

## Investment Funds

| Issuer / Fund Description                          | Curr | Val | Date     | Freq | NAV         | Yield | YTD | Listed   | Ticker     |
|--|------|-----|----------|------|-------------|-------|-----|----------|------------|
| <b>A&amp;Q Neutral Alpha Strategies XL Limited</b> |      |     |          |      |             |       |     |          |            |
| Class J-JPY Shares                                 | JPY  |     | 30/11/18 | M    | 98,008.1740 |       |     | 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  |     | 30/11/18 | M    | 1,039.0220  |       |     | 01/09/16 |            |
| <b>Absolute Return Alpha Fund</b>                  |      |     |          |      |             |       |     |          |            |
| JPY Units  | JPY  |     | 29/06/18 | M    | 10,000.0000 |       |     | 04/09/18 |            |
| <b>All Seasons Africa Fund Ltd</b>                 |      |     |          |      |             |       |     |          |            |
| D Lead Series                                      | USD  |     | 31/12/18 | D    | 939.7100    |       |     | 13/08/15 | ALD0817 KY |
| D Series 01-16                                     | USD  |     | 31/12/18 | D    | 1,063.4300  |       |     | 18/02/16 | ALS0116 KY |
| D Series 01-17                                     | USD  |     | 31/12/18 | D    | 1,188.4500  |       |     | 14/03/17 | ALD0117 KY |
| D Series 02-16                                     | USD  |     | 31/12/18 | D    | 1,175.6900  |       |     | 18/02/16 | ALS0216 KY |
| D Series 02-17                                     | USD  |     | 31/12/18 | D    | 1,179.7600  |       |     | 14/03/17 | ALD0217 KY |
| D Series 03-16                                     | USD  |     | 31/12/18 | D    | 1,147.8200  |       |     | 31/03/16 | ALD0316 KY |
| D Series 03-17                                     | USD  |     | 31/12/18 | D    | 1,147.7700  |       |     | 21/03/17 | ALD0317 KY |
| D Series 03-18                                     | USD  |     | 31/12/18 | D    | 832.1800    |       |     | 03/04/18 | ALD0318 KY |
| D Series 04-15                                     | USD  |     | 31/12/18 | D    | 832.1200    |       |     | 13/08/15 | ALSD415 KY |
| D Series 04-16                                     | USD  |     | 31/12/18 | D    | 1,114.8600  |       |     | 18/05/16 | ALD0416 KY |
| D Series 04-18                                     | USD  |     | 31/12/18 | D    | 814.0200    |       |     | 23/05/18 | ALD0418 KY |
| D Series 05-15                                     | USD  |     | 31/12/18 | D    | 811.4000    |       |     | 13/08/15 | ALSD515 KY |
| D Series 05-16                                     | USD  |     | 31/12/18 | D    | 1,062.7400  |       |     | 30/06/16 | ALD0516 KY |
| D Series 06-15                                     | USD  |     | 31/12/18 | D    | 830.0800    |       |     | 13/08/15 | ALSD615 KY |
| D Series 06-16                                     | USD  |     | 31/12/18 | D    | 1,058.3400  |       |     | 30/06/16 | ALD0616 KY |
| D Series 06-17                                     | USD  |     | 31/12/18 | D    | 1,076.3000  |       |     | 24/07/17 | ALD0617 KY |
| D Series 06-18                                     | USD  |     | 31/12/18 | D    | 862.9100    |       |     | 19/07/18 | ALD0618 KY |
| D Series 07-15                                     | USD  |     | 31/12/18 | D    | 853.2100    |       |     | 05/10/15 | ALSD715 KY |
| D Series 07-17                                     | USD  |     | 31/12/18 | D    | 995.5000    |       |     | 14/08/17 | ALD0717 KY |
| D Series 07-18                                     | USD  |     | 31/12/18 | D    | 866.4500    |       |     | 19/07/18 | ALD0718 KY |
| D Series 08-15                                     | USD  |     | 31/12/18 | D    | 912.7400    |       |     | 29/09/15 | ALSD815 KY |
| D Series 08-16                                     | USD  |     | 31/12/18 | D    | 1,133.4100  |       |     | 28/09/16 | ALD0816 KY |
| D Series 08-17                                     | USD  |     | 31/12/18 | D    | 955.4700    |       |     | 24/01/18 | ALD0817 KY |
| D Series 08-18                                     | USD  |     | 31/12/18 | D    | 873.9300    |       |     | 24/09/18 | ALD0818 KY |
| D Series 09-15                                     | USD  |     | 31/12/18 | D    | 979.4300    |       |     | 05/10/15 | ALSD915 KY |
| D Series 09-16                                     | USD  |     | 31/12/18 | D    | 1,137.7000  |       |     | 18/10/16 | ALD0916 KY |
| D Series 10-15                                     | USD  |     | 30/09/18 | D    | 1,031.5000  |       |     | 16/11/15 |            |
| D Series 10-16                                     | USD  |     | 31/12/18 | D    | 1,101.6300  |       |     | 28/11/16 | ALD1016 KY |
| D Series 10-18                                     | USD  |     | 31/12/18 | D    | 941.3900    |       |     | 20/11/18 | ALD1018 KY |
| D Series 11-15                                     | USD  |     | 31/12/18 | D    | 1,002.6800  |       |     | 17/12/15 | ALD1115 KY |
| D Series 11-16                                     | USD  |     | 31/12/18 | D    | 1,096.9600  |       |     | 15/12/16 | ALD1116 KY |
| D Series 12-14                                     | USD  |     | 31/12/18 | D    | 763.7200    |       |     | 13/08/15 | ALD1214 KY |
| D Series 12-15                                     | USD  |     | 30/11/18 | D    | 1,093.4700  | 0.00  |     | 22/01/16 | ALD1215 KY |
| <b>All Seasons Emerging Markets Fund Ltd.</b>      |      |     |          |      |             |       |     |          |            |
| B  | USD  |     | 31/12/18 | D    | 1,121.8300  |       |     | 13/08/15 | ALBRICB KY |
| <b>All Seasons Specialist G Fund Ltd</b>           |      |     |          |      |             |       |     |          |            |
| B  | USD  |     | 30/11/18 | D    | 1,249.9970  | 1.00  |     | 13/08/15 |            |
| <b>Arrowsmith Fund Limited</b>                     |      |     |          |      |             |       |     |          |            |
| Class A  | USD  |     | 31/12/18 | M    | 16,919.8300 |       |     | 06/01/00 | VULTURI KY |
| <b>Arthur Street Portfolio III (Japan) Ltd</b>     |      |     |          |      |             |       |     |          |            |
| Participating shares                               | USD  |     | 30/09/18 | Q    | 32.2600     |       |     | 17/11/05 |            |
| <b>Assured Fund</b>                                |      |     |          |      |             |       |     |          |            |
| GBP Class B Shares                                 | GBP  |     | 31/10/18 | M    | 73.2118     |       |     | 03/02/05 | ASSURBS    |
| GBP Class C Shares                                 | GBP  |     | 31/10/18 | M    | 69.8338     |       |     | 08/12/04 | ASSURCS    |
| USD Class A Shares                                 | USD  |     | 31/10/18 | M    | 82.3541     |       |     | 01/11/04 | ASSURAU    |
| USD Class B Shares                                 | USD  |     | 31/10/18 | M    | 68.2671     |       |     | 01/11/04 | ASSURBU    |
| USD Class F Shares                                 | USD  |     | 31/10/18 | M    | 25.1040     |       |     | 11/03/11 |            |
| <b>BIAS Global Portfolios, SPC</b>                 |      |     |          |      |             |       |     |          |            |
| Global Balanced Fund Class A                       | USD  |     | 28/12/18 | W    | 121.7900    |       |     | 31/01/07 |            |
| Short Duration Income Fund Class A                 | USD  |     | 28/12/18 | W    | 112.3400    |       |     | 31/01/07 |            |
| <b>BTGP Latam Fund LLC</b>                         |      |     |          |      |             |       |     |          |            |
| 10,000 Membership units of \$1,000 each            | USD  |     | 31/12/18 | M    | 953.6850    |       |     | 01/10/12 |            |
| <b>Butterfield Bermuda Fund Limited</b>            |      |     |          |      |             |       |     |          |            |

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| <b>Butterfield Bermuda Fund Limited</b><br>Up to 25,000,000 Shares of BD\$1.00                            | BMD     | 16/01/19 | W    | 29.2100         |       |     | 25/11/99 | BUTBERI KY  |
| <b>Butterfield Global Blue Chip Fund</b><br>Non-Voting Redeemable Shares of US\$0.01 par value            | USD     | 15/01/19 | W    | 15.8400         |       |     | 03/12/98 | BUTGBCF     |
| <b>Butterfield International Balanced Fund</b><br>US Dollar Class   | USD     | 15/01/19 | W    | 27.9900         |       |     | 02/09/98 | BUTIBLI KY  |
| <b>Butterfield Money Market Fund Limited</b><br>Class A CAD   | CAD     | 22/01/19 | D    | 17.0208         |       |     | 25/11/99 | BUTMMCI     |
| Class A GBP   | GBP     | 22/01/19 | D    | 20.3612         |       |     | 25/11/99 | BUTMMSI     |
| Class A USD   | USD     | 22/01/19 | D    | 25.1368         |       |     | 25/11/99 | BUTMMKI     |
| Class B CAD   | CAD     | 22/01/19 | D    | 17.4509         |       |     | 25/11/99 | BUTMCCI     |
| Class B GBP   | GBP     | 22/01/19 | D    | 20.7542         |       |     | 25/11/99 | BUTMSBI     |
| Class B USD   | USD     | 22/01/19 | D    | 25.5867         |       |     | 25/11/99 | BUTMMBI     |
| <b>Butterfield Select Fund Ltd.</b><br>Alternative Investment Class                                       | USD     | 10/01/19 | W    | 14.2400         |       |     | 10/06/04 |             |
| Equity Class  | USD     | 10/01/19 | W    | 14.6100         |       |     | 10/06/04 |             |
| Fixed Income Class  | USD     | 10/01/19 | W    | 20.0500         |       |     | 10/06/04 |             |
| <b>Butterfield US\$ Bond Fund Limited</b><br>Class A  | USD     | 16/01/19 | W    | 10.3780         |       |     | 25/11/99 | BUTUSBI KY  |
| Class B   | USD     | 16/01/19 | W    | 10.5900         |       |     | 27/09/05 |             |
| <b>Cayman National Securities Mutual Funds SPC</b><br>CNS International Equity Fund Shares                | USD     | 03/01/19 | W    | 8.0995          |       |     | 03/02/10 |             |
| CNS US Bond Fund Shares   | USD     | 03/01/19 | W    | 10.0411         |       |     | 03/02/10 |             |
| CNS US Equity Fund Shares   | USD     | 03/01/19 | W    | 15.1321         |       |     | 03/02/10 |             |
| <b>Cherry Blossom Trend Enhanced Fund Ltd.</b><br>Class A Shares (Minimum Subscription: EUR equivalent of | EUR     | 31/12/18 | M    | 752.2471        |       |     | 10/12/09 |             |
| Class B Shares (Minimum Subscription: EUR equivalent of   | EUR     | 31/12/18 | M    | 648.1194        |       |     | 10/12/09 |             |
| Class C Shares (Minimum Subscription: US\$1,000,000)  | USD     | 31/12/18 | M    | 747.4314        |       |     | 10/12/09 |             |
| Class D Shares (Minimum Subscription: US\$25,000)   | USD     | 31/12/18 | M    | 641.6299        |       |     | 10/12/09 |             |
| Class E Shares (Minimum Subscription: JPY equivalent of   | JPY     | 31/10/18 | M    |                 |       |     | 10/12/09 |             |
| Class F Shares (Minimum Subscription: JPY equivalent of US\$25,000)                                       | JPY     | 31/10/18 | M    |                 |       |     | 10/12/09 |             |
| Class G Shares (Minimum Subscription: CHF equivalent of   | CHF     | 31/12/18 | M    | 749.9316        |       |     | 10/12/09 |             |
| Class H Shares (Minimum Subscription: CHF equivalent of   | CHF     | 31/12/18 | M    | 645.1789        |       |     | 10/12/09 |             |
| Class I Shares (Minimum Subscription: GBP equivalent of   | GBP     | 31/10/18 | M    |                 |       |     | 10/12/09 |             |
| Class J Shares (Minimum Subscription: GBP equivalent of   | GBP     | 31/10/18 | M    |                 |       |     | 10/12/09 |             |
| Class K Shares (Minimum Subscription: AUD equivalent of   | AUD     | 31/10/18 | M    |                 |       |     | 10/12/09 |             |
| Class L Shares (Minimum Subscription: AUD equivalent of   | AUD     | 31/10/18 | M    |                 |       |     | 10/12/09 |             |
| <b>CIBC Private Client Fund Limited</b><br>Axiom Balanced Fund - Institutional                            | USD     | 16/01/19 | D    | 141.5116        |       |     | 25/06/10 |             |
| Axiom Balanced Fund - Retail  | USD     | 16/01/19 | D    | 136.6353        |       |     | 25/06/10 |             |
| Axiom Balanced Fund - Wealth  | USD     | 16/01/19 | D    | 139.4707        |       |     | 25/06/10 |             |
| Axiom Capital Preservation - Institutional  | USD     | 16/01/19 | D    | 111.9549        |       |     | 25/06/10 |             |
| Axiom Capital Preservation - Retail   | USD     | 16/01/19 | D    | 109.0829        |       |     | 25/06/10 |             |
| Axiom Capital Preservation - Wealth   | USD     | 16/01/19 | D    | 111.0050        |       |     | 25/06/10 |             |
| Axiom Conservative Fund - Institutional   | USD     | 16/01/19 | D    | 125.9439        |       |     | 25/06/10 |             |
| Axiom Conservative Fund - Retail  | USD     | 16/01/19 | D    | 122.6414        |       |     | 25/06/10 |             |
| Axiom Conservative Fund - Wealth  | USD     | 16/01/19 | D    | 123.7450        |       |     | 25/06/10 |             |
| Axiom Growth Fund - Institutional Class   | USD     | 16/01/19 | D    | 164.4559        |       |     | 25/06/10 |             |
| Axiom Growth Fund - Retail  | USD     | 16/01/19 | D    | 151.6384        |       |     | 12/05/10 | CIBCHKGA    |
| Axiom Growth Fund - Wealth  | USD     | 16/01/19 | D    | 157.4207        |       |     | 25/06/10 |             |
| CIBC Canadian Dollar Money Market Fund  | CAD     | 16/01/19 | D    | 31.4321         |       |     | 10/10/97 | CIBCCMI OS  |
| CIBC US Dollar Bond Fund  | USD     | 16/01/19 | D    | 37.2985         |       |     | 10/10/97 | CIBPUSI OS  |
| CIBC US Dollar Money Market Fund  | USD     | 16/01/19 | D    | 24.1738         |       |     | 10/10/97 | CIBC\$MI OS |
| <b>DSAM Kauthar Gold Fund</b><br>Class A shares   | USD     | 15/01/19 | W    | 58.4800         |       |     | 22/12/11 |             |
| <b>EM Co-Investment Fund LP</b><br>Class A Interests  | EUR     | 31/12/18 | M    | 19,964,400.4100 |       |     | 11/04/18 |             |
| Class B interests   | EUR     | 31/12/18 | M    | 1,348,709.2600  |       |     | 11/04/18 |             |
| <b>Enhanced Index Funds (Cayman) Limited</b><br>Class A Taiwan  | USD     | 31/12/18 | W    | 24.0507         |       |     | 18/08/05 |             |

