	
<b>Cedarwoods CRE CDO, Ltd.</b> Class A-1	M	USD	27/07/06	
Class A-2	M	USD	27/07/06	
Class A-3	M	USD	27/07/06	
Class B	M	USD	27/07/06	
Class C	M	USD	27/07/06	
Class D	M	USD	27/07/06	
Class E	M	USD	27/07/06	



## Specialist Debt Securities

<b>Issuer / Debt Description</b>	<b>Freq</b>	<b>Curr</b>	<b>Issued</b>	<b>Ticker</b>
<b>Cedarwoods CRE CDO, Ltd.</b>				
Class F	M	USD	27/07/06	
Income Notes	M	USD	27/07/06	
<b>CLSec Holdings 10 DAC</b>				
E Certificates due 2041	M	USD	15/08/16	
Loan Notes due 2041	M	USD	15/03/17	
Series A Notes due 2041	M	USD	15/08/16	
Series B Notes due 2041	M	USD	15/08/16	
Series C Notes due 2041	M	USD	15/08/16	
<b>CLSec Holdings 12W DAC</b>				
Loan Notes due 2024		USD	14/03/17	
<b>CLSec Holdings 14S DAC</b>				
Series A Notes	M	USD	19/07/17	
Series B Notes	M	USD	19/07/17	
Series C Notes	M	USD	19/07/17	
Up to USD150,000,000 Loan Notes due 2042	M	USD	19/07/17	
USD128,057,138 E-Certificates	M	USD	19/07/17	
<b>CLSec Parent 12W DAC</b>				
Class A Note due 2056	Q	USD	30/06/17	
Class B Note due 2056	Q	USD	30/06/17	
<b>Coney Investments Holdings Designated Activity Company</b>				
Series 3 profit participating certificates due 26 May 2025		EUR	26/05/17	
<b>Corsair Finance Jersey (International) Limited</b>				
Series 125		CHF	10/04/17	
<b>CRESS 2008-1 Ltd &amp; LLC</b>				
Class A-1	Q	USD	22/01/08	
Class A-2	Q	USD	22/01/08	
Class B	Q	USD	22/01/08	
Class C	Q	USD	22/01/08	
Class D	Q	USD	22/01/08	
Class E	Q	USD	22/01/08	
Class F	Q	USD	22/01/08	
Class G	Q	USD	22/01/08	
Class H	Q	USD	22/01/08	
Class J	Q	USD	22/01/08	
Class K	Q	USD	22/01/08	
Class L	Q	USD	22/01/08	
Class M	Q	USD	22/01/08	
Class N	Q	USD	22/01/08	
Class O	Q	USD	22/01/08	
<b>Cross Ocean Aviation (INTL) Holdings Designated Activity Company</b>				
US\$1,000,000,000 Profit Participating Notes due 2067		USD	28/02/17	
<b>Cross Ocean Aviation Fund I (INTL) Designated Activity Company</b>				
US\$1,000,000,000 Profit Participating Notes due 2067		USD	28/02/17	
<b>CrownWheel Royalty Sub LP</b>				
CrownWheel PhaRMA Senior Secured Notes due 2022	Q	USD	05/07/17	
<b>Crystal River Resecuritization 2006-1 Ltd &amp; LLC</b>				
Class A	M	USD	23/03/07	
Class B	M	USD	23/03/07	
Class C	M	USD	23/03/07	
Class D	M	USD	23/03/07	
Class E	M	USD	23/03/07	
Class F	M	USD	23/03/07	
Class G	M	USD	23/03/07	
Class H	M	USD	23/03/07	
<b>CWCapital COBALT II, Ltd &amp; CWCapital COBALT II, LLC</b>				
Class A-1A	Q	USD	10/05/06	
Class A-1B	Q	USD	10/05/06	

## Specialist Debt Securities

**Issuer / Debt Description**
**FreqCurr Issued Ticker**
**CWCapital COBALT II, Ltd & CWCapital COBALT II, LLC**

Class A-2A	Q USD 10/05/06
Class A-2B	Q USD 10/05/06
Class B	Q USD 10/05/06
Class C	Q USD 10/05/06
Class D	Q USD 10/05/06
Class E	Q USD 10/05/06
Class F	Q USD 10/05/06
Class G	Q USD 10/05/06
Class H	Q USD 10/05/06
Class J	Q USD 10/05/06
Class K	O USD 10/05/06

**CWCapital COBALT Vr Ltd & CWCapital COBALT Vr Corp**

Class A-1	M USD 16/11/07
Class A-2	M USD 16/11/07
Class B	M USD 16/11/07
Class C	M USD 16/11/07
Class D	M USD 16/11/07
Class E	M USD 16/11/07
Class F	M USD 16/11/07
Class G	M USD 16/11/07
Class H	M USD 16/11/07
Class J	M USD 16/11/07

**Dalafinanz S.A.**

40,000,000 Bonds with a nominal value of EUR1,000 due 20 November 2016	S EUR 25/11/14
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**dbInvestor Solutions 2 plc**

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

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

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

**Deutsche Bank AG**

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

**Dorset Rise Limited**

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

Euro PPN	EUR 23/02/17
Sterling PPN	GBP 23/02/17
US Dollar PPN	USD 23/02/17

## Specialist Debt Securities

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

<b>Duga Spencer DAC</b>				
€ NOTES DUE 2021	Q	EUR	23/12/16	
<b>EAVF Offshore Holdings Designated Activity Company</b>				
Series 1 Profit Participating Notes		USD	23/09/15	
Series 2 Profit Participating Notes		USD	23/09/15	
Series 3 Profit Participating Notes		USD	16/12/15	
<b>ECP CLO 2015-7, Ltd. and ECP CLO 2015-7 LLC</b>				
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	
<b>Eirles Three Limited</b>				
Series 293 Notes		USD	25/03/10	
<b>ELM B.V.</b>				
Series 210	Q	USD	10/12/15	
<b>ELVA Funding Plc</b>				
Series 2017-2 JPY 3,000,000,000 Secured Fixed Rate Notes due 2020	S	JPY	20/07/17	
<b>Emblem Finance Company No. 2 Limited</b>				
Series 20	Q	AED	27/11/13	
<b>ENBD Asset Finance Company No. 1 Designated Activity Company</b>				
Series 3 USD 155,000,000 Notes due March 2024		USD	09/10/12	
<b>Euro IG Infrastructure Debt (Ireland) DAC</b>				
Unsecured, limited recourse, definitive registered, profit participating note		EUR		
<b>Euro-Galaxy VI CLO Designated Activity Company</b>				
Up to €340,000,000 Profit Participating Notes		EUR	11/05/17	
<b>Financial Credit Investment II Limited</b>				
US\$2,000,000,000 Variable Funding Subordinated Notes due 2113		USD	27/09/13	
<b>Financial Credit Investment III Designated Activity Company</b>				
Up to US\$2,000,000,000 Variable Funding Subordinated Perpetual Notes		USD	25/09/17	
<b>Foresail Aviation Holdco Limited</b>				
Promissory Notes due 2027	Q	USD	28/05/13	
<b>Fort Pitt Ireland Designated Activity Company</b>				
Structured Notes due 31 December 2034		USD	17/06/16	FORTP01KY
<b>GAFS-NIIC Designated Activity Company</b>				
Class A Notes due 2029	A	USD	19/11/14	
Class B Notes due 2029	A	USD	19/11/14	
Class C Notes due 2029	A	USD	19/11/14	
Class D Notes due 2029	A	USD	19/11/14	
Class R-1 Notes due 2029		USD	19/11/14	
Class R-2 Notes due 2029		USD	19/11/14	
<b>Gallatin CLO VIII 2017-1, Ltd</b>				
Class E Deferrable Mezzanine Floating Rate Notes due 2027	Q	USD	11/10/17	
Class F Deferrable Mezzanine Floating Rate Notes due 2027	Q	USD	11/10/17	
<b>Gallatin CLO VIII 2017-1, Ltd. and Gallatin CLO VIII 2017-1, LLC</b>				
Class A Notes Senior Secured Floating Rate Notes due 2027	Q	USD	11/10/17	
Class B Notes Senior Secured Floating Rate Notes due 2027	Q	USD	11/10/17	
Class C Deferrable Mezzanine Floating Rate Notes due 2027	Q	USD	11/10/17	
Class D Deferrable Mezzanine Floating Rate Notes due 2027	Q	USD	11/10/17	
<b>General Investments (Cayman) Limited</b>				
Secured Credit Linked Securities due 2022	Q	USD	29/03/16	
USD 240,000,000 Secured Credit Linked Securities due 2022	Q	USD	27/07/14	
<b>Glam Issuer Holdings Designated Activity Company</b>				
US\$166,781,256.66 Profit Participating Certificates due 2046		USD	02/08/16	
<b>Glencar Investments XI Designated Activity Company</b>				

