

Investment Funds

Issuer / Fund Description	Curr	Val	Date	Freq	NAV	Yield	YTD	Listed	Ticker
360 One Alternatives VCC									
Series II - Series A	USD		05/07/24	W	110.6912			20/01/23	
Series II - Series B	USD		05/07/24	W	110.8086			20/01/23	
A&Q Neutral Alpha Strategies XL Limited									
Class J- JPY Share Series 4	JPY		31/05/24	M	98,126.2930			18/04/23	
Class J- USD Share Series 6	USD		31/05/24	M				18/04/23	
Class J- USD Share Series 7	USD		31/05/24	M	1,023.7740			08/02/24	
Class J-JPY Shares	JPY		31/05/24	M	138,646.6760			26/01/17	
Class J-USD Shares	USD		31/05/24	M	1,673.8580			01/09/16	
Absolute Return Alpha Fund									
JPY Units	JPY		28/06/24	M	9,806.0000			04/09/18	
All Seasons Africa Fund Ltd									
D Lead Series	USD		31/05/24	M	781.1600	5.00	12.00	13/08/15	ALSEAFD
D Series 01-16	USD		31/05/24	M	879.9500	5.00	12.00	18/02/16	ALS0116 KY
D Series 01-22	USD		31/05/24	M	820.0100	5.00	12.00	19/01/22	
D Series 02-16	USD		31/05/24	M	974.1700	5.00	12.00	18/02/16	ALS0216 KY
D Series 02-22	USD		31/05/24	M	817.1700	5.00	12.00	17/02/22	
D Series 03-16	USD		31/05/24	M	952.3100	5.00	12.00	31/03/16	ALD0316 KY
D Series 03-22	USD		31/05/24	M	831.9800	5.00	12.00	15/03/22	
D Series 04-21	USD		31/05/24	M	897.0200	5.00	12.00	27/04/21	
D Series 04-22	USD		31/05/24	M	882.6800	5.00	11.00	19/04/22	
D Series 05-15	USD		31/05/24	M	671.8100	5.00	12.00	13/08/15	ALSD515 KY
D Series 06-15	USD		31/05/24	M	688.3500	5.00	12.00	13/08/15	ALSD615 KY
D Series 07-15	USD		31/05/24	M	709.0600	5.00	12.00	05/10/15	ALSD715 KY
D Series 07-21	USD		31/05/24	M	864.6100	5.00	12.00	11/08/21	
D Series 08-15	USD		31/05/24	M	758.0300	5.00	12.00	29/09/15	ALSD815 KY
D Series 08-21	USD		31/05/24	M	840.2300	5.00	12.00	31/08/21	
D Series 09-15	USD		31/05/24	M	815.1700	5.00	12.00	05/10/15	ALSD915 KY
D Series 09-21	USD		31/05/24	M	834.6200	5.00	12.00	18/10/21	
D Series 11-15	USD		31/05/24	M	834.5300	5.00	12.00	17/12/15	ALD1115 KY
D Series 12-14	USD		31/05/24	M	635.5300	5.00	12.00	13/08/15	ALD1214 KY
All Seasons Emerging Markets Fund Ltd.									
B	USD		31/05/24	M	1,376.6600	1.00	5.00	13/08/15	ALBRICB KY
Arthur Street Portfolio III (Japan) Ltd									
Participating shares	USD		31/12/23	Q	16.2000			17/11/05	
BIAS Global Portfolios, SPC									
Balanced Fund Class A	USD		05/07/24	W	182.7898			31/01/07	
Equities Fund Accumulation (A) Shares	USD		05/07/24	W	164.5841			21/05/19	
Short Duration Income Fund Class A	USD		05/07/24	W	121.7832			31/01/07	
Bosera Global Select Funds SPC									
Class B USD Shares	USD		10/07/24	D	1,045.6302			17/10/23	
Butterfield Bermuda Fund Limited									
Up to 25,000,000 Shares of BD\$1.00	BMD		26/06/24	W	45.5800			25/11/99	BUTBERI KY
Butterfield Global Blue Chip Fund									
Non-Voting Redeemable Shares of US\$0.01 par value	USD		20/02/24	W	27.9000			03/12/98	BUTGBCF
Butterfield International Balanced Fund									
US Dollar Class	USD		20/02/24	W	41.0000			02/09/98	BUTIBLI KY
Butterfield Money Market Fund Limited									
Class A CAD	CAD		05/07/24	D	18.6576			25/11/99	BUTMMCI
Class A GBP	GBP		05/07/24	D	21.9643			25/11/99	BUTMMSI
Class A USD	USD		05/07/24	D	27.8880			25/11/99	BUTMMKI
Class B CAD	CAD		05/07/24	D	19.1977			25/11/99	BUTMCCI
Class B GBP	GBP		05/07/24	D	22.4646			25/11/99	BUTMSBI
Class B USD	USD		05/07/24	D	28.4906			25/11/99	BUTMMBI
Butterfield Select Fund Ltd.									
Alternative Investment Class	USD		27/06/24	W	19.6100			10/06/04	
Equity Class	USD		27/06/24	W	25.6200			10/06/04	
Fixed Income Class	USD		27/06/24	W	21.1000			10/06/04	
Butterfield US\$ Bond Fund Limited									
Class A	USD		26/06/24	W	10.2740			25/11/99	BUTUSBI KY

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Butterfield US\$ Bond Fund Limited								
Class B	USD	26/06/24	W	10.4840			27/09/05	
Cayman National Securities Mutual Funds SPC								
CNS International Equity Fund Shares	USD	31/05/24	M	9.9499			03/02/10	
CNS US Bond Fund Shares	USD	31/05/24	M	9.8996			03/02/10	
CNS US Equity Fund Shares	USD	31/05/24	M	26.3631			03/02/10	
CG Funds SPC								
Class A (Acc) Shares - non-voting, participating, redeemable shares of USD	USD	11/07/24	D	107.7620			18/07/23	COMPAMK
Class A (Inc) Shares - non-voting, participating, redeemable shares of USD	USD	11/07/24	D	104.6320			18/07/23	COMPXZZ
Class A shares	USD	11/07/24	D	114.2060			14/02/20	AASALAU
Class N (Acc) Shares - non-voting, participating, redeemable shares of USD	USD	11/07/24	D	107.0140			18/07/23	COMPNAC
Class N (Inc) Shares - non-voting, participating, redeemable shares of USD	USD	11/07/24	D	103.9050			18/07/23	COMPNIN
Class N shares	USD	11/07/24	D	102.0870			14/02/20	AASALNU
USD Class A Shares	USD	11/07/24	D	79.3420			14/03/22	CGGTSAU
USD Class CG Shares	USD	11/07/24	D	82.7110			14/03/22	CGGTSCG
USD Class I Shares	USD	11/07/24	D	81.2300			14/03/22	CGGTSCF
ChinaAMC Selected Bond Fund								
Class A Shares	RMB	10/07/24	D	102.5800			20/12/23	
CICC Offshore Investments SPC								
Class E (USD) Share	USD	31/05/24	M	104.4382			03/03/23	
CV5 SPC								
Redeemable, participating and non-voting shares	USD	31/01/24	M	118.4700			12/03/24	
DSAM Kauthar Gold Fund								
Class A shares	USD	09/07/24	W	76.8569			22/12/11	
Dylan Fund (SPC) Ltd.								
USD Class B participating, non-voting shares	USD	19/06/24	M	2,707.5600			02/11/20	
E Fund (HK) Strategic Return Fund								
JPY Class D Shares Participating Shares	JPY	10/07/24	D	110.0444			02/01/24	
USD Class B Participating Shares	USD	10/07/24	D	98.0282			14/12/23	
E Fund (HK) Yield Enhanced Bond Fund I								
Class R (USD) Shares	USD	11/07/24	M	115.1300			03/06/21	
EM Co-Investment Fund LP								
Class A Interests	EUR	30/06/24	M	19,592,944.5000			11/04/18	
Class B interests	EUR	30/06/24	M	552,279.7800			11/04/18	
Enhanced Index Funds (Cayman) Limited								
Class A Taiwan	USD	28/06/24	W	67.7208			18/08/05	
Enhanced Index Funds PCC								
Enhanced Taiwan Index Fund	USD	28/06/24	M	67.9602			04/06/02	ETIFABN
Europe Investment Fund								
Europe Premier Fund	EUR	05/07/24	W	8,523.0300			29/09/22	
Strategic Europe Fund	EUR	05/07/24	W	5,035.3100			29/09/22	
Fullgoal Financial Stable Income Fund								
Class B Shares	CNY	11/07/24	D	1,002.3080			14/06/24	
Galaxy BBG GLXY Bitcoin BR ETF								
Participating Shares	USD	11/07/24	D	32.8568			11/11/22	GLXYBITCK
GaoTeng Emerging Markets Plus Long/Short Fixed Income Alpha								
Class I	USD	31/05/24	M	1,087.8200			03/04/20	
GFI Nard Master Fund SPC								
Class A participating, redeemable, non-voting shares	USD	09/07/24	D	978.1550			01/12/22	
Class B participating, redeemable, non-voting shares	USD	10/07/24	D	104.6870			21/09/23	
IS Selected Valuable Return Fund								
Class A	USD	09/07/24	D	10,151.9800			19/03/24	
Kristal.AI VCC								
Athena USD Class A Shares	USD	30/04/24	M	1,088.6068			06/09/23	KRISATH
Global Allocator USD Class A Shares	USD	31/05/24	M	1,056.1901			06/09/23	KRISGA
Global Balanced Advantage Fund USD Class A Shares	USD	31/05/24	M	1,103.1549			06/09/23	KRISGBAF
Global Fund of Funds USD Class A Shares	USD	29/03/24	Q	1,112.5187			06/09/23	KRISGFOF
Literacy Capital plc								
Ordinary Shares	GBP	31/12/23	Q	5.0040			25/06/21	BOOK KY
M. Kingdon Offshore Ltd.								
Series A1-1	USD	30/04/24	M	198.8641			03/11/20	KINGDON

Investment Funds

Issuer / Fund Description	Curr	Val	Date	Freq	NAV	Yield	YTD	Listed	Ticker
M. Kingdon Offshore Ltd.									
Series A2-1	USD		30/04/24	M	190.5572			03/11/20	
Series B1-1-09	USD		30/04/24	M	181.9123			03/11/20	
NAM DIVERSIFIED STRATEGY FUND									
Series 1 Units	JPY		08/07/24	M	9,449.0000			29/03/18	
Series 2 Units	JPY		08/07/24	M	9,449.0000			29/03/18	
Series 3 Units	JPY		08/07/24	M	9,449.0000			29/03/18	
Nineteen77 Global Multi-Strategy Alpha Limited									
Series 1 Class J-USD shares	USD		31/05/24	M	3,873.8000	2.00	6.00	02/11/15	
Series 9 Class J-USD shares	USD		31/05/24	M	1,013.1100	2.00	5.00	18/02/22	
OAM Asian Recovery Fund									
Non-Voting Participating Redeemable Pref Shares	USD		30/06/24	M	150.9700			04/01/99	OAMASRI
OAM European Value Fund									
Up to 14,990,000 Non-Voting Participating Shares	USD		30/06/24	M	69.9800			02/01/03	OAMEUVA
Orient Sun Rise Fund Series SPC									
Class A Participating Shares each of HK\$0.01 par value	USD		18/06/24	M	100.0000			18/06/24	
Scotia Canadian Equity Fund									
Class A Shares	USD		11/07/24	D	3.8460			12/11/99	SCBCNGR
Class AC Shares	CAD		11/07/24	D	5.9646			29/07/11	
Class NC Shares	CAD		11/07/24	D	5.3122			29/07/11	
Class NU Shares	USD		11/07/24	D	3.7799			29/07/11	
Scotia Global Equity Fund									
Class A Shares	USD		11/07/24	D	4.0410			12/11/99	SCBGLGR
Class AC Shares	CAD		11/07/24	D	6.0721			07/09/23	SCBGLGR
Class NU Shares	USD		11/07/24	D	3.9384			29/07/11	
Scotia Money Market Fund									
Class A Shares	USD		11/07/24	W	14.7176			19/11/99	SCBMMUS
Class D Shares	USD		11/07/24	D	10.0000			07/09/23	SCBMMUS
Scotia US Dollar Bond Fund									
Class A Shares	USD		11/07/24	D	2.6465			12/11/99	SCBNASV
Class NU Shares	USD		11/07/24	D	2.4524			29/07/11	
Scotia US Equity Fund									
Class A Shares	USD		11/07/24	D	24.6247			19/11/99	SCBUSGR
Class AC Shares	CAD		11/07/24	D	33.9326			07/09/23	SCBUSGR
Class NU Shares	USD		11/07/24	D	24.1795			29/07/11	
Syfoglomad SPC									
Euro Class	EUR		30/06/24	M	166.0377			05/01/15	
Teutonia Opportunity Fund Limited									
Class A Initial Series	EUR		30/04/24	M	1,229.6501			16/01/15	TEUOPPA
Whitebox Multi-Strategy Fund, Ltd									
Class A	USD		31/05/24	M	1,993.6256			31/08/18	
Class B	USD		31/05/24	M	1,921.0291			31/08/18	
Class C	USD		31/05/24	M	1,922.6204			31/08/18	
Zweig-DiMenna International Limited									
Class A1	USD		30/04/24	M	96,577.1800			02/12/98	ZWDIMIL KY

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

Specialist Debt Securities

Issuer / Debt Description	Freq	Curr	Issued	Ticker
37 Capital CLO 4, Ltd. and 37 Capital CLO 4, LLC				
Class A-1 Notes	Q	USD	15/12/23	
450 Leasing MSN 328 Designated Activity Company				
Promissory Notes		USD	25/02/21	
AAASET 2021-2 Trust				
Class A	M	USD	08/12/21	
Class B	M	USD	08/12/21	
AASET 2018-2 Trust				
Class A	Q	USD	09/11/18	

Specialist Debt Securities

Issuer / Debt Description
FreqCurr Issued Ticker
AASET 2018-2 Trust

Class B Q USD 09/11/18

Class C Q USD 09/11/18

AASET 2018-3 Note Issuer Designated Activity Company

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

AASET 2019-1 E Holding Limited

US\$89,609,000 in aggregate principal amount an E Note due 2039 USD 20/06/19

AASET 2019-1 Trust

Class A Notes M USD 20/06/19

Class B Notes M USD 20/06/19

Class C Notes M USD 20/06/19

AASET 2019-2 Trust

Class A Notes M USD 16/10/19

Class B Notes M USD 16/10/19

Class C Notes M USD 16/10/19

AASET 2020-1 E Holding Limited

\$105,879,000 aggregate notional amount of Equity Certificates M USD 18/02/20

AASET 2020-1 Trust

Class A M USD 18/02/20

Class B M USD 18/02/20

Class C M USD 18/02/20

AASET 2021-1 International Ltd.

E Certificate I USD 12/11/21

Series A Notes M USD 12/11/21

Series B Notes M USD 12/11/21

Series C Notes M USD 12/11/21

AASET 2021-1 Trust

Class A Notes M USD 12/11/21

Class B Notes M USD 12/11/21

Class C Notes M USD 12/11/21

AASET 2024-1 International Ltd.

E Certificate M USD 17/06/24

E Certificate USD 10/07/24

Series A Notes M USD 17/06/24

Series A-2 Notes M USD 10/07/24

AASET 2024-1 Trust

Class A-1 Notes M USD 17/06/24

Class A-2 Notes M USD 10/07/24

AASET2022-1 Limited and AASET2022-1 LLC

E Certificate USD 24/06/22

Series A Notes M USD 24/06/22

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

ACM A4 P2 DAC

Specialist Debt Securities

Issuer / Debt Description	Freq	Curr	Issued	Ticker
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ACM A4 P2 DAC				
Class A		USD	23/02/23	
Class B		USD	23/02/23	
ACM A4 P3 DAC				
Class A		USD	26/02/24	
Class B		USD	26/02/24	
ACM AIF Co-Investment DAC				
Up to USD 1,000,000,000 Class A Note		USD	13/10/23	
ACM AIF Evergreen P2 DAC				
Up to USD 1,000,000,000 Class A Note		USD	11/04/22	
ACM AIF Evergreen P3 DAC				
Class A		USD	23/02/23	
ACM AIF Evergreen P4 DAC				
Up to USD 1,000,000,000 Class A Note	I	USD	31/05/24	
ACM ASOF IX Holdco DAC				
Class A Note		USD	14/06/24	
ACM ASOF VIII HOLDCO DAC				
Up to USD 1,500,000,000 Class A Note		USD	20/12/21	
ACM UK HPA DAC				
Class A		USD	06/12/21	
ACS Aero 2 Irish Holdings Designated Activity Company				
\$150,000,000 Loan Notes	M	USD	25/05/21	
Adare Finance Designated Activity Company				
Co		USD	01/01/23	
DK Credit		USD	01/01/23	
DK Opp Credit		USD	01/01/23	
DKIF		USD	01/08/23	
DKLDO V		USD	01/08/23	
Note 11		GBP	12/10/18	
Note 12		GBP	13/12/18	
Note 14		GBP	14/03/19	
Note 15		EUR	12/04/19	
Note 18		EUR	27/06/19	
Note 23		EUR	18/10/19	
Note 24		EUR	07/11/19	
Note 27		EUR	29/06/20	
Note 28		EUR	10/08/20	
Note 29		GBP	09/04/20	
Note 30		GBP	01/10/20	
Note 32		EUR	08/12/20	
Note 33		EUR	04/03/21	
Note 34		GBP	10/03/21	
Note 36		GBP	19/04/21	
Note 37		EUR	21/07/21	
Note 38		USD	21/07/21	
Note 39		CHF	30/07/21	
Note 4		EUR	26/02/18	
Note 40		GBP	27/08/21	
Note 41		USD	03/09/21	
Note 43		USD	29/09/21	
Note 44		USD	08/10/21	
Note 45		GBP	02/12/21	
Note 47		EUR	21/12/21	
Note 48		USD	10/01/22	
Note 49		GBP	23/02/22	
Note 5		USD	29/03/18	
Note 50		GBP	14/04/22	
Note 51		EUR	27/06/22	

Specialist Debt Securities

Issuer / Debt Description	Freq	Curr	Issued	Ticker
Adare Finance Designated Activity Company				
Note 52		USD	04/08/22	
Note 53		USD	15/08/22	
Note 54		GBP	18/11/22	
Note 55		GBP	22/11/22	
Note 56		GBP	07/02/23	
Note 6		EUR	04/04/18	
Note 9		EUR	09/08/18	
Aeon CRE UK 1 Designated Activity Company				
Up to GBP 100,000,000 Unsecured Note due 2 September 2080		GBP	22/10/21	
Aggregated Micro Power Infrastructure 2 plc				
Up to £250,000,000 Senior Secured Loan Notes	Q	GBP	14/10/16	
AGL CLO 23 Ltd. and AGL CLO 23 LLC				
Class A	Q	USD	08/12/22	
Class B	Q	USD	08/12/22	
Class D	Q	USD	08/12/22	
AGL CLO 24 Ltd. and AGL CLO 24 LLC				
Class A-1 Notes	Q	USD	11/05/23	
Class B Notes	Q	USD	11/05/23	
AGL CLO 28 Ltd. and AGL CLO 28 LLC				
Class B Notes	Q	USD	28/12/23	
Class E Notes	Q	USD	28/12/23	
AGL CLO 29 Ltd.				
Class E Notes	Q	USD	29/02/24	
AGL CLO 9 Ltd. and AGL CLO 9 LLC				
Class A-R Notes	Q	USD	22/04/24	
Class B-R Notes	Q	USD	20/04/24	
Aircraft Lease Securitisation Limited				
Class A-R Notes due 2034	M	USD	15/05/19	
Class D-1 Notes due 2041	M	USD	23/12/16	
Class D-2 Notes due 2041		USD	23/12/16	
Ajna Aircraft Fund I DAC				
US\$17,000,000 Loan Notes	Q	USD	23/06/21	
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	
Alpinum Securitisation Company I Limited				
Up to GBP 100,000,000 Variable Funding Note due 31 July 2024		GBP	31/07/19	
Altitude II Aircraft Four Designated Activity Company				
\$92,000,000 promissory notes issued pursuant to a facility agreement dated 22 December 2023	M	USD	11/01/24	
Altitude II FinCo Limited				
US\$1,175,000,000 Profit Participating Securities due 2032		USD	01/06/21	
AMF Ireland Finance 1 Designated Activity Company				
Series 1		USD	20/06/23	
Series 2	M	USD	20/12/23	
AMF Ireland Finance 2 Designated Activity Company				
Series 1		USD	18/03/24	
Series 2		USD	15/04/24	
Anchorage Capital CLO 11, Ltd. and Anchorage Capital CLO 11, LLC				
Class A-R2 Notes	Q	USD	24/06/24	
Class B-R2 Notes	Q	USD	24/06/24	
Anchorage Capital CLO 16, Ltd. and Anchorage Capital CLO 16, LLC				
Class A-1.R	Q	USD	30/11/21	
Class B-R	Q	USD	30/11/21	

Specialist Debt Securities

Issuer / Debt Description
FreqCurr Issued Ticker
Anchorage Capital CLO 17, Ltd. and Anchorage Capital CLO 17, LLC

Class A-1 Notes	Q	USD	25/06/21
Class B Notes	Q	USD	25/06/21
Class E Notes	Q	USD	25/06/21

Anchorage Capital CLO 21, Ltd. and Anchorage Capital CLO 21, LLC

Class A Senior Secured Floating Rate Notes	Q	USD	29/09/21
Class B Senior Secured Floating Rate Notes	Q	USD	29/09/21

Anchorage Capital CLO 24, Ltd. and Anchorage Capital CLO 24, LLC

Class A-1	Q	USD	31/03/22
Class A-2	Q	USD	31/03/22
Class B	Q	USD	31/03/22
Class C	Q	USD	31/03/22
Class E	Q	USD	31/03/22

Anchorage Capital CLO 25, Ltd. and Anchorage Capital CLO 25, LLC

Class A-1 Notes	Q	USD	24/02/22
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Anchorage Capital CLO 26, Ltd. and Anchorage Capital CLO 26, LLC

Class A-1 Notes	Q	USD	24/05/23
Class A-2 Notes	Q	USD	24/05/23
Class B Notes	Q	USD	24/05/23

Anchorage Capital CLO 28, Ltd. and Anchorage Capital CLO 28, LLC

Class A Notes	Q	USD	06/03/24
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Anchorage Capital CLO 6, Ltd. and Anchorage Capital CLO 6, LLC

Class A-R3 Notes	Q	USD	22/04/24
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Anchorage Capital CLO 7, Ltd. and Anchorage Capital CLO 7, LLC

Class A-R2 Notes	Q	USD	06/03/20
Class B-R2 Notes	Q	USD	06/03/20
Class C-R Notes	Q	USD	06/03/20
Class D1-R2 Notes	Q	USD	06/03/20
Class D2-R2 Notes	Q	USD	06/03/20
Class E-R2 Notes	Q	USD	06/03/20

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

Class A-R2-A Notes	Q	USD	19/11/21
Class A-R2-B Notes	Q	USD	19/11/21
Class B-R2 Notes	Q	USD	19/11/21

Antares CLO 2019-1, Ltd. and Antares CLO 2019-1, LLC

Class A-R Notes	Q	USD	16/11/23
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Antares CLO 2019-2, Ltd. and Antares CLO 2019-2, LLC

Class A-1-R Notes	Q	USD	15/02/24
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Antares CLO 2020-1, Ltd. and Antares CLO 2020-1, LLC

Class A-1-R Notes	Q	USD	30/11/21
Class C-R Notes	Q	USD	30/11/21

AO Funding Ltd

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

AP Revolver Fund II Designated Activity Company

\$1,000,000,000 Profit Participating Notes due 31 December 2072		USD	04/04/22
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Apex Credit CLO 2019 Ltd. and Apex Credit CLO 2019 LLC

Class A-R	Q	USD	18/10/20
Class B-R	Q	USD	18/10/20
Class D Notes	Q	USD	03/06/19
Subordinated Notes	Q	USD	03/06/19

Apex Credit CLO 2019-II Ltd. and Apex Credit CLO 2019-II LLC

Class A-1-R	Q	USD	16/12/21
Class A-2-R	Q	USD	16/12/21
Class B-R	Q	USD	16/12/21
Class C-R	Q	USD	16/12/21
Class D Notes	Q	USD	29/10/19
Class E Notes	Q	USD	29/10/19

Specialist Debt Securities

Issuer / Debt Description	Freq	Curr	Issued	Ticker
Apex Credit CLO 2019-II Ltd. and Apex Credit CLO 2019-II LLC				
Subordinated Notes	Q	USD	29/10/19	
Apex Credit CLO 2020 Ltd. and Apex Credit CLO 2020 LLC				
Class A-1-R Notes	Q	USD	17/02/22	
Class A-2-R Notes	Q	USD	17/02/22	
Class B-R Notes	Q	USD	17/02/22	
Class C-R Notes	Q	USD	17/02/22	
Class D-R Notes	Q	USD	17/02/22	
Class E-1	Q	USD	19/11/20	
Class E-2	Q	USD	19/11/20	
Subordinated Notes			USD 19/11/20	
Apex Credit CLO 2021 Ltd. and Apex Credit CLO 2021 LLC				
Class A-F Notes	Q	USD	25/06/21	
Class A-N Notes	Q	USD	25/06/21	
Class B Notes	Q	USD	25/06/21	
Class C Notes	Q	USD	25/06/21	
Class D-1 Notes	Q	USD	25/06/21	
Class D-2 Notes	Q	USD	25/06/21	
Class D-3 Notes	Q	USD	25/06/21	
Class E Notes	Q	USD	25/06/21	
Subordinated Notes			USD 25/06/21	
Apex Credit CLO 2021-2 Ltd. and LLC				
Class A-1A	Q	USD	04/11/21	
Class A-2	Q	USD	04/11/21	
Apex Credit CLO 2022-I Ltd and Apex Credit CLO 2022-I LLC				
Class A-1	Q	USD	28/04/22	
Class B	Q	USD	28/04/22	
Class C	Q	USD	28/04/22	
Class D	Q	USD	28/04/22	
Class E	Q	USD	28/04/22	
U.S.\$24,500,000 Subordinated Notes due 2033	Q	USD	28/04/22	
Apex Credit CLO 2024-I Ltd. and Apex Credit CLO 2024-I LLC				
Class A-1 Notes	Q	USD	07/03/24	
Apidos CLO XLIV Ltd and Apidos CLO XLIV LLC				
Class A-1 Notes	Q	USD	21/04/23	
Apidos CLO XLVII Ltd and Apidos CLO XLVII LLC				
Class A-1 Notes	Q	USD	19/03/24	
Apidos CLO XXX and Apidos CLO XXX LLC				
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	
Apidos CLO XXXII and Apidos CLO XXXII LLC				
Class B-2 Notes	Q	USD	14/02/20	
Subordinated Notes	Q	USD	14/02/20	
APL Finance 2023-1 Designated Activity Company and APL Finance 2023-1 LLC				
Class A	M	USD	15/12/23	
Class B	M	USD	15/12/23	
Class C	M	USD	15/12/23	
Class D	M	USD	15/12/23	
Class R Certificates	M	USD	15/12/23	
Archerfish Aviation Designated Activity Company				
\$620,000,000 Promissory Note due 2030	Q	USD	19/07/23	
Arena Investors EF Designated Activity Company				