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| <b>Enhanced Index Funds (Cayman) Limited</b>                     |      |     |          |      |            |       |      |          |         |
| Class D Malaysia   | USD  |     | 31/12/18 | W    | 13.3435    |       |      | 28/06/07 |         |
| Class E South Korea  | USD  |     | 31/12/18 | W    | 11.5740    |       |      | 28/06/07 |         |
| Class G Indonesia  | USD  |     | 28/03/18 | W    | 20.6540    |       |      | 28/06/07 |         |
| Class H Philippines  | USD  |     | 31/12/18 | W    | 17.3057    |       |      | 28/06/07 |         |
| <b>Enhanced Index Funds PCC</b>                                  |      |     |          |      |            |       |      |          |         |
| Enhanced China Index Fund  | USD  |     | 17/01/19 | W    | 42.0351    |       |      | 10/12/03 |         |
| Enhanced Indonesia Index Fund                                    | USD  |     | 12/04/18 | W    | 20.6893    |       |      | 28/06/07 |         |
| Enhanced Malaysia Index Fund                                     | USD  |     | 17/01/19 | W    | 13.4568    |       |      | 28/06/07 |         |
| Enhanced Philippines Index Fund                                  | USD  |     | 17/01/19 | W    | 18.5836    |       |      | 28/06/07 |         |
| Enhanced South Korea Index Fund                                  | USD  |     | 17/01/19 | W    | 11.9970    |       |      | 28/06/07 |         |
| Enhanced Taiwan Index Fund                                       | USD  |     | 17/01/19 | M    | 23.9872    |       |      | 04/06/02 | ETIFABN |
| <b>Global Opportunities Fund Limited</b>                         |      |     |          |      |            |       |      |          |         |
| Up to 20,000,000 Voting Participating Shares of \$0.01 per share | USD  |     | 31/07/18 | M    | 113.5400   |       |      | 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  |     | 31/10/18 | M    | 37.1300    | 3.00  |      | 20/09/11 |         |
| Class G Shares GBP   | GBP  |     | 31/10/18 | M    | 43.1800    | 3.00  |      | 12/07/11 |         |
| <b>Hudson Bay International Fund Ltd.</b>                        |      |     |          |      |            |       |      |          |         |
| Class A  | USD  |     | 30/11/18 | M    | 1,249.2988 |       |      | 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  |     | 22/01/19 | D    | 9,100.4443 |       |      | 09/03/17 |         |
| <b>Maverick Fund, Ltd.</b>                                       |      |     |          |      |            |       |      |          |         |
| Class A  | USD  |     | 31/08/18 | M    | 1,566.4102 |       |      | 29/10/97 | MAVERFI |
| <b>NAM DIVERSIFIED STRATEGY FUND</b>                             |      |     |          |      |            |       |      |          |         |
| Series 1 Units   | JPY  |     | 15/01/19 | M    | 9,621.0000 |       |      | 29/03/18 |         |
| Series 2 Units   | JPY  |     | 15/01/19 | M    | 9,553.0000 |       |      | 29/03/18 |         |
| Series 3 Units   | JPY  |     | 15/01/19 | M    | 9,675.0000 |       |      | 29/03/18 |         |
| <b>Nineteen77 Global Multi-Strategy Alpha Limited</b>            |      |     |          |      |            |       |      |          |         |
| Series 1 Class J-USD shares                                      | USD  |     | 30/11/18 | M    | 2,360.5800 | 0.00  | 2.00 | 02/11/15 |         |
| Series 4 Class J-USD shares                                      | USD  |     | 30/11/18 | M    | 1,060.1200 | 0.00  | 2.00 | 02/11/15 |         |
| Series 5 Class J-USD shares                                      | USD  |     | 30/11/18 | M    | 1,038.6300 | 0.00  | 2.00 | 05/04/16 |         |
| Series 6 Class J-USD shares                                      | USD  |     | 30/11/18 | M    | 1,017.4500 | 0.00  | 2.00 | 19/04/17 |         |
| Series 7 Class J-USD shares                                      | USD  |     | 30/11/18 | M    | 1,000.8000 | 0.00  | 0.00 | 20/07/18 |         |
| <b>OAM Asian Recovery Fund</b>                                   |      |     |          |      |            |       |      |          |         |

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| <b>OAM Asian Recovery Fund</b>                                 |      |     |          |      |             |       |     |          |            |
| Non-Voting Participating Redeemable Pref Shares                | USDE |     | 31/12/18 | M    | 112.1700    |       |     | 04/01/99 | OAMASRI    |
| Non-Voting Participating Redeemable Pref Shares                | USD  |     | 31/12/18 | M    | 112.1800    |       |     | 04/01/99 | OAMASRI    |
| <b>OAM European Value Fund</b>                                 |      |     |          |      |             |       |     |          |            |
| Up to 14,990,000 Non-Voting Participating Shares               | USD  |     | 31/12/18 | M    | 45.7900     |       |     | 02/01/03 | OAMEUVA    |
| <b>Orbita Capital Return Strategy (Sterling) Limited</b>       |      |     |          |      |             |       |     |          |            |
| GBP Class A Shares   | GBP  |     | 30/11/18 | M    | 16,245.5300 |       |     | 12/11/04 |            |
| GBP Class B Shares   | GBP  |     | 30/11/18 | M    | 17,670.7100 |       |     | 04/10/07 |            |
| GBP Class E Shares   | GBP  |     | 30/11/18 | M    | 11,306.4800 |       |     | 04/10/07 |            |
| <b>Orbita Capital Return Strategy Limited</b>                  |      |     |          |      |             |       |     |          |            |
| USD Class A Shares   | USD  |     | 30/11/18 | M    | 26,136.3700 |       |     | 29/07/05 |            |
| USD Class B Shares   | USD  |     | 30/11/18 | M    | 28,399.5100 |       |     | 04/10/07 |            |
| USD Class E Shares   | USD  |     | 30/11/18 | M    | 11,602.0900 |       |     | 08/10/07 |            |
| <b>Orbita Global Opportunities Strategy (Sterling) Limited</b> |      |     |          |      |             |       |     |          |            |
| GBP Class A Shares   | GBP  |     | 30/11/18 | M    | 22,679.3700 |       |     | 12/11/04 |            |
| GBP Class B Shares   | GBP  |     | 30/11/18 | M    | 24,425.5800 |       |     | 04/10/07 |            |
| GBP Class E Shares   | GBP  |     | 30/11/18 | M    | 10,989.6000 |       |     | 04/10/07 |            |
| <b>Orbita Global Opportunities Strategy Limited</b>            |      |     |          |      |             |       |     |          |            |
| USD Class A Shares   | USD  |     | 30/11/18 | M    | 21,950.1700 |       |     | 29/07/05 |            |
| USD Class B Shares   | USD  |     | 30/11/18 | M    | 23,623.6300 |       |     | 04/10/07 |            |
| USD Class E Shares   | USD  |     | 30/11/18 | M    | 11,244.9100 |       |     | 08/10/07 |            |
| <b>Physical Hard Assets Fund SPC</b>                           |      |     |          |      |             |       |     |          |            |
| Class A  | USD  |     | 18/01/19 | W    | 68.7720     |       |     | 03/12/12 | PHGOLDA    |
| Class B  | USD  |     | 18/01/19 | W    | 72.9270     |       |     | 03/12/12 | PHGOLDB    |
| Class I  | USD  |     | 18/01/19 | W    | 75.4060     |       |     | 03/12/12 | PHGOLDI    |
| USD Class S Share  | USD  |     | 18/01/19 | W    | 75.3060     |       |     | 20/12/16 | PHGOLDS    |
| <b>QT Fund Ltd</b>   |      |     |          |      |             |       |     |          |            |
| Class A Shares   | USD  |     | 31/12/18 | M    | 106.2385    |       |     | 03/02/17 |            |
| <b>Robeco Alternative Investments SPC</b>                      |      |     |          |      |             |       |     |          |            |
| Class F-1  | USD  |     | 15/01/19 | W    | 101.1710    |       |     | 22/09/11 |            |
| Class F-2  | JPY  |     | 15/01/19 | W    | 9,649.4590  |       |     | 22/09/11 |            |
| Class F-4  | AUD  |     | 15/01/19 | W    | 116.3730    |       |     | 18/10/11 |            |
| <b>Scotiabank Canadian Growth Fund</b>                         |      |     |          |      |             |       |     |          |            |
| Class A Shares   | USD  |     | 22/01/19 | D    | 2.5033      |       |     | 12/11/99 | SCBCNGR    |
| Class AC Shares  | CAD  |     | 22/01/19 | D    | 3.8027      |       |     | 29/07/11 |            |
| Class NC Shares  | CAD  |     | 22/01/19 | D    | 3.4795      |       |     | 29/07/11 |            |
| Class NU Shares  | USD  |     | 22/01/19 | D    | 2.5287      |       |     | 29/07/11 |            |
| <b>Scotiabank Global Growth Fund</b>                           |      |     |          |      |             |       |     |          |            |
| Class A Shares   | USD  |     | 22/01/19 | D    | 2.8770      |       |     | 12/11/99 | SCBGLGR    |
| Class NU Shares  | USD  |     | 22/01/19 | D    | 2.8743      |       |     | 29/07/11 |            |
| <b>Scotiabank Money Market Fund</b>                            |      |     |          |      |             |       |     |          |            |
| Class A Shares   | USD  |     | 22/01/19 | W    | 13.3356     |       |     | 19/11/99 | SCBMMUS    |
| <b>Scotiabank Short-Term Income Fund Inc</b>                   |      |     |          |      |             |       |     |          |            |
| Class A Shares   | USD  |     | 22/01/19 | D    | 9.5824      |       |     | 14/05/14 |            |
| Class IU Shares  | USD  |     | 22/01/19 | D    | 9.9413      |       |     | 14/05/14 |            |
| Class NU Shares  | USD  |     | 22/01/19 | D    | 9.4417      |       |     | 14/05/14 |            |
| <b>Scotiabank US Dollar Bond Fund</b>                          |      |     |          |      |             |       |     |          |            |
| Class A Shares   | USD  |     | 22/01/19 | D    | 2.6272      |       |     | 12/11/99 | SCBNASV    |
| Class NU Shares  | USD  |     | 22/01/19 | D    | 2.5020      |       |     | 29/07/11 |            |
| <b>Scotiabank US Growth Fund</b>                               |      |     |          |      |             |       |     |          |            |
| Class A Shares   | USD  |     | 22/01/19 | D    | 15.3005     |       |     | 19/11/99 | SCBUSGR    |
| Class NU Shares  | USD  |     | 22/01/19 | D    | 15.3919     |       |     | 29/07/11 |            |
| <b>Seligman Tech Spectrum (Master) Fund</b>                    |      |     |          |      |             |       |     |          |            |
| Class A1 Offshore Un-Restricted                                | USD  |     | 30/11/17 | M    | 1,361.8197  |       |     | 04/02/02 | STSFA11 KY |
| Class A1 Onshore Un-Restricted                                 | USD  |     | 30/11/18 | M    | 1,369.1659  |       |     | 31/07/07 |            |
| Class A2 Offshore Restricted                                   | USD  |     | 31/01/18 | M    | 1,077.2901  |       |     | 04/02/02 | STSFFA1    |
| Class A2 Onshore Restricted                                    | USD  |     | 30/11/18 | M    | 1,082.0545  |       |     | 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 |            |

## Investment Funds

| Issuer / Fund Description                  | CurrVal.DateFreq | NAV Yield YTD Listed Ticker     |
|--|------------------|---------------------------------|
| <b>Seligman Tech Spectrum Fund</b>         |                  |                                 |
| 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               |
| 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 30/11/18 M   | 109.2890 05/01/15               |
| <b>Teutonia Opportunity Fund Limited</b>   |                  |                                 |
| Class A Initial Series                     | EUR 31/10/18 M   | 1,144.6500 16/01/15 TEUOPPA     |
| <b>Universal Investment Fund</b>           |                  |                                 |
| ASEAN Prime Fund                           | USD 18/01/19 W   | 7,544.1100 05/01/10             |
| Europe Premier Fund                        | EUR 18/01/19 W   | 7,110.9100 18/04/08             |
| Strategic Asia Fund                        | USD 18/01/19 W   | 5,084.5000 02/02/05             |
| Strategic Europe Fund                      | EUR 18/01/19 W   | 3,885.2600 02/02/05             |
| <b>Whitebox Multi-Strategy Fund, Ltd</b>   |                  |                                 |
| Class A                                    | USD 31/12/18 M   | 1,258.7433 31/08/18             |
| Class B                                    | USD 31/12/18 M   | 1,330.0871 31/08/18             |
| Class C                                    | USD 31/12/18 M   | 1,331.2441 31/08/18             |
| <b>Zweig-DiMenna International Limited</b> |                  |                                 |
| Class A1                                   | USDE 30/09/18 M  | 94,635.0100 02/12/98 ZWDIMIL KY |
| Class A1                                   | USD 28/02/18 M   | 99,441.0000 02/12/98 ZWDIMIL KY |
| Class B1                                   | USDE 30/09/18 M  | 88,023.6500 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 |
|---|------------------------|
| <b>AASET 2018-2 Trust</b>                                   |                        |
| Class A   | Q USD 09/11/18         |
| Class B   | Q USD 09/11/18         |
| Class C   | Q USD 09/11/18         |
| <b>AASET 2018-3 Note Issuer Designated Activity Company</b> |                        |
| Class A Notes   | M USD 21/11/18         |
| Class B Notes   | M USD 21/11/18         |
| Class C Notes   | M USD 21/11/18         |
| E Certificates  | USD 21/11/18           |

## Specialist Debt Securities

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

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

**Adagio CLO VII Designated Activity Company**

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

**Adare Finance Designated Activity Company**

|        |  |     |          |  |
|--------|--|-----|----------|--|
| Note 1 |  | EUR | 06/12/17 |  |
| Note 2 |  | EUR | 12/01/18 |  |
| Note 3 |  | EUR | 23/01/18 |  |
| Note 4 |  | EUR | 26/02/18 |  |
| 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 |  |
|--|---|-----|----------|--|

**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 |  |

**Alinea CLO, Ltd and Alinea CLO, LLC**

|                    |   |     |          |  |
|--------------------|---|-----|----------|--|
| Class A Notes      | Q | USD | 25/07/18 |  |
| Class B Notes      | Q | USD | 25/07/18 |  |
| Class C Notes      | Q | USD | 25/07/18 |  |
| Class D Notes      | Q | USD | 25/07/18 |  |
| Class E Notes      | Q | USD | 25/07/18 |  |
| Subordinated Notes |   | USD | 25/07/18 |  |