## Specialist Debt Securities

**Issuer / Debt Description**
**FreqCurr Issued Ticker**
**Glencar Investments XI Designated Activity Company**

Up to £100,000,000 Profit Participating Notes due March 2027

GBP 06/03/17

**Gleneagles CLO, Ltd. / Gleneagles CLO Corp.**

91,000 Preference Shares

Q USD 13/10/05

Class 1

Q USD 13/10/05

Class A-1

Q USD 13/10/05

Class A-2

Q USD 13/10/05

Class B

Q USD 13/10/05

Class C

Q USD 13/10/05

Class D

Q USD 13/10/05

**Global Senior Loans Investments Designated Activity Company**

Up to US\$10,000,000,000 Profit Participating Notes due 30 September 2031

USD 10/11/17

**Greenwood Park CLO, Ltd.**

Class E Mezzanine Secured Deferrable Floating Rate Notes due 2031  
Subordinated Notes due 2031

Q USD 09/03/18  
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

Series 2017-1 Senior Notes

M USD 15/12/17

Series 2017-A Subordinated Note

M USD 14/12/17

**HGTL Securitisation Company Limited**

Variable Funding Note due 12 August 2026

GBP 12/08/16

**Holne Investments PLC**

\$46,000,000 Secured Definitive Registered Note due 2024

A USD 06/01/16

**Hull Realty Limited**

Secured guaranteed A1 notes

Q GBP 13/07/17

**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



## Specialist Debt Securities

**Issuer / Debt Description**
**FreqCurr Issued Ticker**
**LNR CDO V Ltd. & LLC**

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

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

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

**Madison Park Funding XXIII, Ltd.**

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

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

**Madison Park Funding XXVII, LTD.**

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

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

**Magnolia Finance V Plc**

Series 2013-1	Q USD 02/08/13
Series 2014-1	Q USD 18/03/14
Series 2015-3	Q USD 30/09/15

## Specialist Debt Securities

<b>Issuer / Debt Description</b>	<b>Freq</b>	<b>Curr</b>	<b>Issued</b>	<b>Ticker</b>
<b>Magnolia Finance V Plc</b>				
Series 2017-1	Q	USD	18/04/17	
Series 2017-2	Q	USD	13/12/17	
<b>MARC Finance Ltd and VENUS Finance Limited</b>				
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	
<b>Marlborough Finance No.6 Designated Activity Company</b>				
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	
<b>Max CMBS I Ltd. &amp; Corp.</b>				
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	
<b>Mayfair Place Investments Holdings Designated Activity Company</b>				
Series 4		AUD	24/02/17	
Series 5		EUR	29/03/17	
<b>MC Funding Ltd.</b>				
43,500,000 Preferred Shares, par value US\$0.01 per share	Q	USD	26/01/07	
<b>Merit Holdings Ltd.</b>				
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	
<b>Merlin Aviation Holdings DAC</b>				
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	
<b>Mesa West Capital CDO, Ltd &amp; LLC</b>				
Class A-1	M	USD	27/02/07	

## Specialist Debt Securities

<b>Issuer / Debt Description</b>	<b>Freq</b>	<b>Curr</b>	<b>Issued</b>	<b>Ticker</b>
<b>Mesa West Capital CDO, Ltd &amp; LLC</b>				
Class A-2	M	USD	27/02/07	
Class B	M	USD	27/02/07	
Class C	M	USD	27/02/07	
Class D	M	USD	27/02/07	
Class E	M	USD	27/02/07	
Class F	M	USD	27/02/07	
Class G	M	USD	27/02/07	
Class H	M	USD	27/02/07	
<b>METAL 2017-1 Limited and METAL 2017-1 USA LLC</b>				
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	
<b>MIELI London Limited</b>				
4.816 per cent. Secured Bonds due 2027	S	GBP	10/05/17	
<b>MML Finance Company Ireland I Designated Activity Company</b>				
£8,000,000 Fixed Rate Notes due 31 January 2020	Q	GBP	24/07/14	
A Series 2017		EUR	11/01/17	
B Series 2017		EUR	11/01/17	
Series 2015		EUR	16/04/16	
Series 2016		EUR	14/01/16	
Series 2017 'A' Notes		EUR	19/04/17	
Series 2017 'B' Notes		EUR	19/04/17	
<b>Monarch Grove CLO, Ltd. and Monarch Grove CLO, LLC</b>				
Class A-1 Notes	Q	USD	15/02/18	
Class B Notes	Q	USD	15/02/18	
<b>MORAG FINANCE I S.A R.L.</b>				
£197,406,000 Secured Notes due August 2047	M	GBP	01/08/17	
<b>MTC Funding Company Limited</b>				
2014-3	M	USD	03/04/14	
2014-4	M	USD	03/04/14	
2014-5	M	USD	03/04/14	
2014-6	M	USD	03/04/14	
2014-7	M	GBP	03/09/14	
2014-8	M	GBP	03/09/14	
Class A	M	USD	30/01/13	
Class A	M	USD	25/03/14	
Series 2015-9	Q	EUR	30/11/15	
Series 2016-1 asset backed notes due 2041		USD	03/10/16	
<b>Muskoka USD Limited</b>				
Class B	Q	USD	26/07/17	
Class B	Q	USD	26/09/17	
Class C	Q	USD	26/09/17	
Class C	Q	USD	26/07/17	
Class D	Q	USD	26/07/17	
Class D	Q	USD	26/09/17	
<b>N-Star REL CDO VI Ltd. and N-Star REL CDO VI LLC</b>				
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	
<b>N-Star REL CDO VIII Ltd. &amp; LLC</b>				
Class A-1	M	USD	07/12/06	



## Specialist Debt Securities

<b>Issuer / Debt Description</b>	<b>Freq</b>	<b>Curr</b>	<b>Issued</b>	<b>Ticker</b>
<b>N-Star REL CDO VIII Ltd. &amp; LLC</b>				
Class A-2	M	USD	07/12/06	
Class B	M	USD	07/12/06	
Class C	M	USD	07/12/06	
Class D	M	USD	07/12/06	
Class E	M	USD	07/12/06	
Class F	M	USD	07/12/06	
Class G	M	USD	07/12/06	
Class H	M	USD	07/12/06	
Class J	M	USD	07/12/06	
Class K	M	USD	07/12/06	
<b>NAGOH, DESIGNATED ACTIVITY COMPANY</b>				
Up to EUR 100,000,000 Unsecured Note due 10 July 2070		EUR	22/09/17	
Up to EUR 500,000,000 Unsecured Note due 10 July 2070		EUR	10/07/17	
<b>Natixis Structured Issuance SA</b>				
Series No. 217, Tranche No. 1		USD	16/09/14	
<b>Neon Capital Limited</b>				
Series 225	S	JPY	30/11/06	
Series 230	S	JPY	23/04/07	
Series 305	S	EUR	10/06/10	
Series 306	Q	EUR	22/06/10	
Series 386		JPY	04/02/11	
Series 559 - Rule 144A / Regulation S	S	JPY	30/08/12	
<b>Nephrite Finance DAC</b>				
Series 2017-1	Q	USD	19/12/17	
<b>NewDay Partnership Secondary Funding Ltd</b>				
Senior Variable Funding Notes	M	GBP	13/07/17	
<b>NewDay Secondary Funding Limited</b>				
Senior Variable Funding Notes	M	GBP	24/06/15	
<b>NewDay UPL Transferor LIMITED</b>				
£60,000,000 in aggregate committed amount of senior variable funding notes	M	GBP	23/12/16	
<b>Nixes Six plc</b>				
A2	M	GBP	16/12/13	
A3	M	GBP	16/12/13	
A4	M	GBP	16/12/13	
<b>Nomura CRE CDO 2007-2, Ltd &amp; LLC</b>				
Class A-1	Q	USD	27/03/07	
Class A-2	Q	USD	27/03/07	
Class B	Q	USD	27/03/07	
Class C	Q	USD	27/03/07	
Class D	Q	USD	27/03/07	
Class E	Q	USD	27/03/07	
Class F	Q	USD	27/03/07	
Class G	Q	USD	27/03/07	
Class H	Q	USD	27/03/07	
Class J	Q	USD	27/03/07	
Class K	Q	USD	27/03/07	
Class L	Q	USD	27/03/07	
Class M	Q	USD	27/03/07	
Class N	Q	USD	27/03/07	
Class O	Q	USD	27/03/07	
<b>Oak Hill European Credit Partners V Designated Activity Company</b>				
Euro PPN		EUR	26/08/16	
Sterling PPN		GBP	26/08/16	
US Dollar PPN		USD	26/08/16	
<b>Oak Hill European Credit Partners VI Designated Activity Company</b>				
Profit Participating Notes		EUR	30/05/17	
<b>Oaktree Global Credit Holdings (Ireland) Designated Activity Company</b>				