Specialist Debt Securities

Issuer / Debt Description	Freq	Curr	Issued	Ticker
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Arena Investors EF Designated Activity Company				
Series 1		EUR	31/03/20	
Series 10		GBP	21/09/22	
Series 11		EUR	21/09/22	
Series 13		GBP	10/02/23	
Series 14		EUR	27/03/23	
Series 15		EUR	13/04/23	
Series 16		EUR	12/05/23	
Series 17		EUR	10/08/23	
Series 18		EUR	17/10/23	
Series 19		EUR	12/10/23	
Series 20		EUR	21/12/23	
Series 21		EUR	24/04/24	
Series 3		GBP	08/07/21	
Series 4		EUR	27/07/23	
Series 5		EUR	25/11/21	
Series 6		EUR	14/02/22	
Series 7		EUR	28/10/21	
Series 8		GBP	28/02/22	
Series 9		EUR	07/02/22	
Ares European Loan Management Holdings (Luxembourg) S.à.r.l.				
Up to €1,000,000,000 Loan and Bond Asset Linked Notes	Q	EUR	13/12/16	
Ares LV CLO Ltd. and Ares LV CLO LLC				
Class A-1-R Notes	Q	USD	15/07/21	
Class A-2-R Notes	Q	USD	15/07/21	
Class B-R Notes	Q	USD	15/07/21	
Class C-R Notes	Q	USD	15/07/21	
Class D-R Notes	Q	USD	15/07/21	
Class E-R Notes	Q	USD	15/07/21	
Ares LVII CLO Ltd. and Ares LVII CLO LLC				
U.S.\$256,000,000 Class A Senior Floating Rate Notes due 2031	Q	USD	02/12/20	
Ares LXI CLO Ltd. and Ares LXI CLO LLC				
Class B-R Notes	Q	USD	15/04/24	
ARES XLIV CLO LTD.				
Class A-1	Q	USD	23/08/17	
Class A-2	Q	USD	23/08/17	
Class A-3	Q	USD	23/08/17	
Class B-1	Q	USD	23/08/17	
Class B-2	Q	USD	23/08/17	
Class C	Q	USD	23/08/17	
Class D	Q	USD	23/08/17	
Class E	Q	USD	23/08/17	
Combination Notes		USD	23/08/17	
Subordinated Notes		USD	23/08/17	
AS Air Lease 113 (Ireland) Limited				
Up to USD500,000,000 Notes due 2059		USD	25/06/19	
AS Air Lease Holdings 2T DAC				
Class A Notes	M	USD	10/01/17	
Class B Notes	M	USD	10/01/17	
AS Air Lease Holdings 3T Designated Activity Company				
Series A1	A	USD	26/06/19	
AS Air Lease Holdings 4T DAC				
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	
AS Air Lease Holdings 7T DAC				
Class A Notes	Q	USD	19/11/19	
Class B Notes	Q	USD	19/11/19	
AS Air Lease Holdings 9T DAC				

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AS Air Lease Holdings 9T DAC Up to USD500,000,000 Notes due 2059	Q USD 10/01/20
AS Air Lease III (Ireland) DAC Fixed Rate Note Junior Note	USD 30/07/13 USD 30/07/13
Ascent Finance Limited Series 2022-4003 Series 2022-4004	USD 03/03/22 USD 20/04/22
ASG Cloudberry I Designated Activity Company Up to EUR 200,000,000 Notes due 2039	EUR 27/11/19
Asset Repackaging Trust Six B.V. NOK Fixed Rate Secured Notes due 2031	A NOK 08/06/16
Athena4 Aviation Leasing Limited Up to US\$170,000,000 Unsecured Notes due 2026	M USD 25/10/19
Atlantic Park Strategic Capital Designated Activity Company Prrofit participating notes due 2032	I GBP 28/01/21
Atlantic Park Strategic Capital II Designated Activity Company EUR 500,000,000 Unsecured Note due 31 December 2033 GBP 700,000,000 Unsecured Note due 31 December 2033	EUR 12/06/23 GBP 12/06/23
Atlas Energy Designated Activity Company USD \$2,000,000,000 Profit Participating Notes due 2054	USD 17/05/24
Atlas Senior Loan Fund VII, Ltd. and Atlas Senior Loan Fund VII, LLC Class A-2-R Notes Class C-R Notes Class D-R Notes Class E-R Notes Class F-R Notes Subordinated Notes	Q USD 30/11/18 Q USD 30/11/18 Q USD 30/11/18 Q USD 30/11/18 Q USD 30/11/18 Q USD 30/11/18
Atlas Senior Loan Fund XVI, Ltd. and Atlas Senior Loan Fund XVI, LLC Class A Notes	Q USD 26/02/21
Atlas Senior Loan Fund XXI, Ltd. and Atlas Senior Loan Fund XXI, LLC Class A-1 Notes Class A-2 Notes Class B Notes	Q USD 20/07/23 Q USD 20/07/23 Q USD 20/07/23
Atlas Senior Loan Fund XXIII, Ltd. and Atlas Senior Loan Fund XXIII LLC Class A1 Notes Class B Notes	Q USD 26/06/24 Q USD 26/06/24
Audax SD IRL DAC Class A Notes	USD 27/10/20
Audax SLF V IRL DAC Class A Notes	USD 10/08/22
Bain Capital Credit CLO 2019-1, Limited and Bain Capital Credit CLO 2019-1, LLC Class A-R Notes Class B-R Notes Class C-R Notes Class D-R Notes Class E-R Notes Class X Notes	Q USD 19/04/21 Q USD 19/04/21 Q USD 19/04/21 Q USD 19/04/21 Q USD 19/04/21 Q USD 19/04/21
Bain Capital Credit CLO 2020-2, Limited and Bain Capital Credit CLO 2020-2, LLC Subordinated Notes	Q USD 16/06/20
Bain Capital Credit CLO 2020-3, Limited and Bain Capital Credit CLO 2020-3, LLC Class A-1-R Notes Class A-2-R Notes	Q USD 25/10/21 Q USD 25/10/21
Bain Capital Credit CLO 2021-1, Limited and Bain Capital Credit CLO 2021-1, LLC Class A Notes Class B Notes Class C Notes	Q USD 15/04/21 Q USD 15/04/21 Q USD 15/04/21

Specialist Debt Securities

Issuer / Debt Description	Freq	Curr	Issued	Ticker
Bain Capital Credit CLO 2021-3, Limited and Bain Capital Credit CLO 2021-3, LLC				
Class A Notes	Q	USD	08/06/21	
Class B Notes	Q	USD	08/06/21	
Class C Notes	Q	USD	08/06/21	
Class D Notes	Q	USD	08/06/21	
Class E Notes	Q	USD	08/06/21	
Subordinated Notes		USD	08/06/21	
Bain Capital Credit CLO 2021-4, Limited, and Bain Capital Credit CLO 2021-4 LLC				
Class A-1	Q	USD	23/09/21	
Bain Capital Credit CLO 2021-6, Limited and Bain Capital Credit CLO 2021-6, LLC				
Class A-1 Notes	Q	USD	06/12/21	
Bain Capital Credit CLO 2024-1, Limited and Bain Capital Credit CLO 2024-1, LLC				
Class A-1 Notes	Q	USD	08/03/24	
Balboa Bay Loan Funding 2020-1 Ltd. and Balboa Bay Loan Funding 2020-1, LLC				
Class A-R	Q	USD	23/12/21	
Balboa Bay Loan Funding 2021-1 Ltd and Balboa Bay Loan Funding 2021-1 LLC				
U.S.\$244,000,000 Class A Senior Secured Floating Rate Notes due 2034	Q	USD	24/06/21	
Balboa Bay Loan Funding 2024-1 Ltd and Balboa Bay Loan Funding 2024-1 LLC				
Class A-1 Notes	Q	USD	20/06/24	
Ballyrock CLO 14 Ltd. and Ballyrock CLO 14 LLC				
Class A-1 Notes	Q	USD	29/01/21	
Class A-2 Notes	Q	USD	29/01/21	
Class B Notes	Q	USD	29/01/21	
Class C Notes	Q	USD	29/01/21	
Class D Notes	Q	USD	29/01/21	
Ballyrock CLO 2020-2 Ltd. and Ballyrock CLO 2020-2 LLC				
Class A-1-R Notes	Q	USD	20/10/21	
Bardin Hill Triton CLO 2021-1 Ltd. and Bardin Hill Triton CLO 2021- 1 LLC				
Class A	Q	USD	11/03/21	
Class B	Q	USD	11/03/21	
Class C	Q	USD	11/03/21	
Class D	Q	USD	11/03/21	
Bardin Hill CLO 2021-2 Ltd. and Bardin Hill CLO 2021-2 LLC				
Class A Senior Secured Floating Rate Notes	Q	USD	04/11/21	
Class B Senior Secured Floating Rate Notes	Q	USD	04/11/21	
Class C Mezzanine Secured Deferrable Floating Rate Notes	Q	USD	04/11/21	
Class D Mezzanine Secured Deferrable Floating Rate Notes	Q	USD	04/11/21	
Class E Junior Secured Deferrable Floating Rate Notes	Q	USD	04/11/21	
Bardot CLO, LTD. and Bardot CLO, LLC				
Subordinated Notes	Q	USD	05/11/19	
Barings CLO Ltd. 2015-II and Barings CLO Ltd. 2015-II LLC				
Class A-R	M	USD	20/10/17	
Class B-1	M	USD	20/10/17	
Class B-2	M	USD	20/10/17	
Class C-1-R	M	USD	20/10/17	
Class C-2-R	M	USD	20/10/17	
Class D-R	M	USD	20/10/17	
Class E-R	M	USD	20/10/17	
Class F-R	M	USD	20/10/17	
Class X-R	M	USD	20/10/17	
Subordinated Notes		USD	20/08/15	
Barings CLO Ltd. 2018-III and Barings CLO 2018-III, LLC				
Class A-1	Q	USD	14/06/18	
Class A-2	Q	USD	14/06/18	
Class B-1	Q	USD	14/06/18	
Class C	Q	USD	14/06/18	
Class D	Q	USD	14/06/18	
Class E	Q	USD	14/06/18	

Specialist Debt Securities

Issuer / Debt Description
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Barings CLO Ltd. 2018-III and Barings CLO 2018-III, LLC

Class F	Q USD 14/06/18
Class X	Q USD 14/06/18
Subordinated Notes due 2029	Q USD 14/06/18

Barings CLO Ltd. 2019-II and Barings CLO 2019-II, LLC

Class A-2 Notes	Q USD 03/04/19
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Barings CLO Ltd. 2020-II and Barings CLO 2020-II, LLC

Class A-R Senior Secured Floating Rate Notes	Q USD 16/11/21
Subordinated Notes	USD 10/11/20

Barings CLO Ltd. 2021-II and Barings CLO 2021-II, LLC

Class B Senior Secured Floating Rate Notes	Q USD 18/08/21
Class C Secured Deferrable Mezzanine Floating Rate Notes	Q USD 18/08/21

Barings Loan Partners CLO Ltd. 2 and Barings Loan Partners CLO 2 LLC

Class A Notes	Q USD 21/12/21
Class B Notes	Q USD 21/12/21

Barings Middle Market CLO Ltd. 2018-I and Barings Middle Market CLO 2018-I, LLC

A-1	Q USD 20/11/18
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Barrow Hanley CLO I, Ltd. and Barrow Hanley CLO I, LLC

Class A-1 Notes	Q USD 17/03/23
Class B Notes	Q USD 17/03/23

Barrow Hanley CLO II, Ltd. and Barrow Hanley CLO II, LLC

Class A-1 Notes	Q USD 14/09/23
Class A-2 Notes	Q USD 14/09/23
Class B Notes	Q USD 14/09/23

Barrow Hanley CLO III, Ltd. and Barrow Hanley CLO III, LLC

Class A-1 Notes	Q USD 10/05/24
Class B Notes	Q USD 10/05/24

Battalion CLO XV Ltd. and Battalion CLO XV LLC

Class A-2	Q USD 25/02/20
Class B	Q USD 25/02/20
Class C	Q USD 25/02/20
Class D	Q USD 25/02/20
Class E	Q USD 25/02/20
U.S.\$41,250,000 Subordinated Notes due 2033	USD 25/02/20

Battery Park CLO Ltd. and Battery Park CLO LLC

Combination Notes	Q USD 01/08/19
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BBAM Freighter B Leane Aircraft Finance DAC

Up to US\$625,000,000 Unsecured Fixed Rate Notes Due 2043	Q USD 29/09/23
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BCC DSS 2017 (Ireland) Investments Designated Activity Company

Series 1	EUR 10/05/17
Series 2	Q EUR 11/10/19

BCC Launchpad Ireland Holdings Designated Activity Company

\$12,000,000 profit participating certificates due 2024	USD 11/11/16
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BCC Middle Market CLO 2018-1, LLC

Class A-1R Notes	Q USD 13/03/24
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BCC Middle Market CLO 2019-1, Ltd.

Class A-1-R Notes	Q USD 30/11/21
Class A-2-R Notes	Q USD 30/11/21
Class B-R Notes	Q USD 30/11/21
Class C-R Notes	Q USD 30/11/21

BCC Middle Market CLO 2023-2, LLC

Class A-1 Notes	Q USD 16/11/23
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Beaumont Summit Finance Designated Activity Company

Co Note	USD 01/01/23
DK Credit Note	USD 01/01/23
DK Opp Credit Note	USD 01/07/23
Note 1	GBP 14/03/18
Note 10	EUR 07/06/19

Specialist Debt Securities

Issuer / Debt Description
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Beaumont Summit Finance Designated Activity Company

Note 11	EUR	12/08/19	
Note 12	EUR	12/09/19	
Note 13	EUR	24/10/19	
Note 14	GBP	31/10/19	
Note 16	USD	16/07/20	
Note 17	EUR	02/10/20	
Note 18	EUR	12/11/20	
Note 19	EUR	01/12/21	
Note 20	EUR	07/07/22	
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	
Note 9	EUR	21/11/18	

Benefit Street Partners CLO IV, Ltd. and Benefit Street Partners CLO IV LLC

Class A-R4 Notes	Q	USD	14/03/24
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Benefit Street Partners CLO XVIII, Ltd. and LLC

US\$346,500,000 Class A-1-R Senior Secured Floating Rate Notes due 2034	Q	USD	16/11/21
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Benefit Street Partners CLO XXI, Ltd. and Benefit Street Partners CLO XXI, LLC

Class A-1-R	Q	USD	14/09/21
U.S.\$35,000,000 Subordinated Notes due 2031		USD	12/08/20

Benefit Street Partners CLO XXIV, Ltd. and Benefit Street Partners CLO XXIV LLC

Class A	Q	USD	22/10/21
Class B	Q	USD	22/10/21
Class C	Q	USD	22/10/21
Class D	Q	USD	22/10/21
Class E	Q	USD	22/10/21
Subordinated Notes		USD	22/10/21

Bethpage Park CLO, Ltd. and Bethpage Park CLO, LLC

Class B Senior Secured Floating Rate Notes due 2036	Q	USD	05/11/21
Class C Mezzanine Secured Deferrable Floating Rate Notes	Q	USD	05/11/21

Betony CLO 2, Ltd. and Betony CLO 2, LLC

Class A-1 Notes	Q	USD	27/06/18
Class A-2 Notes	Q	USD	27/06/18
Class B Notes	Q	USD	27/06/18
Class C Notes	Q	USD	27/06/18
Class D Notes	Q	USD	27/06/18
Class X Notes	Q	USD	27/06/18
Subordinated Notes		USD	27/06/18

Birch Grove CLO 7 Ltd. and Birch Grove CLO 7 LLC

Class A-1 Notes	Q	USD	17/11/23
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Birch Grove CLO Ltd. and Birch Grove CLO LLC

Class A Notes	Q	USD	05/06/19
Class B-1 Notes	Q	USD	05/06/19
Class B-2 Notes	Q	USD	05/06/19
Class C Notes	Q	USD	05/06/19
Class D Notes	Q	USD	05/06/19
Class E Notes	Q	USD	05/06/19

Black Forest Funding (Ireland) Designated Activity Company

\$1,000,000,000 Profit Participating Notes due 31 March 2065	I	USD	08/04/16
Series 2 Up to US\$1,000,000,000 Profit Participating Notes due 17 September 2069	I	USD	30/10/19

Blackbird Cap Aircraft Lease Sec Ltd & Blackbird Cap Aircraft Lease Sec US LLC

Series 2016 A	M	USD	15/11/16
Series 2016 AA	M	USD	15/11/16
Series 2016 B	M	USD	15/11/16

Specialist Debt Securities

Issuer / Debt Description	Freq	Curr	Issued	Ticker
Blackbird Capital II Aircraft Lease Limited and LLC				
E Note	M	USD	01/07/21	
Series 2021 A Notes	M	USD	01/07/21	
Series 2021 B Notes	M	USD	01/07/21	
BLK GCO (Investment) DAC				
Series 2018-1	A	USD	18/05/18	
BLK GCO Canada (Investment) DAC				
Series 1		USD	07/02/18	
BlueMountain CLO XXIV Ltd. and BlueMountain CLO XXIV LLC				
Subordinated Notes		USD	27/03/19	
BlueMountain CLO XXX Ltd. and BlueMountain CLO XXX LLC				
Class A-R	Q	USD	17/02/22	
BlueMountain CLO XXXIII Ltd and BlueMountain CLO XXXIII LLC				
Class B	Q	USD	28/10/21	
Broad River BSL Funding CLO Ltd. 2020-1_ Broad River BSL Funding CLO 2020-1,LLC				
Class A-R Notes	Q	USD	15/06/21	
Class B-R Notes	Q	USD	15/06/21	
Class C-R Notes	Q	USD	15/06/21	
Class D-R Notes	Q	USD	15/06/21	
BroadRiver II (Ireland) Designated Activity Company				
Series 1		USD	01/02/16	
Series 2		USD	01/12/16	
Series 3		USD	07/04/17	
BroadRiver III (Ireland) Designated Activity Company				
Series 1		USD	16/02/18	
Series 2		USD	26/03/18	
BroadRiver IV (Ireland) Designated Activity Company				
Series 1		USD	18/07/22	
Series 2		USD	05/09/22	
Bryant Park Funding 2024-22 Ltd. and Bryant Park Funding 2024-22 LLC				
Class A-1 Notes	Q	USD	26/03/24	
Bryant Park Funding Designated Activity Company				
US\$15,000,000 Profit Participating Notes due 2043		USD	11/01/19	
US\$15,892,961 Profit Participating Notes due 2027		USD	19/12/16	
US\$20,000,000 Profit Participating Notes due 2027		USD	02/08/17	
US\$20,000,000 Profit Participating Notes due 2027		USD	14/10/15	
US\$20,000,000 Profit Participating Notes due 2042		USD	09/11/17	
US\$40,850,000 Profit Participating Notes due 2041		USD	22/09/21	
US\$87,000,000 Profit Participating Notes due 2052		USD	22/12/22	
BSSF II Origination Designated Activity Company				
Profit Participating Notes due 6 April 2071	I	EUR	08/04/21	
Burlington Loan Management Designated Activity Company				
DK AERV Note		USD	01/01/23	
DK Credit Note		USD	01/01/23	
DK OppCredit Note		USD	01/01/23	
Cabot Square European Senior Loan Fund Designated Activity Company				
Profit Participating Notes due February 2027		EUR	27/02/17	
Canyon Capital Investment Elphin Designated Activity Company				
€1,000,000,000 profit participating notes due 31 December 2051		EUR	30/11/21	
Canyon Capital Investment Grange Designated Activity Company				
£1,000,000,000 Profit Participating Notes due 31 December 2051		GBP	23/11/21	
Canyon Global Capital Designated Activity Company				
£1,000,000,000 Profit Participating Notes due 31 December 2050		GBP	13/07/20	
Capital Four US CLO II Ltd. and Capital Four US CLO II LLC				
Class A-R Notes	Q	USD	29/12/23	
Class D-R Notes	Q	USD	29/12/23	
Class E-R Notes	Q	USD	29/12/23	

Specialist Debt Securities

Issuer / Debt Description	Freq	Curr	Issued	Ticker
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Captree Park CLO, Ltd. and Captree Park CLO, LLC				
Class A-2 Notes	Q	USD	29/05/24	
Class C Notes	Q	USD	29/05/24	
Class D Notes	Q	USD	29/05/24	
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 Global Market Strategies CLO 2012-4, Ltd. and LLC				
Class A-1-R3 Senior Secured Floating Rate Notes	Q	USD	21/09/21	
Class A-2-R3 Senior Secured Floating Rate Notes	Q	USD	21/09/21	
Carlyle Global Market Strategies CLO 2013-1, Ltd. and LLC				
Class A-1-RR Notes	Q	USD	01/07/21	
Class B-RR Notes	Q	USD	01/07/21	
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 Global Market Strategies CLO 2015-4, Ltd. and LLC				
Class A-1-JRR Notes	Q	USD	11/04/24	
Class A-1-RR Notes	Q	USD	11/04/24	
Class A-2-RR Notes	Q	USD	11/04/24	
Class B-RR Notes	Q	USD	11/04/24	
Class C-R Notes	Q	USD	04/06/19	
Class D-R Notes	Q	USD	04/06/19	
Class X Notes	Q	USD	04/06/19	
Carlyle Global Market Strategies CLO 2015-5, Ltd. and LLC				
Class B-R Subordinated Notes		USD	27/02/19	

Specialist Debt Securities

Issuer / Debt Description
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Carlyle Global Market Strategies CLO 2015-5, Ltd. and LLC				
Class C-R-R Mezzanine Secured Deferrable Floating Rate Notes	Q	USD	29/09/21	
Class D-R Notes	Q	USD	27/02/19	
Carlyle US CLO 2017-3, Ltd.				
U.S.\$10,000,000 Combination Notes due 2029		USD	02/08/17	
U.S.\$24,000,000 Class D Junior Secured Deferrable Floating Rate Notes due 2029	Q	USD	02/08/17	
U.S.\$61,000,000 Subordinated Notes due 2029	Q	USD	02/08/17	
Carlyle US CLO 2017-3, Ltd. and Carlyle US CLO 2017-3, LLC				
Class C Mezzanine Secured Deferrable Floating Rate Notes due 2029	Q	USD	02/08/17	
Carlyle US CLO 2017-4 Income Note, Ltd.				
US\$39,775,000 Income Notes due 2030		USD	30/11/17	
Carlyle US CLO 2017-4, Ltd. and Carlyle US CLO 2017-4, LLC				
Class A-1	Q	USD	30/11/17	
Class A-2	Q	USD	30/11/17	
Class B	Q	USD	30/11/17	
Class C	Q	USD	30/11/17	
CARLYLE US CLO 2017-5, LTD. and CARLYLE US CLO 2017-5, LLC				
Class A-1a Senior Secured Floating Rate Notes due 2030	Q	USD	30/01/18	
Class A-1b Senior Secured Floating Rate Notes due 2030	Q	USD	30/01/18	
Class A-2 Senior Secured Floating Rate Notes due 2030	Q	USD	30/01/18	
Class B Mezzanine Secured Deferrable Floating Rate Notes due 2030	Q	USD	30/01/18	
Class C Mezzanine Secured Deferrable Floating Rate Notes due 2030	Q	USD	30/01/18	
Carlyle US CLO 2018-1, Ltd. and Carlyle US CLO 2018-1, LLC				
Class A-1	Q	USD	30/05/18	
Class A-2	Q	USD	30/05/18	
Class B	Q	USD	30/05/18	
Class C	Q	USD	30/05/18	
Class D	Q	USD	30/05/18	
Subordinated Notes due 2031	Q	USD	30/05/18	
Carlyle US CLO 2018-2, Ltd and Carlyle US CLO 2018-2, LLC				
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	
Carlyle US CLO 2018-3, Ltd. and Carlyle US CLO 2018-3, LLC				
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	
Carlyle US CLO 2019-1, Ltd. and Carlyle US CLO 2019-1, LLC				
Class A-1a-R Notes	Q	USD	20/10/21	
Carlyle US CLO 2019-4, Ltd. and Carlyle US CLO 2019-4, LLC				
Subordinated Notes	Q	USD	09/01/20	
Carlyle US CLO 2020-1, Ltd.				
Subordinated Notes		USD	27/08/20	
Carlyle US CLO 2021-11, Ltd. and Carlyle US CLO 2021-11, LLC				
Class A	Q	USD	30/12/21	
Carlyle US CLO 2021-5, Ltd. and Carlyle US CLO 2021-5, LLC				
Class A-1 Notes	Q	USD	08/07/21	
Carlyle US CLO 2021-9, Ltd. and Carlyle US CLO 2021-9, LLC				
Class A Senior Secured Floating Rate Notes	Q	USD	28/10/21	
Class B Senior Secured Floating Rate Notes	Q	USD	28/10/21	
Class C Mezzanine Secured Deferrable Floating Rate Notes	Q	USD	28/10/21	
Class D Mezzanine Secured Deferrable Floating Rate Notes	Q	USD	28/10/21	
Class E Junior Secured Deferrable Floating Rate Notes	Q	USD	28/10/21	
CarVal CLO VII-C Ltd. and CarVal CLO VII-C LLC				
Class A-1 Notes	Q	USD	23/02/23	

Specialist Debt Securities

Issuer / Debt Description	Freq	Curr	Issued	Ticker
CarVal CLO VII-C Ltd. and CarVal CLO VII-C LLC				
Class A-2 Notes	Q	USD	23/02/23	
Class B-1 Notes	Q	USD	23/02/23	
Class B-2 Notes	Q	USD	23/02/23	
Class C Notes	Q	USD	23/02/23	
Class D Notes	Q	USD	23/02/23	
Class E Notes	Q	USD	23/02/23	
Castlelake Aircraft Securitization Trust 2016-1				
Class A Loans	M	USD	15/08/16	
Class B Loans	M	USD	15/08/16	
Class C Loans	M	USD	15/08/16	
Castlelake Aircraft Structured Trust 2017-1R				
Class A	M	USD	05/08/21	
Class B	M	USD	05/08/21	
Class C	M	USD	05/08/21	
Castlelake Aircraft Structured Trust 2018-1				
Class A Notes	M	USD	15/06/18	
Class B Notes	M	USD	15/06/18	
Class C Notes	M	USD	15/06/18	
Castlelake Aircraft Structured Trust 2019-1				
Class A Notes	M	USD	23/04/19	
Class B Notes	M	USD	23/04/19	
Class C Notes	M	USD	23/04/19	
Castlelake Aircraft Structured Trust 2021-1				
Class A Notes		USD	28/01/21	
Class B Notes		USD	28/01/21	
Class C Notes	A	USD	10/02/21	
Castlelake Aviation Finance Designated Activity Company				
5.000% Senior Notes due 2027	S	USD	22/10/21	
Castlelake Aviation One Designated Activity Company and LLC				
US\$1,815,000,000 in aggregate principal amount of promissory notes due October 2027	Q	USD	15/12/21	
Cathedral Lake VI, Ltd. and Cathedral Lake VI, LLC				
Class C-1	Q	USD	26/05/21	
Class A-F	Q	USD	26/05/21	
Class A-N	Q	USD	26/05/21	
Class B	Q	USD	26/05/21	
Class C-2A	Q	USD	26/05/21	
Class C-2B	Q	USD	26/05/21	
Class D	Q	USD	26/05/21	
Class E	Q	USD	26/05/21	
Class X	Q	USD	26/05/21	
Cathedral Lake VII, Ltd. and Cathedral Lake VII, LLC				
Class A-R Notes	Q	USD	28/06/24	
Class B-R Notes	Q	USD	28/06/24	
Class F Notes	Q	USD	04/02/21	
Cathedral Lake VIII, Ltd. and Cathedral Lake VIII LLC				
Class A-1	Q	USD	20/12/21	
Class A-2	Q	USD	20/12/21	
Class B	Q	USD	20/12/21	
Class C	Q	USD	20/12/21	
Class D-1	Q	USD	20/12/21	
Class D-J	Q	USD	20/12/21	
Class E	Q	USD	20/12/21	
Subordinated Notes	Q	USD	20/12/21	
CBAM 2018-8, Ltd and CBAM 2018-8, LLC				
Class A-1R Notes	Q	USD	30/05/24	
CBAM 2019-11, Ltd. and CBAM 2019-11, LLC				
Class A-1 Notes	Q	USD	20/11/19	

Specialist Debt Securities

Issuer / Debt Description	Freq	Curr	Issued	Ticker
CBAM 2019-11, Ltd. and CBAM 2019-11, LLC				
Class A-2 Notes	Q	USD	20/11/19	
Class B-1 Notes	Q	USD	20/11/19	
Class B-2 Notes	Q	USD	20/11/19	
Class C Notes	Q	USD	20/11/19	
Class D Notes	Q	USD	20/11/19	
Class E Notes	Q	USD	20/11/19	
Subordinated Notes	Q	USD	20/11/19	
CBAM 2019-11R, Ltd and CBAM 2019-11R, LLC				
Class A-1	Q	USD	19/11/21	
CBAM 2020-12, Ltd. and CBAM 2020-12, LLC				
Class A-R Floating Rate Notes	Q	USD	20/07/21	
Class B-R Floating Rate Notes	Q	USD	20/07/21	
U.S.\$6,000,000 Variable Dividend Notes due 2034		USD	07/08/20	
Chenango Park CLO, Ltd. and Chenango Park CLO, LLC				
Class A-2 Notes	Q	USD	17/05/18	
Class B Notes	Q	USD	17/05/18	
Churchill Middle Market CLO III LLC				
Class A-1 Senior Secured Floating Rate Notes	Q	USD	04/11/21	
Class B-1 Senior Secured Floating Rate Notes	Q	USD	04/11/21	
Class B-2 Senior Secured Fixed Rate Notes	Q	USD	04/11/21	
Class C Secured Deferrable Floating Rate Notes	Q	USD	04/11/21	
Class D Secured Deferrable Floating Rate Notes	Q	USD	04/11/21	
Churchill Middle Market CLO IV Ltd and Churchill Middle Market CLO IV LLC				
Class A-R Notes	Q	USD	11/04/24	
Churchill NCDLC CLO-III, LLC				
Class A Notes	Q	USD	14/03/24	
CIFC Funding 2014-III, Ltd. and CIFC Funding 2014-III, LLC				
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	
CIFC Funding 2017-V, Ltd. and CIFC Funding 2017-V LLC				
Class A-R Notes	Q	USD	27/06/24	
CIFC Funding 2021-III, Ltd. and CIFC Funding 2021-III, LLC				
Class A Notes	Q	USD	04/06/21	
Class B Notes	Q	USD	04/06/21	
Class C Notes	Q	USD	04/06/21	
CIFC Funding 2021-VII, Ltd. and CIFC Funding 2021-VII, LLC				
Class A-1	Q	USD	30/11/21	
Class B	Q	USD	30/11/21	
Class C	Q	USD	30/11/21	
Class D	Q	USD	30/11/21	
Class E	Q	USD	30/11/21	
Class X	Q	USD	30/11/21	
Subordinated Notes		USD	30/11/21	
CLAS 2017-1 Limited				
Certificates	M	USD	13/12/18	
CLAS 2018-1 Limited				
USD155,710,000 Participating Equity Certificates	M	USD	25/09/18	
CLAS 2019-1 Limited				
USD70,000,000 Participating Equity Certificates	M	USD	18/06/19	
Clover CLO 2018-1, LLC and Clover CLO 2018-1 Income Note, Ltd.				
Subordinated Notes	Q	USD	30/01/19	
Clover CLO 2019-1, LLC and Clover CLO 2019-1 Income Note, Ltd.				