**Alpha-Sires Limited**

|            |   |     |          |            |
|------------|---|-----|----------|------------|
| Series 164 | S | USD | 25/01/02 | ALPS164 KY |
|------------|---|-----|----------|------------|

**ALR Aircraft Investment Ireland Designated Activity Company**

|   |  |     |          |  |
|---|--|-----|----------|--|
| Up to US\$56,000,000 Profit Participating Senior Unsecured Securities |  | USD | 01/02/18 |  |
|---|--|-----|----------|--|

**Alternative Credit Strategies Designated Activity Company**

|   |  |     |          |  |
|---|--|-----|----------|--|
| US\$10,000,000,000 Profit Participating Notes due 30 September 2031 |  | USD | 01/11/16 |  |
|---|--|-----|----------|--|

**AltLending (Ireland) Designated Activity Company**

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

**Anchorage Capital CLO 8, Ltd. and Anchorage Capital CLO 8, LLC**

|                 |   |     |          |  |
|-----------------|---|-----|----------|--|
| Class A-R Notes | Q | USD | 30/07/18 |  |
| Class B-R Notes | Q | USD | 30/07/18 |  |
| Class C-R Notes | Q | USD | 30/07/18 |  |
| Class D-R Notes | Q | USD | 30/07/18 |  |
| Class E-R Notes | Q | USD | 30/07/18 |  |

**AO Funding Ltd**

## Specialist Debt Securities

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

|   |   |     |          |  |
|---|---|-----|----------|--|
| <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  |   | USD | 08/12/17 |  |
| <b>Apidos CLO XXX and Apidos CLO XXX LLC</b>                        |   |     |          |  |
| Class A-1A Notes  | Q | USD | 11/09/18 |  |
| Class A-1B Notes  | Q | USD | 11/09/18 |  |
| Class A-2 Notes   | Q | USD | 11/09/18 |  |
| Class B Notes   | Q | USD | 11/09/18 |  |
| Class C Notes   | Q | USD | 11/09/18 |  |
| Class D Notes   | Q | USD | 11/09/18 |  |
| Class X Notes   | Q | USD | 11/09/18 |  |
| Subordinated Notes  | Q | USD | 11/09/18 |  |
| <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 |  |
| Series 2017-4   | A | EUR | 05/07/17 |  |
| Series 2017-4   | O | EUR | 05/07/17 |  |
| <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 57SY (Ireland) Limited</b>                          |   |     |          |  |
| Up to USD500,000,000 Notes due 2058                                 | Q | USD | 25/05/18 |  |
| <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>AS Air Lease Holdings 3T DAC</b>                                 |   |     |          |  |
| Up to USD500,000,000 Notes due 2056                                 | M | USD | 02/11/18 |  |
| <b>AS Air Lease Holdings 4T DAC</b>                                 |   |     |          |  |

## Specialist Debt Securities

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

|   |   |     |          |  |
|---|---|-----|----------|--|
| <b>AS Air Lease Holdings 4T DAC</b>   |   |     |          |  |
| Up to USD750,000,000 Class A Note due 2058                                  |   | USD | 08/01/19 |  |
| Up to USD750,000,000 Class B Note due 2058                                  |   | USD | 08/01/19 |  |
| <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>Atlas Senior Loan Fund VII, Ltd. and Atlas Senior Loan Fund VII, LLC</b> |   |     |          |  |
| Class A-1-R Notes   | Q | USD | 30/11/18 |  |
| Class A-2-R Notes   | Q | USD | 30/11/18 |  |
| Class B-1-R Notes   | Q | USD | 30/11/18 |  |
| Class B-2-R Notes   | Q | USD | 30/11/18 |  |
| Class C-R Notes   | Q | USD | 30/11/18 |  |
| Class D-R Notes   | Q | USD | 30/11/18 |  |
| Class E-R Notes   | Q | USD | 30/11/18 |  |
| Class F-R Notes   | Q | USD | 30/11/18 |  |
| Subordinated Notes  | Q | USD | 30/11/18 |  |
| <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>Atrium XIV and Atrium XIV LLC</b>  |   |     |          |  |
| Class B Notes   | Q | USD | 23/08/18 |  |
| Class C Notes   | Q | USD | 23/08/18 |  |
| <b>Aurajoki Holdings UK Limited</b>   |   |     |          |  |
| Loan Notes due 2025   | Q | EUR | 27/02/18 |  |
| <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>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>Barings CLO Ltd. 2018-III and Barings CLO 2018-III, LLC</b>              |   |     |          |  |
| 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 |  |



## Specialist Debt Securities

| <b>Issuer / Debt Description</b>  | <b>Freq</b> | <b>Curr</b> | <b>Issued</b> | <b>Ticker</b> |
|---|-------------|-------------|---------------|---------------|
| <b>Barings CLO Ltd. 2018-III and Barings CLO 2018-III, LLC</b><br>Subordinated Notes due 2029   | Q           | USD         | 14/06/18      |               |
| <b>Barings Middle Market CLO Ltd. 2018-I and Barings Middle Market CLO 2018-I, LLC</b><br>A-1   | Q           | USD         | 20/11/18      |               |
| <b>BCC DSS 2017 (Ireland) Investments Designated Activity Company</b><br>Series 1 €1,000,000,000 Profit Participating Certificates due 2045 |             | EUR         | 10/05/17      |               |
| <b>BCC Launchpad Ireland Holdings Designated Activity Company</b><br>\$12,000,000 profit participating certificates due 2024                |             | USD         | 11/11/16      |               |
| <b>Beaumont Summit Finance Designated Activity Company</b><br>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      |               |
| Note 6  |             | USD         | 09/07/18      |               |
| Note 7  |             | EUR         | 27/07/18      |               |
| Note 8  |             | EUR         | 03/08/18      |               |
| <b>Betony CLO 2, Ltd. and Betony CLO 2, LLC</b><br>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      |               |
| <b>Black Forest Funding (Ireland) Designated Activity Company</b><br>\$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><br>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><br>EUR 50,000,000 subordinated notes due 2031                                 | I           | EUR         | 07/12/16      |               |
| <b>BlackRock European CLO VIII Designated Activity Company</b><br>Euro Notes  |             | EUR         | 28/09/18      |               |
| GBP Notes   |             | GBP         | 28/09/18      |               |
| USD Notes   |             | USD         | 08/09/18      |               |
| <b>BLK GCO (Investment) DAC</b><br>Series 2018-1  | A           | USD         | 18/05/18      |               |
| <b>BLK GCO Canada (Investment) DAC</b><br>Series 2018-1   |             | USD         | 07/02/18      |               |
| <b>Bluestack Capital Designated Activity Company</b><br>EUR 20,000,000 Unsecured Note due 2 March 2080                                      |             | EUR         | 20/04/18      |               |
| <b>BNY Mellon Investment Management (Europe) Limited</b><br>Senior Secured Fixed Rate Notes due 25 April 2023                               | A           | GBP         | 08/06/18      |               |
| <b>BroadRiver II (Ireland) Designated Activity Company</b><br>Series 1  |             | USD         | 01/02/16      |               |
| Series 2  |             | USD         | 01/12/16      |               |
| Series 3  |             | USD         | 07/04/17      |               |
| <b>BroadRiver III (Ireland) Designated Activity Company</b><br>Series 1   |             | USD         | 16/02/18      |               |
| Series 2  |             | USD         | 26/03/18      |               |
| <b>Bryant Park Funding Designated Activity Company</b><br>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      |               |

## Specialist Debt Securities

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

**Bryant Park Funding Designated Activity Company**

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

**Bryant Park Funding V Designated Activity Company**

|                                       |   |     |          |  |
|---------------------------------------|---|-----|----------|--|
| €11,100,000 Fixed Rate Notes due 2048 | I | EUR | 22/12/16 |  |
| €11,500,000 Fixed Rate Notes due 2048 | I | EUR | 22/12/16 |  |
| €21,000,000 Fixed Rate Notes due 2048 | I | EUR | 22/12/16 |  |
| €40,000,000 Fixed Rate Notes due 2048 | I | EUR | 22/12/16 |  |
| €62,300,000 Fixed Rate Notes due 2048 | I | EUR | 22/12/16 |  |
| €69,200,000 Fixed Rate Notes due 2048 | I | EUR | 22/12/16 |  |
| €9,100,000 Fixed Rate Notes due 2048  | I | EUR | 22/12/16 |  |

**Cabot Square European Senior Loan Fund Designated Activity Company**

|  |  |     |          |  |
|--|--|-----|----------|--|
| Profit Participating Notes due February 2027 |  | EUR | 27/02/17 |  |
|--|--|-----|----------|--|

**Caravela SME No 3 Limited**

|  |   |     |          |  |
|--|---|-----|----------|--|
| Eur 255,000,000 Portfolio Credit Linked Notes due 2036 | Q | EUR | 28/06/13 |  |
|--|---|-----|----------|--|

**Caravela SME No. 4 Limited**

|  |   |     |          |  |
|--|---|-----|----------|--|
| Portfolio Credit Linked Notes due 2043 | Q | EUR | 28/05/14 |  |
|--|---|-----|----------|--|

**Carlyle C17 CLO, Ltd. and Carlyle C17 CLO, Corp.**

|                    |   |     |          |  |
|--------------------|---|-----|----------|--|
| Class A-1A-R Notes | Q | USD | 10/05/18 |  |
| Class A-1B-R Notes | Q | USD | 10/05/18 |  |
| Class A-2-R Notes  | Q | USD | 10/05/18 |  |
| Class B-R Notes    | Q | USD | 10/05/18 |  |
| Class C-R Notes    | Q | USD | 10/05/18 |  |
| Class D-R Notes    | Q | USD | 10/05/18 |  |
| Class E-R Notes    | Q | USD | 10/05/18 |  |
| Subordinated Notes |   | USD | 18/05/18 |  |

**Carlyle Euro CLO 2018-1 Designated Activity Company**

|   |  |     |  |  |
|---|--|-----|--|--|
| Up to €70,000,000.00 Subordinated Notes |  | EUR |  |  |
|---|--|-----|--|--|

**Carlyle Global Market Strategies CLO 2014-1, Ltd. and LLC**

|                     |   |     |          |  |
|---------------------|---|-----|----------|--|
| Class A-1-R-2 Notes | Q | USD | 06/04/18 |  |
| Class A-2-R-2 Notes | Q | USD | 06/04/18 |  |
| Class B-R-2 Notes   | Q | USD | 06/04/18 |  |
| Class C-R-2 Notes   | Q | USD | 06/04/18 |  |
| Class D-R Notes     | Q | USD | 06/04/18 |  |
| Class E-R Notes     | Q | USD | 06/04/18 |  |

**Carlyle Global Market Strategies CLO 2014-2-R, Ltd. and LLC**

|   |   |     |          |  |
|---|---|-----|----------|--|
| Class A-1 Senior Secured Floating Rate Notes due 2031             | Q | USD | 24/05/18 |  |
| Class A-2 Senior Secured Floating Rate Notes due 2031             | Q | USD | 24/05/18 |  |
| 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 |  |
|---|--|-----|----------|--|

## Specialist Debt Securities

| <b>Issuer / Debt Description</b>  | <b>Freq</b> | <b>Curr</b> | <b>Issued</b> | <b>Ticker</b> |
|---|-------------|-------------|---------------|---------------|
| <b>Carlyle US CLO 2017-3, Ltd.</b>  |             |             |               |               |
| 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>Carlyle US CLO 2018-1, Ltd. and Carlyle US CLO 2018-1, LLC</b>               |             |             |               |               |
| Class A-1   | Q           | USD         | 30/05/18      |               |
| Class A-2   | Q           | USD         | 30/05/18      |               |
| Class B   | Q           | USD         | 30/05/18      |               |
| Class C   | Q           | USD         | 30/05/18      |               |
| Class D   | Q           | USD         | 30/05/18      |               |
| Subordinated Notes due 2031   | Q           | USD         | 30/05/18      |               |
| <b>Carlyle US CLO 2018-2, Ltd and Carlyle US CLO 2018-2, LLC</b>                |             |             |               |               |
| Class A-1 Notes   | Q           | USD         | 05/09/18      |               |
| Class A-2 Notes   | Q           | USD         | 05/09/18      |               |
| Class B Notes   | Q           | USD         | 05/09/18      |               |
| Class C Notes   | Q           | USD         | 05/09/18      |               |
| Class D Notes   | Q           | USD         | 05/09/18      |               |
| Subordinated Notes  | Q           | USD         | 05/09/18      |               |
| <b>Carlyle US CLO 2018-3, Ltd. and Carlyle US CLO 2018-3, LLC</b>               |             |             |               |               |
| Class A-1a  | Q           | USD         | 29/10/18      |               |
| Class A-1b  | Q           | USD         | 29/10/18      |               |
| Class A-2   | Q           | USD         | 29/10/18      |               |
| Class B   | Q           | USD         | 29/10/18      |               |
| Class C   | Q           | USD         | 29/10/18      |               |
| <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>Castlelake Aircraft Structured Trust 2018-1</b>                              |             |             |               |               |
| Class A Notes   | M           | USD         | 15/06/18      |               |
| Class B Notes   | M           | USD         | 15/06/18      |               |
| Class C Notes   | M           | USD         | 15/06/18      |               |
| <b>Chenango Park CLO, Ltd. and Chenango Park CLO, LLC</b>                       |             |             |               |               |
| Class A-2 Notes   | Q           | USD         | 17/05/18      |               |
| Class B Notes   | Q           | USD         | 17/05/18      |               |
| <b>CIFC Funding 2014-III, Ltd. and CIFC Funding 2014-III, LLC</b>               |             |             |               |               |