## Specialist Debt Securities

<b>Issuer / Debt Description</b>	<b>Freq</b>	<b>Curr</b>	<b>Issued</b>	<b>Ticker</b>
<b>Oaktree Global Credit Holdings (Ireland) Designated Activity Company</b> Up to USD 100,000,000 note due 2045		USD	31/01/17	
<b>Oceanwood Investments II Designated Activity Company</b> USD \$2,000,000,000 asset backed securities due 2019		USD	18/11/16	
<b>Octagon Investment Partners 32, Ltd. and Octagon Investment Partners 32, LLC,</b> Class A-1 Notes	Q	USD	30/08/17	
Class A-2 Notes	Q	USD	30/08/17	
Class B-1 Notes	Q	USD	30/08/17	
Class B-2 Notes	Q	USD	30/08/17	
Class C Notes	Q	USD	30/08/17	
Class D Notes	Q	USD	30/08/17	
Class E Notes	Q	USD	30/08/17	
Subordinated Notes		USD	30/08/17	
<b>Octagon Investment Partners 34, Ltd. and Octagon Investment Partners 34, LLC</b> Class 1 Subordinated Notes	Q	USD	14/12/17	
Class 2 Subordinated Notes	Q	USD	14/12/17	
Class A-1	Q	USD	14/12/17	
Class A-2	Q	USD	14/12/17	
Class B-1	Q	USD	14/12/17	
Class B-2	Q	USD	14/12/17	
Class C-1	Q	USD	14/12/17	
Class C-2	Q	USD	14/12/17	
Class D	Q	USD	14/12/17	
Class E-1	Q	USD	14/12/17	
Class E-2	Q	USD	14/12/17	
<b>Oilflow SPV 1 DAC</b> 12 per cent. Secured Amortising Notes due 2022	M	USD	13/01/17	
<b>Omni Securitisation Company II Limited</b> Variable Funding Note due 2019		GBP	02/04/15	
<b>Omni Securitisation Company III Limited</b> Variable Funding Note due January 2022		GBP	20/01/17	
<b>Omni Securitisation Company MSW II Limited</b> Variable Funding Note due 6 January 2022		GBP	04/05/17	
<b>Omni Securitisation Company MSW Limited</b> Variable Funding Note due 2019		GBP	06/05/15	
<b>Omni Securitisation Company P Limited</b> Variable Funding Note due 6 March 2022		GBP	23/08/17	
<b>Oxygen Capital Limited</b> Series 1	A	JPY	25/09/17	
Series 10	A	JPY	24/01/18	
Series 11	S	USD	05/01/18	
Series 11		USD	05/01/18	
Series 2	A	JPY	26/09/17	
Series 20	S	JPY	07/02/18	
Series 25	S	USD	27/02/18	
Series 3	A	JPY	27/09/17	
Series 30	A	JPY	15/02/18	
Series 35	A	JPY	21/02/18	
<b>OZLME IV Designated Activity Company</b> Up to €400,000,000.00 Profit Participating Notes		EUR		
<b>Palladium Securities 1 S.A.</b> USD 74,273,000 Series 125 Winton Basket-Linked Notes due 2023		USD	19/12/13	
<b>Peel Chapel No. 1 Limited</b> £120,000,000 Senior Floating Rate Loan Notes 2023	Q	GBP	17/10/13	
£31,000,000 Junior Floating Rate Loan Notes 2023	Q	GBP	17/10/13	
Up to GBP 120,000,000 Senior Payment in Kind Floating Rate Loan Notes 2023	Q	GBP	17/10/13	
Up to GBP 31,000,000 Junior Floating Rate Payment in Kind Notes 2023	Q	GBP	17/10/13	
<b>Peel Chapel No. 2 Limited</b>				

## Specialist Debt Securities

<b>Issuer / Debt Description</b>	<b>Freq</b>	<b>Curr</b>	<b>Issued</b>	<b>Ticker</b>
<b>Peel Chapel No. 2 Limited</b>				
£120,000,000 Senior Floating Rate Loan Notes 2023	Q	GBP	17/10/13	
£31,000,000 Junior Floating Rate Loan Notes 2023	Q	GBP	17/10/13	
Up to GBP 120,000,000 Senior Payment in Kind Floating Rate Loan Notes 2023	Q	GBP	17/10/13	
Up to GBP 31,000,000 Junior Floating Rate Payment in Kind Notes 2023	Q	GBP	17/10/13	
<b>Peel Chapel No. 3 Limited</b>				
£120,000,000 Senior Floating Rate Loan Notes 2023	Q	GBP	17/10/13	
£31,000,000 Junior Floating Rate Loan Notes 2023	Q	GBP	17/10/13	
Up to GBP 120,000,000 Senior Payment in Kind Floating Rate Loan Notes 2023	Q	GBP	17/10/13	
Up to GBP 31,000,000 Junior Floating Rate Payment in Kind Notes 2023	Q	GBP	17/10/13	
<b>Petra CRE CDO 2007-1 Ltd.</b>				
Class A-1	M	USD	27/06/07	
Class A-2	M	USD	27/06/07	
Class B	M	USD	27/06/07	
Class C	M	USD	27/06/07	
Class D	M	USD	27/06/07	
Class E	M	USD	27/06/07	
Class F	M	USD	27/06/07	
Class G	M	USD	27/06/07	
Class H	M	USD	27/06/07	
<b>Phoenix Shared Equity 3 S.a.r.l.</b>				
Series 2015-1 Note	A	GBP	20/05/15	
Series 2016-1 Note	A	GBP	04/02/16	
<b>Polis Dania Limited</b>				
EUR 59,205,000 Profit Participating Security 2023		EUR	13/12/13	
<b>Polis Finance Limited</b>				
EUR 22,317,763 Profit Participating Security		EUR	29/05/13	
<b>PPN Trust 2007-1</b>				
\$9,400,000 PPN Trust 2007-1 Certificates	Q	USD	20/06/07	
<b>Pyxis ABS CDO 2006-1 Ltd. and LLC</b>				
Class A-1	M	USD	03/10/06	
Class A-2	M	USD	03/10/06	
Class B	M	USD	03/10/06	
Class C	M	USD	03/10/06	
Class D	M	USD	03/10/06	
Class X	M	USD	03/10/06	
PS	M	USD	03/10/06	
<b>Ravelin Aviation Leasing Services Designated Activity Company</b>				
Up to \$500,000,000 Subordinated Profit Participating Securities		USD	25/12/15	
<b>Realta Investments Ireland Designated Activity Company</b>				
US\$2,000,000,000 Asset-Backed Securities due 2042	A	USD	02/07/12	
<b>Red 1 Finance CLO 2017-1 Designated Activity Company</b>				
Class A GBP 696,748,000 Portfolio Credit Linked Notes due 2022	Q	GBP	22/12/17	
Class B GBP 68,758,000 Portfolio Credit Linked Notes due 2022	Q	GBP	22/12/17	
Class C GBP 41,255,000 Portfolio Credit Linked Notes due 2022	Q	GBP	22/12/17	
Class D GBP 22,919,000 Portfolio Credit Linked Notes due 2022	Q	GBP	22/12/17	
Class E GBP 25,210,000 Portfolio Credit Linked Notes due 2022	Q	GBP	22/12/17	
Class F GBP 22,920,000 Portfolio Credit Linked Notes due 2022	Q	GBP	22/12/17	
Class G GBP 38,964,000 Portfolio Credit Linked Notes due 2022	Q	GBP	22/12/17	
<b>Renew Project Finance CLO 2017-1 DAC</b>				
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	
<b>RFC CDO 2006-1, Ltd</b>				
Class A-1	M	USD	28/03/06	
Class A-2	M	USD	28/03/06	
Class B	M	USD	28/03/06	
Class C	M	USD	28/03/06	
Class D	M	USD	28/03/06	

## Specialist Debt Securities

**Issuer / Debt Description**
**FreqCurr Issued Ticker**
**RFC CDO 2006-1, Ltd**

Class E	M USD 28/03/06
Class F	M USD 28/03/06
Class G	M USD 28/03/06
Class H	M USD 28/03/06