Specialist Debt Securities

Issuer / Debt Description
FreqCurr Issued Ticker
Clover CLO 2019-1, LLC and Clover CLO 2019-1 Income Note, Ltd.

Income Notes USD 21/03/19
Subordinated Notes USD 21/03/19

CLOVER CLO 2019-2, LLC

Class A-R Notes Q USD 17/11/21

CLOVER CLO 2020-1, LLC

Class A Notes Q USD 22/05/20

CLSec Holdings 10 DAC

E Certificates due 2041 M USD 15/08/16

Loan Notes due 2041 M USD 15/03/17

Series A Notes due 2041 M USD 15/08/16

Series B Notes due 2041 M USD 15/08/16

Series C Notes due 2041 M USD 15/08/16

CLSec Holdings 14S DAC

Series A M USD 05/08/21

Series B M USD 05/08/21

Series C M USD 05/08/21

Up to USD150,000,000 Loan Notes due 2042 M USD 19/07/17

USD128,057,138 E-Certificates M USD 19/07/17

CLSec Holdings 16S DAC

Series A Notes M USD 15/06/18

Series B Notes M USD 15/06/18

Series C Notes M USD 15/06/18

Up to USD150,000,000 Loan Notes M USD 15/06/18

USD146,720,972 E Certificates USD 15/06/18

CLSec Holdings 18S DAC

USD106,768,330.31 Series B Notes due 2039 M USD 23/04/19

USD165,005,863.00 E Certificates USD 23/04/19

USD630,902,503.79 Series A Notes due 2039 M USD 23/04/19

USD67,943,060.85 Series C Notes due 2039 M USD 23/04/19

CLSec Holdings 20 DAC

E Certificates USD 28/01/21

Loan Notes M USD 28/01/21

Series A Notes M USD 28/01/21

Series B Notes M USD 28/01/21

Series C Notes M USD 28/01/21

CLSec Holdings 4 Limited

Class A M USD 16/04/18

Class B M USD 16/04/18

CLSec Parent 12W DAC

Class A Note due 2056 Q USD 30/06/17

Columbia Cent CLO 29 Limited and Columbia Cent CLO 29 Corp.

Class A-R Notes Q USD 12/11/21

Class B-R Notes Q USD 12/11/21

Class C-R Notes Q USD 12/11/21

Class D-1-R Notes Q USD 12/11/21

Class D-2-R Notes Q USD 12/11/21

Class E-R Notes Q USD 12/11/21

Subordinated Notes USD 11/08/20

Columbia Cent CLO 30 Limited and Columbia Cent CLO 30 Corp.

Class A-1 Q USD 20/01/21

Class A-2 Q USD 20/01/21

Class B Q USD 20/01/21

Class C Q USD 20/01/21

Class D Q USD 20/01/21

Class E Q USD 20/01/21

Class X Q USD 20/01/21

Subordinated Notes USD 20/01/21

Specialist Debt Securities

Issuer / Debt Description	Freq	Curr	Issued	Ticker
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Columbia Cent CLO 31 Limited and Columbia Cent CLO 31 Corp.

Class A-1	Q	USD	25/02/21	
Class A-F	Q	USD	25/02/21	
Class B	Q	USD	25/02/21	
Class C	Q	USD	25/02/21	
Class D	Q	USD	25/02/21	
Class E	Q	USD	25/02/21	
Class X	Q	USD	25/02/21	
Subordinated Notes			USD 25/02/21	

Columbia Cent CLO 32 Limited & Columbia Cent CLO 32 Corp

Class A-1R Notes	Q	USD	15/03/24	
Class A-F Notes	Q	USD	20/07/22	
Class A-FJ Notes	Q	USD	20/07/22	
Class B-1R Notes	Q	USD	15/03/24	
Class B-F Notes	Q	USD	20/07/22	
Class C-1 Notes	Q	USD	20/07/22	
Class C-F Notes	Q	USD	20/07/22	
Class D-R Notes	Q	USD	15/03/24	
Class E Notes	Q	USD	20/07/22	
Class X-R Notes	Q	USD	15/03/24	
Subordinated Notes	Q	USD	20/07/22	

Columbia Cent CLO 33 Limited and Columbia Cent CLO 33 Corp.

Class A-1 Notes	Q	USD	24/05/24	
Class B Notes	Q	USD	24/05/24	

Coney Investments Holdings Designated Activity Company

Series 3 profit participating certificates due 26 May 2025		EUR	26/05/17	
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Cook Park CLO, Ltd. and Cook Park CLO, LLC

Class A-1 Notes	Q	USD	13/04/18	
Class A-2 Notes	Q	USD	13/04/18	
Class B Notes	Q	USD	13/04/18	
Class C Notes	Q	USD	13/04/18	
Class D Notes			USD 13/04/18	
Class E Notes	Q	USD	13/04/18	

Corsair Finance Jersey (International) Limited

Series 125		CHF	10/04/17	
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Corvus Acquisitions Designated Activity Company

Note 1		USD	16/12/22	
Note 2		USD	16/12/22	

CQS US CLO 2023-3, Ltd. and CQS US CLO 2023-3, LLC

Class A-1 Notes	Q	USD	30/01/24	
Class A-J Notes	Q	USD	30/01/24	
Class B Notes	Q	USD	30/01/24	
Class C Notes	Q	USD	30/01/24	
Class D Notes	Q	USD	30/01/24	
Class E Notes	Q	USD	30/01/24	
Subordinated Notes			USD 30/01/24	

Crayhill Aurora Capital Ireland DAC

Series 1 Notes	I	USD	10/02/20	
Series 2 Notes	I	USD	30/06/21	
Series 3 Notes			USD 30/06/21	

Crestline Portfolio Financing Fund (IRL), DAC

Series B		USD	30/04/18	
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Cross Ocean Aviation (INTL) Holdings Designated Activity Company

US\$1,000,000,000 Profit Participating Notes due 2067		USD	28/02/17	
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Cross Ocean Aviation Fund 1 (INTL) 1 Designated Activity Company

US\$1,000,000,000 Profit Participating Notes due 2067		USD	28/02/17	
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Crown Point CLO 11 Ltd and Crown Point CLO 11 LLC

Class A	Q	USD	23/12/21	
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Specialist Debt Securities

Issuer / Debt Description	Freq	Curr	Issued	Ticker
Crown Point CLO 11 Ltd and Crown Point CLO 11 LLC				
Class B	Q	USD	23/12/21	
Class C	Q	USD	23/12/21	
Class D	Q	USD	23/12/21	
Class E	Q	USD	23/12/21	
Subordinated Notes		USD	23/12/21	
CWCapital COBALT II, Ltd & CWCapital COBALT II, LLC				
Class A-1A	Q	USD	10/05/06	
Class A-1B	Q	USD	10/05/06	
Class A-2A	Q	USD	10/05/06	
Class A-2B	Q	USD	10/05/06	
Class B	Q	USD	10/05/06	
Class C	Q	USD	10/05/06	
Class D	Q	USD	10/05/06	
Class E	Q	USD	10/05/06	
Class F	Q	USD	10/05/06	
Class G	Q	USD	10/05/06	
Class H	Q	USD	10/05/06	
Class J	Q	USD	10/05/06	
Class K	O	USD	10/05/06	
CWCapital COBALT Vr Ltd & CWCapital COBALT Vr Corp				
Class A-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	
Dahlia 2 Finance Designated Activity Company				
DKLDO Note		USD	01/08/23	
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	
DCM US Multi-Family Homes PLC				
Series 2022-DCM3 Notes	Q	USD	06/05/22	
Series 2022-DCM4 Notes	Q	USD	21/11/22	
Delos Aircraft Designated Activity Company				
\$600,000,000 Promissory Note due 2027		USD	19/09/23	
Deutsche Bank AG				
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	
Up to USD 50,000,000 Helium Index-Linked Notes, due 2025		USD	28/08/15	
Diameter Capital CLO 1 Ltd. and Diameter Capital CLO 1 LLC				
Class A-1A Floating Rate Notes	Q	USD	29/07/21	
Class A-1B Floating Rate Notes	Q	USD	29/07/21	
Class A-2 Floating	Q	USD	29/07/21	
Class B Deferrable Floating Rate Note	Q	USD	29/07/21	
Class C Deferrable Floating Rate Notes	Q	USD	29/07/21	
Class D Deferrable Floating Rate Notes	Q	USD	29/07/21	
Subordinated Notes	Q	USD	29/07/21	
Diameter Capital CLO 3 Ltd. and Diameter Capital CLO 3 LLC				
Class A-1A Notes	Q	USD	17/03/22	
Class A-2 Notes	Q	USD	17/03/22	

Specialist Debt Securities

Issuer / Debt Description	Freq	Curr	Issued	Ticker
Dryden 75 CLO, Ltd. and Dryden 75 CLO, LLC				
Additional Subordinated Notes	Q	USD	15/07/19	
Subordinated Notes	Q	USD	27/02/19	
Dryden 87 CLO, Ltd. and Dryden 87 CLO, LLC				
Class A-1 Notes	Q	USD	07/07/21	
Class A-2 Notes	Q	USD	07/07/21	
Class B Notes	Q	USD	07/07/21	
Class C Notes	Q	USD	07/07/21	
Class D Notes	Q	USD	07/07/21	
Class E Notes	Q	USD	07/07/21	
Subordinated Notes		USD	07/07/21	
Dryden 95 CLO, Ltd. and Dryden 95 CLO, LLC				
Class A Notes	Q	USD	09/09/21	
Class B Notes	Q	USD	09/09/21	
Class C Notes	Q	USD	09/09/21	
Class D Notes	Q	USD	09/09/21	
Class E Notes	Q	USD	09/09/21	
Subordinated Notes	Q	USD	09/09/21	
Duke Aviation 1 Designated Activity Company				
US\$12,500,000 Unsecured Notes due 2026		USD	02/03/21	
Earls Eight Limited				
Series 824	S	JPY	27/08/20	
Series 825	S	JPY	30/11/20	
Series 826	S	JPY	25/02/21	
Series 827	S	JPY	19/03/21	
Series 828	S	JPY	20/05/21	
Series 829 Tranche Number One	S	JPY	18/06/21	
Series 830 Tranche Number One	S	JPY	09/07/21	
Series 832	S	JPY	01/11/21	
Series 833	S	JPY	21/10/21	
Series 838	S	JPY	03/03/22	
Series 840	S	JPY	21/11/22	
Series 847	S	JPY	21/02/23	
Series 848	S	USD	14/03/23	
Series 849 Tranche Number One	S	JPY	30/03/23	
EAVF II Designated Activity Company				
Series 1 Notes	S	USD	14/12/20	
Series 2 Notes	S	USD	03/03/21	
EAVF II Holdings Designated Activity Company				
€2,500,000,000 Profit Participating Notes due 31 December 2069		EUR	10/07/19	
EAVF II ICAV Holdings Designated Activity Company				
€2,000,000,000 Profit Participating Notes due 2069		EUR	10/07/19	
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	
Elevation CLO 2021-12, Ltd. and Elevation CLO 2021-12, LLC				
Class A-1-R Notes	Q	USD	10/05/24	
Class B-R Notes	Q	USD	10/05/24	
Elevation CLO 2023-17, Ltd. and Elevation CLO 2023-17, LLC				
Class A-1 Notes	Q	USD	16/11/23	
Elm (MidCap) 2020-3 Designated Activity Company				
Up to £100,000,000,000 Subordinated Profit Participating Notes due 2114		GBP	03/09/20	
Elm (MidCap) 2020-4 Designated Activity Company				
£100,000,000,000 Subordinated Profit Participating Notes due 2114		GBP	23/10/20	
Elmwood CLO 15 Ltd and Elmwood CLO 15 LLC				
Class A-1 Notes	Q	USD	30/03/22	
Class A-2 Notes	Q	USD	30/03/22	

Specialist Debt Securities

Issuer / Debt Description	Freq	Curr	Issued	Ticker
Elmwood CLO 15 Ltd and Elmwood CLO 15 LLC				
Class B Notes	Q	USD	30/03/22	
Class C Notes	Q	USD	30/03/22	
Class D Notes	Q	USD	30/03/22	
Class X Notes	Q	USD	30/03/22	
Elmwood CLO 25 Ltd. and Elmwood CLO 25 LLC				
Class A-1 Notes	Q	USD	06/03/24	
Class A-2 Notes	Q	USD	06/03/24	
Class B Notes	Q	USD	06/03/24	
Class C Notes	Q	USD	06/03/24	
Class D Notes	Q	USD	06/03/24	
Class E Notes	Q	USD	06/03/24	
Class F Notes	Q	USD	06/03/24	
Subordinated Notes		USD	06/03/24	
Elmwood CLO 29 Ltd. and Elmwood CLO 29 LLC				
Class A-1R Notes	Q	USD	08/05/24	
Class B-R Notes	Q	USD	08/05/24	
Elmwood CLO I Ltd. and Elmwood CLO I LLC				
Class A-2-R	Q	USD	20/10/20	
Class A-R	Q	USD	20/10/20	
Class B-R	Q	USD	20/10/20	
Class C-R	Q	USD	20/10/20	
Class D-R	Q	USD	20/10/20	
Class E-R	Q	USD	20/10/20	
Class F-R	Q	USD	20/10/20	
Elmwood CLO II Ltd. and Elmwood CLO II LLC				
Class A-R	Q	USD	20/04/21	
Class B-R	Q	USD	20/04/21	
Class C-R	Q	USD	20/04/21	
Class D-R	Q	USD	20/04/21	
Class E-R	Q	USD	20/04/21	
Class F-R	Q	USD	20/04/21	
Elmwood CLO VIII Ltd. and Elmwood CLO VIII LLC				
Class A-R Notes	Q	USD	22/03/24	
Class B-R Notes	Q	USD	22/03/24	
Empower CLO 2022-1, Ltd. and Empower CLO 2022-1, LLC				
Class A-1 Notes	Q	USD	21/10/22	
Class B Notes	Q	USD	21/10/22	
Ephesus Funding DAC				
Series 2020-01 USD223,500,000 Secured Repackaged Notes due 2025	A	USD	11/08/20	
Equifinance Capital 1 Ltd				
Class B Floating Rate Notes	M	GBP	25/05/21	
Ertow Holdings III Designated Activity Company				
Co Note		USD	26/04/24	
DK Credit Note		USD	26/04/24	
DK OppCredit Note		USD	26/04/24	
DKIF Note		USD	26/04/24	
Euro IG Infrastructure Debt (Ireland) DAC				
Unsecured, limited recourse, definitive registered, profit participating note		EUR	05/07/17	
Falcon 2019-1 Aerospace Limited and Falcon 2019-1 Aerospace USA LLC				
Class A Notes	M	USD	30/10/19	
Class B Notes	M	USD	30/10/19	
Class C Notes	M	USD	30/10/19	
Falcon 2019-1 Limited				
Equity Certificates		USD	30/10/19	
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				

Specialist Debt Securities

Issuer / Debt Description
FreqCurr Issued Ticker
Financial Credit Investment III Designated Activity Company

Up to US\$2,000,000,000 Variable Funding Subordinated Perpetual Notes USD 25/09/17

First Eagle BSL CLO 2019-1 Ltd. and First Eagle BSL CLO 2019-1 LLC

Class B Notes Q USD 15/01/20

Class C Notes Q USD 15/01/20

Class D Notes Q USD 15/01/20

Junior Subordinated Notes Q USD 15/01/20

Senior Subordinated Notes Q USD 15/01/20

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

Flatiron CLO 20 Ltd. and Flatiron CLO 20 LLC

Subordinated Notes USD 10/11/20

FLF I AB Subsidiary Finance Designated Activity Company

Up to US\$2,000,000,000 Profit Participating Notes due 2070 USD 21/01/20

FLF I DB Subsidiary Finance Designated Activity Company

Up to US\$2,000,000,000 Profit Participating Notes due 2070 USD 04/03/20

FLF II AB Subsidiary Finance Designated Activity Company

Up to US\$1,000,000,000 Profit Participating Notes due 2070 USD 28/09/20

FLF II MA-CRPTF Subsidiary Designated Activity Company

US\$1,000,000,000 Profit Participating Notes due 2030 USD 26/01/21

FLF II Subsidiary Finance Designated Activity Company

US\$1,000,000,000 Profit Participating Notes due 2070 USD 17/12/20

FLF III AB Subsidiary Finance Designated Activity Company

US\$1,000,000,000 Profit Participating Notes due 2072 USD 26/05/22

FLF III Subsidiary Finance Designated Activity Company

US\$1,000,000,000 Profit Participating Notes due 2072 USD 20/04/22

FLF III-IV MA-CRPTF Subsidiary Designated Activity Company

US\$1,000,000,000 Profit Participating Notes due 2031 USD 22/09/22

FLF III-IV MA-CRPTF Subsidiary Finance Designated Activity Company

US\$1,000,000,000 Profit Participating Notes due 2072 USD 05/12/22

FLF IV Subsidiary Finance Designated Activity Company

USD\$1,000,000,000 Profit Participating Notes due 2074 USD 13/05/24

Flight Lease Capital Management International Designated Activity Company

US\$200,000,000 Profit Participating Notes due 2030 USD 22/07/20

Fly Willow Aircraft Holdings DAC

\$180,000,000 Loan Note Due on the Maturity Date USD 15/10/20

FODIATORFUNDING DAC

US\$950,000,000 Promissory Note due 2027 USD 10/07/23

Foresail Aviation Holdco Limited

Promissory Notes due 2027 Q USD 28/05/13

Fort Pitt Ireland Designated Activity Company

Structured Notes due 31 December 2067 USD 17/06/16 FORTP01KY

Fortress Lending Fund Company Designated Activity Company

Up to \$2,000,000,000 Profit Participating Notes due 2027 USD 10/01/19

Fortress Lending Fund II Company Designated Activity Company

Up to US\$1,000,000,000 Profit Participating Notes due 2029 USD 30/06/20

Fortress Lending Fund II Subsidiary Designated Activity Company

Up to US\$1,000,000,000 Profit Participating Notes due 2029 USD 30/06/20

Fortress Lending Fund III Company Designated Activity Company

US\$2,000,000,000 Profit Participating Notes due 2031 USD 03/02/22

Fortress Lending Fund III Subsidiary Designated Activity Company

US\$2,000,000,000 Profit Participating Notes due 2031 USD 03/02/22

Specialist Debt Securities

Issuer / Debt Description	Freq	Curr	Issued	Ticker
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Fortress Lending Fund IV Company Designated Activity Company US\$2,000,000,000 Profit Participating Notes due 2033		USD	11/01/24	
Fortress Lending Fund IV Subsidiary Designated Activity Company US\$2,000,000,000 Profit Participating Notes due 2033		USD	11/01/24	
Fortress Lending Fund Subsidiary Designated Activity Company Up to \$2,000,000,000 Profit Participating Notes due 2027		USD	10/01/19	
Foxglove Funding DAC Series 2022-01		USD	16/03/22	
Galaxy XXV CLO, Ltd. and Galaxy XXV CLO, LLC Class A Subordinated Notes	Q	USD	18/09/18	
Galaxy XXVI CLO, Ltd. and Galaxy XXVI CLO, LLC Class A	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. and Gallatin CLO VIII 2017-1, LLC A-1-R	Q	USD	28/12/21	
A-2-R	Q	USD	28/12/21	
B-1-R	Q	USD	28/12/21	
B-2-R	Q	USD	28/12/21	
C-1-R	Q	USD	28/12/21	
C-2-R	Q	USD	28/12/21	
D-1-R	Q	USD	28/12/21	
D-2-R	Q	USD	28/12/21	
E-R	Q	USD	28/12/21	
F-R	Q	USD	28/12/21	
X-R	Q	USD	28/12/21	
Gallatin CLO X 2023-1, Ltd. and Gallatin CLO X 2023-1, LLC Class A-1 Notes	Q	USD	07/09/23	
Class A-J Notes	Q	USD	07/09/23	
Class B Notes	Q	USD	07/09/23	
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 Lux Feeder A DAC Up to USD 150,000,000 note due 2044		USD	02/05/19	
GCO Multi-Feeder (Investment) DAC Series 2018-1 Up to 100,000,000 USD Series B Note due 2043	A	USD	18/05/18	
Generate CLO 14 Ltd. and Generate CLO 14 LLC Class A Notes	Q	USD	05/03/24	
Generate CLO 8 Ltd. and Generate CLO 8 LLC Class A-R Notes	Q	USD	03/12/21	
Class B-R Notes	Q	USD	03/12/21	
Class C-R Notes	Q	USD	03/12/21	
GGAM Finance Ltd. \$400,000,000 6.875% Senior Notes due 2029	S	USD	09/04/24	
\$400,000,000 7.750% Senior Notes due 2026	S	USD	08/06/23	
\$600,000,000 8.000% Senior Notes due 2028	S	USD	08/06/23	
\$700,000,000 8.000% Senior Notes due 2027	S	USD	28/11/23	
Gilead Aviation Designated Activity Company USD\$900,000,000 Note due 31 December 2032	A	USD	03/12/21	
Glacier Acquisitions Designated Activity Company EUR 300,000,000 Unsecured Note due 2 March 2080		EUR	12/07/22	
Glencar European Investments Platform Designated Activity Company £1,000,000,000 Profit Participating Notes due August 2067		GBP	06/03/17	
Glencar Investments 28 Designated Activity Company Up to £53,466,000 plus €59,941,215 promissory note issued pursuant to a subordinated loan agreement dated 15 Jan		EUR	15/01/21	

Specialist Debt Securities

Issuer / Debt Description
FreqCurr Issued Ticker

Glencar Investments 29 Designated Activity Company £200,000,000 profit participating notes due 2048	GBP	15/01/21	
Glencar Investments 32 Designated Activity Company US\$350,000,000 profit participating notes due 2034	USD	26/05/21	
Glencar Investments 35 Designated Activity Company Class A1 Notes	GBP	12/10/21	
Mezzanine Notes	GBP	12/10/21	
Subordinated Notes	GBP	12/10/21	
Glencar Investments 36 Designated Activity Company £60,000,000 Profit Participating Notes due 19 August 2031	GBP	19/08/21	
Glencar Investments II Designated Activity Company Up to US\$300,000,000 Profit Participating Notes due 2065	USD	10/02/17	
Glencar Investments IV Designated Activity Company Up to US\$100,000,000 Profit Participating Notes due 1 February 2065	I USD	03/03/17	
Glencar Investments V Designated Activity Company Up to US\$100,000,000 Profit Participating Notes due 2065	USD	25/04/17	
Glencar Investments VI Designated Activity Company \$131,653,532 Profit Participating Notes due 2040	USD	16/03/18	
Glencar Investments VII Designated Activity Company \$53,279,092 Profit Participating Notes due 2048	I USD	29/06/18	
Glencar Investments XII Designated Activity Company £70,000,000 Profit Participating Notes due 2027	GBP	25/09/17	
Glencar Investments XIX Designated Activity Company £85,000,000 Profit Participating Notes due 2048	GBP	17/05/18	
Glencar Investments XVII Designated Activity Company £47,909,980 Mortgage Backed Floating Rate Notes due 2028	GBP	22/08/18	
Glencar Investments XX Designated Activity Company £105,000,000 Profit Participating Notes due 2028	GBP	18/12/18	
Glencar Investments XXII Designated Activity Company £250,000,000 Profit Participating Notes due 2034	GBP	25/09/19	
Glencar Investments XXVII Designated Activity Company A1 Cleared Notes	I GBP	23/06/21	
Class B1 VFNs	GBP	24/04/19	
Class B2 VFNs	GBP	24/04/19	
GLM EUR BAWH Designated Activity Company US\$200,000,000 Subordinated Notes	USD	19/03/21	
GLM EUR MS WH Designated Activity Company Up to EUR40,000,000 Subordinated Notes	EUR	21/08/17	
GLM Ramp (Ireland) Designated Activity Company €100,000,000 Profit Participating Notes due 2 November 2053	EUR	02/11/23	
Global Aviation Equipment Leasing I Ireland Limited Unlimited number of Unsecured Fixed Interest Loan Notes	USD	04/10/19	
Global Infrastructure Debt Fund A DAC Class A Note	I USD	14/04/21	
Class B Note	I USD	01/08/18	
Goal Aran Aviation Designated Activity Company U.S.\$11,854,800 Profit Participating Notes Due 2052	A USD	20/11/23	
U.S.\$7,903,200 Fixed Rate Notes Due 2043	M USD	20/11/23	
GOAL Athlone Aviation Designated Activity Company Up to US\$16,226,800 Fixed Rate Notes Due 2044	M USD	12/02/24	
Up to US\$24,340,200 Profit Participating Notes Due 2053	A USD	12/02/24	
GoldenTree Loan Management EUR CLO 7 Designated Activity Company €500,000,000 Profit Participating Notes due 2045	EUR	25/02/22	
GoldenTree Loan Management US CLO 10, Ltd. and LLC Class C Mezzanine Deferrable Floating Rate Notes	Q USD	02/08/21	
GoldenTree Loan Management US CLO 11, Ltd. and LLC Class A	Q USD	08/12/21	