## Specialist Debt Securities

| <b>Issuer / Debt Description</b>                                  | <b>Freq</b> | <b>Curr</b> | <b>Issued</b> | <b>Ticker</b> |
|---|-------------|-------------|---------------|---------------|
| <b>CIFC Funding 2014-III, Ltd. and CIFC Funding 2014-III, LLC</b> |             |             |               |               |
| A-1-R2  | Q           | USD         | 22/10/18      |               |
| A-2-R2  | Q           | USD         | 22/10/18      |               |
| B-R2  | Q           | USD         | 22/10/18      |               |
| C-R2  | Q           | USD         | 22/10/18      |               |
| D-R2  | Q           | USD         | 22/10/18      |               |
| E-R2  | Q           | USD         | 22/10/18      |               |
| F-R2  | Q           | USD         | 22/10/18      |               |
| <b>CLAS 2017-1 Limited</b>  |             |             |               |               |
| Certificates  | M           | USD         | 13/12/18      |               |
| <b>CLAS 2018-1 LIMITED</b>  |             |             |               |               |
| USD155,710,000 Participating Equity Certificates                  | M           | USD         | 25/09/18      |               |
| <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 Holdings 16S DAC</b>                                     |             |             |               |               |
| Series A Notes  | M           | USD         | 15/06/18      |               |
| Series B Notes  | M           | USD         | 15/06/18      |               |
| Series C Notes  | M           | USD         | 15/06/18      |               |
| Up to USD150,000,000 Loan Notes                                   | M           | USD         | 15/06/18      |               |
| USD146,720,972 E Certificates                                     | M           | USD         | 15/06/18      |               |
| <b>CLSec Holdings 4 Limited</b>                                   |             |             |               |               |
| Class A   | M           | USD         | 16/04/18      |               |
| Class B   | M           | USD         | 16/04/18      |               |
| <b>CLSec Parent 12W DAC</b>                                       |             |             |               |               |
| Class A 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>Cook Park CLO, Ltd. and Cook Park CLO, LLC</b>                 |             |             |               |               |
| 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      |               |
| <b>Corsair Finance Jersey (International) Limited</b>             |             |             |               |               |
| Series 125  |             | CHF         | 10/04/17      |               |
| <b>Credit Suisse European Mortgage Capital DAC</b>                |             |             |               |               |
| Series 2018-1 Class A   | S           | USD         | 15/06/18      |               |
| Series 2018-1 Class B   | S           | USD         | 15/06/18      |               |
| Series 2018-1 IO Certificates                                     | S           | USD         | 15/06/18      |               |
| Series 2018-2   | M           | EUR         | 26/06/18      |               |
| <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      |               |

## Specialist Debt Securities

| Issuer / Debt Description   | Freq | Curr | Issued   | Ticker |
|---|------|------|----------|--------|
| <b>CRESS 2008-1 Ltd &amp; LLC</b>                                       |      |      |          |        |
| 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>Crestline Portfolio Financing Fund (IRL), DAC</b>                    |      |      |          |        |
| Series B  |      | USD  | 30/04/18 |        |
| <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 1 (INTL) 1 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 |        |
| 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 |        |
| <b>CWCapital COBALT Vr Ltd &amp; CWCapital COBALT Vr Corp</b>           |      |      |          |        |
| 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 |        |
| <b>dbInvestor Solutions 2 plc</b>                                       |      |      |          |        |
| Series 4 Class A (acc) - EUR (LU0740858229) due 2022                    |      | EUR  | 30/04/15 |        |
| Series 5 Class NC (LU0989130413) due 2021                               |      | EUR  | 30/04/15 |        |
| Series 6 Euro Class A - Accumulation Shares (LU1582988058) due 2020     |      | EUR  | 15/05/15 |        |
| Series 7 (EUR) PA Shares (LU0159201655) due 2020                        |      | EUR  | 15/05/15 |        |

## Specialist Debt Securities

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

Series 8 Class A (acc) - EUR (LU0740858229) due 2021

EUR 30/06/15

Series 9 Class LC (LU0599946893) due 2022

EUR 12/10/15

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

4.213% Series 2015 A-1

M USD 20/02/15

4.75% Series 2015 C-1

M USD 20/02/15

5.072% Series 2015 B-1

M USD 20/02/15

**Deutsche Bank AG**

Credit Linked to "CRAFT 2012-2R Mezz"

Q EUR 16/09/13

Credit Linked to "CRAFT 2012-2R" Replenishable Loan

Q EUR 16/09/13

Credit Linked to "CRAFT 2014-3" Replenishable Loan Portfolio

Q USD 10/12/14

Credit Linked to "CRAFT 2015-1" Replenishable Loan Portfolio

Q USD 31/03/15

Credit Linked to "CRAFT 2015-2" Replenishable Loan Portfolio

Q USD 09/06/15

Credit Linked to "CRAFT 2016-1" Replenishable Loan Portfolio

Q USD 29/09/16

Credit Linked to "CRAFT 2017-1" Replenishable Loan Portfolio

Q USD 24/04/17

Credit Linked to "DARTS 2015-1" Replenishable Loan Portfolio

Q EUR 30/06/15

Credit Linked to "GATE 2015-1" Replenishable Loan Portfolio

Q EUR 06/05/15

Credit Linked to "GATE 2016-1" Replenishable Loan Portfolio

Q EUR 16/12/16

Credit Linked to "TRAFIN 2015-1" Replenishable Trade Finance Portfolio

Q USD 09/11/15

Credit Linked to Craft 2012-3 replenishable loan portfolio

Q USD 15/11/12

Credit Linked to Craft 2013-2 replenishable loan portfolio

Q EUR 26/09/13

Credit Linked to CRAFT 2014-2 Replenishable Loan Portfolio

Q USD 28/05/14

Issue of up to USD 50,000,000 Helium Index-Linked Notes, due 2025

USD 28/08/15

Up to USD 10,000,000,000 Winton Basket-Linked Notes due 2023

USD 19/12/13

**Dolomite Capital Limited**

Series 15 USD38,870,000 Secured Limited Recourse Floating Rate Notes due 2020

Q USD 19/12/18

**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

**DoubleLine Mortgage Opportunities O1 (Ireland) DAC**

Series 1 USD unsecured profit participating notes

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**

€ 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

## Specialist Debt Securities

**Issuer / Debt Description**
**FreqCurr Issued Ticker**
**Fermanagh Securities RMBS DAC**

Euro 132,582,000 Subordinated Notes due August 2055 M EUR 29/10/18

**Figueroa CLO 2013-2, Ltd.and Figueroa 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

**Fitzroy 2018-1 CLO Designated Activity Company**

A Q GBP 27/09/18

B Q GBP 27/09/18

C Q GBP 27/09/18

D Q GBP 27/09/18

E Q GBP 27/09/18

F Q GBP 27/09/18

**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

**Galaxy XXV CLO, Ltd. and Galaxy XXV CLO, LLC**

Class A Notes Q USD 18/09/18

Class A Subordinated Notes Q USD 18/09/18

Class B Notes Q USD 18/09/18

Class C Notes Q USD 18/09/18

Class D Notes Q USD 18/09/18

Class E Notes Q USD 18/09/18

**Galaxy XXVI CLO, Ltd. and Galaxy XXVI CLO, LLC**

Class A Q USD 06/12/18

Class A Q USD 06/12/18

Class B Q USD 06/12/18

Class C Q USD 06/12/18

Class D Q USD 06/12/18

Class E Q USD 06/12/18

Class F Q USD 06/12/18

**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

**GCO Lux (Investment) Designated Activity Company**

Series 2018-1 USD 20/12/18

**GCO Lux (Origination) Designated Activity Company**

Series 2018-1 USD 05/04/18

**GCO Multi-Feeder (Investment) DAC**

Series 2018-1 Up to 100,000,000 USD Series B Note due 2043 A USD 18/05/18

**General Investments (Cayman) Limited**

Secured Credit Linked Securities due 2022 Q USD 29/03/16

## Specialist Debt Securities

| <b>Issuer / Debt Description</b>  | <b>Freq</b> | <b>Curr</b> | <b>Issued</b> | <b>Ticker</b> |
|---|-------------|-------------|---------------|---------------|
| <b>General Investments (Cayman) Limited</b><br>USD 240,000,000 Secured Credit Linked Securities due 2022  | Q           | USD         | 27/07/14      |               |
| <b>Glam Issuer Holdings Designated Activity Company</b><br>US\$166,781,256.66 Profit Participating Certificates due 2046  |             | USD         | 02/08/16      |               |
| <b>Glencar Investments II Designated Activity Company</b><br>Up to US\$300,000,000 Profit Participating Notes due 2065  |             | USD         | 10/02/17      |               |
| <b>Glencar Investments IV Designated Activity Company</b><br>Up to US\$100,000,000 Profit Participating Notes due 1 February 2065                                     | I           | USD         | 03/03/17      |               |
| <b>Glencar Investments V Designated Activity Company</b><br>Up to US\$100,000,000 Profit Participating Notes due 2065   |             | USD         | 25/04/17      |               |
| <b>Glencar Investments VI Designated Activity Company</b><br>\$131,653,532 Profit Participating Notes due 2040  |             | USD         | 16/03/18      |               |
| <b>Glencar Investments VII Designated Activity Company</b><br>\$53,279,092 Profit Participating Notes due 2048  | I           | USD         | 29/06/18      |               |
| <b>Glencar Investments XI Designated Activity Company</b><br>Up to £100,000,000 Profit Participating Notes due March 2027   |             | GBP         | 06/03/17      |               |
| <b>Glencar Investments XII Designated Activity Company</b><br>Up to £70,000,000 Profit Participating Notes due 2027   |             | GBP         | 25/09/17      |               |
| <b>Glencar Investments XIV Designated Activity Company</b><br>Up to £55,000,000 Profit Participating Notes due 2027   |             | GBP         | 20/11/17      |               |
| <b>Glencar Investments XIX Designated Activity Company</b><br>Up to £85,000,000 Profit Participating Notes due 2048   |             | GBP         | 17/05/18      |               |
| <b>Glencar Investments XV Designated Activity Company</b><br>Up to €135,000,000 Profit Participating Notes due 2022   |             | EUR         | 15/12/17      |               |
| <b>Glencar Investments XVI Designated Activity Company</b><br>£12,000,000 Profit Participating Notes due 2056   |             | GBP         | 12/12/17      |               |
| <b>Glencar Investments XVII Designated Activity Company</b><br>£47,909,980 Mortgage Backed Floating Rate Notes due 2028   |             | GBP         | 22/08/18      |               |
| <b>Glencar Investments XVIII Designated Activity Company</b><br>£200,000,000 Profit Participating Notes due 2027  |             | GBP         | 20/12/17      |               |
| <b>Glencar Investments XXVI Designated Activity Company</b><br>£75,000,000 promissory note issued pursuant to a subordinated facility agreement dated 6 December 2018 | M           | GBP         | 06/12/18      |               |
| <b>Gleneagles CLO, Ltd. / Gleneagles CLO Corp.</b><br>91,000 Preference Shares  | Q           | USD         | 13/10/05      |               |
| <b>GLM EUR BAR WH Designated Activity Company</b><br>Up to €50,000,000 Subordinated Notes   | Q           | EUR         | 28/12/17      |               |
| <b>Global Infrastructure Debt Fund A DAC</b><br>Up to USD500,000,000 Class B Note   | I           | USD         | 01/08/18      |               |
| <b>Global Senior Loans Investments Designated Activity Company</b><br>Up to US\$10,000,000,000 Profit Participating Notes due 30 September 2031                       |             | USD         | 10/11/17      |               |
| <b>Greenwood Park CLO, Ltd.</b><br>Class E Mezzanine Secured Deferrable Floating Rate Notes due 2031<br>Subordinated Notes due 2031                                   | Q           | USD         | 09/03/18      |               |
| <b>Greenwood Park CLO, Ltd. and Greenwood Park CLO, LLC</b><br>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      |               |
| <b>GRx-B Limited</b><br>Secured Notes Due July 23, 2023   | Q           | USD         | 01/04/15      |               |
| <b>Hawkes Loan Management Designated Activity Company</b><br>Note 1   |             | USD         | 17/11/17      |               |
| Note 10   |             | USD         | 18/09/18      |               |
| Note 11   |             | USD         | 31/10/18      |               |
| Note 12   |             | USD         | 31/10/18      |               |
| Note 2  |             | USD         | 20/11/17      |               |



## Specialist Debt Securities

| <b>Issuer / Debt Description</b>  | <b>Freq</b> | <b>Curr</b> | <b>Issued</b> | <b>Ticker</b> |
|---|-------------|-------------|---------------|---------------|
| <b>Hawkes Loan Management Designated Activity Company</b>                         |             |             |               |               |
| Note 3  |             | USD         | 20/11/17      |               |
| Note 4  |             | EUR         | 20/11/17      |               |
| Note 5  |             | USD         | 20/11/17      |               |
| Note 6  |             | USD         | 20/11/17      |               |
| Note 7  |             | USD         | 20/11/17      |               |
| Note 8  |             | USD         | 20/11/17      |               |
| <b>HCG Finance DAC</b>  |             |             |               |               |
| Secured Note, Series 2018- 5  | M           | USD         | 12/12/18      |               |
| Secured Note, Series 2018- 6  | M           | USD         | 12/12/18      |               |
| Secured Note, Series No. 2018-2   | M           | USD         | 01/02/18      |               |
| Secured Note, Series No. 2018-3   | M           | USD         | 07/06/18      |               |
| Secured Note, Series No. 2018-4   | M           | USD         | 08/11/18      |               |
| Series 2017-1 Senior Notes  | M           | USD         | 15/12/17      |               |
| Series 2017-A Subordinated Note   | M           | USD         | 14/12/17      |               |
| Series 2018-B Subordinated Note   | M           | USD         | 08/11/18      |               |
| Subordinated Note - Series 2018-A   | M           | USD         | 07/06/18      |               |
| Subordinated Note, Series 2018- D   | A           | USD         | 20/12/18      |               |
| Subordinated Note, Series 2018-C  |             | USD         | 13/12/18      |               |
| <b>HGTL Securitisation Company Limited</b>  |             |             |               |               |
| Variable Funding Note due 12 August 2026  |             | GBP         | 12/08/16      |               |
| <b>Hildene TruPS Securitization 2018-1, Ltd. and LLC</b>                          |             |             |               |               |
| Class A-1 Notes   | Q           | USD         | 06/09/18      |               |
| <b>Holne Investments PLC</b>  |             |             |               |               |
| \$46,000,000 Secured Definitive Registered Note due 2024                          | A           | USD         | 06/01/16      |               |
| <b>Horizon Aircraft Finance I Limited and Horizon Aircraft Finance I LLC</b>      |             |             |               |               |
| Series 2018 A Notes   | M           | USD         | 30/11/18      |               |
| Series 2018 B Notes   | M           | USD         | 30/11/18      |               |
| Series 2018 C Notes   | M           | USD         | 30/11/18      |               |
| <b>Horizon I Limited</b>  |             |             |               |               |
| Class E Certificates  | M           | USD         | 30/11/18      |               |
| <b>Hull Realty Limited</b>  |             |             |               |               |
| Secured guaranteed A1 notes   | Q           | GBP         | 13/07/17      |               |
| Secured guaranteed A2 notes   | Q           | GBP         | 09/04/18      |               |
| <b>Incline Aladdin Engine Funding Limited</b>                                     |             |             |               |               |
| \$13,685,955 Unsecured Fixed Rate Loan Notes due 2038                             | I           | USD         | 18/07/18      |               |
| <b>Incline Aladdin Funding Limited</b>  |             |             |               |               |
| \$320,959,754 Unsecured Fixed Rate Notes Due 2038                                 |             | USD         | 18/07/18      |               |
| <b>Invesco Euro CLO I Designated Activity Company</b>                             |             |             |               |               |
| Up to €100,000,000 Subordinated Notes   |             | EUR         | 23/05/18      |               |
| <b>JFIN CLO 2007 Ltd. &amp; LLC</b>   |             |             |               |               |
| Income Notes  | Q           | USD         | 19/07/07      |               |
| <b>KDAC Aviation Finance (Cayman) Limited and KDAC Aviation Finance (USA) LLC</b> |             |             |               |               |
| Series A  | M           | USD         | 20/12/17      |               |
| Series B  | M           | USD         | 20/12/17      |               |
| Series C  | M           | USD         | 20/12/17      |               |
| <b>Kestrel Aircraft Funding Limited and Kestrel Aircraft Funding USA, LLC</b>     |             |             |               |               |
| A   | M           | USD         | 14/12/18      |               |
| B   | M           | USD         | 14/12/18      |               |
| <b>KKR CLO 19 Ltd and KKR CLO 19 LLC</b>  |             |             |               |               |
| Class A-1 Notes   | Q           | USD         | 06/12/17      |               |
| Class A-2 Notes   | Q           | USD         | 06/12/17      |               |
| Class B-1 Notes   | Q           | USD         | 06/12/17      |               |
| Class B-2 Notes   | Q           | USD         | 06/12/17      |               |
| Class C Notes   | Q           | USD         | 06/12/17      |               |
| Class D Notes   | Q           | USD         | 06/12/17      |               |
| Subordinated Notes  |             | USD         | 06/12/17      |               |
| <b>KKR CLO 23 Ltd. and KKR CLO 23 LLC</b>   |             |             |               |               |