**RFC CDO 2007-1, Ltd**

Class A-1	Q USD 02/04/07
Class A-2	Q USD 02/04/07
Class B	Q USD 02/04/07
Class C	Q USD 02/04/07
Class D	Q USD 02/04/07
Class E	Q USD 02/04/07
Class F	Q USD 02/04/07
Class G	Q USD 02/04/07
Class H	Q USD 02/04/07

**RIN Ltd. and RIN LLC**

Class A Senior Secured Floating Rate Notes due 2028	Q USD 25/10/17
Class B Senior Secured Floating Rate Notes due 2028	Q USD 25/10/17
Class C Senior Secured Deferrable Floating Rate Notes due 2028	Q USD 25/10/17

**RiverRock Emerald Designated Activity Company**

Up to USD 250,000,000 note due 2067	USD 17/08/17
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**Rubrika Finance Company Designated Activity Company**

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

Sub Notes	Q USD 14/12/06
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**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

**STARTS (IRELAND) Public Limited Company**

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

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

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

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

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

## Specialist Debt Securities

<b>Issuer / Debt Description</b>	<b>Freq</b>	<b>Curr</b>	<b>Issued</b>	<b>Ticker</b>
<b>Stelloan Investment Company I DAC</b>				
Profit Participating Notes		USD	01/06/17	
<b>Student Mezzanine Finance</b>				
Mezzanine Secured Notes	S	GBP	07/03/17	
<b>Swancastle Designated Activity Company</b>				
£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	
<b>Taiga Special Opportunities DAC</b>				
Series A Interests	Q	USD	12/07/17	
Series B Interests	Q	USD	05/09/17	
<b>Talmage Structured Real Estate Funding 2006-3, Ltd &amp; LLC</b>				
Class A-1	M	USD	17/08/06	
Class A-2	M	USD	17/08/06	
Class B	M	USD	17/08/06	
Class C	M	USD	17/08/06	
Class D	M	USD	17/08/06	
Class E	M	USD	17/08/06	
<b>Talmage Structured Real Estate Funding 2006-4, Ltd. &amp; LLC</b>				
Class A-1	M	USD	25/01/07	
Class A-2	M	USD	25/01/07	
Class B	M	USD	25/01/07	
Class C	M	USD	25/01/07	
Class D	M	USD	25/01/07	
Class E	M	USD	25/01/07	
Class F	M	USD	25/01/07	
Class G	M	USD	25/01/07	
Class H	M	USD	25/01/07	
<b>TCW/Crescent Mezzanine Partners IV/IVB (Ireland) Limited</b>				
Series 1A		AUD	30/11/07	
Series 1B		AUD	30/11/07	
Series 1C		AUD	30/11/07	
Series 2A		AUD	30/11/07	
Series 2B		AUD	30/11/07	
Series 2C		AUD	30/11/07	
<b>Thunderbolt Aircraft Lease Securitization Limited</b>				
Class E Notes	M	USD	03/05/17	
<b>Thunderbolt Aircraft Lease Securitization Limited and US LLC</b>				
Series 2017 A	M	USD	03/05/17	
Series 2017 B	M	USD	03/05/17	
Series 2017 C	M	USD	03/05/17	
<b>TICP CLO IX, Ltd. and TICP CLO IX, LLC</b>				
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	
<b>TICP CLO VIII, LTD. AND TICP CLO VIII, LLC</b>				
Class A-1	Q	USD	14/11/17	
Class A-2	Q	USD	14/11/17	
Class B	Q	USD	14/11/17	
Class C	Q	USD	14/11/17	
Class D	Q	USD	14/11/17	
<b>Tortuga Limited</b>				
USD108,000,000 Floating Rate Notes due 2022	Q	USD	27/03/12	
<b>Tosca Debt Capital Fund Designated Activity Company</b>				

## Specialist Debt Securities

<b>Issuer / Debt Description</b>	<b>Freq</b>	<b>Curr</b>	<b>Issued</b>	<b>Ticker</b>
<b>Tosca Debt Capital Fund Designated Activity Company</b> £300,000,000 Profit Participating Notes due 2027		GBP	18/09/15	
<b>TruPS Financials Note Securitization 2017-1 Ltd and LLC</b> 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	
<b>TruPS Financials Note Securitization 2017-2 Ltd and LLC</b> 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	
<b>UK SAIF (INVESTMENT) DAC</b> Up to GBP 1,500,000,000 profit participating notes due 31 December 2047		GBP	10/07/17	
<b>Vermeer Funding, Ltd.</b> 15,750 Preference Shares	Q	USD	13/04/04	
<b>Vertical ABS CDO 2005-1, Ltd. and Vertical ABS CDO 2005-1 Corp.</b> Class A1	Q	USD	28/06/05	
Class A2	Q	USD	28/06/05	
Class B	Q	USD	28/06/05	
Class C	Q	USD	28/06/05	
Class D	Q	USD	28/06/05	
U.S.\$16,800,000 Subordinated Notes Due 2045	Q	USD	28/06/05	
<b>Violet Protected Asset SPC</b> Series VPA 1 S03 Structured Secured Notes due 2026	Q	USD	21/06/16	
Series VPA 1 S04 Structured Secured Notes due 2026	Q	USD	22/08/16	
<b>WAVE 2017-1 LLC and WAVE 2017-1 Limited</b> Series A	M	USD	17/11/17	
Series B	M	USD	17/11/17	
Series C	M	USD	17/11/17	
<b>Wave SPC &amp; Wave Series 2007-1 LLC</b> Class A-1	M	USD	10/05/07	
Class A-2	M	USD	10/05/07	
Class B	M	USD	10/05/07	
Class C	M	USD	10/05/07	
Class D	M	USD	10/05/07	
<b>Wellfleet CLO 2017-3, Ltd.</b> Class D	Q	USD	17/01/18	
Subordinated Notes	Q	USD	17/01/18	
<b>Wellfleet CLO 2017-3, Ltd. and Wellfleet CLO 2017-3, LLC</b> Class A-1	Q	USD	17/01/18	
Class A-2	Q	USD	17/01/18	
Class B	Q	USD	17/01/18	
Class C	Q	USD	17/01/18	
<b>Wentworth Sons Holdings S.C.A. formerly Manolux Investments &amp; Co S.C.A.</b> Recovery Pool Notes 1	Q	GBP	31/01/14	
Recovery Pool Notes 2	Q	GBP	31/01/14	
Recovery Pool Notes 3	Q	GBP	31/01/14	
<b>Westmount &amp; Outremont Designated Activity Company</b> JPY18,000,000, 000 Profit Participating Notes due 2025		JPY	23/03/17	
<b>Whalsay Energy Limited</b> USD 15,000,000 12% notes	Q	USD	16/06/17	
<b>WLR Cardinal Mezzanine Finance Company Limited</b> €500,000,000 Profit Participating Securities due 2035		EUR	20/04/15	
<b>XXIII Capital A Limited</b> Up to US\$75,000,000 Multicurrency - Secured Subordinated Loan Notes	O	USD	26/01/17	
<b>XXIII Capital Limited</b> Class B Tranche 29	S	USD	27/04/17	
Class B Tranche 31	S	EUR	17/08/17	
Class B Tranche 32	S	USD	29/08/17	