Specialist Debt Securities

Issuer / Debt Description	Freq	Curr	Issued	Ticker
GoldenTree Loan Management US CLO 18, Ltd. and LLC U.S.\$256,000,000 Class A Senior Secured Floating Rate Notes due 2037	Q	USD	17/11/23	
GoldenTree Loan Management US CLO 4, Ltd and LLC U.S.\$68,000,000 Class C-R Mezzanine Deferrable Floating Rate Notes due 2031	Q	USD	14/05/21	
GoldenTree Loan Management US CLO 9, Ltd. and GoldenTree Loan Management US CLO Class A-R Notes	Q	USD	22/04/24	
Goldfish Funding Designated Activity Company \$545,523,058.99 Promissory Note due 2025	Q	USD	08/03/23	
Golub Capital BDC 3 CLO 1 LLC Class A Notes	Q	USD	11/03/21	
Golub Capital Partners CLO 30(M)-R (Conversion), LLC Class A-R2 Senior Secured Floating Rate Notes	Q	USD	09/03/22	
Golub Capital Partners CLO 50(B)-R, Ltd. and Golub Capital Partners CLO 50(B)-R, Class A-1-R Notes	Q	USD	16/03/22	
Class B-R Notes	Q	USD	16/03/22	
Class C-R Notes	Q	USD	16/03/22	
Golub Capital Partners CLO 51(M), L.P. and Golub Capital Partners CLO 51(M), LLC Class A Notes	Q	USD	15/04/21	
Golub Capital Partners CLO 61(M) Class B-2 Senior Secured Fixed Rate Notes	Q	USD	23/06/22	
Golub Capital Partners CLO 67(M) Class A-1	Q	USD	20/06/23	
Golub Capital Partners Static 2024-1, Ltd. and LLC Class A-1 Notes	Q	USD	18/04/24	
Class B-1 Notes	Q	USD	18/04/24	
Class B-2 Notes	Q	USD	18/04/24	
Gongga (Corporate Loans) Limited Class A	Q	USD	02/08/19	
Class B	Q	USD	02/08/19	
Gosford Capital Designated Activity Company DKK 1,000,000,000 Unsecured Note due 2 March 2080		DKK	13/03/18	
Greenwood Park CLO, Ltd. Class E Mezzanine Secured Deferrable Floating Rate Notes due 2031	Q	USD	09/03/18	
Subordinated Notes due 2031		USD	09/03/18	
Greenwood Park CLO, Ltd. and Greenwood Park CLO, LLC Class A-1 Senior Secured Floating Rate Notes due 2031	Q	USD	09/03/18	
Class A-2 Senior Secured Floating Rate Notes due 2031	Q	USD	09/03/18	
Class B Senior Secured Floating Rate Notes due 2031	Q	USD	09/03/18	
Class C Mezzanine Secured Deferrable Floating Rate Notes due 2031	Q	USD	09/03/18	
Class D Mezzanine Secured Deferrable Floating Rate Notes due 2031	Q	USD	09/03/18	
GRx-B Designated Activity Company U.S.\$360,000,000 Secured Notes Due December 31, 2026		USD	20/11/23	
Guggenheim CLO 2020-1, Ltd. and Guggenheim CLO 2020-1, LLC Class A-R Notes	Q	USD	15/04/21	
Class B-R Notes	Q	USD	15/04/21	
Class C-R Notes	Q	USD	15/04/21	
Class D-R Notes	Q	USD	15/04/21	
Class E Notes	Q	USD	15/04/21	
Harbour Facilities Designated Activity Company Series 1		USD	21/12/22	
Series 2		GBP	12/07/23	
Hawkes Loan Management Designated Activity Company CO Note		USD	18/11/22	
DK Credit Note		USD	18/11/22	
DK Opp Credit		USD	01/07/23	
Note 10		USD	18/09/18	
Note 12		USD	31/10/18	

Specialist Debt Securities

Issuer / Debt Description
FreqCurr Issued Ticker
Hawkes Loan Management Designated Activity Company

Note 15	USD	05/06/19	
Note 20	USD	04/06/21	
Note 23	USD	25/02/22	
Note 4	EUR	20/11/17	
Note 8	USD	20/11/17	

HCG Finance DAC

Secured Note, Series No. 2023-38	M	USD	31/07/23
Secured Note, Series No. 2023-39	M	USD	30/08/23
Secured Note, Series No. 2023-40	M	USD	27/09/23
Secured Note, Series No. 2023-41	M	USD	27/10/23
Secured Note, Series No. 2023-42	M	USD	28/11/23
Secured Note, Series No. 2024-43	M	USD	29/01/24
Secured Note, Series No. 2024-44	M	USD	27/03/24
Secured Note, Series No. 2024-45	M	USD	26/06/24
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 2019- A	M	USD	17/05/19
Subordinated Note - Series 2024-A	M	USD	26/06/24
Subordinated Note, Series 2018- D	A	USD	20/12/18
Subordinated Note, Series 2018-C		USD	13/12/18
Subordinated Note, Series 2019- C	M	USD	29/10/19
Subordinated Note, Series 2019-B	M	USD	05/06/19
Subordinated Note, Series 2019-D	M	USD	20/11/19
Subordinated Note, Series 2021-A	M	USD	20/01/21
Subordinated Note, Series No. 2021-B	M	USD	30/11/21

Helios Aviation Limited

\$ 106,946,000.00 Aggregate Notional Amount of Equity Certificates	M	USD	10/12/19
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HGTL Securitisation Company Limited

Variable Funding Note due 12 August 2026		GBP	12/08/16
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High Ridge Aviation Fund I Designated Activity Company

Up to USD\$600,000,000 Promissory Note due 2030	O	USD	05/12/23
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Hildene TruPS Securitization 2018-1, Ltd. and LLC

Class A-1 Notes	Q	USD	06/09/18
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Hildene TruPS Securitization 2019-2, Ltd. Hildene TruPS Securitization 2019-2 LLC

Class A-1 Notes	Q	USD	15/05/19
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Horizon Aircraft Finance I Limited and Horizon Aircraft Finance I LLC

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

Horizon Aircraft Finance II Limited and Horizon Aircraft Finance II LLC

Class A Notes	M	USD	02/07/19
Class B Notes	M	USD	02/07/19
Class C Notes	M	USD	02/07/19

Horizon Aircraft Finance III Limited and Horizon Aircraft Finance III LLC

Class A Notes	M	USD	31/10/19
Class B Notes	M	USD	31/10/19
Class C Notes	M	USD	31/10/19

Horizon I Limited

Class E Certificates	M	USD	30/11/18
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Horizon II Limited

Certificates	M	USD	02/07/19
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Horizon III Limited

Equity Certificates	M	USD	31/10/19
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HPS European Liquid Loan Opportunities Fund Subsidiary DAC

Up to €2,000,000,000 Profit Participating Notes due 31 December 2069		EUR	01/06/19
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HPS Loan Management 2023-18, Ltd. and HPS Loan Management 2023-18 LLC

Specialist Debt Securities

Issuer / Debt Description
FreqCurr Issued Ticker

HPS Loan Management 2023-18, Ltd. and HPS Loan Management 2023-18 LLC U.S.\$57,000,000 Class B Senior Secured Floating Rate Notes due 2036	Q USD 27/06/23
ICG Rhinebeck CLO 2021-4, Ltd. and ICG Rhinebeck CLO 2021-4 LLC Class A-1	Q USD 03/11/21
ICG US CLO 2021-1, Ltd. and ICG US CLO 2021-1, LLC Class A-1 Notes	Q USD 11/03/21
Class A-2 Notes	Q USD 11/03/21
Class B Notes	Q USD 11/03/21
Class C Notes	Q USD 11/03/21
Class D Notes	Q USD 11/03/21
Class E Notes	Q USD 11/03/21
Subordinated Notes	USD 11/03/21
ICG US CLO 2024-1, Ltd. and ICG US CLO 2024-1, LLC Class A-1 Notes	Q USD 09/05/24
Class A-2 Notes	Q USD 09/05/24
Class B Notes	Q USD 09/05/24
Class C Notes	Q USD 09/05/24
IHC 1908 S.r.l. Class A Notes	A EUR 22/11/19
Class B Notes	A EUR 22/11/19
Class C Notes	A EUR 22/11/19
Junior Notes	A EUR 22/11/19
Senior Notes	A EUR 22/11/19
Incline Aladdin Engine Funding Designated Activity Company An unlimited amount of Unsecured Fixed Rate Loan Notes Due 2038	I USD 18/07/18
Incline Aladdin Funding Designated Activity Company An unlimited amount of Unsecured Fixed Rate Notes Due 2038	USD 18/07/18
Incline Aviation Holdings Designated Activity Company Up to US\$931,195,719 Unsecured Fixed Rate Loan Note Due 2039	USD 26/04/19
Incline II B Shannon Finance DAC Up to US\$1,100,500,000 Unsecured Fixed Rate Notes Due 2041	USD 27/01/21
Invesco CLO 2021-2, Ltd and Invesco CLO-2021-2, LLC U.S.\$60,000,000 Class B Senior Secured Floating Rate Notes due 2034	Q USD 17/06/21
Invesco CLO 2022-1, Ltd. and Invesco CLO 2022-1, LLC Class A Senior Secured Floating Rate Notes	Q USD 09/03/22
Class B Senior Secured Floating Rate Notes	Q USD 09/03/22
Class C Deferrable Mezzanine Secured Floating Rate Notes	Q USD 09/03/22
Class D Deferrable Mezzanine Secured Floating Rate Notes	Q USD 09/03/22
Class E Deferrable Junior Secured Floating Rate Notes	Q USD 09/03/22
Class Y Notes	USD 09/03/22
Subordinated Notes	USD 09/03/22
Ivy Hill Middle Market Credit Fund XII, Ltd. and LLC Class A-1T-R Notes	Q USD 28/06/21
Class A-2A-R Notes	Q USD 28/06/21
Class A-2B-R Notes	Q USD 28/06/21
Class B-R Notes	Q USD 28/06/21
Class C-R Notes	Q USD 28/06/21
Class D-R Notes	Q USD 28/06/21
Jamestown CLO XIV Ltd. and Jamestown CLO XIV Corp Class A-1a-R Notes	Q USD 20/10/21
Class A-2-R Notes	Q USD 20/10/21
JFIN CLO 2017-II Ltd. and JFIN CLO 2017-II LLC Class A-R	S USD 10/11/21
Class B-R	S USD 10/11/21
Class C-R	S USD 10/11/21
Class X	Q USD 08/12/17
JH Aircraft Leasing 4535 (Ireland) Designated Activity Company Profit Participating Notes	USD 26/04/24

Specialist Debt Securities

Issuer / Debt Description
FreqCurr Issued Ticker
JOL Air Limited

Class A Notes	M USD	15/04/19	
Class B Notes	M USD	15/04/19	
Class C Notes	M USD	15/04/19	

Jupiter Aviation Bark Holdings Co., Ltd.

Up to \$300,000,000 Unsecured Fixed Rate Notes Due 2039	USD	08/11/19	
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Kawartha CAD Ltd.

Class B Notes	CAD	14/04/22	
Class B Notes	CAD	02/12/22	
Class C Notes	CAD	02/12/22	
Class C Notes	CAD	14/04/22	
Class D Notes	CAD	14/04/22	
Class D Notes	CAD	02/12/22	
Class E Notes	CAD	02/12/22	
Class E Notes	CAD	14/04/22	
Class F Notes	CAD	14/04/22	
Class F Notes	CAD	02/12/22	

KDAC Aviation Finance (Cayman) Limited and KDAC Aviation Finance (USA) LLC

Series A	M USD	20/12/17	
Series B	M USD	20/12/17	
Series C	M USD	20/12/17	

Kestrel Aircraft Funding Limited and Kestrel Aircraft Funding USA, LLC

A	M USD	14/12/18	
B	M USD	14/12/18	

Kestrel Finance I S.à r.l.

A Notes	GBP	21/07/19	
B Notes	GBP	21/07/19	

KKR CLO 17 Ltd. and KKR CLO 17 LLC

Class A-R	Q USD	25/03/21	
Class B-R	Q USD	25/03/21	
Class C-1-R	Q USD	25/03/21	
Class C-2-R	Q USD	25/03/21	
Class D-R	Q USD	25/03/21	
Class E-R	Q USD	25/03/21	
Class X	Q USD	25/03/21	

KKR CLO 19 Ltd and KKR CLO 19 LLC

Subordinated Notes	USD	06/12/17	
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KKR CLO 23 Ltd. and KKR CLO 23 LLC

Class A-1 Notes	Q USD	01/11/18	
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KKR CLO 28 LTD. and KKR CLO 28 LLC

Class A-R Notes	Q USD	09/02/24	
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KKR CLO 30 LTD. and KKR CLO 30 LLC

Class A-1-R Notes	Q USD	05/11/21	
Class A-J-R Notes	Q USD	05/11/21	
Class B-R Notes	Q USD	05/11/21	
Class C-R Notes	Q USD	05/11/21	
Class D-R Notes	Q USD	05/11/21	
Class E-R Notes	Q USD	05/11/21	

KKR CLO 32 Ltd. and KKR CLO 32 LLC

Class A1	Q USD	18/12/20	
Class A2	Q USD	18/12/20	
Class B	Q USD	18/12/20	
Class C	Q USD	18/12/20	
Class D	Q USD	18/12/20	
Class E	Q USD	18/12/20	
Class F	Q USD	18/12/20	

KKR CLO 33 Ltd. and KKR CLO 33 LLC

Class A Notes	Q USD	03/06/21	
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Specialist Debt Securities

Issuer / Debt Description	Freq	Curr	Issued	Ticker
KKR CLO 33 Ltd. and KKR CLO 33 LLC				
Class B Notes	Q	USD	03/06/21	
Class C Notes	Q	USD	03/06/21	
Class D Notes	Q	USD	03/06/21	
Class E Notes	Q	USD	03/06/21	
KKR CLO 37 Ltd. and KKR CLO 37 LLC				
Class A-1A Notes	Q	USD	27/12/21	
Class A-1B Notes	Q	USD	27/12/21	
Class A-2 Notes	Q	USD	27/12/21	
Class B-1 Notes	Q	USD	27/12/21	
Class B-2 Notes	Q	USD	27/12/21	
Class C Notes	Q	USD	27/12/21	
Class D Notes	Q	USD	27/12/21	
Class E Notes	Q	USD	27/12/21	
Subordinated Notes		USD	27/12/21	
KKR REIGN I Ltd. and KKR REIGN I LLC				
U.S.\$1,533,450,000 Return Enhanced Investment Grade Notes due 2049	S	USD	09/05/19	
KKR Wolverine I Ltd. and KKR Wolverine I LLC				
Class A	Q	USD	16/11/16	
KL Law Finance Designated Activity Company				
US\$1,000,000,000 Profit Participating Notes due 2071		USD	01/09/21	
KLA Aviation Finance Holdings LLC				
US\$250,000,000 Unsecured Notes due on the Termination Date		USD	30/03/21	
Knights Hill Capital Ireland DAC				
Up to USD 700,000,000 Series 1 Notes	Q	USD	13/03/17	
Knights Hill Ireland II DAC				
Up to USD 1,000,000,000 Series 1 Notes		USD	30/06/20	
Up to USD 200,000,000 Series 2 Notes	Q	USD	25/05/22	
Knights Hill Ireland III DAC				
Series 1 Class A Note		USD	09/04/24	
Series 1 Class B Note		USD	09/04/24	
Ladenvale Designated Activity Company				
profit participating certificates due 2048		USD	15/03/19	
LCM 30 Ltd. and LCM 30 LLC				
Class C Notes	Q	USD	25/04/19	
Leguh Issuer Holdings Designated Activity Company				
Series A		USD	13/07/17	
Lexington Finance Designated Activity Company				
Series 1 Notes		EUR	06/04/17	
Series 10 Notes		USD	03/07/18	
Series 11 Notes		USD	13/07/18	
Series 12 Notes		USD	14/12/18	
Series 13 Notes		USD	23/01/19	
Series 14 Notes		USD	08/02/19	
Series 15 Notes		USD	22/05/19	
Series 16 Notes		USD	03/07/19	
Series 18 Notes		USD	01/08/19	
Series 19 Notes		USD	01/08/19	
Series 2 Notes		USD	13/11/17	
Series 20 Notes		USD	01/08/19	
Series 21 Notes		USD	25/09/19	
Series 22 Notes		USD	21/11/19	
Series 23 Notes		USD	21/11/19	
Series 24 Notes		USD	13/05/20	
Series 25 Notes		USD	13/05/20	
Series 26 Notes		USD	28/05/20	
Series 27 Notes		USD	15/05/20	
Series 29 Notes		USD	03/09/21	

Specialist Debt Securities

Issuer / Debt Description	Freq	Curr	Issued	Ticker
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Lexington Finance Designated Activity Company

Series 3 Notes		USD	01/11/17	
Series 30 Notes		USD	14/01/21	
Series 31 Notes		USD	09/11/21	
Series 32 Notes		USD	09/11/21	
Series 33 Notes		USD	09/11/21	
Series 35 Notes		USD	16/11/22	
Series 36 Notes		USD	08/11/22	
Series 37 Notes		USD	15/11/22	
Series 38 Notes		USD	20/01/23	
Series 39 Notes		USD	15/08/23	
Series 4 Notes		USD	02/06/17	
Series 40 Notes		USD	27/11/23	
Series 5 Notes		USD	14/08/17	
Series 6 Notes		EUR	15/11/17	
Series 7 Notes		USD	06/06/18	
Series 8 Notes		USD	13/06/18	
Series 9 Notes		USD	22/06/18	

Libra A Limited and Atena Limited and Starsia Capital Limited

Series C012	S	USD	28/11/23	
Series C038	A	JPY	24/07/23	
Series C039	A	JPY	22/08/23	
Series C040	S	JPY	29/08/23	
Series C041	O	JPY	25/09/23	
Series C042	S	JPY	26/09/23	
Series C043	O	JPY	23/10/23	
Series C044	O	JPY	25/10/23	
Series C045	O	JPY	20/11/23	
Series C046	A	JPY	21/02/24	
Series C047	A	JPY	24/01/24	
Series C048	O	JPY	26/02/24	
Series C049	A	JPY	25/04/24	
Series C050-1	S	USD	18/03/24	
Series C081	O	JPY	23/04/24	
Series C082	A	JPY	23/05/24	
Series C083:	O	JPY	26/06/24	
Series C084	O	JPY	22/05/24	
Series C085-1	Q	JPY	16/05/24	
Series C086	A	JPY	25/06/24	
Series C087-1	S	JPY	24/06/24	

Linklease Finance PLC

Series 2018-LL1	Q	USD	19/12/18	
Series 2020-LL2	S	GBP	15/07/20	
Series 2021-LL3	S	EUR	14/10/21	
Series 2022-LL4	S	USD	15/12/22	

LMN FINANCE DESIGNATED ACTIVITY COMPANY

Note 2: EUR 9,350,000.00 Unsecured Note due 2 March 2080		EUR	11/12/17	
Note 3: EUR 15,850,000.00 Unsecured Note due 2 March 2080		EUR	11/12/17	
Note 4: EUR 29,000,000.00 Unsecured Note due 2 March 2080		EUR	11/12/17	
Note 7: EUR 69,250,000.00 Unsecured Note due 2 March 2080		EUR	11/12/17	
Note 9: EUR9,700,000 Unsecured Note due 2 March 2080		EUR	18/09/18	
USD 10,000,000 Unsecured Note due 2 March 2080 (Co)		USD	01/01/23	
USD 100,000,000 Unsecured Note due 2 March 2080 (DK Credit)		USD	01/01/23	
USD 100,000,000 Unsecured Note due 2 March 2080 (DK Opp Credit)		USD	01/07/23	

LRF III Investments S.A.R.L.

Up to £1,022,000,000 Multi-Currency Variable Funding Note	Q	USD	03/08/18	
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Luminis Finance PLC

Series No: 2020-01		EUR	18/03/20	
Series No: 2020-06		EUR	18/08/20	

Specialist Debt Securities

Issuer / Debt Description
FreqCurr Issued Ticker
Luminis Finance PLC

Series No: 2021-09

EUR 02/06/21

Luminus Energy IE Designated Activity Company

Up to C\$2,500,000,000 Profit Participating Notes due 2069

CAD 17/10/19

Lunar Aircraft 2020-1 Limited and Lunar Aircraft 2020-1 LLC

Class A Notes

M USD 27/02/20

Class B Notes

M USD 27/02/20

Class C Notes

M USD 27/02/20

Class E Notes

USD 27/02/20

MACH 1 CAYMAN LIMITED and MACH 1 USA LLC

3.474% Series 2019 A Fixed Rate Notes due 2039

M USD 15/10/19

4.335% Series 2019 B Fixed Rate Notes due 2039

M USD 15/10/19

MACH AOE 1 Designated Activity Company

US\$20,200,000 Unsecured Fixed Interest Loan Notes due 30 June 2029

Q USD 08/02/23

MACH AOE 2 Designated Activity Company

US\$25,000,000 Unsecured Fixed Interest Loan Notes due 20 September 2030

Q USD 28/09/23

Macquarie AirFinance Holdings Limited

2029 Notes

S USD 26/03/24

2031 Notes

S USD 26/03/24

USD 500,000,000 Unsecured Senior Notes 2028

S USD 18/04/23

USD 500,000,000 Unsecured Senior Notes 2029

S USD 18/09/23

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

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 XLIII, Ltd. and Madison Park Funding XLIII, LLC

Class B Notes

Q USD 23/08/18

Class C Notes

Q USD 23/08/18

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

Class A

Q USD 22/11/21

Class B-1

Q USD 22/11/21

Class C

Q USD 22/11/21

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

U.S.\$64,000,000 Class B Floating Rate Senior Notes due 2034

Q USD 03/12/20

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

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 B-R Notes

Q USD 28/11/17

Class D-R Notes

Q USD 28/11/17

Class E-R Notes

Q USD 28/11/17

Subordinated Notes

USD 28/11/17

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

Class E

Q USD 11/08/17

Madison Park Funding XXVII, LTD.