## Specialist Debt Securities

| <b>Issuer / Debt Description</b>  | <b>Freq</b> | <b>Curr</b> | <b>Issued</b> | <b>Ticker</b> |
|---|-------------|-------------|---------------|---------------|
| <b>KKR CLO 23 Ltd. and KKR CLO 23 LLC</b><br>Class A-1 Notes  | Q           | USD         | 01/11/18      |               |
| <b>KKR Wolverine I Ltd. and KKR Wolverine I LLC</b><br>Class A  | Q           | USD         | 16/11/16      |               |
| <b>Knights Hill Capital Ireland DAC</b><br>Up to USD 700,000,000 Series 1 Notes   | Q           | USD         | 13/03/17      |               |
| <b>Kwasa Emerald Designated Activity Company</b><br>Profit Participating Notes due 2037   | I           | USD         | 15/05/17      |               |
| <b>LABA Royalty Sub LLC</b><br>\$450,000,000 LABA Pharma<sup>SM</sup> 9.0% Fixed Rate Term Notes due 2029                         | Q           | USD         | 17/04/14      |               |
| <b>Latitude CLO I Ltd and Latitude CLO I Corp</b><br>Class 1  | Q           | USD         | 01/12/05      |               |
| Class A-1   | Q           | USD         | 01/12/05      |               |
| Class A-2   | Q           | USD         | 01/12/05      |               |
| Class B-1   | Q           | USD         | 01/12/05      |               |
| Class B-2   | Q           | USD         | 01/12/05      |               |
| Class C   | Q           | USD         |               |               |
| Class D   | Q           | USD         | 01/12/05      |               |
| S   | Q           | USD         | 01/12/05      |               |
| <b>Latitude CLO II Ltd. and Latitude CLO II Corp.</b><br>Class A-1  | Q           | USD         | 04/08/06      |               |
| Class A-2   | Q           | USD         | 04/08/06      |               |
| Class B   | Q           | USD         | 04/08/06      |               |
| Class C   | Q           | USD         | 04/08/06      |               |
| Class D   | Q           | USD         | 04/08/06      |               |
| Sub Notes   | Q           | USD         | 04/08/06      |               |
| <b>Leguh Issuer Holdings Designated Activity Company</b><br>Series A  |             | USD         | 13/07/17      |               |
| <b>Lexington Finance Designated Activity Company</b><br>Series 1 - €1,000,000,000 Profit Participating Notes due 6 April 2067     |             | EUR         | 06/04/17      |               |
| Series 10 Notes   |             | USD         | 03/07/18      |               |
| Series 11 Notes   |             | USD         | 13/07/18      |               |
| Series 2 - US\$1,000,000,000 Profit Participating Notes due 13 November 2067  |             | USD         | 13/11/17      |               |
| Series 3 Notes  |             | USD         | 01/11/17      |               |
| Series 4 Notes  |             | USD         | 02/06/17      |               |
| Series 5 - US\$1,000,000,000 Profit Participating Notes due 4 December 2067   |             | USD         | 14/08/17      |               |
| Series 7 Notes  |             | USD         | 06/06/18      |               |
| Series 8 Notes  |             | USD         | 13/06/18      |               |
| Series 9 Notes  |             | USD         | 22/06/18      |               |
| <b>LFN Finance V Designated Activity Company</b><br>Floating Rate Secured Notes due 2030  | Q           | EUR         | 21/05/15      |               |
| <b>Liberty CLO, Ltd. &amp; Liberty CLO, Corp.</b><br>Class E  | A           | USD         | 19/12/05      |               |
| Class P-1   | A           | USD         | 19/12/05      |               |
| Class P-2   | A           | USD         | 19/12/05      |               |
| Class Q1  |             | USD         | 19/12/05      |               |
| <b>Libretto Capital P.L.C.</b><br>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     |
| <b>Lifebrook Investments Designated Activity Company</b><br>Up to US\$250,000,000 Profit Participating Notes due 31 December 2117 |             | USD         | 27/07/17      |               |
| <b>LMN FINANCE DESIGNATED ACTIVITY COMPANY</b><br>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      |               |

## Specialist Debt Securities

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

**LMN FINANCE DESIGNATED ACTIVITY COMPANY**

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

**LRF III Investments S.A.R.L.**

|   |   |     |          |  |
|---|---|-----|----------|--|
| Up to GBP265,000,000 Multi-Currency Variable Funding Note | Q | USD | 03/08/18 |  |
|---|---|-----|----------|--|

**Lusitano Synthetic II Limited**

|  |   |     |          |  |
|--|---|-----|----------|--|
| EUR 184,000,000 Portfolio Credit Linked Notes due 2023 | Q | EUR | 04/12/13 |  |
|--|---|-----|----------|--|

**Lusitano Synthetic Limited**

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

**LVS II LUX XXVIII S.A R.L.**

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

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

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

**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 |  |

## Specialist Debt Securities

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

|  |   |     |          |           |  |
|--|---|-----|----------|-----------|--|
| <b>Madison Park Funding XXIII, Ltd. and Madison Park Funding XIII, LLC</b> |   |     |          |           |  |
| Class C  | Q | USD | 11/08/17 |           |  |
| Class D  | Q | USD | 11/08/17 |           |  |
| <b>Madison Park Funding XXVII, LTD.</b>                                    |   |     |          |           |  |
| Class D Notes  |   | USD | 22/03/18 |           |  |
| <b>Magnetite XVI, Limited and Magnetite XVI, LLC</b>                       |   |     |          |           |  |
| 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 |  |
| <b>Magnolia Finance V Plc</b>  |   |     |          |           |  |
| 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 |           |  |
| <b>Magnolia Finance XI DAC</b>   |   |     |          |           |  |
| EUR 15,772,000 Series 2018-2 Class B Notes due 2020                        | A | EUR | 29/10/18 |           |  |
| EUR 40,000,000 Series 2018-3 Notes due 2020                                | A | EUR | 09/11/18 |           |  |
| EUR 63,086,000 Series 2018-2 Class A Notes due 2020                        | A | EUR | 29/10/18 |           |  |
| <b>Man GLG US CLO 2018-1, Ltd. and Man GLG US CLO 2018-1 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>Manitoulin USD Ltd</b>  |   |     |          |           |  |
| B  | Q | USD | 27/09/18 |           |  |
| C  | Q | USD | 27/09/18 |           |  |
| D  | Q | USD | 27/09/18 |           |  |
| E  | Q | USD | 27/09/18 |           |  |
| <b>MARC Finance Ltd and VENUS Finance Limited</b>                          |   |     |          |           |  |
| Series No: M629 Tranche No. 1  | S | JPY | 10/03/14 |           |  |
| Series No: M675 Tranche No. 1  | S | JPY | 03/09/14 |           |  |
| Series No: M686 Tranche No. 1  | S | JPY | 30/09/14 |           |  |
| Series No: M733 Tranche No. 1  | S | JPY | 28/04/15 |           |  |
| Series No: M791 Tranche No. 1  | S | JPY | 18/02/16 |           |  |
| Series No: M845 Tranche No. 1  | S | JPY | 29/09/17 |           |  |
| Series No: M885 Tranche No. 1  | S | JPY | 14/09/18 |           |  |
| Series No: M890 Tranche No. 1  | S | JPY | 27/09/18 |           |  |
| <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 |           |  |
| Note 6   |   | USD | 26/01/18 |           |  |
| Note 7   |   | USD | 23/07/18 |           |  |
| Note 8   |   | USD | 09/08/18 |           |  |
| <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 |           |  |

## Specialist Debt Securities

| <b>Issuer / Debt Description</b>                                      | <b>Freq</b> | <b>Curr</b> | <b>Issued</b> | <b>Ticker</b> |
|---|-------------|-------------|---------------|---------------|
| <b>Max CMBS I Ltd. &amp; Corp.</b>                                    |             |             |               |               |
| 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>Meadow Star Designated Activity Company</b>                        |             |             |               |               |
| Up to €32,100,000 Profit Participating Notes due 31 January 2026      |             | EUR         | 14/01/16      |               |
| <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>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>Miravast ILS Credit Designated Activity Company</b>                |             |             |               |               |
| Profit Participating Notes due 1 November 2037                        |             | USD         | 15/12/17      |               |
| <b>MML Finance Company Ireland I Designated Activity Company</b>      |             |             |               |               |
| €18,750,000 Fixed Rate Notes due 2023                                 | I           | EUR         | 01/11/18      |               |
| A Notes   | I           | EUR         | 12/12/17      |               |
| A Notes   | Q           | EUR         | 15/12/17      |               |
| A Series 2017   |             | EUR         | 11/01/17      |               |
| B Notes   | Q           | EUR         | 15/12/17      |               |
| B Notes   | I           | EUR         | 12/12/17      |               |
| 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 Designated Activity Company</b>                |             |             |               |               |
| 2014-3  | M           | USD         | 03/04/14      |               |
| 2014-4  | M           | USD         | 03/04/14      |               |

## Specialist Debt Securities

| <b>Issuer / Debt Description</b>                                   | <b>Freq</b> | <b>Curr</b> | <b>Issued</b> | <b>Ticker</b> |
|--|-------------|-------------|---------------|---------------|
| <b>MTC Funding Company Designated Activity Company</b>             |             |             |               |               |
| 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      |               |
| 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>Nansa CLO (2018-1) Designated Activity Company</b>              |             |             |               |               |
| EUR 372,030,000 Portfolio Credit Linked Notes due 2026             | Q           | EUR         | 14/12/18      |               |
| <b>Natixis Structured Issuance SA</b>                              |             |             |               |               |
| Series No. 217, Tranche No. 1                                      |             | USD         | 16/09/14      |               |
| <b>NatWest Markets Secured Funding Designated Activity Company</b> |             |             |               |               |
| EUR 131,000,000 Series 2018-2 Notes due 2020                       | I           | EUR         | 17/12/18      |               |
| <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      |               |
| Series 830   | S           | JPY         | 16/04/18      |               |
| Series 831   | S           | JPY         | 28/08/18      |               |
| <b>Nephrite Finance DAC</b>  |             |             |               |               |
| Series 2017-1  | Q           | USD         | 19/12/17      |               |

## Specialist Debt Securities

| <b>Issuer / Debt Description</b>   | <b>Freq</b> | <b>Curr</b> | <b>Issued</b> | <b>Ticker</b> |
|--|-------------|-------------|---------------|---------------|
| <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>NH Senior Loan Fund Designated Activity Company</b>                               |             |             |               |               |
| US\$1,000,000,000 Profit Participating Notes due 2039                                |             | USD         | 28/06/18      |               |
| <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>North Haven Senior Loan Fund (ALMA) DAC</b>                                       |             |             |               |               |
| A  | I           | USD         | 28/09/18      |               |
| B  | I           | USD         | 28/09/18      |               |
| C  | I           | USD         | 28/09/18      |               |
| D  | I           | USD         | 28/09/18      |               |
| E  | I           | USD         | 28/09/18      |               |
| F  | I           | USD         | 28/09/18      |               |
| <b>Oaktree Global Credit Holdings (Ireland) Designated Activity Company</b>          |             |             |               |               |
| Up to USD 100,000,000 note due 2045  |             | USD         | 31/01/17      |               |
| <b>OBREGON AVIATION DESIGNATED ACTIVITY COMPANY</b>                                  |             |             |               |               |
| Profit Participating Note  | M           | USD         | 14/03/18      |               |
| <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      |               |

## Specialist Debt Securities

| <b>Issuer / Debt Description</b>  | <b>Freq</b> | <b>Curr</b> | <b>Issued</b> | <b>Ticker</b> |
|---|-------------|-------------|---------------|---------------|
| <b>Octagon Investment Partners 34, Ltd. and Octagon Investment Partners 34, LLC</b> |             |             |               |               |
| Class E-1   | Q           | USD         | 14/12/17      |               |
| Class E-2   | Q           | USD         | 14/12/17      |               |
| <b>Octagon Investment Partners 36, Ltd and Octagon Investment Partners 36, LLC</b>  |             |             |               |               |
| 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      |               |
| <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 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 38   | Q           | USD         | 01/10/18      |               |
| Series 40   | A           | USD         | 27/06/18      |               |
| Series 42   | Q           | USD         | 25/10/18      |               |
| Series 44   | A           | JPY         | 20/09/18      |               |
| Series 45   | A           | JPY         | 23/07/18      |               |
| Series 46   | S           | JPY         | 15/10/18      |               |
| Series 47   | A           | JPY         | 22/10/18      |               |
| Series 48   | A           | JPY         | 18/10/18      |               |
| Series 51   | A           | JPY         | 05/12/18      |               |
| Series 52   | S           | JPY         | 12/12/18      |               |
| <b>OZLM Funding II, Ltd. and OZLM Funding II, LLC</b>                               |             |             |               |               |
| Class A-1a-F  | Q           | USD         | 29/08/18      |               |
| Class A-1a-R  | Q           | USD         | 29/08/18      |               |
| Class A-1b-R  | Q           | USD         | 29/08/18      |               |
| Class A-2-R2  | Q           | USD         | 29/08/18      |               |
| Class A-2-RF  | Q           | USD         | 29/08/18      |               |
| Class B-R2  | Q           | USD         | 29/08/18      |               |
| Class C-R2  | Q           | USD         | 29/08/18      |               |
| Class D-R2  | Q           | USD         | 29/08/18      |               |
| US\$72,100,000 Subordinated Notes due 2031  | Q           | USD         | 29/08/18      |               |