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

## Specialist Debt Programme

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

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

## Corporate Debt Securities

<b>Issuer / Debt Description</b>	<b>Freq</b>	<b>Curr</b>	<b>Issued</b>	<b>Ticker</b>
<b>AMETEK European Holdings Limited</b> Variable Rate Unsecured Loan Note of £424,000,000 due 7 December 2020	A	GBP	07/12/15	
<b>Amphitryon Limited</b> Up to US\$200,000,000 13.75 Per Cent Notes due 31 December 2018	A	USD	10/02/10	
<b>Aptos Solutions UK Limited</b> loan notes due 2021	Q	USD	30/09/16	
<b>Artek Group Plc</b> 6.75 per cent. notes due 2025	A	GBP	28/01/15	
<b>AutoSupply Holdings UK Limited</b> Fixed Rate Unsecured Loan Notes due 2021	S	GBP	01/04/16	
<b>Avon Cosmetics Limited</b> Fixed Rate Unsecured Loan Notes due 31 December 2023	Q	GBP	30/11/16	
<b>Bell Rock Midco Limited</b> 2013 Notes	A	GBP	07/08/13	
Series 1 Notes	A	GBP	06/08/15	
Series 2 Notes	A	GBP	17/05/17	
Series A Notes	A	GBP	17/05/17	
<b>Bentley Park (UK) Limited</b> £65,500,000 5 per cent. fixed rate unsecured loan notes 2026	A	GBP	15/06/16	
<b>BlackRock Finco UK Ltd.</b> Tranche 1A Notes	S	USD	24/09/07	
Tranche 1B Notes	S	USD	18/02/08	
Tranche 2A Notes	S	USD	01/12/09	
Tranche 2B Notes		USD	28/12/11	
Tranche 3 Notes	S	USD	01/12/09	
Tranche 4	S	USD	13/05/14	
Tranche 5	S	USD	13/05/14	
<b>BlackRock Holdco 5, LLC</b> US\$ 500,000,000 fixed rate Notes due 30 September 2019	S	USD	01/12/09	
US\$1,400,000,000 fixed rate Notes due 30 September 2021	S	USD	01/12/09	
US\$1,680,000,000 fixed rate Notes due 30 September 2019	S	USD	01/12/09	
<b>BlackRock UK (Alpha) Limited</b> 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	
<b>Bramall Properties Limited</b> Loan Notes due 31 October 2018	S	GBP	30/10/13	
<b>Bravo Investment Holdings 3 Limited</b> Facility 1 Floating Rate Secured Loan Notes due 2022	Q	GBP	23/03/17	
Facility 2 Floating Rate Secured Loan Notes due 2022	Q	GBP	23/03/17	
<b>Briefing Media 1365 Limited</b> 10 per cent. Unsecured Subordinated Investor A Loan Notes due 2022	A	GBP	10/07/15	
10 per cent. Unsecured Subordinated Investor A Payment In Kind Notes due 2022	A	GBP	20/12/16	
10 per cent. Unsecured Subordinated Investor B Loan Notes due 2022	A	GBP	10/07/15	
<b>Brit Group Finance Limited</b> Series 1	A	GBP	09/08/11	
<b>BSREP II PBSA MEZZ BORROWER S.A R.L</b> £65,000,000 7.75 per cent. Mezzanine Loan Notes due 2022	S	GBP	07/03/17	
<b>C1 Acquisitions Limited</b> Ten per cent. Notes due 2017	Q	GBP	12/12/10	
<b>CableCom Bidco Limited</b> £5,986,732 12 % investor A loan notes 2019	Q	GBP	16/12/16	
12% Investor Loan Notes 2019	Q	GBP	25/10/13	
<b>Catlin Finance (UK) Limited</b>				



## Corporate Debt Securities

**Issuer / Debt Description**
**FreqCurr Issued Ticker**
**Catlin Finance (UK) Limited**

US\$475,000,000 Long-Dated Subordinated Guaranteed Loan Notes

A USD 20/09/07

**CCF ACQUISITION S.A R.L.**

EUR2,000,000,000 Note

EUR 01/01/16

EUR2,000,000,000 Note

EUR 01/01/16

**CDK Global Holdings (UK) Limited**

GBP191,436,411 4.1% Fixed Rate Unsecured Loan Notes due 2021

A GBP 19/12/14

**Chromalloy UK Holdings Limited**

Notes, Libor + 4.00 Percent due 2019

S GBP 28/02/14

**Cigna Walnut Holdings, Ltd**

Promissory Note, 12-month LIBOR + 75 basis points due September 30, 2024

S USD 21/11/14

USD600,000,000 Promissory Note, 3.62 percent due September 30, 2024

S USD 01/10/14

**CKI Number 3 Limited**

GBP309,672,000 9.95 per cent. Notes due 2031

S GBP 30/06/11

**CNOOC UK Limited**

US\$775,000,000 Promissory Note

S USD 13/01/15

**Cole-Parmer Instrument Company Limited**

EURO Loan notes due 2025

A EUR 31/07/15

GBP loan notes due 2025

A GBP 14/10/15

**Condor Buyer Limited**

First Lien Proceeds Notes due 2024

Q USD 27/10/17

Second Lien Proceeds Notes due 2025

Q USD 27/10/17

**Core Laboratories Interests One Limited**

\$290,000,000 6 per cent. notes due 2021

A USD 18/05/11

**Country Garden Holdings Company Limited**

USD\$500,000,000 3.875% senior notes due 20 November 2018

S USD 20/11/17

**Crawford & Company EMEA/A-P Holdings Limited**

Up to GBP 175,000,000 of Unsecured 7 per cent. Bonds due 2019

S GBP 02/02/09

**Cunningham Lindsey Holdings (UK) Limited**

Class GBP Unsecured Loan Notes

S GBP 20/06/08

Class USD Unsecured Loan Notes

Q USD 22/05/09

**Cunningham Lindsey Holdings II (UK) Limited**

Class GBP

M GBP 25/06/08

Class USD

M USD 25/06/08

**D-Clear Europe Limited**

USD Notes

A USD 21/10/11

**Datum Datacentres Limited**

15 per cent. unsecured redeemable Tranche 2 Loan Notes 2036

A GBP 12/09/16

**Dolphin Square Limited (Formerly Mantilla Limited)**

Up to 500,000,000 subordinated unsecured PIK notes

Q GBP 17/12/12

Up to 75,000,000 Interest 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**

Senior secured UK term notes due 2018

M USD 04/08/14

**Endeavour Energy UK Limited**

Floating rate loan notes due 2017

Q USD 30/09/14

US\$500,000,000 Fixed Rate Loan Note due 2017

S USD 21/10/15

**Energy Assets Midco Limited**

8 per cent. fixed rate unsecured funding notes 2026

A GBP 12/07/16

**Erie U.K. Limited**

£438,294,409 7.2 per cent. Notes due 28 January 2021

A GBP 28/01/11

**FC Skyfall 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**

## Corporate Debt Securities

<b>Issuer / Debt Description</b>	<b>Freq</b>	<b>Curr</b>	<b>Issued</b>	<b>Ticker</b>
<b>FC Skyfall SPV Limited</b> 12% Fixed Rate Notes due 2020	S	GBP	08/11/14	
<b>FC Skyfall TA Limited</b> £11,440,000 9% Fixed Rate Notes due 2020	S	GBP	30/09/15	
<b>Finastra Europe Limited</b> Unsecured Loan Notes due 2024		EUR	13/06/17	
Unsecured Loan Notes due 2024		EUR	13/06/17	
<b>Finastra Holdings Limited</b> Unsecured Loan Notes due 2024		USD	13/06/17	
<b>Firestone Diamonds Plc</b> Series A	Q	USD	31/08/15	
Series B	Q	USD	28/06/17	
<b>Flowserve International Limited</b> £59,373,045 Notes due 31 December 2020	Q	GBP	09/07/07	
<b>FNIS UK Holding Ltd.</b> Up to AUD108,907,780 unsecured 6.75% bonds due 2018	S	AUD	26/10/07	
<b>Frontier Medical Investments Limited</b> 10 percent PIK Notes in respect of 10 percent Investor Loan Notes 2021	A	GBP	26/03/15	
10 percent PIK Notes in respect of 10 percent Rollover shareholders loan notes	A	GBP	26/03/15	
Series A	A	GBP	05/12/13	
Series B	A	GBP	05/12/13	
<b>FTI UK Holdings Limited</b> GBP70,000,000 8% Notes due 2 October 2022	A	GBP	10/02/08	
<b>GLI Finance Limited</b> Fixed rate 7% corporate bonds due 2021	S	GBP	30/06/16	
<b>Goldman Sachs (UK) L.L.C.</b> US\$11,196,000,000 Cat 1B subordinated mandatorily convertible securities due 2022	A	USD	06/03/12	
<b>Government of the Cayman Islands</b> US\$312,000,000 aggregate principal amount of its 5.95% notes due 2019	S	USD	24/11/09	
<b>Group 1 Automotive UK Limited</b> 3.5 per cent. Note due 27 January 2024	S	GBP	18/12/15	
3.5 per cent. Note due 27 January 2024	S	GBP	08/11/16	
<b>Halliburton Global Holdings Limited</b> 4.5 per cent. Fixed Rate Notes due 2021	S	USD	19/12/13	
<b>Hanover Insurance International Holdings Limited, The</b> Fixed Rate Unsecured Loan Note due 2021	Q	USD	30/12/16	
<b>Honeywell Group Holding UK</b> £300,000,000 Notes 5.12 per cent. due 16 December 2019	A	GBP	16/12/09	
<b>HP Foods Limited</b> £1,300,000,000.00 5.25 per cent. Notes due 29 April 2023	A	GBP	29/04/13	
<b>IHS International Holdings Limited</b> 5.5 per cent. Note due 24 August 2025	A	GBP	24/08/15	
5.5 per cent. Note due 31 July 2023	A	GBP	31/07/13	
<b>Ipswich Building Society</b> Subordinated Fixed Rate Notes due 2024	S	GBP	17/10/14	
<b>Isotrak Midco Limited</b> 15 per cent. Unsecured Subordinated Redeemable Loan Notes 2023	A	GBP	18/09/14	
<b>Ithaca Energy (UK) Limited</b> 8.625 per cent. Notes due 1 July 2019	S	USD	23/12/14	
<b>ITV Holdings (Cayman) Limited</b> GBP 2,899,726 Roll Up Loan Notes	A	GBP	06/07/11	
GBP 51,380,822 2011 Loan Notes	A	GBP	06/07/11	
GBP150,000,000 2010 Loan Notes	A	GBP	06/07/11	
<b>Iwoca Oxygen PLC</b> Series D EUR	Q	EUR	06/02/16	
Series D EUR	Q	EUR	09/02/16	
Series D EUR	Q	EUR	11/04/16	