Class D Notes

USD 22/03/18

Magnetite XVI, Limited and Magnetite XVI, LLC

Subordinated Notes

USD 18/12/15 MAGNELTDS

Magnolia Finance X DAC

Series 2021-1

Q USD 08/11/21

USD 105,264,000 Series 2019-1 Notes due 2024

Q USD 30/09/19

USD 105,264,000 Series 2020-1 Notes due 2024

Q USD 27/02/20

Magnolia Finance XI DAC

EUR 383,705,196 Series 2019-1 Notes due 2024

Q EUR 25/09/19

Specialist Debt Securities

Issuer / Debt Description **FreqCurr Issued Ticker**

MAIF DAC			
Up to EUR 750,000,000 note due 2043		EUR	24/05/19
MAM Aircraft Leasing 1 Designated Activity Company			
US\$41,250,000 Profit Participating Notes due 2049		USD	26/09/19
MAM Aircraft Leasing 1427 (Ireland) Designated Activity Company			
US\$43,000,000 Profit Participating Notes due 2041		USD	22/09/21
MAM Aircraft Leasing 2 (Ireland) Designated Activity Company			
US\$19,712,961 Profit Participating Notes due 2050		USD	03/04/20
MAM Aircraft Leasing 29650 (Ireland) Designated Activity Company			
US\$34,400,000 Profit Participating Notes due 2041		USD	18/08/21
MAM Aircraft Leasing 3947-3807 (Ireland) Designated Activity Company			
US\$43,000,000 Profit Participating Notes due 2043		USD	17/03/23
MAM Aircraft Leasing 4 (Ireland) Designated Activity Company			
US\$90,000,000 Profit Participating Notes due 2042		USD	30/03/22
MAM Aircraft Leasing 40129-40131 (Ireland) Designated Activity Company			
US\$38,000,000 Profit Participating Notes due 2043		USD	11/06/23
MAM Aircraft Leasing 40134 (Ireland) Designated Activity Company			
US\$19,000,000 Profit Participating Notes due 2043		USD	13/06/23
MAM Aircraft Leasing 4448 (Ireland) Designated Activity Company			
US\$22,000,000 Profit Participating Notes due 2043		USD	13/03/23
MAM Aircraft Leasing 6 (Ireland) Designated Activity Company			
US\$53,000,000 Profit Participating Notes due 2043		USD	27/02/23
MAM Aircraft Leasing 7702 (Ireland) Designated Activity Company			
US\$42,000,000 Profit Participating Notes due 2044		USD	26/03/24
MAM Aviation Acquisitions Offshore Designated Activity Company			
Series A1		USD	30/05/19
Man GLG US CLO 2018-1, Ltd. and Man GLG US CLO 2018-1 LLC			
Class A-1-R Notes		USD	21/03/18
Class A-2-R Notes		USD	21/03/18
Class A-X Notes		USD	21/03/18
Class B-R Notes		USD	21/03/18
Class C-R Notes		USD	21/03/18
Class D-R Notes		USD	21/03/18
Class E-R Notes		USD	21/03/18
Manitoulin USD Ltd			
Algonquin Series 2022-1	Q	USD	13/04/22
Algonquin Series 2022-1	Q	USD	13/04/22
Algonquin Series 2022-1	Q	USD	13/04/22
Algonquin Series 2022-1	Q	USD	13/04/22
Algonquin Series 2022-2	Q	USD	28/04/22
Algonquin Series 2022-2	Q	USD	28/04/22
Algonquin Series 2022-2	Q	USD	28/04/22
Algonquin Series 2022-2	Q	USD	28/04/22
Algonquin Series 2022-3	Q	USD	23/08/22
Algonquin Series 2022-3	Q	USD	23/08/22
Algonquin Series 2022-3	Q	USD	23/08/22
Algonquin Series 2022-3	Q	USD	23/08/22
Algonquin Series 2022-4	Q	USD	02/11/22
Algonquin Series 2022-4	Q	USD	02/11/22
Algonquin Series 2022-4	Q	USD	02/11/22
Algonquin Series 2022-4	Q	USD	02/11/22
Class B Notes		USD	30/01/19
Class C Notes		USD	30/01/19
Class D Notes		USD	30/01/19
Class E Guarantee Linked Notes	Q	USD	24/07/19
Class E Notes		USD	30/01/19
Killarney Series I	Q	USD	28/09/22
Muskoka Series 2022-1	Q	USD	19/10/22

Specialist Debt Securities

Issuer / Debt Description
FreqCurr Issued Ticker
Manitoulin USD Ltd

Muskoka Series 2022-1	Q	USD	19/10/22
Muskoka Series 2022-1	Q	USD	19/10/22
Muskoka Series 2022-1	Q	USD	19/10/22
Sauble Series 2020-1	Q	USD	22/12/20
Sauble Series II	Q	USD	02/06/21
Sauble Series III	Q	USD	18/02/22
Taiga Series I	Q	USD	30/11/22

Marathon CLO 2020-15 Ltd.and Marathon CLO 2020-15 LLC

Class A-1J Notes	Q	USD	10/11/20
Class A-2A Notes	Q	USD	10/11/20
Class A-2B Notes	Q	USD	10/11/20
Class B Notes	Q	USD	10/11/20
Class C-1J Notes	Q	USD	10/11/20
Class C-1S Notes	Q	USD	10/11/20
Class D Notes	Q	USD	10/11/20
Subordinated Notes		USD	10/11/20

Marble Point CLO X Ltd and Marble Point CLO X LLC

Class A-R	Q	USD	15/04/21
Class B-R	Q	USD	15/04/21

Marble Point CLO XIX Ltd. and Marble Point CLO XIX LLC

Class B	Q	USD	03/02/21
Class X	Q	USD	03/02/21

Marble Point CLO XVIII Ltd. and Marble Point CLO XVIII LLC

Class A-1-R	Q	USD	29/09/21
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Marble Point CLO XXI Ltd. and Marble Point CLO XXI LLC

Class A-1 Senior Floating Rate Notes	Q	USD	16/09/21
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MARC Finance Ltd and VENUS Finance Limited and Greenleaves Capital DAC

Series No: G1 Tranche No. 1	S	JPY	15/08/19
Series No: G11 Tranche No: 1	S	JPY	12/05/20
Series No: G13 Tranche No: 1	S	JPY	12/05/20
Series No: G14 Tranche No: 1	S	JPY	12/05/20
Series No: G16 Tranche No: 1	S	JPY	12/06/20
Series No: G17 Tranche No: 1	S	JPY	25/09/20
Series No: G19 Tranche No: 1	S	AUD	29/09/20
Series No: G19 Tranche No: 2	S	AUD	25/02/21
Series No: G19 Tranche No: 3	S	AUD	20/04/22
Series No: G2 Tranche No. 1	S	EUR	26/09/19
Series No: G20 Tranche No: 1	S	JPY	06/11/20
Series No: G22 Tranche No: 1	S	JPY	29/12/20
Series No: G23 Tranche No: 1	S	JPY	29/12/20
Series No: G24 Tranche No: 1	S	JPY	29/12/20
Series No: G25 Tranche No: 1	S	USD	29/01/21
Series No: G25 Tranche No: 2	S	USD	08/03/21
Series No: G26 Tranche No: 1	S	JPY	04/02/21
Series No: G27 Tranche No: 1	S	JPY	09/02/21
Series No: G28 Tranche No: 1	S	JPY	18/02/21
Series No: G29 Tranche No. 1	S	JPY	16/03/21
Series No: G3 Tranche No: 1	S	JPY	10/12/19
Series No: G30 Tranche No:1	S	JPY	18/03/21
Series No: G31 Tranche No:1	S	JPY	13/04/21
Series No: G32 Tranche No:1	S	JPY	15/04/21
Series No: G33 Tranche No:1	S	JPY	28/04/21
Series No: G35 Tranche No:1	S	NZD	20/05/21
Series No: G36	S	AUD	21/05/21
Series No: G38 Tranche No:1	S	JPY	17/06/21
Series No: G39 Tranche No: 1	S	JPY	29/06/21
Series No: G4 Tranche No: 1	Q	USD	30/03/20
Series No: G40 Tranche No: 1	S	AUD	10/08/21

Specialist Debt Securities

Issuer / Debt Description	Freq	Curr	Issued	Ticker
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MARC Finance Ltd and VENUS Finance Limited and Greenleaves Capital DAC

Series No: G41 Tranche No: 1	S	JPY	28/09/21	
Series No: G42 Tranche No: 1	S	JPY	13/10/21	
Series No: G43 Tranche No: 1	S	JPY	14/10/21	
Series No: G44 Tranche No: 1	S	JPY	14/10/21	
Series No: G45 Tranche No: 1	S	JPY	18/10/21	
Series No: G46 Tranche No: 1	S	JPY	04/11/21	
Series No: G47 Tranche No: 1	S	JPY	04/11/21	
Series No: G48 Tranche No: 1	S	JPY	04/11/21	
Series No: G49 Tranche No: 1	S	JPY	10/11/21	
Series No: G50 Tranches No: 1, 2, & 3	S	AUD	12/11/21	
Series No: G51 Tranche No: 1	S	AUD	02/12/21	
Series No: G52 Tranche No: 1	S	AUD	02/12/21	
Series No: G56 Tranche No: 1	S	JPY	01/03/22	
Series No: G58 Tranche No: 1	S	AUD	30/03/22	
Series No: G62 Tranche No: 1	S	JPY	11/05/22	
Series No: G63 Tranche No: 1	S	JPY	20/05/22	
Series No: G64 Tranche No: 1		AUD	06/06/22	
Series No: G65 Tranche No: 1	S	NZD	21/06/22	
Series No: G66 Tranche No: 1	Q	JPY	21/06/22	
Series No: G68 Tranche No:1	Q	JPY	26/09/22	
Series No: G69 Tranche No:1	S	JPY	18/10/22	
Series No: G7 Tranche No: 1	S	JPY	28/04/20	
Series No: G70 Tranche No:1	S	JPY	18/10/22	
Series No: G71 Tranche No:1	S	AUD	10/11/22	
Series No: G72	S	NZD	24/11/22	
Series No: G73 Tranche No:1		AUD	16/12/22	
Series No: G74 Tranche No:1	S	JPY	08/03/23	
Series No: G75 Tranche No:1	S	JPY	09/03/23	
Series No: G76 Tranche No:1	Q	JPY	15/03/23	
Series No: G77 Tranche No:1	S	JPY	29/03/23	
Series No: G78 Tranche No:1	S	JPY	30/03/23	
Series No: G79 Tranche No:1	S	JPY	10/05/23	
Series No: G8 Tranche No: 1	S	JPY	28/04/20	
Series No: G82 Tranche No:1	S	JPY	24/08/23	
Series No: G87 Tranche No: 1	S	JPY	27/09/23	
Series No: G91 Tranche No: 1		AUD	22/05/24	
Series No: G91 Tranche No: 2		AUD	26/06/24	
Series No: M791 Tranche No. 1	S	JPY	18/02/16	
Series No: M885 Tranche No. 1	S	JPY	14/09/18	
Series No: M901 Tranche No. 1	S	JPY	05/03/19	
Series No: M907 Tranche No. 1	S	JPY	19/08/19	
Series No: M920 Tranche No. 1	S	JPY	01/04/20	

Marigold Funding DAC

Series 2021-01		USD	01/07/21	
Series 2022-01		USD	28/07/22	

Marlborough Finance No.6 Designated Activity Company

Note 7		USD	23/07/18	
Note 9		USD	17/10/18	

MAST 2022-1 Aviation Designated Activity Company

Up to US\$200,000,000 Partly-Paid Profit Participating Notes due 2035		USD	12/12/22	
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MAST 2022-1 Limited and MAST 2022-1 USA LLC

E Notes		USD	12/12/22	
Series 2022-1 A	M	USD	12/12/22	

Maverick Aviation Borrower 2 Ltd.

Promissory Notes	M	USD	23/02/23	
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Maverick Aviation TL 2 Trust

Promissory Notes	M	USD	23/02/23	
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Mayfair Place Investments Holdings Designated Activity Company

Specialist Debt Securities

Issuer / Debt Description	Freq	Curr	Issued	Ticker
Mayfair Place Investments Holdings Designated Activity Company				
Series 2		EUR	19/02/19	
Series 3		EUR	08/02/19	
Series 4		AUD	24/02/17	
Series 5		EUR	29/03/17	
MC Funding Ltd.				
43,500,000 Preferred Shares, par value US\$0.01 per share	Q	USD	26/01/07	
MCF CLO IX Ltd. and MCF CLO IX LLC				
Class A-1-R Notes	Q	USD	10/02/22	
Class B-R	Q	USD	10/02/22	
MCF CLO V LLC				
Class A-RR Notes	Q	USD	31/03/21	
Class B-RR Notes	Q	USD	31/03/21	
Meadow Star Designated Activity Company				
Up to €32,100,000 Profit Participating Notes due 31 January 2026		EUR	14/01/16	
Merlin Aviation Holdings DAC				
Class A Notes	M	USD	22/12/16	
Class B Notes	M	USD	22/12/16	
Class C Notes	M	USD	22/12/16	
Class E Notes		USD	22/12/16	
Mersey Funding SV, acting for the account of Compartment 1				
Junior Notes due 2031	Q	GBP	31/03/21	
METAL 2017-1 Limited and METAL 2017-1 USA LLC				
Series A	M	USD	06/11/17	
Series B	M	USD	06/11/17	
Series C-1	M	USD	06/11/17	
Series C-2	M	USD	06/11/17	
MidCap Finco (II) Designated Activity Company				
320,028,863.37 Participating Equity Securities	I	USD	07/05/20	
MidCap Funding XIII Designated Activity Company				
Up to £100,000,000,000 Subordinated Profit Participating Notes due 2114		GBP	25/10/19	
MidCap Funding XLIV Designated Activity Company				
£100,000,000,000 Subordinated Profit Participating Notes due 2114		GBP	23/07/20	
MidOcean Credit CLO VI and MidOcean Credit CLO VI LLC				
Class A-RR	Q	USD	20/04/21	
Class B-RR	Q	USD	20/04/21	
Class C-1R	Q	USD	20/04/21	
Class C-2AR	Q	USD	20/04/21	
Class C-2BR	Q	USD	20/04/21	
Class D-1R	Q	USD	20/04/21	
Class D-2AR	Q	USD	20/04/21	
Class D-2BR	Q	USD	20/04/21	
Class E-RR	Q	USD	20/04/21	
Class F	Q	USD	20/04/21	
Class X	Q	USD	20/04/21	
Income Notes		USD	20/04/21	
MidOcean Credit CLO X & MidOcean Credit CLO X LLC				
Class A-1-R	Q	USD	25/10/21	
Class B-R	Q	USD	25/10/21	
MidOcean Credit CLO XI Ltd. and MidOcean Credit CLO XI LLC				
U.S.\$31,250,000 Subordinated Notes Due 2033	Q	USD	18/11/22	
MIELI London Limited				
4.816 per cent. Secured Bonds due 2028	S	GBP	10/05/17	
Miravast ILS Credit Designated Activity Company				
Profit Participating Notes due 1 November 2037		USD	15/12/17	
MML Finance Company Ireland I Designated Activity Company				
€4,000,000 Fixed Rate Notes due 20 December 2025		EUR	20/12/19	
A Notes_ Series 2020		EUR	21/10/19	

Specialist Debt Securities

Issuer / Debt Description	Freq	Curr	Issued	Ticker
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MML Finance Company Ireland I Designated Activity Company

A Notes_ Series 2020		EUR	20/11/19	
B Notes_ Series 2020		EUR	20/11/19	
B Notes_ Series 2020		EUR	21/10/19	
Series 2018	I	EUR	01/11/18	
Series 2019		EUR	11/02/19	

Monarch Grove CLO, Ltd. and Monarch Grove CLO, LLC

Class A-1 Notes	Q	USD	15/02/18	
Class B Notes	Q	USD	15/02/18	

Monroe Capital MML CLO XII, Ltd and Monroe Capital MML CLO XXII, LLC

Class A-1	Q	USD	14/09/21	
Class A-2	Q	USD	14/09/21	
Class B	Q	USD	14/09/21	
Class C	Q	USD	14/09/21	
Class D	Q	USD	14/09/21	
Class E	Q	USD	14/09/21	
Class X	Q	USD	14/09/21	

Mountain View CLO 2016-1 Ltd. and Mountain View CLO 2016-1 LLC

Class A-R	Q	USD	16/03/20	
Class B-1-R	Q	USD	16/03/20	
Class B-2-R	Q	USD	16/03/20	
Class C-R	Q	USD	16/03/20	
Class D-R	Q	USD	16/03/20	
Class E-R	Q	USD	16/03/20	
Class X-R	Q	USD	16/03/20	

Mountain View CLO XVII Ltd. and Mountain View CLO XVII LLC

Class B Notes	Q	USD	14/09/23	
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MTC Funding Company Designated Activity Company

2014-3	M	USD	03/04/14	
2014-4	M	USD	03/04/14	
2014-5	M	USD	03/04/14	
2014-6	M	USD	03/04/14	
Class A	M	USD	30/01/13	
Series 2015-9	Q	EUR	30/11/15	
Series 2016-1 asset backed notes due 2041		USD	03/10/16	

Mulanje II Origination Designated Activity Company

€2,000,000,000 Profit Participating Notes due June 2071		EUR	30/03/22	
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Multi-Alternative Opportunities Fund Designated Activity Company

Series 1 Notes		USD	09/04/19	
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Muzinich Aviation Special Opportunities Holdco One Designated Activity

US\$2,000,000,000 Profit Participating Notes due 2033		USD	08/06/23	
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Muzinich Aviation Special Opportunities I Irishco Designated Activity Company

Up to US\$2,000,000,000 Profit Participating Notes due 2033	I	USD	17/12/21	
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N-Star REL CDO VI Ltd. and N-Star REL CDO VI LLC

Class A-1	Q	USD	17/03/06	
Class A-2	Q	USD	17/03/06	
Class A-R	Q	USD	17/03/06	
Class B	Q	USD	17/03/06	
Class C	Q	USD	17/03/06	
Class D	Q	USD	17/03/06	
Class E	Q	USD	17/03/06	
Class F	Q	USD	17/03/06	
Class G	Q	USD	17/03/06	

N-Star REL CDO VIII Ltd. & LLC

Class A-1	M	USD	07/12/06	
Class A-2	M	USD	07/12/06	
Class B	M	USD	07/12/06	
Class C	M	USD	07/12/06	

Specialist Debt Securities

Issuer / Debt Description	Freq	Curr	Issued	Ticker
N-Star REL CDO VIII Ltd. & LLC				
Class D	M	USD	07/12/06	
Class E	M	USD	07/12/06	
Class F	M	USD	07/12/06	
Class G	M	USD	07/12/06	
Class H	M	USD	07/12/06	
Class J	M	USD	07/12/06	
Class K	M	USD	07/12/06	
NAGOH, DESIGNATED ACTIVITY COMPANY				
Up to EUR 100,000,000 Unsecured Note due 10 July 2070		EUR	22/09/17	
Up to EUR 500,000,000 Unsecured Note due 10 July 2070		EUR	10/07/17	
Nansa CLO (2018-1) Designated Activity Company				
EUR 372,030,000 Portfolio Credit Linked Notes due 2026	Q	EUR	14/12/18	
Nassau 2017-I Ltd. and Nassau 2017-I LLC				
Class A-1a-S-R Notes	Q	USD	03/03/20	
Nassau 2021-I Ltd. and Nassau 2021-I LLC				
Class A-1	Q	USD	26/08/21	
Class B-1	Q	USD	26/08/21	
Nassau 2022-I Ltd. and Nassau 2022-I LLC				
Class A-1 Notes	Q	USD	11/01/23	
Class A-2 Notes	Q	USD	11/01/23	
Class B Notes	Q	USD	11/01/23	
NatWest Markets Secured Funding Designated Activity Company				
"Isabella" Notes		EUR	22/01/21	
EUR 218,130,266 Series 2018-2 Notes due 2032	I	EUR	17/12/18	
Series 2023-1 Notes	Q	USD	20/10/23	
Navigator Aircraft ABS Limited & Navigator Aircraft ABS LLC				
Series 2021-1 A	M	USD	17/11/21	
Series 2021-1 B	M	USD	17/11/21	
Series 2021-1 C	M	USD	17/11/21	
Neon Capital Limited				
Series 225	S	JPY	30/11/06	
Series 230	S	JPY	23/04/07	
Series 386		JPY	04/02/11	
Series 559 - Rule 144A / Regulation S	S	JPY	30/08/12	
Nephrite Finance DAC				
Series 2017-1	Q	USD	19/12/17	
Neutral Capital Finance plc				
Series 2021-NF2 Notes	Q	USD	26/04/21	
NewDay Secondary Funding Limited				
Senior Variable Funding Notes	M	GBP	24/06/15	
Nexwell Power (U.K.) Ltd				
EUR110,000,000 9 per cent Senior Secured (Green) Series A Notes due 30 September 2027 and an unlimited numbe	S	EUR	11/09/20	
NH Senior Loan Fund Designated Activity Company				
US\$1,000,000,000 Profit Participating Notes due 2039		USD	28/06/18	
Nixes Six plc				
A3	M	GBP	16/12/13	
Nomura CRE CDO 2007-2, Ltd & LLC				
Class A-1	Q	USD	27/03/07	
Class A-2	Q	USD	27/03/07	
Class B	Q	USD	27/03/07	
Class C	Q	USD	27/03/07	
Class D	Q	USD	27/03/07	
Class E	Q	USD	27/03/07	
Class F	Q	USD	27/03/07	
Class G	Q	USD	27/03/07	
Class H	Q	USD	27/03/07	
Class J	Q	USD	27/03/07	

Specialist Debt Securities

Issuer / Debt Description
FreqCurr Issued Ticker
Nomura CRE CDO 2007-2, Ltd & LLC

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

Nonto Designated Activity Company

Up to €100,000,000 Senior Notes due 2026	M EUR 10/08/23
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North Haven Senior Loan Fund (ALMA) DAC

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

Northwoods Capital 20, Limited and Northwoods Capital 20, LLC

Class X Notes	A USD 25/01/21
Subordinated Notes	USD 17/12/19

Northwoods Capital 22, Limited and Northwoods Capital 22, LLC

Class A-1-RR Notes	Q USD 01/03/24
Class A-2-RR Notes	Q USD 01/03/24
Class B-RR Notes	Q USD 01/03/24
U.S.\$54,825,000 Subordinated Notes due 2120	USD 25/08/20

Northwoods Capital 25, Limited and Northwoods Capital 25, LLC

Class A Senior Secured Floating Rate Notes	Q USD 29/07/21
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Northwoods Capital XV, Limited and Northwoods Capital XV, LLC

Class A-1-R Notes	Q USD 21/06/21
Class B-R Notes	Q USD 21/06/21

Oaktree CLO 2019-4, Ltd. and Oaktree CLO 2019-4 LLC

Class A-RR	Q USD 18/06/24
Class B-RR	Q USD 18/06/24
Class C-RR	Q USD 18/06/24
Class D-1-RR	Q USD 18/06/24
Class D-2-RR	Q USD 18/06/24
Class E-RR	Q USD 18/06/24
Class X	Q USD 18/06/24

Oaktree CLO 2022-1, Ltd. and Oaktree CLO 2022-1, LLC

Class A1-A Notes	Q USD 29/04/22
Class C Notes	Q USD 29/04/22

Oaktree CLO 2023-1, Ltd. and Oaktree CLO 2023-1, LLC

Class A-1 Notes	Q USD 28/03/23
Class D Notes	Q USD 28/03/23
Class E Notes	Q USD 28/03/23

Oaktree Global Credit Holdings (Ireland) Designated Activity Company

Up to USD 500,000,000 note due 2045	USD 31/01/17
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Oakview Capital L6 Designated Activity Company

EUR 2,000,000,000 Unsecured Note due 2 March 2080	EUR 28/06/22
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Oakview L6 International Lending Designated Activity Company

USD 2,000,000,000 Unsecured Note due 2 March 2080	USD 24/08/22
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OBREGON AVIATION DESIGNATED ACTIVITY COMPANY

US\$29,000,000 Profit Participating Note	M USD 14/03/18
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Ocean Trails CLO XV Ltd and Ocean Trails CLO XV LLC

Class A Notes	Q USD 26/02/24
Class B Notes	Q USD 26/02/24
Class C Notes	Q USD 26/02/24
Class D-1 Notes	Q USD 26/02/24
Class D-2 Notes	Q USD 26/02/24
Class E Notes	Q USD 26/02/24

Specialist Debt Securities

Issuer / Debt Description	Freq	Curr	Issued	Ticker
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Ocean Trails CLO XV Ltd and Ocean Trails CLO XV LLC				
Class X Notes	Q	USD	26/02/24	
Subordinated Notes		USD	26/02/24	
OCP CLO 2019-17, Ltd. and OCP CLO 2019-17 LLC				
Class A-R2 Notes	Q	USD	09/07/24	
Class B-R2 Notes	Q	USD	09/07/24	
OCP CLO 2020-18, Ltd. and OCP CLO 2020-18 LLC				
Class A-R Notes	Q	USD	15/04/21	
OCP CLO 2022-24, Ltd. and OCP CLO 2022-24 LLC				
Class B Notes	Q	USD	07/06/22	
OCP CLO 2024-33, Ltd. and OCP CLO 2024-33 LLC				
Class A-1 Notes	Q	USD	21/06/24	
Class C Notes	Q	USD	21/06/24	
Class D-1 Notes	Q	USD	21/06/24	
Class E Notes	Q	USD	21/06/24	
Octagon 54, Ltd. and Octagon 54, LLC				
Class B Notes	Q	USD	14/07/21	
Class C Notes	Q	USD	14/07/21	
Octagon 56, Ltd. and Octagon 56, LLC				
Class B Notes	Q	USD	22/10/21	
Class C Notes	Q	USD	22/10/21	
Octagon Investment Partners 28, Ltd. and Octagon Investment Partners 28, LLC				
Class B-RR Notes	Q	USD	16/05/24	
Octagon Investment Partners 32, Ltd. and Octagon Investment Partners 32, LLC,				
Class E Notes	Q	USD	30/08/17	
Subordinated Notes		USD	30/08/17	
Octagon Investment Partners 34, Ltd. and Octagon Investment Partners 34, LLC				
Class 1 Subordinated Notes	Q	USD	14/12/17	
Class 2 Subordinated Notes	Q	USD	14/12/17	
Class A-1	Q	USD	14/12/17	
Class A-2	Q	USD	14/12/17	
Class B-1	Q	USD	14/12/17	
Class B-2	Q	USD	14/12/17	
Class C-1	Q	USD	14/12/17	
Class C-2	Q	USD	14/12/17	
Class D	Q	USD	14/12/17	
Class E-1	Q	USD	14/12/17	
Class E-2	Q	USD	14/12/17	
Octagon Investment Partners 36, Ltd and Octagon Investment Partners 36, LLC				
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	
OHA Credit Funding 10 Ltd. and OHA Credit Funding 10, LLC				
Class A	Q	USD	17/12/21	
OHA Credit Partners XVI, Ltd. and OHA Credit Partners XVI, LLC				
Class A Senior Secured Floating Rate Notes	Q	USD	29/09/21	
Class B Senior Secured Floating Rate Notes	Q	USD	29/09/21	
OVI Aviation Designated Activity Company				
Up to USD\$155,000,000 Profit Participating Unsecured Securities due on 27 June 2067		USD	27/06/18	
Oxygen Capital Limited				
Series 151	S	JPY	27/10/21	
Series 28	S	JPY	28/06/18	

Specialist Debt Securities

Issuer / Debt Description	Freq	Curr	Issued	Ticker
Oxygen Capital Limited				
Series 38	Q	USD	01/10/18	
Series 42	Q	USD	25/10/18	
Series 51	A	JPY	05/12/18	
Series 52	S	JPY	12/12/18	
Series 53	Q	USD	04/02/19	
Series 56	S	JPY	07/02/19	
Series 57	S	JPY	12/02/19	
Series 58	S	JPY	14/02/19	
Series 61	S	JPY	06/03/19	
Series 62	A	JPY	13/03/19	
OZLM XIV, Ltd. and OZLM XIV, LLC				
Class A-1a-R Senior Secured Floating Rate Notes	Q	USD	03/10/19	
Class A1Jr Senior Secured Floating Rate Notes	Q	USD	15/07/21	
Class A1Sr Senior Secured Floating Rate Notes	Q	USD	15/07/21	
Class A2RR Senior Secured Floating Rate Notes	Q	USD	15/07/21	
OZLM Funding II, Ltd. and OZLM Funding II, LLC				
Class A-1a-F	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	
OZLM VII, Ltd and OZLM VII, LLC				
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	17/07/18	
OZLM VIII, LTD. AND OZLM VIII, LLC				
Class A-1R3 Notes	Q	USD	29/12/21	
Pacific Capital International Limited				
Series 2018-01 Class P	Q	USD	02/05/18	
Series 2018-03 USD57,000,000 Class P	Q	USD	05/10/18	
Palisade Aviation Holdings Lender, Ltd.				
US\$1,500,000,000 Profit Participating Securities due 2033		USD	01/06/21	
Palisade Aviation Holdings Warehouse, Ltd.				
US\$1,200,000,000 Profit Participating Securities due 2026		USD	01/06/21	
Palmer Square CLO 2018-1, Ltd. and Palmer Square CLO 2018-1, LLC				
Class A-2-R Notes	Q	USD	05/03/24	
Palmer Square CLO 2018-2, Ltd. and Palmer Square CLO 2018-2, LLC				
Class A-1-R Notes	Q	USD	28/03/24	
Palmer Square Loan Funding 2021-3, Ltd. & Palmer Square Loan Funding 2021-3, LLC				
Class A-1 Senior Secured Floating Rate Notes	Q	USD	29/07/21	
Class A-2 Senior Secured Floating Rate Notes	Q	USD	29/07/21	
Class B Senior Secured Deferrable Floating Rate Notes	Q	USD	29/07/21	
Class C Senior Secured Deferrable Floating Rate Notes	Q	USD	29/07/21	
Class D Senior Secured Deferrable Floating Rate Notes	Q	USD	29/07/21	
Class E Senior Secured Deferrable Floating Rate Notes	Q	USD	29/07/21	
Subordinated Notes		USD	29/07/21	
Palmer Square Loan Funding 2021-4, Ltd. & Palmer Square Loan Funding 2021-4, LLC				
Class A-1 Notes	Q	USD	26/10/21	
Class A-2 Notes	Q	USD	26/10/21	
Class B Notes	Q	USD	26/10/21	
Class C Notes	Q	USD	26/10/21	
Class D Notes	Q	USD	26/10/21	
Class E Notes	Q	USD	26/10/21	
Subordinated Notes	Q	USD	26/10/21	

Specialist Debt Securities

Issuer / Debt Description
FreqCurr Issued Ticker
Palmer Square Loan Funding 2022-1, Ltd. and LLC

Class A-1 Senior Secured Floating Rate Notes	Q	USD	25/02/22
Class A-2 Senior Secured Floating Rate Notes	Q	USD	25/02/22
Class B Senior Secured Deferrable Floating Rate Notes	Q	USD	25/02/22
Class C Senior Secured Deferrable Floating Rate Notes	Q	USD	25/02/22
Class D Senior Secured Deferrable Floating Rate Notes	Q	USD	25/02/22
Class E Senior Secured Deferrable Floating Rate Notes	Q	USD	25/02/22
Subordinated Notes		USD	25/02/22

Park Avenue Institutional Advisers CLO Ltd 2017-1 and LLC

Class A-1R Notes	Q	USD	16/02/21
Class A-2R Notes	Q	USD	16/02/21
Class B-1R Notes	Q	USD	16/02/21
Class B-2R Notes	Q	USD	16/02/21
Class C-1R Notes	Q	USD	16/02/21
Class C-2R Notes	Q	USD	16/02/21
Class D-R Notes	Q	USD	16/02/21
Class X Notes	Q	USD	16/02/21

Park Avenue Institutional Advisers CLO Ltd 2019-2 and LLC 2019-2

Class A-1-R Senior Secured Floating Rate Notes	Q	USD	15/10/21
Class A-2-R Senior Secured Floating Rate Notes	Q	USD	15/10/21

Park Avenue Institutional Advisers CLO Ltd 2021-2 and LLC 2021-2

Class A-1 Senior Secured Floating Rate Notes	Q	USD	26/08/21
Class B Senior Secured Floating Rate Notes	Q	USD	26/08/21
Class C Senior Secured Deferrable Floating Rate Notes	Q	USD	26/08/21
Class D Mezzanine Secured Deferrable Floating Rate Notes	Q	USD	26/08/21
Class E Junior Secured Deferrable Floating Rate Notes	Q	USD	26/08/21
Subordinated Notes		USD	26/08/21

Pera Funding DAC

Series 2019-01		USD	25/06/19
Series 2023-01	Q	USD	17/02/23

Phoenix Shared Equity 3 S.a.r.l.