## Specialist Debt Securities

| Issuer / Debt Description  | Freq | Curr | Issued   | Ticker |
|--|------|------|----------|--------|
| <b>OZLM VII, Ltd and OZLM VII, LLC</b>                                 |      |      |          |        |
| Class A-1-R Notes  | Q    | USD  | 17/07/18 |        |
| Class A-2-R Notes  | Q    | USD  | 17/07/18 |        |
| Class B-R Notes  | Q    | USD  | 17/07/18 |        |
| Class C-R-R Notes  | Q    | USD  | 17/07/18 |        |
| Class D-R Notes  | Q    | USD  | 17/07/18 |        |
| Class E-R Notes  | Q    | USD  | 17/07/18 |        |
| Subordinated Notes   |      | USD  |          |        |
| <b>OZLME VI Designated Activity Company</b>                            |      |      |          |        |
| €352,687,000 Profit Participating Notes                                |      | EUR  | 24/09/18 |        |
| <b>Pacific Capital International Limited</b>                           |      |      |          |        |
| Series 2018-01 Class P   | Q    | USD  | 02/05/18 |        |
| Series 2018-02 Class P   | Q    | USD  | 29/05/18 |        |
| Series 2018-03 USD57,000,000 Class P                                   | Q    | USD  | 05/10/18 |        |
| <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 |        |
| <b>Peel Chapel No. 2 Limited</b>                                       |      |      |          |        |
| £120,000,000 Senior Floating Rate Loan 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 |        |
| <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>Pine Capital Designated Activity Company</b>                        |      |      |          |        |
| EUR 727,000,000 Unsecured Note due 2 March 2080                        |      | EUR  | 23/01/18 |        |
| <b>Polis Dania Designated Activity Company</b>                         |      |      |          |        |
| EUR 59,205,000 Profit Participating Security 2023                      |      | EUR  | 13/12/13 |        |
| <b>Polis Finance Designated Activity Company</b>                       |      |      |          |        |
| EUR 22,317,763 Profit Participating Security                           |      | EUR  | 29/05/13 |        |
| <b>Portfolio Concentrate Solutions Unlimited Company</b>               |      |      |          |        |
| 4.67% Unsecured Promissory Note due 15 December 2048                   | M    | USD  | 27/12/18 |        |
| <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>Quest Software Holdings Limited</b>                                 |      |      |          |        |
| US\$417,933,956.31 2018 Notes due May 18, 2025                         | Q    | USD  | 18/05/18 |        |
| <b>Ravelin Aviation Leasing Services 2 Designated Activity Company</b> |      |      |          |        |
| Up to \$500,000,000 Subordinated Profit Participating Securities       | A    | USD  | 21/12/17 |        |
| <b>Ravelin Aviation Leasing Services Designated Activity Company</b>   |      |      |          |        |
| Up to \$500,000,000 Subordinated Profit Participating Securities       |      | USD  | 25/12/15 |        |

## Specialist Debt Securities

| <b>Issuer / Debt Description</b>   | <b>Freq</b> | <b>Curr</b> | <b>Issued</b> | <b>Ticker</b> |
|--|-------------|-------------|---------------|---------------|
| <b>Realta Investments Ireland Designated Activity Company</b><br>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><br>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>Red 2 Finance CLO 2018-1 Designated Activity Company</b><br>A   | Q           | GBP         | 15/10/18      |               |
| B  | Q           | GBP         | 15/10/18      |               |
| C  | Q           | GBP         | 15/10/18      |               |
| D  | Q           | GBP         | 15/10/18      |               |
| E  | Q           | GBP         | 15/10/18      |               |
| F  | Q           | GBP         | 15/10/18      |               |
| G  | Q           | GBP         | 15/10/18      |               |
| <b>Renew Project Finance CLO 2017-1 DAC</b><br>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><br>Class A-1  | M           | USD         | 28/03/06      |               |
| Class A-2  | M           | USD         | 28/03/06      |               |
| Class B  | M           | USD         | 28/03/06      |               |
| Class C  | M           | USD         | 28/03/06      |               |
| Class D  | M           | USD         | 28/03/06      |               |
| Class E  | M           | USD         | 28/03/06      |               |
| Class F  | M           | USD         | 28/03/06      |               |
| Class G  | M           | USD         | 28/03/06      |               |
| Class H  | M           | USD         | 28/03/06      |               |
| <b>RFC CDO 2007-1, Ltd</b><br>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      |               |
| <b>RIN Ltd. and RIN LLC</b><br>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      |               |
| <b>RiverRock Emerald Designated Activity Company</b><br>Up to USD 250,000,000 note due 2067                                    |             | USD         | 17/08/17      |               |
| <b>Rubrika Finance Company Designated Activity Company</b><br>Series 14  | S           | USD         | 23/09/13      |               |
| <b>Sankaty Paringa Holdings I Designated Activity Company</b><br>USD\$300,000,000 profit participating certificates due 2020   |             | USD         | 14/09/18      |               |
| <b>Sankaty Paringa Holdings II Designated Activity Company</b><br>USD\$300,000,000 profit participating certificates due 2048  | A           | USD         | 03/05/16      |               |
| <b>Sankaty Paringa Holdings III Designated Activity Company</b><br>AUD\$300,000,000 profit participating certificates due 2048 | A           | AUD         | 03/05/16      |               |
| <b>Sapphire Aviation Finance I Limited and Sapphire Aviation Finance I (US) LLC</b><br>Series A                                | M           | USD         | 23/03/18      |               |
| Series B   | M           | USD         | 23/03/18      |               |

## Specialist Debt Securities

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|--|-------------|-------------|---------------|---------------|
| <b>Sapphire Aviation Finance I Limited and Sapphire Aviation Finance I (US) LLC</b><br>Series C                                      | M           | USD         | 23/03/18      |               |
| <b>Sapphire Valley CDO I, Ltd.</b><br>Sub Notes  | Q           | USD         | 14/12/06      |               |
| <b>SCOF-2 Ltd.</b><br>Class A-R  | Q           | USD         | 15/08/18      |               |
| Class B-1-R  | Q           | USD         | 15/08/18      |               |
| Class B-2-R  | Q           | USD         | 15/08/18      |               |
| Class C-R  | Q           | USD         | 15/08/18      |               |
| Class D-R  | Q           | USD         | 15/08/18      |               |
| Class E-R  | Q           | USD         | 15/08/18      |               |
| <b>Shackleton 2018-XII CLO, Ltd. and Shackleton 2018-XII CLO, LLC</b><br>Class A Notes   | Q           | USD         | 11/07/18      |               |
| Class B Notes  | Q           | USD         | 11/07/18      |               |
| Class C Notes  | Q           | USD         | 11/07/18      |               |
| <b>SIGNUM FINANCE III PLC</b><br>Series 2017-14  |             | USD         | 31/01/18      |               |
| <b>SOF EPC UK Limited</b><br>USD14,893,600 12.7% Loan Notes due 2023 and an unlimited amount of 12.7% payment in kind notes due 2023 | Q           | USD         | 25/10/18      |               |
| <b>Solstice ABS CBO III, Ltd.</b><br>24,000 Preference Shares  | Q           | USD         | 12/11/03      |               |
| <b>Southeastern Concentrated Value Designated Activity Company</b><br>Profit Participating Notes due 7 April 2035                    |             | EUR         | 10/04/15      |               |
| <b>Space II Limited</b><br>Series 2017-4   | A           | JPY         | 28/07/17      |               |
| <b>SPACE Limited</b><br>Series 997   | S           | JPY         | 13/07/10      |               |
| <b>SPRC Master Funding Limited</b><br>€500,000,000 Profit Participating Notes due 2 March 2064                                       | I           | EUR         | 02/03/15      |               |
| <b>Sprite 2017-1 Limited</b><br>Series 2017 E  |             | USD         | 04/12/17      |               |
| <b>Sprite 2017-1 Limited and Sprite 2017-1 LLC</b><br>Series 2017 A  | M           | USD         | 04/12/17      |               |
| Series 2017 B  | M           | USD         | 04/12/17      |               |
| Series 2017 C  | M           | USD         | 04/12/17      |               |
| <b>SREO 210 Designated Activity Company</b><br>EUR51,344,566 profit participating certificates due 2022                              |             | EUR         | 09/01/19      |               |
| <b>St. Pauls CLO X Designated Activity Company</b><br>Up to €400,000,000 Profit Participating Notes                                  | Q           | EUR         | 02/08/18      |               |
| Up to £400,000,000 Profit Participating Notes  | Q           | GBP         |               |               |
| Up to US\$400,000,000 Profit Participating Notes   | Q           | USD         |               |               |
| <b>Stanlow Receivables Funding Limited</b><br>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      |               |
| <b>START Holding Ltd.</b><br>US\$100,000,000 aggregate face amount Class E Participating Certificates                                | M           | USD         | 26/06/18      |               |
| <b>START Ltd. and START USA LLC</b><br>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      |               |
| <b>STARTS (IRELAND) Public Limited Company</b><br>Series 2016-2  |             | EUR         | 17/02/16      |               |
| Series 2018-14   | Q           | GBP         | 11/09/18      |               |
| <b>Steele Creek CLO 2014-1R, Ltd. and Steele Creek CLO 2014-1R, LLC</b><br>Class A Notes   | Q           | USD         | 27/03/18      |               |
| Class B Notes  | Q           | USD         | 27/03/18      |               |

## Specialist Debt Securities

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|--|-------------|-------------|---------------|---------------|
| <b>Steele Creek CLO 2014-1R, Ltd. and Steele Creek CLO 2014-1R, LLC</b>        |             |             |               |               |
| 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      |               |
| <b>Steele Creek CLO 2017-1, Ltd.</b>   |             |             |               |               |
| Class E  | Q           | USD         | 14/12/17      |               |
| Subordinated Notes   | Q           | USD         | 14/12/17      |               |
| <b>Steele Creek CLO 2017-1, Ltd. and Steele Creek CLO 2017-1, LLC</b>          |             |             |               |               |
| 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      |               |
| <b>Steele Creek CLO 2018-2, Ltd and Steele Creek CLO 2018-2, LLC</b>           |             |             |               |               |
| Class A Notes  | Q           | USD         | 28/08/18      |               |
| Class B Notes  | Q           | USD         | 28/08/18      |               |
| Class C Notes  | Q           | USD         | 28/08/18      |               |
| Class D Notes  | Q           | USD         | 28/08/18      |               |
| Class E Notes  | Q           | USD         | 28/08/18      |               |
| Subordinated Notes   |             | USD         | 28/08/18      |               |
| <b>Stelloan Investment Company I DAC</b>                                       |             |             |               |               |
| Profit Participating Notes   |             | USD         | 01/06/17      |               |
| <b>Strata CLO I, Ltd. and Strata CLO I, LLC</b>                                |             |             |               |               |
| Class A Notes  | Q           | USD         | 20/12/18      |               |
| Class B Notes  | Q           | USD         | 20/12/18      |               |
| Class C Notes  | Q           | USD         | 20/12/18      |               |
| Class D Notes  | Q           | USD         | 20/12/18      |               |
| Class E Notes  | Q           | USD         | 20/12/18      |               |
| <b>Student Mezzanine Finance</b>   |             |             |               |               |
| Mezzanine Secured Notes  | S           | GBP         | 07/03/17      |               |
| <b>Swala (PAEM) Limited</b>  |             |             |               |               |
| US\$25,000,000 Class A1 Notes due 15 January 2023                              | S           | USD         | 15/01/18      |               |
| <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      |               |
| Series C Interests   | Q           | USD         | 28/06/18      |               |
| Series E Interests   | Q           | USD         | 28/09/18      |               |
| <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      |               |

## Specialist Debt Securities

| <b>Issuer / Debt Description</b>  | <b>Freq</b> | <b>Curr</b> | <b>Issued</b> | <b>Ticker</b> |
|---|-------------|-------------|---------------|---------------|
| <b>TCW/Crescent Mezzanine Partners IV/IVB (Ireland) Limited</b>               |             |             |               |               |
| 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>Thunderbolt II Aircraft Lease Limited</b>                                  |             |             |               |               |
| \$375,000,000 4.147% Series A Fixed Rate Notes due 2038                       | M           | USD         | 01/08/18      |               |
| \$75,000,000 5.071% Series B Fixed Rate Notes due 2038                        | M           | USD         | 01/08/18      |               |
| US\$105,406,462.70 in aggregate principal amount E Note due 2038              | M           | USD         | 01/08/18      |               |
| <b>Thunderbolt II APS Limited</b>   |             |             |               |               |
| Class G Aircraft Portfolio Shares 2018  | M           | USD         | 01/08/18      |               |
| <b>TICP CLO III-2, LTD. and TICP CLO III-2, LLC</b>                           |             |             |               |               |
| 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      |               |
| <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>                    |             |             |               |               |
| £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>TruPS Financials Note Securitization 2018-1 Ltd and LLC</b>                |             |             |               |               |
| 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      |               |
| <b>TruPS Financials Note Securitization 2018-2 Ltd</b>                        |             |             |               |               |
| A-1   | Q           | USD         | 20/12/18      |               |
| <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>USD IG Infrastructure Debt (Ireland) DAC</b>                               |             |             |               |               |
| Unsecured, limited recourse, definitive registered, profit participating note |             | USD         | 13/12/17      |               |
| <b>Venture 35 CLO, Limited and Venture 35 CLO, LLC</b>                        |             |             |               |               |
| Class A-F Notes   | Q           | USD         | 14/11/18      |               |
| Class A-L Notes   | Q           | USD         | 14/11/18      |               |
| Class A-S Notes   | Q           | USD         | 14/11/18      |               |
| Class B-F Notes   | Q           | USD         | 14/11/18      |               |

## Specialist Debt Securities

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

|  |   |     |          |  |
|--|---|-----|----------|--|
| <b>Venture 35 CLO, Limited and Venture 35 CLO, LLC</b>                             |   |     |          |  |
| Class B-L Notes  | Q | USD | 14/11/18 |  |
| Class C Notes  | Q | USD | 14/11/18 |  |
| Class D Notes  | Q | USD | 14/11/18 |  |
| Class E Notes  | Q | USD | 14/11/18 |  |
| Subordinated Notes   | Q | USD | 14/11/18 |  |
| <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>Vibrant CLO IX, Ltd. and Vibrant CLO IX, LLC.</b>                               |   |     |          |  |
| Class A-1  | Q | USD | 08/08/18 |  |
| Class A-2  | Q | USD | 08/08/18 |  |
| Class B  | Q | USD | 08/08/18 |  |
| Class C  | Q | USD | 08/08/18 |  |
| Class D  | Q | USD | 08/08/18 |  |
| Class X  | Q | USD | 08/08/18 |  |
| US\$49,000,000 Subordinated Notes due 2031   | Q | USD | 08/08/18 |  |
| <b>Violet Protected Asset SPC</b>  |   |     |          |  |
| Series VPA 1 S03   | Q | USD | 21/06/16 |  |
| Series VPA 1 S04   | Q | USD | 22/08/16 |  |
| Series VPA 10 S01  |   | USD | 07/08/18 |  |
| <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>Wellfleet CLO 2018-1, Ltd. and Wellfleet CLO 2018-1, LLC</b>                    |   |     |          |  |
| 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 |  |
| <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 |  |