## Corporate Debt Securities

<b>Issuer / Debt Description</b>	<b>Freq</b>	<b>Curr</b>	<b>Issued</b>	<b>Ticker</b>
<b>Iwoca Oxygen PLC</b>				
Series D EUR	Q	EUR	09/11/15	
Series D EUR	Q	EUR	15/01/16	
Series D EUR	Q	EUR	08/02/16	
Series D EUR	Q	EUR	05/04/16	
Series D EUR	Q	EUR	29/10/15	
Series D GBP	Q	GBP	29/09/15	
Series D GBP	Q	GBP	22/10/15	
Series D GBP	Q	GBP	06/11/15	
Series D GBP	Q	GBP	22/09/15	
Series D GBP	Q	GBP	16/08/16	
<b>iwoca Peroxide Limited</b>				
Up to PLN 50,000,000 10% Series A Polish Zloty Bonds	Q	USD	23/08/16	
<b>Jamplant Limited</b>				
US\$44,546,900 Unsecured Loan dated 20 November 2020	Q	USD	18/06/10	
<b>KKR Financial Holdings LLC</b>				
5.20% Senior Notes due 2033	S	USD	30/03/17	
5.50% Senior Notes due 2032	S	USD	30/03/17	
<b>L1R HB MIDCO LIMITED</b>				
A Loan Notes	A	GBP	01/09/17	
<b>Lancashire Holdings Limited</b>				
Euro Notes	Q	EUR	21/10/11	
USD Notes		USD	21/10/11	
<b>Legg Mason Global Holdings Ltd</b>				
US\$500,000,000 fixed rate 5.5 per cent. Notes due 2027	A	USD	20/04/09	
US\$597,000,000.00 fixed rate 5.13 per cent. Notes due 2019	A	USD	15/03/11	
<b>Leisurecorp Scotland Limited</b>				
PIK Notes	A	GBP	29/10/08	
<b>Liberty UK and Europe Holdings Limited</b>				
CLP15,306,669,000 Interest bearing Promissory Note	A	CLP	30/12/15	
CLP23,891,000,000 Interest bearing Promissory Note	A	CLP	21/09/15	
US\$19,250,000 nterest bearing Promissory Note	A	USD	24/03/16	
US\$22,435,000 Interest bearing Promissory Note	A	USD	23/11/15	
US\$240,000,000 Interest bearing Promissory Note	A	USD	22/11/13	
US\$750,000,000 interest bearing Promissory Note	A	USD	30/11/10	
<b>Life Sciences International Limited</b>				
GBP115,495,068 7.2 percent. Notes due 20 January 2021	A	GBP	20/01/11	
<b>Limecay Limited</b>				
Secured 12.94% C Notes due 2020	Q	GBP	06/09/13	
Secured 5.44% A Notes due 2020	Q	GBP	06/09/13	
Secured 7.19% B Notes due 2020	Q	GBP	06/09/13	
<b>LSP Investco Limited</b>				
EUR Revolving Loan Note	Q	EUR	31/03/14	
GBP Loan Notes	Q	GBP	26/03/14	
GBP Revolving Loan Notes	Q	GBP	26/03/14	
<b>Luxury Travel Financing Limited</b>				
Series A2	A	GBP	19/12/14	
<b>Manakara Designated Activity Company</b>				
US\$525,000,000 12.0 per cent notes due 2034	S	USD	23/06/16	
<b>Marketing Technology Partners UK Limited</b>				
Class A Notes	M	USD	31/05/17	
Class B Notes	M	USD	31/05/17	
<b>MasterCard Holdings LP</b>				
Up to USD 90,000,000 3.5% Notes due 15 December 2023	A	USD	30/11/15	
US\$ 1,300,044,399 5.09 % Notes due 1 December, 2023	A	USD	02/12/14	
US\$ 115,500,000 4.93% Notes due 23 February 2027	A	USD	23/02/17	
US\$ 117,000,000 4.54% Notes due 27 September 2026	A	USD	27/09/16	
US\$ 117,000,000 5.32% Notes due 1 April, 2027	A	USD	31/08/16	

## Corporate Debt Securities

<b>Issuer / Debt Description</b>	<b>Freq</b>	<b>Curr</b>	<b>Issued</b>	<b>Ticker</b>
<b>MasterCard Holdings LP</b>				
US\$ 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	
<b>MasterCard/Europay UK Limited</b>				
5.58% Notes due 1 December 2044	A	USD	30/11/15	
EUR 1,100,000,000 3.36 % Notes due 1 December, 2023	A	EUR	02/12/14	
<b>Match.com Europe Limited</b>				
Guaranteed 3.57% Fixed Rate Loan Notes due 2026	A	USD	27/09/11	
<b>Match.com Foreign Holdings Limited (formerly Match.com France Limited)</b>				
Fixed rate loan notes due 2021	A	USD	04/04/14	
<b>McKesson UK Finance I Limited</b>				
USD Note, 3.038 Percent due 60 months from 4 Feb 2014 Tranche A Notes	S	USD	04/02/14	
USD Note, 4.47 Percent due 84 months from 4 Feb 2014 Tranche E Note	S	USD	04/02/14	
USD Note, 5.28 Percent due 60 months from 4 Feb 2014 Tranche F Note	S	USD	04/02/14	
USD Note, 5.56 Percent due 120 months from 4 Feb 2014 Tranche D Note	S	USD	04/02/14	
USD Note, 6.19 Percent due 240 months from 4 Feb 2014 Tranche C Note	S	USD	04/02/14	
USD Note, 6.81 Percent due 360 months from 4 Feb 2014 Tranche B Note	S	USD	04/02/14	
<b>Metavante Technologies Limited</b>				
Fixed Rate Unsecured Amended and Restated Promissory Loan Note	S	USD	01/09/16	
Fixed Rate Unsecured Promissory Loan Note	S	USD	19/12/16	
<b>Mettler-Toledo Finance (UK) Limited</b>				
4.5 per cent. Notes due 2023	A	GBP	16/12/13	
<b>MF Midco Limited</b>				
£125,000,000 10% Unsecured Loan Notes 2025	A	GBP	13/10/17	
<b>Micro Focus Group Limited</b>				
B2 Loan Notes	Q	USD	20/11/14	
B3 Loan Notes	Q	USD	21/06/17	
Euro Loan Notes	Q	EUR	21/06/17	
RCF Loan Notes	Q	USD	20/11/14	
<b>MidCap Finco Designated Activity Company</b>				
Class A Variable Funding Subordinated Notes due 2114		USD	14/01/15	
Class B Variable Funding Subordinated Notes due 2114		USD	14/01/15	
Class C Variable Funding Subordinated Notes due 2114		USD	14/01/15	
Class D-1 Variable Funding Subordinated Notes due 2114		USD	14/01/15	
Class D-2 Variable Funding Subordinated Notes due 2114		USD	14/01/15	
Residual Variable Funding Subordinated Notes due 2114		USD	14/01/15	
<b>Misys International Limited</b>				
Unsecured Loan Notes due 2024		USD	13/06/17	
<b>Molson Coors Brewing Company (UK) Limited</b>				
3 per cent. fixed rate unsecured loan notes 2026	Q	GBP	03/10/16	
<b>Moody's Group (Holdings) Limited</b>				
USD 2,200,000,000 5.27 percent Notes due 2027	S	USD	23/03/12	
<b>MPM Bidco Limited</b>				
A1 Notes	I	GBP	17/03/17	
A2 Notes	I	GBP	17/03/17	
B1 Notes	I	GBP	17/03/17	
B2 Notes	I	GBP	17/03/17	
<b>NAC Turbo Designated Activity Company</b>				
Loan Notes	Q	USD	29/06/16	
<b>Navigator Terminals Midco Limited</b>				
7.175 per cent. Unsecured Loan Notes due 2046	Q	GBP	30/03/16	
<b>NET Holding A.S.</b>				
€2,809,230 5.75 per cent. Series A Notes due October 2018	S	EUR		
€2,809,230 6.25 per cent. Series C Notes due October 2018	S	EUR	10/10/17	
€2,809,230 6.00 per cent. Series B Notes due April 2018	S	EUR	10/10/17	
<b>Newincco 1359 Limited</b>				