£12,053,745 Series 2018-1 Note	A	GBP	27/03/18
£19,553,335.09 Series 2017-2	A	GBP	15/11/17
£22,548,934.99 Series 2017-1 Note	A	GBP	25/10/17
Series 2015-1 Note	A	GBP	20/05/15
Series 2016-1 Note	A	GBP	04/02/16

Pillar Funding DAC

Series 2021-01		USD	10/06/21
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Pioneer Aircraft Finance Limited and Pioneer Aircraft Finance LLC

Class A Notes	M	USD	04/06/19
Class B Notes	M	USD	04/06/19
Class C Notes	M	USD	04/06/19

Pioneer I Limited

USD114,629,000 aggregate notional amount of Equity Certificates	M	USD	04/06/19
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Point Au Roche Park CLO, Ltd. and Point Au Roche Park CLO, LLC

Class A Notes	Q	USD	30/06/21
Class B-1 Notes	Q	USD	30/06/21
Class C Notes	Q	USD	30/06/21

Polis Dania Designated Activity Company

EUR 59,205,000 Profit Participating Security		EUR	13/12/13
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Portfolio Concentrate Solutions Unlimited Company

4.67% Unsecured Promissory Note due 15 December 2048	M	USD	27/12/18
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PPM CLO 2 Ltd. and PPM CLO 2, LLC

Class A-R Notes	Q	USD	28/03/24
Class B-R2 Notes	Q	USD	28/03/24

Primat Capital 2019-II Designated Activity Company

Up to USD\$200,000,000 Unsecured Notes due 27 September 2024	M	USD	27/09/19
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Primat Capital 2020-I Designated Activity Company

Specialist Debt Securities

Issuer / Debt Description	Freq	Curr	Issued	Ticker
Primat Capital 2020-I Designated Activity Company Up to USD\$30,000,000 Unsecured Notes due 4 June 2026	M	USD	04/06/21	
Prodigy Finance CM2020-1 Designated Activity Company Class B Notes		USD	16/10/21	
Qilin Designated Activity Company Class C Notes		USD	25/06/19	
Class D Notes		USD	25/06/19	
SI Notes		USD	25/06/19	
Rad CLO 19, Ltd. and Rad CLO 19, LLC Class A-1 Notes	Q	USD	04/05/23	
Class B Notes	Q	USD	04/05/23	
RAD CLO 25, Ltd. and RAD CLO 25, LLC Class A-1 Notes	Q	USD	27/06/24	
Rad CLO 3, Ltd. and Rad CLO 3, LLC Class A-1-R2 Notes	Q	USD	09/07/24	
Class B-R2 Notes	Q	USD	09/07/24	
Rad CLO 5, Ltd. and Rad CLO 5, LLC Class AR Notes	Q	USD	16/12/21	
RAF I Holdings Limited USD193,000,000 aggregate notional amount of Equity Certificates		USD	30/10/19	
Raptor Aircraft Finance I Limited and Raptor Aircraft Finance I LLC USD116,500,000 5.193% Series 2019 B Fixed Rate Notes due 2044	M	USD	30/10/19	
USD553,000,000 4.213% Series 2019 A Fixed Rate Notes due 2044	M	USD	30/10/19	
USD56,500,000 6.900% Series 2019 C Fixed Rate Notes due 2044	M	USD	30/10/19	
RCM Neo Holdco Limited US\$26,113,332.85 5.50% plus CME Term SOFR guaranteed floating rate notes due 2024	O	USD	24/08/23	
Realta Investments Ireland Designated Activity Company US\$2,000,000,000 Asset-Backed Securities due 2042	A	USD	02/07/12	
Red 2 Finance CLO 2018-1 Designated Activity Company 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	
Reditus I DAC Up to USD 1,500,000,000 note due 2043		USD	10/12/19	
Regatta VII Funding Ltd. and Regatta VII Funding LLC Class A1-R2 Notes	Q	USD	21/06/21	
Class A2-R2 Notes	Q	USD	21/06/21	
Class B-R2 Notes	Q	USD	21/06/21	
Class C-R2 Notes	Q	USD	21/06/21	
Class D-R2 Notes	Q	USD	21/06/21	
Class E-R2 Notes	Q	USD	21/06/21	
Class X Notes	Q	USD	21/06/21	
Regatta XXIV Funding Ltd., and Regatta XXIV Funding LLC Class A-1 Notes	Q	USD	30/12/21	
Class B Notes	Q	USD	30/12/21	
Class C Notes	Q	USD	30/12/21	
Class E Notes	Q	USD	30/12/21	
Regatta XXVIII Funding Ltd. and Regatta XXVIII Funding LLC Class A-1 Notes	Q	USD	19/04/24	
Class B-1 Notes	Q	USD	19/04/24	
Regional 2021-1 E Holding Limited Class E Participating Certificates	M	USD	16/04/21	
Reign Exchange Ltd. and Reign Exchange LLC U.S.\$761,300,000 4.92% fixed-rate Secured Notes due May 30, 2049	S	USD	30/11/22	

Specialist Debt Securities

Issuer / Debt Description
FreqCurr Issued Ticker
Reinsurance Custody Solutions Designated Activity Company

€1,000,000,000 Profit Participating Notes Due 31 December 2078

EUR 30/11/18

Renew Project Finance CLO 2017-1 DAC

EUR 120,404,000 Class F Credit Linked Notes due 2045

Q EUR 21/12/17

EUR 172,004,000 Class E Credit Linked Notes due 2045

Q EUR 21/12/17

Repack Bond Collateral Ltd

US\$ Variable Interest Notes due 2024

M USD 26/03/19

RIN IV Ltd. and RIN IV LLC

Class A Notes

Q USD 20/04/21

RiverRock Emerald Designated Activity Company

Series 1 Notes

USD 29/03/23

Series 2 Notes

USD 29/03/23

Robusta 4 Finance Designated Activity Company

USD 1,000,000,000 Unsecured Note due 2 March 2080

USD 23/06/21

Robusta 6 Finance Designated Activity Company

USD 200,000,000 Unsecured Note due 2 March 2080

USD 24/08/21

Rockford Tower CLO 2020-1, Ltd. and Rockford Tower CLO 2020-1, LLC

Class A-1-R Notes

Q USD 20/02/24

Rockford Tower CLO 2021-3, Ltd. and Rockford Tower CLO 2021-3, LLC

Class A-1 Notes

Q USD 27/10/21

Rockford Tower CLO 2022-2 Ltd. and Rockford Tower CLO 2022-2 LLC

Class A-1-R Notes

Q USD 20/10/23

Rockford Tower CLO 2023-1, Ltd. and Rockford Tower CLO 2023-1, LLC

Class A

Q USD 04/12/23

Class B

Q USD 04/12/23

Romark CLO - IV Ltd. and Romark CLO - IV LLC

Class A-1 Notes

Q USD 01/06/21

Class A-2a Notes

Q USD 01/06/21

Class A-2b Notes

Q USD 01/06/21

Class B Notes

Q USD 01/06/21

Class C-1 Notes

Q USD 01/06/21

Class C-2 Notes

Q USD 01/06/21

Class D Notes

Q USD 01/06/21

Subordinated Notes

USD 01/06/21

RR 25 LTD. and RR 25 LLC

Class A-1-R Notes

Q USD 08/03/24

RR 5 LTD. and RR 5 LLC

Class A-1-R Notes

Q USD 16/05/24

Class A-2-R Notes

Q USD 16/05/24

Class D-R Notes

Q USD 16/05/24

Rydal Falls Funding Limited

£100,000,000 Variable Funding Notes due 2046

M GBP 22/06/21

Salamanca S.à.r.l., acting in respect of Compartment 1

Up to AUD 150,000,000 Interest Bearing Bonds due November 2028

AUD 27/11/18

Sankaty Paringa Holdings I Designated Activity Company

USD300,000,000 profit participating certificates due 2020

USD 14/09/18

Sankaty Paringa Holdings II Designated Activity Company

USD\$300,000,000 profit participating certificates due 2048

A USD 03/05/16

Sankaty Paringa Holdings III Designated Activity Company

AUD300,000,000 profit participating certificates due 2048

A AUD 03/05/16

Sapphire Aviation Finance I Limited and Sapphire Aviation Finance I (US) LLC

Series A

M USD 23/03/18

Series B

M USD 23/03/18

Series C

M USD 23/03/18

Sapphire Aviation Finance II Limited and Sapphire Aviation Finance II LLC

USD44,000,000 6.779% Series 2020-1 C Fixed Rate Notes due 2040

M USD 20/02/20

USD490,000,000 3.228% Series 2020-1 A Fixed Rate Notes due 2040

M USD 20/02/20

Specialist Debt Securities

Issuer / Debt Description	Freq	Curr	Issued	Ticker
Sapphire Aviation Finance II Limited and Sapphire Aviation Finance II LLC USD86,000,000 4.335% Series 2020-1 B Fixed Rate Notes due 2040	M	USD	20/02/20	
Sapphire II Limited \$121,889,000 Aggregate Notional Amount of Equity Certificates	M	USD	20/02/20	
Saratoga Investment Corp Senior Loan Fund 2022-1, Ltd. and LLC Class A-1 Notes	Q	USD	28/10/22	
Class B Notes	Q	USD	28/10/22	
Saratoga Investment Corp. CLO 2013-1, Ltd. and Inc. Class A-1-R-3 Notes	Q	USD	26/02/21	
SASOF VI Aviation Ltd. US\$13,000,000 Profit Participating Notes due 2064	Q	USD	13/03/24	
Scala Alternative Investments DAC Up to EUR 750,000,000 note due 2043		EUR	24/05/19	
SCP SVT UK Holding 1 Limited Up to €28,049,993.28 11.8% Loan Notes due 31 December 2025 and an unlimited amount of 11.8% payment in kind r		EUR	08/01/20	
Up to £39,937,409.94 11.8% Loan Notes due 31 December 2025 and an unlimited amount of 11.8% payment in kind r		GBP	08/01/20	
Setanta Aircraft Leasing DAC U.S.\$2,000,000,000 Promissory Notes due 2028	Q	USD	05/11/21	
Shackleton 2018-XII CLO, Ltd. and Shackleton 2018-XII CLO, LLC Class A Notes	Q	USD	11/07/18	
Class B Notes	Q	USD	11/07/18	
Class C Notes	Q	USD	11/07/18	
Shangren V (Trade Finance) Limited USD 128,000,000 Credit-Linked Floating Rate Notes	Q	USD	03/06/21	
SHRP Europe Finance Designated Activity Company €1,000,000,000 Profit Participating Notes due 30 July 2071		EUR	30/07/21	
Silver Aircraft Lease Investment Limited and Silver Aircraft Leasing LLC Series A Notes	M	USD	15/07/19	
Series B Notes	M	USD	15/07/19	
Series C Notes	M	USD	15/07/19	
Silver Holdings Limited USD123,335,000 aggregate face amount of Class E Participating Certificates		USD	15/07/19	
Silver Point CLO 1, Ltd. and Silver Point CLO 1, LLC Class A-1	Q	USD	30/01/23	
Class B	Q	USD	30/01/23	
Silver Point CLO 2, Ltd. and Silver Point CLO 2, LLC Class A-1 Notes	Q	USD	12/05/23	
Silver Rock CLO I, Ltd. and Silver Rock CLO I, LLC Class B-R Notes	Q	USD	15/11/23	
Silver Rock CLO III, Ltd. and Silver Rock CLO III, LLC Class A-1 Notes	Q	USD	23/01/24	
Class B Notes	Q	USD	23/01/24	
Class D Notes	Q	USD	23/01/24	
SKY Fund V Irish, Ltd. US\$390,000,000 Profit Participating Notes due 2030		USD	22/12/20	
SKY Fund VI Irish, Ltd. US\$500,000,000 Profit Participating Notes due 2033		USD	30/10/23	
Skyline Shannon Aircraft Finance DAC Class A	M	USD	01/04/21	
Class B	M	USD	01/04/21	
Skyline Shannon II Aircraft Finance DAC Class A Senior Secured Notes	M	USD	02/08/21	
Class B Senior Secured Notes	M	USD	02/08/21	
Class C Secured Notes	M	USD	02/08/21	
Skyline Shannon II Investor DAC US\$47,488,000 Profit Participating Note Due 2041		USD	02/08/21	
SLAM 2021-1 Limited and SLAM 2021-1 LLC				

Specialist Debt Securities

Issuer / Debt Description	Freq	Curr	Issued	Ticker
SLAM 2021-1 Limited and SLAM 2021-1 LLC				
Series 2021-1 A Notes	M	USD	03/06/21	
Series 2021-1 B Notes	M	USD	03/06/21	
Series 2021-1 C Notes	M	USD	24/06/21	
SOF EPC II UK Limited				
Up to €200,000,000 loan notes 31 December 2031 and an unlimited amount of 7% fixed rate payment in kind notes due		EUR	22/12/21	
SOF EPC UK Limited				
Up to £25,132,067.60 11.8% Loan Notes due 31 December 2025 and an unlimited amount of 11.8% payment in kind r		GBP	08/01/20	
Solrr Aircraft 2021-1 Limited and Solrr Aircraft 2021-1 LLC				
E Notes	M	USD	15/11/21	
Series A Notes	M	USD	15/11/21	
Series B Notes	M	USD	15/11/21	
Series C Notes	M	USD	15/11/21	
Solstice ABS CBO III, Ltd.				
24,000 Preference Shares	Q	USD	12/11/03	
Sound Point CLO 39 Ltd. and Sound Point CLO 39 LLC				
Class A-1 Notes	Q	USD	02/07/24	
Class A-2 Notes	Q	USD	02/07/24	
Class B Notes	Q	USD	02/07/24	
Class C Notes	Q	USD	02/07/24	
Class D-1 Notes	Q	USD	02/07/24	
Class D-2 Notes	Q	USD	02/07/24	
Class E Notes	Q	USD	02/07/24	
Sound Point CLO XXII, Ltd. and Sound Point CLO XXII, LLC				
Class E Notes	Q	USD	21/02/19	
Class Y Notes		USD	21/02/19	
Class Z Notes		USD	21/02/19	
Subordinated Notes		USD	21/02/19	
Sound Point Strategic Capital Master Fund DAC				
Class A Notes		USD	02/01/20	
Class B Notes		USD	02/01/20	
Sound Point Strategic Capital Master Fund II DAC				
Class A Notes		USD	07/07/22	
Class B Notes		USD	07/07/22	
Sound Point Tactical Loan Opportunity Master Fund I Designated Activity Company				
Up to USD 500,000,000 Class A Notes		USD	02/07/20	
Up to USD 150,000,000 Class B Notes		USD	02/07/20	
SP Novo (Ireland) DAC				
US\$20,892,163.00 Series D Notes		USD	29/10/21	
US\$292,480,816.96 Series A Notes		USD	29/10/21	
US\$313,372,119.50 Series AA Notes		USD	28/10/21	
US\$45,961,898.15 Series C Notes		USD	29/10/21	
US\$54,993,407.00 Series RR Notes due 2033		USD	29/10/21	
US\$96,101,368.43 Series B Notes		USD	28/10/21	
SP Novo Japan G.K.				
US\$12,446,728.00 Series B Notes		USD	29/10/21	
US\$2,705,883.12 Series D Notes due 2033		USD	29/10/21	
US\$37,881,137.73 Series A Notes		USD	29/10/21	
US\$40,586,909.40 Series AA Notes		USD	29/10/21	
US\$5,952,831.41 Series C Notes		USD	29/10/21	
SP Pure Fishing UK Limited				
US\$65,000,000 promissory notes due 2027	Q	USD	24/02/23	
SPACE Limited				
Series 997	S	JPY	13/07/10	
Sprite 2021-1 Limited and Sprite 2021-1 US LLC				
E Notes	M	USD	19/11/21	
Series 2021 A	M	USD	19/11/21	
Series 2021 B	M	USD	19/11/21	

Specialist Debt Securities

Issuer / Debt Description	Freq	Curr	Issued	Ticker
Sprite 2021-1 Limited and Sprite 2021-1 US LLC Series 2021 C	M	USD	19/11/21	
SRC Copernicus Ltd. Up to £500,000,000 Loan Notes due 2037	Q	GBP	20/04/23	
SRC Neptune Ltd Up to £500,000,000 Sterling Loan Notes due 2037 and an unlimited amount of PIK Notes	Q	GBP	26/04/22	
SREO 210 Designated Activity Company EUR51,344,566 profit participating certificates due 2025		EUR	09/01/19	
START Holding II Ltd \$99,556,000 aggregate face amount Class E Participating Certificates	M	USD	18/04/19	
START Holding III Ltd \$87,531,000 aggregate face amount Class E Participating Certificates		USD	04/12/19	
START Holding Ltd. US\$100,000,000 aggregate face amount Class E Participating Certificates	M	USD	26/06/18	
START II Ltd and START II USA LLC \$23,000,000 Series C Fixed Rate Secured Notes Series 2019-1	M	USD	18/04/19	
\$382,000,000 Series A Fixed Rate Secured Notes Series 2019-1	M	USD	18/04/19	
\$69,000,000 Series B Fixed Rate Secured Notes Series 2019-1	M	USD	18/04/19	
START Ltd. and START USA LLC US\$120,000,000 Series B Fixed Rate Secured Notes Series 2018-1	M	USD	26/06/18	
US\$36,900,000 Series C Fixed Rate Secured Notes Series 2018-1	M	USD	26/06/18	
US\$430,000,000 Series A Fixed Rate Secured Notes Series 2018-1	M	USD	26/06/18	
STARTS (IRELAND) Public Limited Company Series 2018-14	Q	GBP	11/09/18	
Series 2019-5		USD	30/04/19	
Series 2019-6		EUR	30/04/19	
Series 2019-7		GBP	30/04/19	
Series 2020-01		USD	25/02/20	
Series 2020-02		USD	25/02/20	
Series 2020-08	Q	USD	24/08/20	
Series 2020-10		GBP	31/07/20	
Series 2021-09		USD	01/07/21	
Series 2021-10		USD	01/07/21	
Series 2021-11		USD	01/07/21	
Series 2021-12		USD	01/07/21	
Series 2022-01		USD	08/02/22	
Series 2022-02		EUR	08/02/22	
Series 2022-03		GBP	08/02/22	
Series 2022-07		EUR	16/05/22	
Series 2022-09		EUR	29/07/22	
Series 2022-13		GBP	08/07/22	
Series 2022-15		USD	20/12/22	
Series 2023-07		USD	07/09/23	
Series 2023-08	O	USD	15/08/23	
Series 2023-09	O	USD	18/08/23	
Series 2023-10		USD	14/11/23	
Series 2023-11		USD	06/09/23	
Series 2023-12		USD	13/09/23	
Series 2023-13		GBP	12/10/23	
Series 2023-14		GBP	12/10/23	
Series 2023-15		USD	10/11/23	
Series 2023-16		USD	31/10/23	
Series 2023-17		USD	16/11/23	
Series 2023-19		USD	15/11/23	
Series 2023-20		USD	28/12/23	
Series 2023-22		EUR	06/12/23	
Series 2023-23	O	ZAR	19/12/23	
Series 2024-01	O	USD	12/02/24	
Series 2024-04	O	USD	10/06/24	

Specialist Debt Securities

Issuer / Debt Description	Freq	Curr	Issued	Ticker
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STARTS (IRELAND) Public Limited Company				
Series 2024-05	O	USD	17/06/24	
Series 2024-06	O	USD	11/03/24	
Steele Creek CLO 2014-1R, Ltd. and Steele Creek CLO 2014-1R, LLC				
Class A Notes	Q	USD	27/03/18	
Class B Notes	Q	USD	27/03/18	
Class C Notes	Q	USD	27/03/18	
Class D Notes	Q	USD	27/03/18	
Class E Notes	Q	USD	27/03/18	
Class X Notes	Q	USD	27/03/18	
Subordinated Notes	Q	USD	27/03/18	
Steele Creek CLO 2017-1, Ltd.				
Class E	Q	USD	14/12/17	
Subordinated Notes	Q	USD	14/12/17	
Steele Creek CLO 2017-1, Ltd. and Steele Creek CLO 2017-1, LLC				
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	
Steele Creek CLO 2018-2, Ltd and Steele Creek CLO 2018-2, LLC				
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	
Steele Creek CLO 2019-2, Ltd and Steele Creek CLO 2019-2, LLC				
Class D	Q	USD	30/08/19	
Class E	Q	USD	30/08/19	
Subordinated Notes		USD	30/08/19	
Stellar Jay Ireland DAC and Stellar Jay US, LLC				
Series 2021-1 A	M	USD	12/11/21	
Series 2021-1 B	M	USD	12/11/21	
Series 2021-1 C	M	USD	12/11/21	
Strata CLO I, Ltd. and Strata CLO I, LLC				
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	
Strata CLO II, Ltd. and Strata CLO II, LLC				
Class A-1 Notes	Q	USD	12/10/21	
Stratus Capital II Designated Activity Company				
Series 12	Q	EUR	12/07/23	
Series 13	Q	EUR	05/03/24	
Series 14	Q	USD	12/07/24	
Series 2		USD	16/04/21	
Series 5	S	EUR	26/08/21	
Series 8	Q	EUR	07/02/23	
Series 9	Q	EUR	11/05/23	
Sunbird Engine Finance Limited and Sunbird Engine Finance LLC				
E Notes	M	USD	02/03/20	
Series 2020-1 A Notes	M	USD	02/03/20	
Series 2020-1 B Notes	M	USD	02/03/20	
Series 2020-1 C Notes	M	USD	02/03/20	
Sunrise Aircraft Irish Holdco Designated Activity Company				
Tranche A	M	USD	22/12/21	
Tranche B	M	USD	22/12/21	

Specialist Debt Securities

Issuer / Debt Description	Freq	Curr	Issued	Ticker
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Swancastle Designated Activity Company				
£19,000,000 NPL Class A second lien mortgage backed notes due 2056		GBP	15/06/17	
£64,500,000 NPL Class B second lien mortgage backed notes due 2056		GBP	15/06/17	
Class A Notes	A	GBP	23/08/21	
Class B Notes	A	GBP	23/08/21	
Class C Notes	A	GBP	23/08/21	
Class Z1 Notes	A	GBP	23/08/21	
Class Z2 Notes	A	GBP	23/08/21	
Sycamore Tree CLO 2023-2, Ltd. and Sycamore Tree CLO 2023-2, LLC				
Class A-R Notes	Q	USD	22/02/24	
Symphony CLO 37, Ltd. and Symphony CLO 37, LLC				
Class A-1aR Notes	Q	USD	18/12/23	
Symphony CLO 42, Ltd. and Symphony CLO 42 LLC				
Class A-1 Notes	Q	USD	18/03/24	
Symphony CLO 43, Ltd. and Symphony CLO 43 LLC				
Class A-1 Notes	Q	USD	18/04/24	
Symphony CLO XVIII, Ltd. and Symphony CLO XVIII LLC				
Class A-1-RR Notes	Q	USD	28/06/21	
Symphony CLO XX, Ltd and Symphony CLO XX, LLC				
Class E Notes	Q	USD	31/01/19	
Subordinated Notes		USD	31/01/19	
Taiga Special Opportunities DAC				
Series A-I Interests	Q	USD	12/07/17	
Series A-II Profit Participating Notes due 2067	Q	USD	12/07/17	
Series B-I Interests	Q	USD	05/09/17	
Series B-II Profit Participating Notes due 2067	Q	USD	05/09/17	
Series C Interests	Q	USD	28/06/18	
Series C-II Profit Participating Notes due 2067	Q	USD	28/06/17	
Series E Interests	Q	USD	28/09/18	
Series E-II Profit Participating Notes due 2067	Q	USD	28/09/18	
Series L Profit Participating Notes due 2067	Q	USD	31/12/20	
Tailwind 2019-1 Limited and Tailwind 2019-1 USA LLC				
\$46,000,000 7.000% Series 2019 C Fixed Rate Notes due 2044	M	USD	10/12/19	
\$510,000,000 3.967% Series 2019 A Fixed Rate Notes due 2044	M	USD	10/12/19	
\$81,000,000 5.193% Series 2019 B Fixed Rate Notes due 2044	M	USD	10/12/19	
Tallman Park CLO, Ltd. and Tallman Park CLO, LLC				
Class A Notes	Q	USD	28/05/21	
Class B Notes	Q	USD	28/05/21	
Class C Notes	Q	USD	28/05/21	
Class D Notes	Q	USD	28/05/21	
Class E Notes	Q	USD	28/05/21	
Subordinated Notes		USD	28/05/21	
TCW CLO 2017-1, Ltd. and TCW CLO 2017-1, LLC				
Class A1RR Notes	Q	USD	20/10/21	
Class A2RR Notes	Q	USD	20/10/21	
Class BRR Notes	Q	USD	20/10/21	
Class CRR Notes	Q	USD	20/10/21	
Class DRR Notes	Q	USD	20/10/21	
Class ERR Notes	Q	USD	20/10/21	
Class XRR Notes	Q	USD	20/10/21	
TCW CLO 2019-1 AMR, LTD. and TCW CLO 2019-1 AMR, LLC				
Class AJFR Notes	Q	USD	16/08/21	
Class AJR Notes	Q	USD	16/08/21	
Class ASNR Notes	Q	USD	16/08/21	
Class BR Notes	Q	USD	16/08/21	
Class CFR Notes	Q	USD	16/08/21	
Class CR Notes	Q	USD	16/08/21	
Class DR Notes	Q	USD	16/08/21	

Specialist Debt Securities

Issuer / Debt Description
FreqCurr Issued Ticker
TCW CLO 2019-1 AMR, LTD. and TCW CLO 2019-1 AMR, LLC

Class ER Notes	Q USD	16/08/21
Class FR Notes	Q USD	16/08/21
Subordinated Notes	USD	28/02/19

TCW CLO 2019-2, Ltd. and TCW CLO 2019-2, LLC

Class A1R Notes	Q USD	18/02/22
Class A2R Notes	Q USD	18/02/22
Class BR Notes	Q USD	18/02/22
Class CR Notes	Q USD	18/02/22
Class DR Notes	Q USD	18/02/22
Class ER Notes	Q USD	18/02/22

TCW CLO 2020-1, Ltd. and TCW CLO 2020-1, LLC

Class A1RR Notes	Q USD	20/05/21
Class A2RR Notes	Q USD	20/05/21
Class BRR Notes	Q USD	20/05/21
Class CRR Notes	Q USD	20/05/21
Class DRR Notes	Q USD	20/05/21
Class ERR Notes	Q USD	20/05/21
Class XRR Notes	Q USD	20/05/21

TCW CLO 2021-2, Ltd. and TCW CLO 2021-2, LLC

Class AJ	Q USD	26/07/21
Class AS	Q USD	26/07/21
Class B	Q USD	26/07/21

TCW CLO 2022-1, Ltd. and TCW CLO 2022-1, LLC

Class A1 Notes	Q USD	05/04/22
Class AF Notes	Q USD	05/04/22
Class B Notes	Q USD	05/04/22

TCW CLO 2023-1, Ltd. and TCW CLO 2023-1, LLC

Class A-1F Notes	Q USD	08/03/23
Class A-1N Notes	Q USD	08/03/23
Class A-2 Notes	Q USD	08/03/23
Class B-1 Notes	Q USD	08/03/23
Class B-F Notes	Q USD	08/03/23
Class C Notes	Q USD	08/03/23
Class D Notes	Q USD	08/03/23

TCW CLO 2024-1, Ltd. and TCW CLO 2024-1, LLC

Class A-1 Notes	Q USD	26/02/24
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Thoma Bravo Credit Asset Funding ABS, LLC

U.S.\$220,000,000 Class A-1 Floating Rate Term Notes due 2033	Q USD	08/11/23
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Thrust Engine Leasing 2021 DAC and Thrust Engine Leasing 2021 Statutory Trust

A Fixed Rate Notes	M USD	29/06/21
B Fixed Rate Notes	M USD	29/06/21
C Fixed Rate Notes	M USD	

Thunderbolt Aircraft Lease Securitization Limited

Class E Notes	M USD	03/05/17
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Thunderbolt Aircraft Lease Securitization Limited and US LLC

Series 2017 A	M USD	03/05/17
Series 2017 B	M USD	03/05/17
Series 2017 C	M USD	03/05/17

Thunderbolt II Aircraft Lease Limited

\$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

Thunderbolt II APS Limited

Class G Aircraft Portfolio Shares 2018	M USD	01/08/18
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Thunderbolt III Aircraft Lease Limited and Thunderbolt III Aircraft Lease US LLC

Series 2019 A	M USD	08/11/19
Series 2019 B	M USD	08/11/19

Specialist Debt Securities

Issuer / Debt Description
FreqCurr Issued Ticker
Thunderbolt III Limited

\$89,848,000 in aggregate nominal amount of Equity Certificates

M USD 08/11/19

TICP CLO IX, Ltd. and TICP CLO IX, LLC

Class A

Q USD 01/02/18

Class B

Q USD 01/02/18

Class C

Q USD 01/02/18

Class D

Q USD 01/02/18

TICP CLO VIII, LTD. AND TICP CLO VIII, LLC

Class A-1

Q USD 14/11/17

Class A-2

Q USD 14/11/17

Class B

Q USD 14/11/17

Class C

Q USD 14/11/17

Class D

Q USD 14/11/17

Tikehau US CLO I Ltd. and Tikehau US CLO I LLC

Class A-1 Notes

Q USD 23/12/21

Class A-2 Notes

Q USD 23/12/21

Class B Notes

Q USD 23/12/21

Class C Notes

Q USD 23/12/21

Class D Notes

Q USD 23/12/21

Class E Notes

Q USD 23/12/21

Subordinated Notes

USD 23/12/21

Titan Aircraft Investments, I Ltd.