## Specialist Debt Securities

| Issuer / Debt Description  | Freq | Curr | Issued   | Ticker |
|--|------|------|----------|--------|
| <b>Whalsay Energy Limited</b>  |      |      |          |        |
| USD 25,000,000 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>Woodmont 2018-4 Trust</b>   |      |      |          |        |
| 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 |        |
| <b>XMMT Financing Designated Activity Company</b>                    |      |      |          |        |
| EUR 250,000,000 Unsecured Note due 10 July 2070                      |      | EUR  | 19/12/17 |        |
| <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 |        |
| 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 36   | A    | USD  | 28/03/18 |        |
| Class B Tranche 37   | Q    | EUR  | 18/04/18 |        |
| Class B Tranche 38   | M    | USD  | 23/05/18 |        |
| Class B Tranche 39   | O    | EUR  | 13/07/18 |        |
| Class B Tranche 40   | O    | EUR  | 16/07/18 |        |
| Class B Tranche 41   | O    | EUR  | 13/09/18 |        |
| Class B Tranche 42   | S    | GBP  | 21/09/18 |        |
| Class B Tranche 43   | O    | EUR  | 08/10/18 |        |
| Class B Tranche 44   | O    | EUR  | 15/01/19 |        |
| Class B Tranche 45   | O    | USD  | 15/01/19 |        |
| Class B Tranche 46   | O    | EUR  | 15/01/19 |        |
| Class B Tranche 47   | S    | USD  | 15/01/19 |        |
| Class B Tranche 48   | O    | GBP  | 15/01/19 |        |
| <b>ZAIS CLO 3, Limited and ZAIS CLO 3, LLC</b>                       |      |      |          |        |
| 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   |
|---|------|----------|----------|
| <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>                                     |      |          |          |

## Specialist Debt Programme

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

|  |     |          |          |
|--|-----|----------|----------|
| Up to JPY 5,000,000,000,000 (or the equivalent in other currencies) Structured Issuance Programme<br><b>MARC Finance Ltd and VENUS Finance Limited</b> |     | 09/06/21 | 10/06/16 |
| Euro 50,000,000,000 Structured Note Programme<br><b>Neon Capital Limited</b>   | EUR | 15/01/20 | 16/01/15 |
| US\$50,000,000,000 Limited Recourse Secured Debt Issuance Programme<br><b>Oxygen Capital Limited</b>   | USD | 09/07/23 | 10/07/18 |
| Limited Recourse Secured Debt Issuance Programme<br><b>Violet Protected Asset SPC</b>  | USD | 20/09/22 | 21/09/17 |
| Asset Backed Securities Issuance Programme<br><b>XXIII Capital Limited</b>   | USD | 20/06/21 | 21/06/16 |
| Specialist Debt Programme - Multicurrency Class A and Class B Notes  | GBP | 29/10/23 | 06/07/16 |



## Corporate Debt Securities

| <b>Issuer / Debt Description</b>   | <b>Freq</b> | <b>Curr</b> | <b>Issued</b> | <b>Ticker</b> |
|--|-------------|-------------|---------------|---------------|
| <b>AgriBriefing 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      |               |
| 10 per cent. Unsecured Subordinated Investor B Payment In Kind Notes due 2022                                | A           | GBP         | 10/07/15      |               |
| <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>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>Avadel Finance Cayman Limited</b>   |             |             |               |               |
| US\$125,000,000 4.5% Exchangeable Senior Notes de 2023   | S           | USD         | 14/02/18      |               |
| <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>BNY Mellon Investment Management Seed Capital Limited</b>   |             |             |               |               |
| GBP 70,000,000 senior fixed rate notes due 28 March 2023   | A           | GBP         | 28/03/18      |               |
| <b>Bramall Properties Limited</b>  |             |             |               |               |
| Loan Notes due 31 October 2021   | 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>Bromford Midco Limited</b>  |             |             |               |               |
| US\$5,500,000 Loan Notes due 2025  | A           | USD         | 29/03/18      |               |
| <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>Butterfly (Finance) Limited</b>   |             |             |               |               |
| Up to £45,000,000 unsecured redeemable loan notes 2024 and an unlimited amount of unsecured redeemable payme | A           | GBP         | 27/09/18      |               |
| <b>C1 Acquisitions Limited</b>   |             |             |               |               |
| Ten per cent. Notes due 2017   | Q           | GBP         | 12/12/10      |               |
| <b>Catlin Finance (UK) Limited</b>   |             |             |               |               |

## Corporate Debt Securities

| <b>Issuer / Debt Description</b>   | <b>Freq</b> | <b>Curr</b> | <b>Issued</b> | <b>Ticker</b> |
|--|-------------|-------------|---------------|---------------|
| <b>Catlin Finance (UK) Limited</b><br>US\$475,000,000 Long-Dated Subordinated Guaranteed Loan Notes                              | A           | USD         | 20/09/07      |               |
| <b>CCF ACQUISITION S.A R.L.</b><br>EUR2,000,000,000 Note   |             | EUR         | 01/01/16      |               |
| EUR2,000,000,000 Note  |             | EUR         | 01/01/16      |               |
| <b>CDK Global Holdings (UK) Limited</b><br>GBP191,436,411 4.1% Fixed Rate Unsecured Loan Notes due 2021                          | A           | GBP         | 19/12/14      |               |
| <b>CDW International Holdings Limited</b><br>Up to US\$160,000,000 Unsecured Loan Notes 2022                                     | Q           | USD         | 18/12/18      |               |
| <b>Chromalloy UK Holdings Limited</b><br>Notes, Libor + 4.00 Percent due 2019  | S           | GBP         | 28/02/14      |               |
| <b>Cigna Walnut Holdings, Ltd</b><br>Promissory Note, 12-month LIBOR + 75 basis points due September 30, 2024                    | S           | USD         | 21/11/14      |               |
| USD600,000,000 Promissory Note, 3.62 percent due September 30, 2024  | S           | USD         | 01/10/14      |               |
| <b>CKI Number 3 Limited</b><br>GBP309,672,000 9.95 per cent. Notes due 2031  | S           | GBP         | 30/06/11      |               |
| <b>CNOOC UK Limited</b><br>US\$775,000,000 Promissory Note   | S           | USD         | 13/01/15      |               |
| <b>Cobra Bidco Limited</b><br>15 per cent. Unsecured Fixed Rate Series E Loan Notes due 2024                                     | A           | GBP         | 18/01/18      |               |
| <b>Cole-Parmer Instrument Company Limited</b><br>EURO Loan notes due 2025  | A           | EUR         | 31/07/15      |               |
| GBP loan notes due 2025  | A           | GBP         | 14/10/15      |               |
| <b>Condor Buyer Limited</b><br>First Lien Proceeds Notes due 2024  | Q           | USD         | 27/10/17      |               |
| Second Lien Proceeds Notes due 2025  | Q           | USD         | 27/10/17      |               |
| <b>Core Laboratories Interests One Limited</b><br>\$290,000,000 6 per cent. notes due 2021                                       | A           | USD         | 18/05/11      |               |
| <b>Crawford &amp; Company EMEA/A-P Holdings Limited</b><br>Up to GBP 175,000,000 of Unsecured 7 per cent. Bonds due 2019         | S           | GBP         | 02/02/09      |               |
| <b>Cunningham Lindsey Holdings (UK) Limited</b><br>Class GBP Unsecured Loan Notes  | S           | GBP         | 20/06/08      |               |
| Class USD Unsecured Loan Notes   | Q           | USD         | 22/05/09      |               |
| <b>Cunningham Lindsey Holdings II (UK) Limited</b><br>Class GBP  | M           | GBP         | 25/06/08      |               |
| Class USD  | M           | USD         | 25/06/08      |               |
| <b>CX Midco Limited</b><br>£38,116,621 15% Unsecured Loan Notes 2026   | A           | GBP         | 13/07/16      |               |
| <b>D-Clear Europe Limited</b><br>USD Notes   | A           | USD         | 21/10/11      |               |
| <b>Datum Datacentres Limited</b><br>15 per cent. unsecured redeemable Tranche 2 Loan Notes 2036                                  | A           | GBP         | 12/09/16      |               |
| <b>Dolphin Square Limited (Formerly Mantilla Limited)</b><br>Up to 500,000,000 subordinated unsecured PIK notes                  | Q           | GBP         | 17/12/12      |               |
| Up to 75,000,000 Interst Bearing unsecured subordinated notes  | Q           | GBP         | 17/12/12      |               |
| <b>Dominion Hospitality Midco Limited</b><br>GBP30,000,000 10% fixed rate unsecured loan note maturing 31 October 2023           | A           | GBP         | 02/11/16      |               |
| <b>Douglas Midco Limited</b><br>Secured Investor Loan Notes 2024   | Q           | GBP         | 06/09/17      |               |
| <b>Elevate Credit International Limited</b><br>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      |               |
| <b>Endeavour Energy UK Limited</b><br>Floating rate loan notes due 2017  | Q           | USD         | 30/09/14      |               |
| US\$500,000,000 Fixed Rate Loan Note due 2017  | S           | USD         | 21/10/15      |               |
| <b>Energy Assets Midco Limited</b><br>8 per cent. fixed rate unsecured funding notes 2026  | A           | GBP         | 12/07/16      |               |

## Corporate Debt Securities

| <b>Issuer / Debt Description</b>   | <b>Freq</b> | <b>Curr</b> | <b>Issued</b> | <b>Ticker</b> |
|--|-------------|-------------|---------------|---------------|
| <b>Engelhart CTP Holding (UK) Limited</b>  |             |             |               |               |
| BRL 1.6 billion Unsecured Loan Notes 2018  | Q           | USD         | 14/09/18      |               |
| Unsecured Loan Notes 2018  | Q           | USD         | 05/06/18      |               |
| <b>Erie U.K. Limited</b>   |             |             |               |               |
| £438,294,409 7.2 per cent. Notes due 28 January 2021   | A           | GBP         | 28/01/11      |               |
| <b>ExamWorks UK Ltd</b>  |             |             |               |               |
| An unsecured intercompany promissory loan note in the amount of £240,000,000                                 | Q           | USD         | 26/10/18      |               |
| <b>FC Skyfall Holdco 1 Limited</b>   |             |             |               |               |
| £80,000,000 15 per cent. fixed rate unsecured loan notes due 2021  | Q           | GBP         | 09/03/18      |               |
| Series A   | Q           | GBP         | 05/07/18      |               |
| <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>Glide Bidco Limited</b>   |             |             |               |               |
| 12% Investor Loan Notes 2019   | Q           | GBP         | 25/10/13      |               |
| <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>Halo Technology Midco Limited</b>   |             |             |               |               |
| £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      |               |
| <b>Hollyblue (Finance 2) Limited</b>   |             |             |               |               |
| Up to £20,000,000 unsecured redeemable loan notes 2024 and an unlimited amount of unsecured redeemable payme | A           | GBP         | 27/09/18      |               |
| <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      |               |

## Corporate Debt Securities

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

|   |   |     |          |  |
|---|---|-----|----------|--|
| <b>International Retail UK Limited</b>                                    |   |     |          |  |
| U.S. \$107,178,845 5.62 % Notes due 20 December 2022                      | A | USD | 18/12/17 |  |
| <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 |  |
| 15 per cent. Unsecured Subordinated Redeemable Payment In Kind Notes 2023 | A | GBP | 18/09/14 |  |
| B Funding Loan Notes  | A | GBP | 23/06/17 |  |
| <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 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 |  |
| <b>iwoca Peroxide Limited</b>   |   |     |          |  |
| Up to PLN 50,000,000 10% Series A Polish Zloty Bonds                      | Q | PLN | 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 |  |
| 5.40% Senior Notes due 2033   | S | USD | 23/05/18 |  |
| 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 |  |

## Corporate Debt Securities

**Issuer / Debt Description**
**FreqCurr Issued Ticker**
**Marketing Technology Partners UK Limited**

|                |       |          |  |
|----------------|-------|----------|--|
| Class A Notes  | M USD | 31/05/17 |  |
| Class B Notes  | M USD | 31/05/17 |  |
| Class RC Notes | 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 |  |
|--------------------------------|-------|----------|--|

**Maven Midco Limited**

|   |       |          |  |
|---|-------|----------|--|
| £43,549,114 10% Unsecured Loan Notes 2028 | A GBP | 07/09/18 |  |
|---|-------|----------|--|

**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 |  |
|---|-------|----------|--|

## Corporate Debt Securities

| <b>Issuer / Debt Description</b>   | <b>Freq</b> | <b>Curr</b> | <b>Issued</b> | <b>Ticker</b> |
|--|-------------|-------------|---------------|---------------|
| <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 2019                        | S           | EUR         | 10/10/17      |               |
| €2,809,230 6.00 per cent. Series B Notes due April 2019                          | S           | EUR         | 10/10/17      |               |
| <b>Newincco 1359 Limited</b>   |             |             |               |               |
| 10 per cent. Unsecured Subordinated Investor A Loan Notes due 2022               | A           | GBP         | 03/09/15      |               |
| 10 per cent. Unsecured Subordinated Investor B Loan Notes due 2022               | A           | GBP         | 03/09/15      |               |
| <b>Nexen Petroleum U.K. Limited</b>  |             |             |               |               |
| Up to US\$1,200,000,000 Promissory Note  | S           | USD         | 30/04/12      |               |
| <b>Nord Anglia Education (UK) Holdings plc</b>                                   |             |             |               |               |
| Revolving Unsecured Loan Notes   |             | USD         | 01/09/17      |               |
| Term Unsecured Loan Notes  |             | USD         | 01/09/17      |               |
| <b>Northgate UK Holdings 1 Limited</b>   |             |             |               |               |
| A Loan Notes   | A           | GBP         | 23/03/16      |               |
| <b>NOV UK Holdings Limited</b>   |             |             |               |               |
| 2.8 per cent Notes due 30 June 2021  | S           | GBP         | 30/06/15      |               |
| GBP 516, 800,000 4.2 per cent Notes due 18 October 2026                          | S           | GBP         | 18/10/18      |               |
| <b>Odeon and UCI Cinemas Holdings Limited</b>                                    |             |             |               |               |
| GBP650,000,000 Promissory Note, 7.5% interest per annum, due 29 November 2026    | S           | GBP         | 30/11/16      |               |
| <b>One Identity SeaHawk International Holdings Designated Activity Company</b>   |             |             |               |               |
| First Lien Proceeds Notes due 2022   | Q           | USD         | 31/10/16      |               |
| Second Lien Proceeds Notes due 2023  | Q           | USD         | 31/10/16      |               |
| <b>One Identity Software International Limited</b>                               |             |             |               |               |
| US\$23,756,539.66 Notes due October 31, 2022                                     | Q           | USD         | 16/01/18      |               |
| <b>P1 Reversions Limited</b>   |             |             |               |               |
| £121,539,648 4.04% fixed rate unsecured loan notes due 22 November 2032          | Q           | GBP         | 22/11/17      |               |
| <b>Parker Hannifin (GB) Limited</b>  |             |             |               |               |
| 5% fixed rate unsecured notes due 25 June 2029                                   | A           | GBP         | 25/06/14      |               |
| <b>PCI Penn UK Holdco Limited</b>  |             |             |               |               |
| Fixed Rate Unsecured Loan Notes due August 1, 2022                               | S           | GBP         | 01/08/14      |               |
| Fixed Rate Unsecured Loan Notes due July 1 2023                                  | A           | USD         | 30/06/15      |               |
| <b>Peel Finance (UK) Limited</b>   |             |             |               |               |
| Loan Notes   | Q           | GBP         | 02/09/10      |               |
| PIK Notes  | Q           | GBP         | 02/09/10      |               |
| <b>Penn Pharma Group Limited</b>   |             |             |               |               |
| Fixed Rate Unsecured Loan Notes due 1 July 2023                                  | A           | USD         | 30/06/15      |               |
| <b>Petroceltic Holdings Limited</b>  |             |             |               |               |
| Secured and Guaranteed Variable Rate Junior Notes due 29 March 2021              | A           | USD         | 29/03/17      | PCIJRN01      |
| <b>Pharming Group N.V.</b>   |             |             |               |               |
| 8.5% Subordinated Redeemable Convertible Bonds due 2021                          | S           | EUR         | 07/12/16      |               |
| <b>Phillips 66 UK Holdings Limited</b>   |             |             |               |               |
| 1,400,000 £1,000 Floating Rate Notes due 20 April 2022                           | A           | GBP         | 20/04/12      |               |
| <b>Premier Midco Limited</b>   |             |             |               |               |
| 12 per cent Unsecured Subordinated Redeemable Investor Ser A Loan Notes due 2022 | Q           | GBP         | 22/09/15      |               |
| 12 per cent Unsecured Subordinated Redeemable Investor Ser B Loan Notes due 2022 | Q           | GBP         | 22/09/15      |               |
| Series A PIK Notes   | A           | GBP         | 03/10/16      |               |
| Series B PIK Notes   | A           | GBP         | 03/10/16      |               |
| <b>Project Farm Midco Limited</b>  |             |             |               |               |