## Corporate Debt Securities

**Issuer / Debt Description**
**FreqCurr Issued Ticker**
**Newincco 1359 Limited**

10 per cent. Unsecured Subordinated Investor A Loan Notes due 2022

A GBP 03/09/15

10 per cent. Unsecured Subordinated Investor B Loan Notes due 2022

A GBP 03/09/15

**Nexen Petroleum U.K. Limited**

Up to US\$1,200,000,000 Promissory Note

S USD 30/04/12

**Nord Anglia Education (UK) Holdings plc**

Revolving Unsecured Loan Notes

USD 01/09/17

Term Unsecured Loan Notes

USD 01/09/17

**Northgate UK Holdings 1 Limited**

A Loan Notes

A GBP 23/03/16

B Loan Notes

I GBP 23/03/16

**NOV UK Holdings Ltd**

2.8 per cent Notes due 30 June 2021

S GBP 30/06/15

GBP 55,000,000 7 per cent Notes due 30 June 2018

A GBP 18/06/10

GBP461,800,000 7 per cent Notes due 30 June 2018

A GBP 18/06/10

**Odeon and UCI Cinemas Holdings Limited**

GBP650,000,000 Promissory Note, 7.5% interest per annum, due 29 November 2026

S GBP 30/11/16

**One Identity SeaHawk International Holdings Designated Activity Company**

First Lien Proceeds Notes due 2022

Q USD 31/10/16

Second Lien Proceeds Notes due 2023

Q USD 31/10/16

**Owl Finance Limited**

Series 1 Tranche 1

Q GBP 07/09/16

Series 2 Tranche 1

Q USD 07/09/16

Series 3 Tranche 1

Q EUR 07/09/16

Series 4 Tranche 1

Q GBP 07/09/16

Series 5 Tranche 1

Q USD 07/09/16

Series 6 Tranche 1

Q EUR 07/09/16

**Parker Hannifin (GB) Limited**

5% fixed rate unsecured notes due 25 June 2029

A GBP 25/06/14

**PCI Penn UK Holdco Limited**

Fixed Rate Unsecured Loan Notes due August 1, 2022

S GBP 01/08/14

Fixed Rate Unsecured Loan Notes due July 1 2023

A USD 30/06/15

**Peel Finance (UK) Limited**

Loan Notes

Q GBP 02/09/10

PIK Notes

Q GBP 02/09/10

**Penn Pharma Group Limited**

Fixed Rate Unsecured Loan Notes due 1 July 2023

A USD 30/06/15

**Petroceltic Holdings Limited**

Secured and Guaranteed Variable Rate Junior Notes due 29 March 2021

A USD 29/03/17 PCIJRN01

Up to USD50,000,000 Secured and Guaranteed 7% Senior Notes due 29 March 2019

A USD 29/03/17 PCISRN01

**Pharming Group N.V.**

8.5% Subordinated Redeemable Convertible Bonds due 2021

S EUR 07/12/16

**Phillips 66 UK Holdings Limited**

1,400,000 £1,000 Floating Rate Notes due 20 April 2022

A GBP 20/04/12

**Premier Midco Limited**

12 per cent Unsecured Subordinated Redeemable Investor Ser A Loan Notes due 2022

Q GBP 22/09/15

12 per cent Unsecured Subordinated Redeemable Investor Ser B Loan Notes due 2022

Q GBP 22/09/15

Series A PIK Notes

A GBP 03/10/16

Series B PIK Notes

A GBP 03/10/16

**Project Farm Midco Limited**

Fixed Rate A3 Secured Loan Notes 2024

Q GBP 29/04/16

**Project Lake Holdings Limited**

Loan Notes due 2021

A USD 15/12/15

**Project Leopard AcquireCo Limited**

US\$540,895,459 Floating Rate Unsecured Loan Notes Due 2023

USD 07/07/17

**Quest Software International Holdings Designated Activity Company**

First Lien Proceeds Notes due 2022

Q USD 31/10/16

## Corporate Debt Securities

Issuer / Debt Description	Freq	Curr	Issued	Ticker
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<b>Quest Software International Holdings Designated Activity Company</b> Second Lien Proceeds Notes due 2023	Q	USD	31/10/16	
<b>Quinn Industrial Holdings Designated Activity Company</b> Class A EUR	Q	EUR	16/12/14	
<b>QVC UK Holdings Limited</b> Up to GBP290,000,000 7.75 per cent PIK Notes due October 31, 2018	A	GBP	01/11/08	
<b>Relative Value Trading Limited</b> Floating Rate Unsecured Junior Subordinated Notes due 2025 Floating Rate Unsecured Notes due 2025	Q	USD	27/11/15	
<b>RPL Bidco Limited</b> Variable rate secured guaranteed term loan notes 2023	Q	GBP	09/11/17	
<b>San Diego Family Housing, LLC</b> Series 2007 Class I Bonds Series 2007 Class II Bonds Series 2007 Class III Bonds	S	USD	30/11/07	
<b>Seadrill Capricorn Holdings LLC</b> Floating Rate Loan Notes due 2021	A	USD	21/02/14	
<b>Seattle Midco Limited</b> 10 per cent. Secured Series A Loan Notes due 2023 5 per cent. Secured Series B Loan Notes due 2023	A	GBP	30/06/16	
<b>SJD Free Solar (UK) 1 Ltd.</b> Note Issue	Q	GBP	23/03/16	
<b>Small World Financial Services Group Limited</b> unsecured convertible loan notes 2015 (the "2010 Convertible Notes") unsecured convertible loan notes 2015 (the "2014 Convertible Notes")	S	GBP	07/05/10	
<b>SMBC Aviation Capital Finance DAC</b> Senior Notes due 2021 Senior Notes due 2022	S	USD	19/07/16	
<b>SonicWall International Holdings Designated Activity Company</b> First Lien Proceeds Notes due 2022 Second Lien Proceeds Notes due 2023	Q	USD	31/10/16	
<b>Southeast Housing LLC</b> Series 2007 Class I Bonds 2028 Series 2007 Class I Bonds 2043 Series 2007 Class I Bonds 2054 Series 2007 Class II Bonds 2028 Series 2007 Class II Bonds 2043 Series 2007 Class II Bonds 2054 Series 2007 Class III Bonds 2028 Series 2007 Class III Bonds 2043 Series 2007 Class III Bonds 2054	S	USD	14/12/07	
<b>Starstone Finance Limited</b> \$50,000,000 7 per cent Guaranteed Bonds due 2018	S	USD	17/06/08	
<b>Superior Acquisitions Limited</b> Series I Tranche 1 Series J Tranche I Series K1 Tranche I Series K3 Tranche 1 Series N1 Tranche 1 Series N2 Tranche 1	S	GBP	02/01/15	
<b>Superior Holdings Limited</b> Series E Tranche 1 Series L Tranche 1 Series W1 Tranche 1 Series W2 Tranche 1 Series W3 Tranche 1 Series Y1 Tranche 1	S	USD	31/12/14	
<b>Taylor Wimpey SH Capital Limited</b>	S	USD	02/01/15	

## Corporate Debt Securities

<b>Issuer / Debt Description</b>	<b>FreqCurr Issued Ticker</b>
<b>Taylor Wimpey SH Capital Limited</b> £100,000,000 Loan Notes	A GBP 01/10/13
<b>Technical Airborne Components Ltd.</b> US\$ 73,068,822 interest bearing Promissory Note (Note), maturing 25 March 2030	Q USD
<b>Telesat International Limited</b> 8.5 % Fixed Rate Unsecured Notes due 24 December 2033	A USD 24/12/15
8.5% Fixed Rate Unsecured Notes due 13 November 2030	A USD 13/11/15
8.5% Fixed Rate Unsecured Notes due 21 December 2033	A USD 21/12/15
<b>Thames Brettenham Limited</b> Series A Loan Notes	Q GBP 19/02/16
<b>The Ink Factory Limited</b> Unsecured Loan Notes	Q USD 10/04/14
Unsecured Loan Notes	Q USD 02/05/17
<b>Tiffany &amp; Co. (UK) Holdings Limited</b> GBP125,811,955 6.68 per cent Notes Due 2018	S GBP 31/03/08
<b>TJX Europe Limited</b> Floating rate notes due 2024	A GBP 01/02/14
Floating rate notes due 2026	A GBP 26/01/16
Up to £114,881,000 floating rate notes due 2022	A GBP 17/01/12
<b>Transocean Drilling U.K. Limited</b> US\$1,100,000,000 Promissory Note	S USD 30/10/06
<b>Trillion Chance Limited</b> 5.00% Senior Notes due 2019	S USD 14/02/18
5.25% Senior Notes due 2018	S USD 13/10/17
<b>UK Power Networks Holdings Limited</b> GBP413,508,000 9.95 per cent. Subordinated Notes due 2031	S GBP 30/06/11
<b>UK Power Networks Services Holdings Limited</b> GBP 51,000,000 9.95 per cent. Subordinated Notes due 2031	S GBP 30/06/11