Up to US\$355,756,590 Class A Profit Participating Notes due October 2070

USD 02/10/20

Topkapi Funding DAC

Series 2020-01 USD 84,000,000 Limited Recourse Secured Repackaged Pass-Through Notes due 2025

USD 04/12/20

Tralee CLO VII, Ltd. and Tralee CLO VII, LLC

Class A-1

Q USD 25/03/21

Class A-2

Q USD 25/03/21

Class B

Q USD 25/03/21

Class C-1

Q USD 25/03/21

Class C-2

Q USD 25/03/21

Class D

Q USD 25/03/21

Class E

Q USD 25/03/21

Subordinated Notes

USD 25/03/21

Trimaran CAVU 2019-1 Ltd and Trimaran CAVU 2019-1 LLC

Class A-1 Notes

Q USD 31/05/19

Class A-2 Notes

Q USD 31/05/19

Class B Notes

Q USD 31/05/19

Class C-1 Notes

Q USD 31/05/19

Class C-2 Note

Q USD 31/05/19

Class D Notes

Q USD 31/05/19

Class E Notes

Q USD 31/05/19

Subordinated Notes

USD 31/05/19

Trimaran CAVU 2021-1 Ltd. and Trimaran CAVU 2021-1 LLC

Class A Notes

Q USD 05/03/21

Class B Notes

Q USD 05/03/21

Class C Notes

Q USD 05/03/21

Class D Notes

Q USD 05/03/21

Class E Notes

Q USD 05/03/21

Subordinated Notes

Q USD 05/03/21

Trinitas CLO XI, Ltd. and Trinitas CLO XI, LLC

Subordinated Notes

USD 25/07/19

Trinitas CLO XII, Ltd. and Trinitas CLO XII, LLC

Class A-1-R Notes

Q USD 08/02/24

Class A-2 Notes

Q USD 26/03/20

Class B-2 Notes

Q USD 26/03/20

Class D Notes

Q USD 26/03/20

Class E Notes

Q USD 26/03/20

Specialist Debt Securities

Issuer / Debt Description
FreqCurr Issued Ticker
Trinitas CLO XII, Ltd. and Trinitas CLO XII, LLC

Class F Notes Q USD 26/03/20

Subordinated Notes Q USD 26/03/20

Trinitas CLO XIV, Ltd. and Trinitas CLO XIV, LLC

Class D Q USD 18/12/20

Class E Q USD 18/12/20

Trinitas CLO XV, Ltd. and Trinitas CLO XV, LLC

Class A-1 Notes Q USD 22/04/21

Class A-2 Notes Q USD 22/04/21

Class B-1 Notes Q USD 22/04/21

Class B-2 Notes Q USD 22/04/21

Class C Notes Q USD 22/04/21

Class D Notes Q USD 22/04/21

Class E Notes Q USD 22/04/21

Class F Notes Q USD 22/04/21

Trinitas CLO XVIII, Ltd. and Trinitas CLO XVIII, LLC

Class A-1 Q USD 17/12/21

Class A-2 Q USD 17/12/21

Class B Q USD 17/12/21

Class C Q USD 17/12/21

Class D Q USD 17/12/21

Class E Q USD 17/12/21

Trinitas CLO XXIV, Ltd. and Trinitas CLO XXIV, LLC

Class A-1 Notes Q USD 26/02/24

Class B Notes Q USD 26/02/24

Trinitas CLO XXIX, Ltd. and Trinitas CLO XXIX, LLC

Class A-1 Notes Q USD 02/07/24

Class B-1 Notes Q USD 02/07/24

Class C Notes Q USD 02/07/24

Class D-1 Notes Q USD 02/07/24

Class D-2 Notes Q USD 02/07/24

Trinitas CLO XXV, Ltd. and Trinitas CLO XXV, LLC

Class A-1 Notes Q USD 21/12/23

Class B Notes Q USD 21/12/23

Trinitas CLO XXVI, Ltd. and Trinitas CLO XXVI, LLC

Class A-1 Notes Q USD 22/01/24

Class A-2 Notes Q USD 22/01/24

Class B Notes Q USD 22/01/24

Class C Notes Q USD 22/01/24

Class D Notes Q USD 22/01/24

Class E Notes Q USD 22/01/24

Trinitas CLO XXVIII, Ltd. and Trinitas CLO XXVIII, LLC

Class A-1 Notes Q USD 17/05/24

TruPS Financials Note Securitization 2018-1 Ltd and LLC

Class A-1 Notes Q USD 08/05/18

Class A-2 Notes Q USD 08/05/18

Class B Notes Q USD 08/05/18

TruPS Financials Note Securitization 2018-2 Ltd

A-1 Q USD 20/12/18

TruPS Financials Note Securitization 2019-1 Ltd and LLC

Class A-1 Notes Q USD 07/03/19

Class A-2 Notes Q USD 07/03/19

TruPS Financials Note Securitization 2019-2 Ltd and LLC

Class A-1 Notes Q USD 15/01/20

Class A-2 Notes Q USD 15/01/20

TruPS Financials Note Securitization 2020-1 and LLC

Class A-1 Notes Q USD 05/08/20

Class A-2 Notes Q USD 05/08/20

Specialist Debt Securities

Issuer / Debt Description	Freq	Curr	Issued	Ticker
TruPS Financials Note Securitization 2020-2 and LLC				
Class A-1 Notes	Q	USD	15/12/20	
Class A-2 Notes	Q	USD	15/12/20	
TruPS Financials Note Securitization 2022-1 and LLC				
Class A-1 Notes	Q	USD	25/08/22	
Class A-2 Notes	Q	USD	25/08/22	
TSO Holdings (UK) Limited				
Up to US\$1,000,000,000 notes due 31 December 2047	Q	USD	14/11/18	
TSTAT 2022-1, Ltd. and TSTAT 2022-1, LLC				
Class D-2 Notes	Q	USD	10/08/22	
Class E Notes	Q	USD	10/08/22	
Class F Notes	Q	USD	10/08/22	
UK SAIF (INVESTMENT) DAC				
Up to GBP 1,500,000,000 profit participating notes due 31 December 2047		GBP	10/07/17	
USD IG Infrastructure Debt (Ireland) DAC				
Unsecured, limited recourse, definitive registered, profit participating note		USD	13/12/17	
Valkyrie BTO Funding 1 Designated Activity Company				
US\$100,000,000 profit participating notes due 6 October 2061		USD	06/12/21	
Valley Stream Park CLO, Ltd. and Valley Stream Park CLO, LLC				
Class B-R Notes	Q	USD	20/10/23	
Venture 35 CLO, Limited and Venture 35 CLO, LLC				
Class A-FR Notes	Q	USD	22/10/20	
Class A-LR Notes	Q	USD	22/04/21	
Class B-FR Notes	Q	USD	22/10/20	
Class B-LR Notes	Q	USD	22/04/21	
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	
Venture 37 CLO, Limited and Venture 37 CLO, LLC				
Class A-1RR Notes	Q	USD	06/06/24	
Class A-2RR Notes	Q	USD	06/06/24	
Class B-RR Notes	Q	USD	06/06/24	
Class C-RR Notes	Q	USD	06/06/24	
Class D Notes	Q	USD	20/06/19	
Class E Notes	Q	USD	20/06/19	
Subordinated Notes		USD	20/06/19	
Venture 40 CLO, Limited and Venture 40 CLO, LLC				
Class A-1 Notes	Q	USD	24/11/20	
Class A-2 Notes	Q	USD	24/11/20	
Class B-1 Notes	Q	USD	24/11/20	
Class B-F Notes	Q	USD	24/11/20	
Class C Notes	Q	USD	24/11/20	
Class D-1 Notes	Q	USD	24/11/20	
Class D-2 Notes	Q	USD	24/11/20	
Class E Notes	Q	USD	24/11/20	
Subordinated Notes	Q	USD	24/11/20	
Venture 43 CLO, Limited and Venture 43 CLO, LLC				
Class A-1	Q	USD	26/05/21	
Class B	Q	USD	26/05/21	
Class C	Q	USD	26/05/21	
Venture 44 CLO, Limited and Venture 44 CLO, LLC				
Class A-1F Senior Secured Fixed Rate Notes	Q	USD	16/09/21	
Class A-1N Senior Secured Floating Rate Notes	Q	USD	16/09/21	
Venture 45 CLO, Limited and Venture 45 CLO, LLC				
Class A-1 Notes	Q	USD	20/05/22	
Class A-2 Notes	Q	USD	20/05/22	
Class B Notes	Q	USD	20/05/22	

Specialist Debt Securities

Issuer / Debt Description
FreqCurr Issued Ticker
Venture 45 CLO, Limited and Venture 45 CLO, LLC

Class C Notes	Q USD 20/05/22
Class D1 Notes	Q USD 20/05/22
Class DF Notes	Q USD 20/05/22
Class E Notes	Q USD 20/05/22
Class X Notes	Q USD 20/05/22
Subordinated Notes	Q USD 20/05/22

Venture 46 CLO, Limited and Venture 46 CLO, LLC

Class A-1F Notes	Q USD 27/07/22
Class A-1N Notes	Q USD 27/07/22
Class A-2F Notes	Q USD 27/07/22
Class A-2N Notes	Q USD 27/07/22
Class BF Notes	Q USD 27/07/22
Class BN Notes	Q USD 27/07/22
Class C Notes	Q USD 27/07/22
Class D1 Notes	Q USD 27/07/22
Class D2 Notes	Q USD 27/07/22
Class E Notes	Q USD 27/07/22
Class X Notes	Q USD 27/07/22
Subordinated Notes	Q USD 27/07/22

Venture 47 CLO, Limited and Venture 47 CLO, LLC

Class A-1 Notes	Q USD 28/03/23
Class A-J Notes	Q USD 28/03/23
Class B Notes	Q USD 28/03/23
Class C Notes	Q USD 28/03/23
Class D1 Notes	Q USD 28/03/23
Class DF Notes	Q USD 28/03/23
Class E Notes	Q USD 28/03/23
Class Subordinated Notes	USD 28/03/23

Verde CLO, Ltd and Verde CLO, LLC

Class A-R	Q USD 15/04/21
Class B-R	Q USD 15/04/21
Class C-R	Q USD 15/04/21
Class D-R	Q USD 15/04/21
Class E-R	Q USD 15/04/21
Subordinated Notes	USD 25/04/19

Verdelite Static CLO 2024-1, Ltd. and Verdelite Static CLO 2024-1

Class A Notes	Q USD 11/07/24
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Vibrant CLO IV, Ltd. and Vibrant CLO IV, LLC

Class D-R	Q USD 22/08/19
Class E-R	Q USD 22/08/19

Vibrant CLO IX, Ltd. and Vibrant CLO IX, LLC.

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

Vibrant CLO XI, Ltd. and Vibrant CLO XI, LLC

Class D Notes	Q USD 01/08/19
Subordinated-A Notes	Q USD 01/08/19
Subordinated-B Notes	Q USD 01/08/19

Vibrant CLO XIV, Ltd. and Vibrant CLO XIV, LLC

Class A-1A Senior Secured Floating Rate Notes	Q USD 27/08/21
Class A-2 Senior Secured Floating Rate Notes	Q USD 27/08/21

Vibrant CLO XV, Ltd. and Vibrant CLO XV, LLC

U.S.\$13,500,000 Class A-1B Senior Secured Floating Rate Notes due 2035	Q USD 14/12/21
U.S.\$283,500,000 Class A-1A Senior Secured Floating Rate Notes due 2035	Q USD 14/12/21

Specialist Debt Securities

Issuer / Debt Description	Freq	Curr	Issued	Ticker
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Violet Protected Asset SPC

Series VPA 10 S02		USD	31/01/19	
Series VPA 10 S03		USD	06/06/19	
Series VPA 10 S04		USD	06/06/19	
Series VPA 10 S05		USD	08/04/21	
Series VPA 10 S06		USD	02/11/20	

Vita Capital VI Limited

Class B Notes		USD	09/07/21	
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Vitality Re XIV Limited

Class A	Q	USD	01/02/23	
Class B	Q	USD	01/02/23	

Vitality Re XV Limited

Series 2024, Class A Notes	Q	USD	29/01/24	
Series 2024, Class B Notes	Q	USD	29/01/24	

Vmo Aircraft Leasing Financings (Ireland) Designated Activity Company

US\$6,000,000,000 Unsecured Notes due 31 May 2031		USD	15/04/21	
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Voya CLO 2017-1, Ltd. and Voya CLO 2017-1, LLC

Class A-2-R Notes	Q	USD	18/05/21	
Class A-1-R Notes	Q	USD	18/05/21	

VOYA CLO 2019-1, LTD. and VOYA CLO 2019-1, LLC

Class A-R Notes	Q	USD	03/03/20	
Class B-R Notes	Q	USD	03/03/20	
Class C-1-R Notes	Q	USD	03/03/20	
Class C-2-R Notes	Q	USD	03/03/20	
Class D-R Notes	Q	USD	03/03/20	
Class E-R Notes	Q	USD	03/03/20	
Subordinated Notes	Q	USD	20/03/19	

Voya CLO 2019-3, Ltd. and Voya CLO 2019-3, LLC

Subordinated Notes	Q	USD	17/10/19	
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Voya CLO 2019-4, Ltd. and Voya CLO 2019-4, LLC

Class A-1 Notes	Q	USD	05/12/19	
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Voya CLO 2020-2, Ltd. and Voya CLO 2020-2, LLC

Class A-1-R Floating Rate Notes	Q	USD	02/09/21	
Class A-2-R Floating Rate Notes	Q	USD	02/09/21	
Class B-R Floating Rate Notes	Q	USD	02/09/21	
Class C-R Deferrable Floating Rate Notes	Q	USD	02/09/21	
Class D-R Deferrable Floating Rate Notes	Q	USD	02/09/21	
Class E-R Deferrable Floating Rate Notes	Q	USD	02/09/21	

Voya CLO 2022-4, Ltd. and Voya CLO 2022-4, LLC

Class A-1-R Notes	Q	USD	22/04/24	
Class A-2-R Notes	Q	USD	22/04/24	
Class B-R Notes	Q	USD	22/04/24	
Class C-R Notes	Q	USD	22/04/24	
Class D-R Notes	Q	USD	22/04/24	
Class E-R Notes	Q	USD	22/04/24	
Class X Notes	Q	USD	22/04/24	

Voya CLO 2024-1, Ltd. and Voya CLO 2024-1, LLC

Class A-1 Notes	Q	USD	30/04/24	
Class A-2 Notes	Q	USD	30/04/24	
Class B Notes	Q	USD	30/04/24	
Class C Notes	Q	USD	30/04/24	
Class D Notes	Q	USD	30/04/24	
Class E Notes	Q	USD	30/04/24	

Voya Renewable Energy Infrastructure Debt I (TF-IRE) DAC

Class A Notes		USD	06/08/21	
Class B Notes		USD	06/08/21	

Waterlily Issuer Designated Activity Company

\$1,000,000,000 Profit Participating Notes due 30 September 2032		USD	28/09/23	
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Specialist Debt Securities

Issuer / Debt Description	Freq	Curr	Issued	Ticker
WAVE 2017-1 LLC and WAVE 2017-1 Limited				
Series A	M	USD	17/11/17	
Series B	M	USD	17/11/17	
Series C	M	USD	17/11/17	
WAVE 2019-1 LLC and WAVE 2019-1 LIMITED				
Class A Notes	M	USD	10/10/19	
Class B Notes	M	USD	10/10/19	
Class C Notes	M	USD	10/10/19	
Wellfleet CLO 2015-1, Ltd. and Wellfleet CLO 2015-1, LLC.				
Class E-R3 Notes	Q	USD	14/06/19	
Wellfleet CLO 2017-3, Ltd.				
Class D	Q	USD	17/01/18	
Subordinated Notes		USD	17/01/18	
Wellfleet CLO 2017-3, Ltd. and Wellfleet CLO 2017-3, LLC				
Class A-1	Q	USD	17/01/18	
Class A-2	Q	USD	17/01/18	
Class B	Q	USD	17/01/18	
Class C	Q	USD	17/01/18	
Wellfleet CLO 2018-1, Ltd. and Wellfleet CLO 2018-1, LLC				
Class A Notes	Q	USD	28/06/18	
Class B Notes	Q	USD	28/06/18	
Class C Notes	Q	USD	28/06/18	
Class D Notes	Q	USD	28/06/18	
Class E Notes	Q	USD	28/06/18	
Subordinated Notes	Q	USD	28/06/18	
Wellfleet CLO 2020-1, Ltd. and Wellfleet CLO 2020-1, LLC				
Class A-1A Notes	Q	USD	26/03/20	
Class A-1B Notes	Q	USD	26/03/20	
Class A-2 Notes	Q	USD	26/03/20	
Class B Notes	Q	USD	26/03/20	
Class C Notes	Q	USD	26/03/20	
Class D Notes	Q	USD	26/03/20	
Wellfleet CLO 2024-1, Ltd. and Wellfleet CLO 2024-1, LLC				
Class A-1 Notes	Q	USD	18/06/24	
Wellman Park CLO, Ltd. and Wellman Park CLO, LLC				
Class B Notes	Q	USD	16/06/21	
Class C Notes	Q	USD	16/06/21	
Wentworth Sons Holdings S.C.A. formerly Manolux Investments & Co S.C.A.				
Recovery Pool Notes 1	Q	GBP	31/01/14	
Recovery Pool Notes 2	Q	GBP	31/01/14	
Recovery Pool Notes 3	Q	GBP	31/01/14	
Whitebox CLO II Ltd. and Whitebox CLO II LLC				
Class A-1-R Senior Secured Floating Rate Notes	Q	USD	18/11/21	
Class A-2-R Senior Secured Floating Rate Notes	Q	USD	18/11/21	
Class B-R Senior Secured Floating Rate Notes	Q	USD	18/11/21	
Class C-R Secured Deferrable Floating Rate Notes	Q	USD		
Class D-R Secured Deferrable Floating Rate Notes	Q	USD	18/11/21	
Class E-R Secured Deferrable Floating Rate Notes	Q	USD	18/11/21	
Wind River 2020-1 CLO Ltd. and Wind River 2020-1 CLO LLC				
Class A-1-R Notes	Q	USD	29/05/24	
Class B-R Notes	Q	USD	29/05/24	
Subordinated Notes	Q	USD	07/10/20	
Wind River 2021-1 CLO Ltd. and Wind River 2021-1 CLO LLC				
Class A Notes	Q	USD	25/03/21	
Class B-1 Notes	Q	USD	25/03/21	
Wind River 2021-3 CLO Ltd. and Wind River 2021-3 CLO LLC				
Class A	Q	USD	12/08/21	
Class B-1	Q	USD	12/08/21	

Specialist Debt Securities

Issuer / Debt Description	Freq	Curr	Issued	Ticker
Wind River 2021-3 CLO Ltd. and Wind River 2021-3 CLO LLC				
Class B-2	Q	USD	12/08/21	
Class C	Q	USD	12/08/21	
Class D	Q	USD	12/08/21	
Class E	Q	USD	12/08/21	
U.S.\$ 49,500,000 Subordinated Notes due	Q	USD	12/08/21	
Wise CLO 2024-2 Ltd. and Wise CLO 2024-2 LLC				
Class A Notes	Q	USD	11/07/24	
Class B Notes	Q	USD	11/07/24	
Class C Notes	Q	USD	11/07/24	
Woodmont 2017-2 Trust				
Class A-1-R Notes	Q	USD	10/03/21	
Class A-2-R Notes	Q	USD	10/03/21	
Class B-R Notes	Q	USD	10/03/21	
Class C-R Notes	Q	USD	10/03/21	
Class D-R Notes	Q	USD	10/03/21	
Woodmont 2017-3 LP and Woodmont 2017-3 LLC				
Class A-1-R Notes	Q	USD	10/03/20	
Class A-2-R Notes	Q	USD	10/03/20	
Class B-R Notes	Q	USD	10/03/20	
Class C-R Notes	Q	USD	10/03/20	
Class D-R Notes	Q	USD	10/03/20	
Woodmont 2018-4 Trust				
Class A-1-R Notes	Q	USD	11/04/22	
Class A-2-R Notes	Q	USD	11/04/22	
Class B-R Notes	Q	USD	11/04/22	
Class C-R Notes	Q	USD	11/04/22	
Class D-R Notes	Q	USD	11/04/22	
Woodmont 2019-6 LP and Woodmont 2019-6 LLC				
Class A-1-R2 Notes	Q	USD	15/07/21	
Class A-2-R2	Q	USD	15/07/21	
Class B-R2 Notes	Q	USD	15/07/21	
Class C-R2 Notes	Q	USD	15/07/21	
Class D-R2 Notes	Q	USD	15/07/21	
Class X Notes	Q	USD	25/07/19	
Woodmont 2021-8 Trust				
Class A	Q	USD	17/12/21	
Class B-1	Q	USD	17/12/21	
Class B-2	Q	USD	17/12/21	
Class C	Q	USD	17/12/21	
Class D	Q	USD	17/12/21	
Woodmont 2022-10 Trust				
Class A Notes	Q	USD	18/11/22	
Class B Notes	Q	USD	18/11/22	
Class C Notes	Q	USD	18/11/22	
Class D Notes		USD	18/11/22	
Class E Notes		USD	18/11/22	
XMMT Financing Designated Activity Company				
EUR 250,000,000 Unsecured Note due 10 July 2070		EUR	19/12/17	
York 2019-1 CLO Designated Activity Company				
Class E	Q	GBP	28/06/19	
Z Capital Credit Partners BSL CLO 2024-1 Ltd. and Z Capital Credit Partners BSL				
Class A Notes	Q	USD	29/02/24	
Class B Notes	Q	USD	29/02/24	
Class C Notes	Q	USD	29/02/24	
Class D Notes	Q	USD	29/02/24	
Class E Notes	Q	USD	29/02/24	
Subordinated Notes		USD	29/02/24	

Specialist Debt Securities

Issuer / Debt Description	Freq	Curr	Issued	Ticker
ZAIS CLO 3, Limited and ZAIS CLO 3, LLC				
Class A-1-R Notes	Q	USD	06/07/18	
Class A-2-R Notes	Q	USD	06/07/18	
Class B-R Notes	Q	USD	06/07/18	
Class C-R Notes	Q	USD	06/07/18	

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

Specialist Debt Programme

Issuer / Debt Description	Curr	Expires	Listed
Arena Investors EF Designated Activity Company			
USD/EUR100,000,000,000 Various Series of Profit Participating Notes	EUR	09/02/27	10/02/22
Earls Eight Limited			
Up to US\$10,000,000,000 Secured Note Programme	USD	02/08/25	09/04/02
Ephesus Funding DAC			
USD1,000,000,000 Asset-Backed Medium Term Note Programme	USD	16/08/25	17/08/20
Finsbury International Repack Designated Activity Company			
Up to EUR2,000,000,000 Repackaging Programme	EUR	26/08/26	27/08/21
Foxglove Funding DAC			
USD1,000,000,000 Asset-Backed Medium Term Note Programme	USD	15/01/27	17/01/22
Galata Funding DAC			
€20,000,000,000 Asset Backed Obligation Programme	EUR	15/12/24	16/12/19
HCG Finance DAC			
US\$500,000,000 Secured Medium Term Note Program	USD	26/04/27	18/11/20
Kai Limited			
Up to JPY 5,000,000,000,000 (or the equivalent in other currencies) SPC Multi-Issuer Structured Issuance Prog	JPY	02/09/25	04/09/15
Kiwami Limited			
JPY 5,000,000,000,000 Multi Issuer Limited Recourse Secured Note Programme	JPY	19/09/24	20/09/19
Lexington Finance Designated Activity Company			
Various Series of Profit Participating Notes Programme	USD	06/03/28	07/03/23
Libra A Limited and Atena Limited and Starsia Capital Limited			
Multi-Issuer Limited Recourse Secured Debt Programme	USD	29/03/28	30/03/23
Marigold Funding DAC			
USD1,000,000,000 Asset-Backed Medium Term Note Programme	USD	17/06/26	18/06/21
Neon Capital Limited			
US\$50,000,000,000 Limited Recourse Secured Debt Issuance Programme	USD	30/07/28	31/07/23
Oxygen Capital Limited			
Limited Recourse Secured Debt Issuance Programme	USD	15/09/27	16/09/22
Pillar Funding DAC			
USD1,000,000,000 Asset Backed Medium Term Note Programme	USD	19/05/26	20/05/21
STARTS (IRELAND) Public Limited Company			
U.S.\$50,000,000,000 Limited Recourse Secured Debt Issuance Programme	USD	12/07/26	13/07/21
Topkapi Funding DAC			
USD 1,000,000,000 Asset-Backed Medium Term Note Programme	USD	26/11/25	27/11/20
Violet Protected Asset SPC			
Asset Backed Securities Issuance Programme	USD	04/03/26	21/06/16
Vita Capital VI Limited			
Principal At-Risk Variable Rate Note Program	USD	01/07/26	12/07/21
Vitality Re XIV Limited			
Principal-at-Risk Variable Rate Note Program	USD	31/01/28	01/02/23
Vitality Re XV Limited			
Principal-at-Risk Variable Rate Note Program	USD	28/01/29	29/01/24

Corporate Debt Securities

Issuer / Debt Description
FreqCurr Issued Ticker
Agilico Holdco Limited (Formerly Tokyo Holdco Limited)

An unlimited amount of Unsecured Payment in Kind Notes O GBP 18/03/20
Up to £21,821,624 10 per cent. Unsecured Series A Loan Notes O GBP 06/07/18

AMETEK European Holdings Limited

Fixed Rate Unsecured Loan Note of £690,243,478 due 14 July 2028 A GBP 14/07/21

ANS Bidco Limited

£7,500,000 12% unsecured A3 investor loan notes 2027 and an unlimited number of additional 12% unsecured A3 inv Q GBP 09/06/23
10% unsecured A1 investor loan notes 2026 and an unlimited number of additional 10% unsecured A1 investor loan n Q GBP 14/05/20
10% unsecured A2 investor loan notes 2026 and an unlimited number of additional 10% unsecured A2 investor loan n Q GBP 23/12/22

ANS Midco 2 Limited

Up to GBP125,000,000 A Fixed Rate Secured Loan Notes 2026 Q GBP 20/12/18

Ascella S.à r.l.