## Corporate Debt Securities

| <b>Issuer / Debt Description</b>  | <b>Freq</b> | <b>Curr</b> | <b>Issued</b> | <b>Ticker</b> |
|---|-------------|-------------|---------------|---------------|
| <b>Project Farm Midco Limited</b><br>Fixed Rate A3 Secured Loan Notes 2024  | Q           | GBP         | 29/04/16      |               |
| <b>Project Flame Midco Limited</b><br>A Loan Notes and A PIK Notes  | A           | USD         | 17/04/18      |               |
| B1 Loan Notes and B1 PIK Loan Notes   | A           | USD         | 17/04/18      |               |
| <b>Project Lake Holdings Limited</b><br>Loan Notes due 2021   | A           | USD         | 15/12/15      |               |
| <b>Project Leopard AcquireCo Limited</b><br>US\$540,895,459 Floating Rate Unsecured Loan Notes Due 2023                     |             | USD         | 07/07/17      |               |
| <b>Quest Software International Holdings Designated Activity Company</b><br>First Lien Proceeds Notes due 2022              | Q           | USD         | 31/10/16      |               |
| Second Lien Proceeds Notes due 2023   | Q           | USD         | 31/10/16      |               |
| <b>Quinn Industrial Holdings Designated Activity Company</b><br>Class A EUR   | Q           | EUR         | 16/12/14      |               |
| <b>QVC UK Holdings Limited</b><br>Up to GBP290,000,000 7.75 per cent PIK Notes due October 31, 2018                         | A           | GBP         | 01/11/08      |               |
| <b>Radio Midco Limited</b><br>Up to £15,507,692 Series A 12.5 per cent. Secured Loan Notes due 2024                         | A           | GBP         | 08/05/18      |               |
| <b>Razzoli Investments Limited</b><br>Promissory Note due 25 June 2023  | Q           | USD         | 22/06/18      |               |
| <b>Relative Value Trading Limited</b><br>Floating Rate Unsecured Junior Subordinated Notes due 2025                         | Q           | USD         | 27/11/15      |               |
| Floating Rate Unsecured Notes due 2025  | Q           | USD         | 15/11/11      |               |
| <b>RPL Bidco Limited</b><br>Variable rate secured guaranteed term loan notes 2023   | Q           | GBP         | 09/11/17      |               |
| <b>San Diego Family Housing, LLC</b><br>Series 2007 Class I Bonds   | S           | USD         | 30/11/07      |               |
| Series 2007 Class II Bonds  | S           | USD         | 30/11/07      |               |
| Series 2007 Class III Bonds   | S           | USD         | 30/11/07      |               |
| <b>Seadrill Capricorn Holdings LLC</b><br>Floating Rate Loan Notes due 2021   | A           | USD         | 21/02/14      |               |
| <b>Seattle Midco Limited</b><br>10 per cent. Secured Series A Loan Notes due 2023   | A           | GBP         | 30/06/16      |               |
| 5 per cent. Secured Series B Loan Notes due 2023  | A           | GBP         | 30/06/16      |               |
| <b>SJD Free Solar (UK) 1 Ltd.</b><br>Note Issue   | Q           | GBP         | 23/03/16      |               |
| <b>Small World Financial Services Group Limited</b><br>unsecured convertible loan notes 2015 (the "2010 Convertible Notes") | S           | GBP         | 07/05/10      |               |
| unsecured convertible loan notes 2015 (the "2014 Convertible Notes")  | S           | GBP         | 19/12/14      |               |
| <b>SMBC Aviation Capital Finance DAC</b><br>Senior Notes due 2021   | S           | USD         | 19/07/16      |               |
| Senior Notes due 2022   | S           | USD         | 08/08/17      |               |
| Senior Notes due 2023   | S           | USD         | 30/07/18      |               |
| <b>SonicWall International Holdings Designated Activity Company</b><br>First Lien Proceeds Notes due 2022                   | Q           | USD         | 31/10/16      |               |
| Second Lien Proceeds Notes due 2023   | Q           | USD         | 31/10/16      |               |
| <b>Southeast Housing LLC</b><br>Series 2007 Class I Bonds 2028  | S           | USD         | 14/12/07      |               |
| Series 2007 Class I Bonds 2043  | S           | USD         | 14/12/07      |               |
| Series 2007 Class I Bonds 2054  | S           | USD         | 14/12/07      |               |
| Series 2007 Class II Bonds 2028   | S           | USD         | 14/12/07      |               |
| Series 2007 Class II Bonds 2043   | S           | USD         | 14/12/07      |               |
| Series 2007 Class II Bonds 2054   | S           | USD         | 14/12/07      |               |
| Series 2007 Class III Bonds 2028  | S           | USD         | 14/12/07      |               |
| Series 2007 Class III Bonds 2043  | S           | USD         | 14/12/07      |               |
| Series 2007 Class III Bonds 2054  | S           | USD         | 14/12/07      |               |
| <b>Starstone Finance Limited</b>  |             |             |               |               |

## Corporate Debt Securities

| <b>Issuer / Debt Description</b>  | <b>Freq</b> | <b>Curr</b> | <b>Issued</b> | <b>Ticker</b> |
|---|-------------|-------------|---------------|---------------|
| <b>Starstone Finance Limited</b><br>\$50,000,000 7 per cent Guaranteed Bonds due 2020   | S           | USD         | 17/06/08      |               |
| <b>Starz Mortgage Capital Ltd.</b><br>Up to €1,500,000,000 unsecured definitive notes due 2033 together with an unlimited amount of PIK Notes |             | EUR         | 21/09/18      |               |
| <b>Superior Acquisitions Limited</b><br>Series I Tranche 1  | S           | GBP         | 02/01/15      |               |
| Series J Tranche I  | S           | GBP         | 02/01/15      |               |
| Series K1 Tranche I   | Q           | GBP         | 02/01/15      |               |
| Series K3 Tranche 1   | S           | GBP         | 02/01/15      |               |
| Series N1 Tranche 1   | S           | GBP         | 07/01/15      |               |
| Series N2 Tranche 1   | S           | GBP         | 07/01/15      |               |
| <b>Superior Holdings Limited</b><br>Series E Tranche 1  | S           | GBP         | 31/12/14      |               |
| Series L Tranche 1  | S           | USD         | 02/01/15      |               |
| Series W1 Tranche 1   | S           | USD         | 02/01/15      |               |
| Series W2 Tranche 1   | S           | USD         | 02/01/15      |               |
| Series W3 Tranche 1   | S           | USD         | 02/01/15      |               |
| Series Y1 Tranche 1   | S           | USD         | 28/08/15      |               |
| <b>Symphony Bidco Limited</b><br>£79,452,057 Unsecured A Loan Notes   | A           | GBP         | 05/07/18      |               |
| <b>Taylor Wimpey SH Capital Limited</b><br>£100,000,000 Loan Notes  | A           | GBP         | 01/10/13      |               |
| <b>TBCF I Luxembourg S.à r.l.</b><br>Unsecured Loan Notes Due 2022  | Q           | USD         | 22/05/18      |               |
| <b>Telesat International Limited</b><br>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><br>Series A Loan Notes   | Q           | GBP         | 19/02/16      |               |
| <b>The Ink Factory Limited</b><br>Unsecured Loan Notes  | Q           | USD         | 10/04/14      |               |
| Unsecured Loan Notes  | Q           | USD         | 02/05/17      |               |
| <b>Tiffany &amp; Co. (UK) Holdings Limited</b><br>GBP125,811,955 2.25 per cent Notes Due 2028   | S           | GBP         | 31/03/08      |               |
| <b>TJX Europe Limited</b><br>Floating rate notes due 2024   | A           | GBP         | 01/02/14      |               |
| Floating rate notes due 2026  | A           | GBP         | 26/01/16      |               |
| Floating rate notes due 2028  | A           | GBP         | 20/07/18      |               |
| Up to £114,881,000 floating rate notes due 2022   | A           | GBP         | 17/01/12      |               |
| <b>Torwood Midco Limited</b><br>An unlimited number of 10% Investor A1 Secured Loan Notes 2024  | Q           | GBP         | 10/11/17      |               |
| <b>Trillion Chance Limited</b><br>5.00% Senior Notes due 2019   | S           | USD         | 14/02/18      |               |
| 5.25% Senior Notes due 2018   | S           | USD         | 13/10/17      |               |
| 7.5% Senior Notes due 2019  | S           | USD         | 08/10/18      |               |
| <b>UK Acquisitions No.6 Limited</b><br>An unlimited amount of unsecured loan notes due 31 December 2026                                       | Q           | GBP         | 26/09/18      |               |
| <b>UK Power Networks Holdings Limited</b><br>GBP413,508,000 9.95 per cent. Subordinated Notes due 2031  | S           | GBP         | 30/06/11      |               |
| <b>UK Power Networks Services Holdings Limited</b><br>GBP 51,000,000 9.95 per cent. Subordinated Notes due 2031                               | S           | GBP         | 30/06/11      |               |
| <b>Westminster Acquisition Limited</b><br>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

**Chamoss International Limited**

NIS1,480,839,000 Secured Series A Notes

Q ILS 05/06/18

**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 |
|--|------|------|----------|--------|
| <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 |        |
| 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 |        |
| <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 June 1, 2022                           | 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>                                      |      |      |          |        |
| \$40,000,000 Principal At-Risk Variable Rate Notes due March 2019                | Q    | USD  | 02/12/13 |        |
| <b>Residential Reinsurance 2014 Limited</b>                                      |      |      |          |        |
| Principal At-Risk Variable Rate Note Program                                     |      | USD  | 30/05/14 |        |
| Principal At-Risk Variable Rate Notes due March 6, 2019                          | 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 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 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 6 March 2019    | 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>Residential Reinsurance 2018 Limited</b>                                      |      |      |          |        |
| Principal At-Risk Variable Rate Note Program                                     |      | USD  | 14/05/18 |        |
| Principal At-Risk Variable Rate Notes due December 6, 2019                       | Q    | USD  | 27/11/18 |        |
| Principal At-Risk Variable Rate Notes due December 6, 2022                       | Q    | USD  | 27/11/18 |        |
| Principal At-Risk Variable Rate Notes due June 6, 2019                           | Q    | USD  | 14/05/18 |        |
| Principal At-Risk Variable Rate Notes due June 6, 2022                           | Q    | USD  | 14/05/18 |        |

## Insurance Linked Securities

| Issuer / Debt Description   | Freq | Curr | Issued   | Ticker |
|---|------|------|----------|--------|
| <b>Vita Capital VI Limited</b>  |      |      |          |        |
| Principal-at-Risk Variable Rate Note Programme                                  |      | USD  | 22/12/15 |        |
| Series 2015-1 Class A Principal At-Risk Variable Rate Notes due January 8, 2021 | Q    | USD  | 22/12/15 |        |
| <b>Vitality Re IX Limited</b>   |      |      |          |        |
| 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 |        |
| <b>Vitality Re VI Limited</b>   |      |      |          |        |
| Principal-at-Risk Variable Rate Note Programme                                  |      | USD  | 27/01/15 |        |
| <b>Vitality Re VII Limited</b>  |      |      |          |        |
| Principal-at-Risk Variable Rate Note Program                                    |      | USD  | 28/01/16 |        |
| Series 2016, Class A Principal-at-Risk Variable                                 | Q    | USD  | 28/01/16 |        |
| Series 2016, Class B Principal-at-Risk Variable                                 | Q    | USD  | 28/01/16 |        |
| <b>Vitality Re VIII Limited</b>   |      |      |          |        |
| Class A Principal-at-Risk Variable Rate Notes due January 8, 2021               | Q    | USD  | 25/01/17 |        |
| Class B Principal-at-Risk Variable Rate Notes due January 8, 2021               | Q    | USD  | 25/01/17 |        |
| Principal-at-Risk Variable Rate Note Program                                    |      | USD  | 25/01/17 |        |

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

## Derivative Warrants

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

## Derivative Warrant Programme

| Issuer / Debt Description      | Curr | Expires | Listed |
|--------------------------------|------|---------|--------|
| No Derivateve Warrant Programr |      |         |        |

## Equity

| Issuer / Equity Description                                | Curr | Val.Date | Price    | DivAmt | XD       | DivDate  | Ticker  |
|--|------|----------|----------|--------|----------|----------|---------|
| <b>Cargill Andean Agribusiness B.V.</b>                    |      |          |          |        |          |          |         |
| Up to 5,000,000 Shares                                     | USD  | 11/09/14 | 100.0000 |        |          |          | CAA KY  |
| <b>Cayman National Corporation Limited</b>                 |      |          |          |        |          |          |         |
| 42,350,731 Shares with a nominal value of CI\$1 each       | USD  | 23/01/19 | 6.2000   | 0.05   | 04/04/18 | 31/03/18 | CNC KY  |
| <b>O2Micro International Limited</b>                       |      |          |          |        |          |          |         |
| American Depositary Share Program                          | USD  | 23/01/19 | 1.6000   |        |          |          | OIIM KY |
| <b>VBT Holdings Ltd.</b>                                   |      |          |          |        |          |          |         |
| 388,800 ordinary shares with a par value of US\$22.50 each | USD  | 18/01/19 | 310.0000 | 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 Listin  |      |           |        |