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

## Retail Debt Securities

<b>Issuer / Debt Description</b>	<b>FreqCurr Issued Ticker</b>
<b>Sherwood Holdings Limited</b> 10% Unsecured Loan Notes	A GBP 29/07/16

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

## Insurance Linked Securities

Issuer / Debt Description	Freq	Curr	Issued	Ticker
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<b>Caelus Re IV Limited</b>				
Principal-at-Risk Variable Rate Note Program			USD	29/02/16
Series 2016-1	Q		USD	29/02/16
<b>Caelus Re V Limited</b>				
Principal-at-Risk Variable Rate Note Program			USD	04/05/17
Series 2017-1, Class A Principal-at-Risk Variable Rate Notes due June 5, 2020	Q		USD	04/05/17
Series 2017-1, Class B Principal-at-Risk Variable Rate Notes due June 5, 2020	Q		USD	04/05/17
Series 2017-1, Class C Principal-at-Risk Variable Rate Notes due June 5, 2020	Q		USD	04/05/17
Series 2017-1, Class D Principal-at-Risk Variable Rate Notes due June 5, 2020	Q		USD	04/05/17
<b>Casablanca Re Ltd.</b>				
Class A Principal At-Risk Variable Rate Notes due June 4, 2020	M		USD	01/06/17
Class B Principal At-Risk Variable Rate Notes due June 4, 2020	M		USD	01/06/17
Class C Principal At-Risk Variable Rate Notes due June 4, 2020	M		USD	01/06/17
Principal At-Risk Variable Rate Note Program			USD	01/06/17
<b>East Lane Re VI Ltd.</b>				
Principal At-Risk Variable Rate Note Program			USD	07/03/14
Principal At-Risk Variable Rate Notes due 13 March 2020	Q		USD	06/03/15
<b>Espada Reinsurance Limited</b>				
Principal At-Risk Variable Rate Note Program			USD	01/03/16
Series 2016-I	Q		USD	01/03/16
<b>Long Point Re III Ltd</b>				
Principal At-Risk Variable Rate Notes due May 23, 2018	Q		USD	15/05/15
<b>Northwind Holdings LLC</b>				
\$800,000,000 Floating Rate Notes due 2037	Q		USD	11/12/07
<b>Residential Reinsurance 2013 Limited</b>				
\$80,000,000 Principal At-Risk Variable Rate Notes due December 2017	Q		USD	02/12/13
Variable Rate Note Programme			USD	31/05/13
<b>Residential Reinsurance 2014 Limited</b>				
Principal At-Risk Variable Rate Note Program			USD	30/05/14
Principal At-Risk Variable Rate Notes due December 6, 2018	Q		USD	03/12/14
Principal At-Risk Variable Rate Notes due June 6, 2018	Q		USD	30/05/14
Principal At-Risk Variable Rate Notes due June 6, 2018	Q		USD	30/05/14
<b>Residential Reinsurance 2015 Limited</b>				
Principal At-Risk Variable Rate Note Program			USD	29/05/15
Principal At-Risk Variable Rate Notes due December 6, 2019	Q		USD	02/12/15
Principal At-Risk Variable Rate Notes due June 6, 2019	Q		USD	29/05/15
Principal At-Risk Variable Rate Notes due June 6, 2019	Q		USD	29/05/15
<b>Residential Reinsurance 2016 Limited</b>				
Principal At-Risk Variable Rate Note Program			USD	11/05/16
Series 2016-I Class 10 Principal At-Risk Variable Rate Notes due June 6, 2020	Q		USD	11/05/16
Series 2016-I Class 11 Principal At-Risk Variable Rate Notes due June 6, 2020	Q		USD	11/05/16
Series 2016-I Class 13 Principal At-Risk Variable Rate Notes due June 6, 2020	Q		USD	11/05/16
Series 2016-II Class 2 Principal At-Risk Variable Rate Notes due December 6 2017	Q		USD	18/11/16
Series 2016-II Class 3 Principal At-Risk Variable Rate Notes due December 6 2020	Q		USD	18/11/16
Series 2016-II Class 4 Principal At-Risk Variable Rate Notes due December 6 2020	Q		USD	18/11/16
<b>Residential Reinsurance 2017 Limited</b>				
Principal At-Risk Variable Rate Note Program			USD	03/05/17
Series 2017-I Class 10 Principal At-Risk Variable Rate Notes due June 6, 2018	Q		USD	03/05/17
Series 2017-I Class 11 Principal At-Risk Variable Rate Notes due June 6, 2021	Q		USD	03/05/17
Series 2017-I Class 13 Principal At-Risk Variable Rate Notes due June 6, 2021	Q		USD	03/05/17
Series 2017-II Class 1 Principal At-Risk Variable Rate Notes due Dec. 6, 2018	Q		USD	17/11/17
Series 2017-II Class 2 Principal At-Risk Variable Rate Notes due Dec. 6, 2021	Q		USD	17/11/17
Series 2017-II Class 3 Principal At-Risk Variable Rate Notes due Dec. 6, 2021	Q		USD	17/11/17
<b>Vita Capital VI Limited</b>				
Principal-at-Risk Variable Rate Note Programme			USD	22/12/15
Series 2015-1 Class A Principal At-Risk Variable Rate Notes due January 8, 2021	Q		USD	22/12/15
<b>Vitality Re IX Limited</b>				
Class A Principal-at-Risk Variable Rate Notes due January 10, 2022	Q		USD	29/01/18



## Insurance Linked Securities

Issuer / Debt Description	Freq	Curr	Issued	Ticker
<b>Vitality Re IX Limited</b>				
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	
<b>Vitality Re V Limited</b>				
\$140,000,000 Principal-at-Risk Variable Rate Notes due January 7, 2019	Q	USD	24/01/14	
\$60,000,000 Principal-at-Risk Variable Rate Notes due January 7, 2019	Q	USD	24/01/14	
Principal-at-Risk Variable Rate Note Program		USD	24/01/14	
<b>Vitality Re VI Limited</b>				
Principal-at-Risk Variable Rate Note Programme		USD	27/01/15	
Principal-at-Risk Variable Rate Notes due January 8, 2018	Q	USD	27/01/15	
Principal-at-Risk Variable Rate Notes due January 8, 2018	Q	USD	27/01/15	
<b>Vitality Re VII Limited</b>				
Principal-at-Risk Variable Rate Note Program		USD	28/01/16	
Series 2016, Class A Principal-at-Risk Variable	Q	USD	28/01/16	
Series 2016, Class B Principal-at-Risk Variable	Q	USD	28/01/16	
<b>Vitality Re VIII Limited</b>				
Class A Principal-at-Risk Variable Rate Notes due January 8, 2021	Q	USD	25/01/17	
Class B Principal-at-Risk Variable Rate Notes due January 8, 2021	Q	USD	25/01/17	
Principal-at-Risk Variable Rate Note Program		USD	25/01/17	

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

## Derivative Warrants

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

## Derivative Warrant Programme

Issuer / Debt Description	Curr	Expires	Listed
No Derivative Warrant Programme			

## Equity

Issuer / Equity Description	Curr	Val.Date	Price	DivAmt	XD	DivDate	Ticker
<b>Cargill Andean Agribusiness B.V.</b>							
Up to 5,000,000 Shares	USD	11/09/14	100.0000				CAA KY
<b>Cayman National Corporation Limited</b>							
42,350,731 Shares with a nominal value of CI\$1 each	USD	22/03/18	3.0000	0.05	11/10/16	12/10/16	CNC KY
<b>O2Micro International Limited</b>							
American Depositary Share Program	USD	26/10/16	1.8300				OIIM KY
<b>VBT Holdings Ltd.</b>							
388,800 ordinary shares with a par value of US\$22.50 each	USD	21/02/18	277.0000	5.00	27/04/15	30/06/15	VBT KY
<b>Whalsay Energy Holdings Limited</b>							
1,000,000 ordinary shares of USD 0.01	USD						

## No Suspended Listings

## Suspended Listings

Issuer / Description	Curr	Suspended	Ticker
No Suspended Listings			

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