12.74% £3,753,000 Unsecured Loan Note due 26 January 2031 O GBP 26/01/21
Mezzanine Loan Note GBP 01/04/21
Senior Loan Note GBP 01/04/21

Aspen UK Retail 1 Ltd

\$127,979,984.74 Loan Notes due 2027 Q USD 11/02/21

AutoSupply Holdings UK Limited

£19,600,000 Fixed Rate Unsecured Loan Notes due 2026 S GBP 01/04/16

Banco C6 S.A. - Cayman Islands Branch

Up to USD 50,000,000 subordinated notes due 28 November 2033 S USD 28/11/23

BCHR UK Holdings Limited

USD 30,000,000 Unsecured Loan Notes 2024 USD 13/08/18

Bentley Park (UK) Limited

Up to £200,000,000 5 per cent. fixed rate unsecured loan notes 2026 A GBP 15/06/16

BlackRock Finco UK Ltd.

Tranche 1A Notes A USD 24/09/07
Tranche 1B Notes S USD 18/02/08
Tranche 2A Notes S USD 01/12/09
Tranche 2B Notes A USD 28/12/11
Tranche 3 Notes A USD 01/12/09
Tranche 4 S USD 13/05/14
Tranche 5 A USD 13/05/14
US\$190,531,757.99 5.37% Fixed Rate Unsecured Subordinated Loan Notes due 30 September 2033 S USD 01/08/23

BlackRock Holdco 5, LLC

Tranche 2 Notes S USD 01/12/09
Tranche 3 Notes S USD 01/12/09
Tranche 4 Notes S USD 01/12/09

BlackRock UK (Alpha) Limited

Tranche 1 S USD 20/12/21
Tranche 2 S USD 20/12/21
Tranche 3 S USD 20/12/21
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

BlackRock UK Holdco 2 Limited

Tranche 1 S USD 10/05/19
Tranche 2 S USD 10/05/19

Borr (UK) Holdings Limited

Up to US\$600,000,000 Unsecured + 10% Loan Notes Due 2031 M USD 04/04/19

Bramall Hull Limited

Up to £20,000,000 loan notes due 2028 S GBP 03/04/23

Bramall Properties Limited

Up to £50,000,000 Loan Notes due 31 October 2025 S GBP 30/10/13

BTG Pactual UK Holdco Limited

BRL 9,200,000,000 Unsecured Loan Notes 2023 M BRL 06/12/23

Carlisle International Holdings Ltd

Corporate Debt Securities

Issuer / Debt Description	Freq	Curr	Issued	Ticker
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Carlisle International Holdings Ltd Up to US\$500,000,000 5% Notes due 1 April 2029	S	USD	01/04/19	
CCF ACQUISITION S.A R.L. EUR2,000,000,000 Note		EUR	01/01/16	
EUR2,000,000,000 Note		EUR	01/01/16	
CDW International Holdings Limited Up to US\$140,000,000 Unsecured Loan Notes 2027	Q	USD	01/02/19	
Chromalloy UK Holdings Limited Unsecured Loan Notes due 2027	S	GBP	28/02/14	
Cigna Walnut Holdings, Ltd Promissory Note, 12-month LIBOR + 75 basis points due September 30, 2024	S	USD	21/11/14	
USD600,000,000 Promissory Note, 3.62 percent due September 30, 2024	S	USD	01/10/14	
Citigroup Global Markets Inc. Senior Secured Notes Series 2023-01	Q	USD	20/10/23	
Senior Secured Notes Series 2024-01	Q	USD	07/02/24	
Senior Secured Notes Series 2024-08		USD	11/04/24	
Senior Secured Notes Series 2024-13	Q	USD	03/07/24	
CKI Number 3 Limited GBP309,672,000 9.95 per cent. Notes due 2031	S	GBP	30/06/11	
Cole-Parmer Instrument Company Limited EURO Loan notes due 2025	A	EUR	31/07/15	
GBP loan notes due 2025	A	GBP	14/10/15	
Condor Buyer Limited First Lien Proceeds Notes due 2024	Q	USD	27/10/17	
Second Lien Proceeds Notes due 2025	Q	USD	27/10/17	
Copart Europe Limited GBP 127,365,463 5.11% Unsecured Loan Note due 30 December 2026	A	GBP	31/12/16	
Dever Finance Designated Activity Company Up to €1,400,000,000 unsecured fixed and/or variable rate Loan Notes due 2028 and an unlimited amount of payment	Q	EUR	20/12/21	
Deverbis Finance Designated Activity Company First Tranche	Q	EUR	20/12/21	
Dominion Hospitality Midco Limited GBP30,000,000 10% fixed rate unsecured loan note maturing 31 March 2025	A	GBP	02/11/16	
EMC Information Systems International Unlimited Company USD 7,500,000,000 Promissory Note due 5 April 2029		USD	05/04/19	
Engelhart CTP Holding (UK) Limited Unsecured Loan Notes 2018	Q	USD	05/06/18	
Erie U.K. Limited £438,294,409 7.2 per cent. Notes due 28 January 2026	A	GBP	28/01/11	
FC Skyfall SPV Limited £50,000,000 12% Fixed Rate Notes due 2025	S	GBP	08/11/14	
Finerbase Ltd. Up to GBP 50,000,000 6.75 per cent. Notes due January 2025	A	GBP	28/01/15	
Firestone Diamonds Limited Series A	Q	USD	31/08/15	
Series B	Q	USD	28/06/17	
FTI Consulting Global Holdings Limited Tranche One	A	GBP	26/06/20	
Tranche Two	A	GBP	29/06/20	
FTI UK Holdings Limited GBP70,000,000 8% Notes due 2 October 2024	A	GBP	10/02/08	
Goldman Sachs (UK) L.L.C. Category 3B Subordinated Mandatorily Convertible Securities	A	USD	27/07/22	
U.S. \$1,500,000,000 Category 3 Subordinated Mandatorily Convertible Securities	A	USD	22/10/21	
U.S.\$1,125,000,000 Category 2C Subordinated Mandatorily Convertible Securities	A	USD	06/12/18	
U.S.\$287,706,632 Category 2A Subordinated Mandatorily Convertible Securities	A	USD	13/12/18	
U.S.\$3,367,293,368 Category 2B Subordinated Mandatorily Convertible Securities	A	USD	13/12/18	

Corporate Debt Securities

Issuer / Debt Description	Freq	Curr	Issued	Ticker
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Goldman Sachs (UK) L.L.C.				
U.S.\$5,078,000,000 Category 2D Subordinated Mandatorily Convertible Securities	A	USD	07/12/18	
US\$11,196,000,000 Cat 1B subordinated mandatorily convertible securities due 2028	A	USD	06/03/12	
Grafton Street Boulevard Designated Activity Company				
Tranche 1 Notes	A	EUR	30/09/20	
Tranche 2 Notes	A	EUR	30/09/20	
Tranche 3 Notes	A	EUR	30/09/20	
Tranche 4 Notes		EUR	30/09/20	
Grass Valley U.K. Acquisition Limited				
\$61,250,000 Promissory Term Notes B due March 20, 2029	Q	USD	20/03/24	
Up to US\$50,000,000 Term Notes B due 2025	M	USD	02/07/20	
Group 1 Automotive UK Limited				
£12,000,000 3.5 per cent. Note due 27 January 2031	S	GBP	18/12/15	
£45,000,000 3.5 per cent. Note due 27 January 2031	S	GBP	08/11/16	
Promissory Note	S	GBP	05/07/22	
Halliburton Global Holdings Limited				
4.5 per cent. Fixed Rate Notes due 2025	S	USD	19/12/13	
Honeywell Group Holding UK				
£300,000,000 Notes 2.61 per cent. due 16 December 2029	A	GBP	16/12/09	
HP Foods Limited				
£1,300,000,000.00 5.25 per cent. Notes due 29 April 2028	A	GBP	29/04/13	
Ibexia Global Development Ltd				
EUR 35,000,000 Fixed Rate Senior Unsecured Loan Notes due 28 October 2024	S	EUR	28/10/19	
IHS International Holdings Limited				
5.5 per cent. Note due 24 August 2025	A	GBP	24/08/15	
Integra UK Bidco Limited				
USD 56,250,000 Loan Notes Due 2027	Q	USD	27/12/19	
Integra UK Topco Limited				
\$22,708,736.12 0.12% Fixed Rate Unsecured Loan Notes	A	USD	01/04/21	
ITV Holdings (Cayman) Limited				
GBP 410,000,000 A Loan Notes	A	GBP	25/05/22	
Iwoca Oxygen PLC				
Series F GBP Ref. # 10	Q	GBP	11/03/22	
Series F GBP Ref. # 11	Q	GBP	16/12/22	
Series F GBP Ref. # 9	Q	GBP	11/03/22	
Jamplant Limited				
US\$44,546,900 Unsecured Loan dated 30 November 2026	Q	USD	18/06/10	
KCI Manufacturing Unlimited Company				
US\$1,014,000,000 6.50% UNSECURED PROMISSORY NOTE DUE 31 DECEMBER 2034	O	USD	30/09/19	
US\$700,000,000 6.00% UNSECURED PROMISSORY NOTE DUE 31 DECEMBER 2029	O	USD	20/09/19	
Kirkland Finance Designated Activity Company				
Tranche 1	S	EUR	26/11/21	
KKR Financial Holdings LLC				
5.20% Senior Notes due 2033	S	USD	30/03/17	
5.40% Senior Notes due 2033	S	USD	23/05/18	
5.50% Senior Notes due 2032	S	USD	30/03/17	
Life Sciences International Limited				
GBP115,495,068 7.2 percent. Notes due 20 January 2026	A	GBP	20/01/11	
Limecay Limited				
Secured 11.241% C Notes due 2027	Q	GBP	06/09/13	
Secured 3.241% A Notes due 2027	Q	GBP	06/09/13	
Secured 4.000% B Notes due 2027	Q	GBP	06/09/13	
Long Island Assets Limited				
USD\$257,810,175 subordinated promissory note	Q	USD	22/08/19	
USD\$6,000,000 subordinated promissory note	Q	USD	22/08/19	
LSP Investco Limited				
EUR Revolving Loan Note	Q	EUR	31/03/14	

Corporate Debt Securities

Issuer / Debt Description	Freq	Curr	Issued	Ticker
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LSP Investco Limited				
GBP Loan Notes	Q	GBP	26/03/14	
GBP Revolving Loan Notes	Q	GBP	26/03/14	
Mannok Holdings Designated Activity Company				
Class A EUR	Q	EUR	16/12/14	
MasterCard/Europay UK Limited				
EUR 1,829,864,739 1.56 % Notes due 5 March, 2031	A	USD	05/03/21	
Maui BidCo Limited				
GBP£85,000,000 Principal Amount 6.125% Fixed Rate Subordinated Unsecured Loan Notes due September 2029 and	A	GBP	23/09/19	
McKesson UK Finance I Limited				
USD Note, 2.46 Percent due 84 months from 4 Feb 2014 Tranche E Note	A	USD	04/02/14	
USD Note, 5.083 Percent due 60 months from 4 Feb 2014 Tranche A Notes	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	
MeiraGTx Holdings plc				
Up to \$100,000,000 fluctuating rate senior secured loan notes, due August 2026	Q	USD	19/12/22	
Metavante Technologies Limited				
Fixed Rate Unsecured Promissory Loan Note	S	USD	19/12/16	
MF Debtco Limited				
An unlimited amount of loan notes due 2050 and an unlimited amount of PIK Notes	Q	GBP	02/04/20	
MF Midco Limited				
10% Unsecured Loan Notes 2025	A	GBP	13/10/17	
MidCap Financial Issuer Trust				
Senior Notes	S	USD	29/04/21	
USD 400,000,000 5.625 per cent Senior Notes due 2030	S	USD	30/06/21	
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	
Residual Variable Funding Subordinated Notes due 2114		USD	14/01/15	
Misys International Limited				
US\$2,724,000,000 Loan Notes due 2029	Q	USD	13/09/23	
Moody's Group (Holdings) Limited				
USD 2,200,000,000 5.27 percent Notes due 2027	S	USD	23/03/12	
NAC Aviation 29 Designated Activity Company				
US\$851,181,371 4.75% Senior Secured Notes due 30 June 2026	S	USD	01/06/22	
National Oilwell Varco UK Limited				
GBP 516,800,000 4.2 per cent notes due 31 March 2028	S	GBP	31/03/20	
Navigator Terminals Midco Limited				
7.175 per cent. Unsecured Loan Notes due 2046	Q	GBP	30/03/16	
NC Finance Limited				
Euro Loan Notes	Q	EUR	22/07/20	
Sterling Loan Notes	Q	GBP	22/07/20	
US Dollar Loan Notes	Q	USD	24/07/20	
NCP Mula Holdings (UK) 2 Limited				
€250,000,000 6.75% Fixed Rate Unsecured Loan Notes 2036 and an unlimited amount of payment in kind notes	S	EUR	20/08/18	
Nord Anglia Education London Holdings Limited				
Revolving Unsecured Loan Notes		USD	01/09/17	
Term Unsecured Loan Notes		USD	01/09/17	
Novellus Limited				
Tranche 1	Q	GBP	31/12/21	
Tranche 2	Q	EUR	31/12/21	
Open Text UK Holding Limited				
Loan Notes due 2033		USD	31/01/23	
P1 Reversions Limited				
£121,539,648 4.04% fixed rate unsecured loan notes due 22 November 2032	Q	GBP	22/11/17	
Patriot Acquisition Bidco Limited				

Corporate Debt Securities

Issuer / Debt Description	Freq	Curr	Issued	Ticker
Patriot Acquisition Bidco Limited				
B Loan Notes	Q	USD	28/01/21	
C Loan Notes	Q	USD	01/12/21	
PCI Penn UK Holdco Limited				
GBP£130,000,000 Fixed Rate Unsecured Loan Notes due 28 June 2030	Q	GBP	28/06/22	
Peel Finance (UK) Limited				
Loan Notes	Q	GBP	02/09/10	
Loan Notes	Q	GBP	24/03/21	
PIK Notes	Q	GBP	02/09/10	
PIK Notes	Q	GBP	30/09/22	
PepsiCo Holdings				
GBP 275,610,706.00 3.42% Notes due 2024	M	GBP	28/10/19	
Phillips 66 UK Holdings Limited				
£600,000,000 Fixed Rate Notes due 20 October 2028	S	GBP	20/10/23	
Project Further Holdco Limited				
An unlimited amount of 10 per cent. Unsecured Series B Payment in Kind Notes due 2029		GBP	29/03/19	
Up to £17,196,336 10 per cent. Unsecured Series B Loan Notes due 2029		GBP	29/03/19	
Q Anne Midco 1 Limited				
£539,864 14 per cent. unsecured redeemable loan notes 2030 and an unlimited number of PIK Notes	Q	GBP	28/04/23	
12 per cent. secured redeemable loan notes 2025 and an unlimited number of additional 12 per cent. secured redeem:	Q	GBP	16/11/18	
Robigus Limited				
£20,000,000 Unsecured 6% B Notes due 2026 and an unlimited number of payment in kind notes	A	GBP	30/08/19	
£70,000,000 Guaranteed Secured 2.30% A Notes due 2026	A	GBP	30/08/19	
Up to £100,000,000 Unsecured 6% D Notes due 2027 and an unlimited number of payment in kind notes	A	GBP	16/12/20	
Up to £200,000,000 Unsecured 2.8% C Notes due 2027 and an unlimited number of payment in kind notes	A	GBP	16/12/20	
RTL Helicopter Leasing Designated Activity Company				
US\$27,784,507.02 Class C Note	Q	USD	24/06/22	
Searchlight III GYG Limited				
Up to €200,000,000 loan notes due 2025 and an unlimited amount of 9.93% fixed rate payment in kind	A	EUR	04/11/20	
SMBC Aviation Capital Finance DAC				
2029 Notes	S	USD	03/04/24	
2034 Notes	S	USD	03/04/24	
US\$1,000,000,000 5.700% Senior Notes due 2033	S	USD	25/07/23	
US\$500,000,000 1.900% Senior Notes due 2026	S	USD	15/10/21	
US\$500,000,000 2.300% Senior Notes due 2028	A	USD	15/06/21	
US\$650,000,000 5.450% Senior Notes due 2028	S	USD	03/05/23	
SolarWinds Software Europe Designated Activity Company				
Up to EUR 999,594,699 Unsecured Redeemable Loan Notes Due 2035		EUR	04/11/20	
Somerset International Finance DAC and Somerset International, Inc.				
USD \$110,000,000 Promissory Notes due 13 May 2026	A	USD	13/05/22	
SonicWall International Designated Activity Company				
First Lien Notes	Q	USD	24/01/23	
Second Lien Notes	Q	USD	24/01/23	
SRC Comet Ltd				
Up to £500,000,000 Loan Notes due 2036	Q	GBP	21/12/21	
Starz Mortgage Capital Ltd.				
Up to €1,500,000,000 unsecured definitive notes due 2033 together with an unlimited amount of PIK Notes		EUR	21/09/18	
Sunny Hill Energy Limited				
Up to USD 290,000,000 Secured and Guaranteed Variable Rate Junior Notes due 29 March 2028 and unlimited amou	A	USD	29/03/17	PCIJRN01
Superior Acquisitions Limited				
Series J Tranche I	S	GBP	02/01/15	
Series New K1 Tranche K1-B	S	GBP	31/12/19	
Series New K1 Tranche K1-C	S	GBP	31/12/19	
Tranche K1-A	S	USD	16/10/23	
Superior Holdings Limited				
Series New W1 Tranche A	S	USD	30/12/21	
Series New W2 Tranche A	S	USD	30/12/21	

Corporate Debt Securities

Issuer / Debt Description	Freq	Curr	Issued	Ticker
Superior Holdings Limited				
Series New W3 Tranche A	S	USD	30/12/21	
Tranche Y1-2	S	USD	28/08/23	
Symphony Bidco Limited				
Unsecured A Loan Notes	A	GBP	05/07/18	
Sysco UK Holdings Limited				
Up to GBP 1,094,045,205.00 7.75% Notes due 18 August 2030	S	GBP	18/08/20	
Taylor Wimpey SH Capital Limited				
£100,000,000 Loan Notes	A	GBP	01/10/13	
TBCF II Luxembourg S.à r.l.				
US\$30,071,250 Unsecured Loan Notes Due 2028		USD	29/12/21	
US\$53,460,000 Unsecured Loan Note due 2028	Q	USD	05/05/22	
US\$8,669,189 Unsecured Loan Notes due 2028	Q	USD	05/05/22	
TBCF II-A Luxembourg S.à r.l.				
US\$53,460,000 Unsecured Loan Notes Due 2028	Q	USD	05/05/22	
Telesat International Limited				
8.5% Fixed Rate Unsecured Notes due 21 December 2033	A	USD	21/12/15	
Tempur Dreams (UK) Limited				
Up to US\$295,000,000 4.5% Loan Notes 2029	S	USD	02/08/21	
Terex International Holdings 1 Limited				
EUR525,300,000 Adjustable Rate Note due 31 March 2026	A	EUR	26/10/18	
Thames Brettenham Limited				
Series A Loan Notes	Q	GBP	19/02/16	
Series B Loan Notes	Q	GBP	19/02/16	
The Ink Factory Limited				
2014 Notes	Q	USD	10/04/14	
2017 Notes	Q	USD	02/05/17	
TJX Europe Limited				
£27,250,000 floating rate notes due 2028	A	GBP	20/07/18	
£31,400,000 floating rate notes due 2026	A	GBP	26/01/16	
£65,002,475 Floating rate notes due 2028	A	GBP	13/01/22	
Up to £323,215,751 floating rate notes due 2026	A	GBP	01/02/14	
Trane Technologies Financing Limited				
2024 Notes	S	USD	28/10/14	
2026 Notes	S	USD	21/03/19	
2029 Notes	S	USD	21/03/19	
2044 Notes	S	USD	28/10/14	
2049 Notes	S	USD	21/03/19	
US\$2,400,000,000 Promissory Loan Note due 2031	A	USD	25/10/21	
TRPC Limited				
GBP 6,234,644 5.11% Unsecured Loan Note due 30 December 2026	A	GBP	31/12/16	
UK Acquisitions No.6 Limited				
An unlimited amount of unsecured loan notes due 31 December 2026	Q	GBP	26/09/18	
UK Power Networks Holdings Limited				
GBP413,508,000 9.95 per cent. Subordinated Notes due 2031	S	GBP	30/06/11	
UK Power Networks Services Holdings Limited				
GBP 51,000,000 9.95 per cent. Subordinated Notes due 2031	S	GBP	30/06/11	
Westminster Acquisition Limited				
US\$ 715,682,060 Promissory Note due 30 June 2027	A	USD	29/09/17	
WMG Global Ventures Limited				
USD 117,600,000 Unsecured Loan Notes due 2026	A	USD	09/06/21	
USD 249,950,000 unsecured loan notes due 2026		USD	17/12/21	
USD 59,113,650 unsecured loan notes	A	USD	11/05/22	
Worldpay International Group Limited				
First Notes	S	USD	16/01/18	
Second Notes	S	USD	16/01/18	
USD 538,958,906 fixed rate loan note due 2030	A	USD	24/04/20	

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

Retail Debt Securities

Issuer / Debt Description

FreqCurr Issued Ticker

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

Insurance Linked Securities

Issuer / Debt Description	Freq	Curr	Issued	Ticker
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Caelus Re V Limited

Principal-at-Risk Variable Rate Note Program			USD 04/05/17	
Principal-at-Risk Variable Rate Notes due June 7, 2025	Q		USD 10/05/18	
Principal-at-Risk Variable Rate Notes due June 7, 2025	Q		USD 10/05/18	
Principal-at-Risk Variable Rate Notes due June 7, 2025	Q		USD 10/05/18	
Principal-at-Risk Variable Rate Notes due June 7, 2025	Q		USD 10/05/18	

Caelus Re VI Limited

\$75,000,000 Series 2020-2, Class A-2 Principal-at-Risk Variable Rate Notes due June 7, 2027	Q	USD	27/02/20	
\$75,000,000 Series 2020-2, Class B-2 Principal-at-Risk Variable Rate Notes due June 7, 2027	Q	USD	27/02/20	
Principal-at-Risk Variable Rate Note Program			USD 27/02/20	

Residential Reinsurance 2019 Limited

Principal At-Risk Variable Rate Notes Due June 6 2026	Q	USD	22/05/19	
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Residential Reinsurance 2020 Limited

\$150,000,000 Series 2020-II Class 3 Principal At-Risk Variable Rate Notes due December 6, 2024	Q	USD	10/11/20	
\$200,000,000 Series 2020-II Class 4 Principal At-Risk Variable Rate Notes due December 6, 2024	Q	USD	10/11/20	
Principal At-Risk Variable Rate Note Program			USD 29/05/20	

Residential Reinsurance 2021 Limited

\$100,000,000 Series 2021-I Class 11 Principal At-Risk Variable Rate Notes due June 6, 2025	Q	USD	20/05/21	
\$100,000,000 Series 2021-I Class 12 Principal At-Risk Variable Rate Notes due June 6, 2025	Q	USD	20/05/21	
\$100,000,000 Series 2021-I Class 13 Principal At-Risk Variable Rate Notes due June 6, 2025	Q	USD	20/05/21	
\$100,000,000 Series 2021-I Class 14 Principal At-Risk Variable Rate Notes due June 6, 2025	Q	USD	20/05/21	
\$125,000,000 Series 2021-II Class 3 Principal At-Risk Variable Rate Notes due December 6, 2025	Q	USD	12/11/21	
\$175,000,000 Series 2021-II Class 2 Principal At-Risk Variable Rate Notes due December 6, 2025	Q	USD	12/11/21	
Principal At-Risk Variable Rate Note Program			USD 21/05/21	

Residential Reinsurance 2022 Limited

\$135,000,000 Series 2022-II Class 5 Principal At-Risk Variable Rate Notes due December 6, 2026	Q	USD	30/11/22	
\$155,000,000 Series 2022-I Class 13 Principal At-Risk Variable Rate Notes due June 6, 2026	Q	USD	13/05/22	
\$180,000,000 Series 2022-I Class 14 Principal At-Risk Variable Rate Notes due June 6, 2026	Q	USD	13/05/22	
\$35,000,000 Series 2022-I Class 11 Principal At-Risk Variable Rate Notes due June 6, 2026	Q	USD	13/05/22	
\$60,000,000 Series 2022-I Class 12 Principal At-Risk Variable Rate Notes due June 6, 2026	Q	USD	13/05/22	
\$60,000,000 Series 2022-II Class 3 Principal At-Risk Variable Rate Notes due December 6, 2026	Q	USD	30/11/22	
Principal At-Risk Variable Rate Note Program			USD 13/05/22	

Residential Reinsurance 2023 Limited

\$125,000,000 Series 2023-I Class 13 Principal At-Risk Variable Rate Notes due June 6, 2027	Q	USD	12/05/23	
\$150,000,000 Series 2023-II Class 3 Principal At-Risk Variable Rate Notes due December 6, 2027	Q	USD	21/11/23	
\$200,000,000 Series 2023-II Class 5 Principal At-Risk Variable Rate Notes due December 6, 2027	Q	USD	21/11/23	
\$275,000,000 Series 2023-I Class 14 Principal At-Risk Variable Rate Notes due June 6, 2027	Q	USD	12/05/23	
\$50,000,000 Series 2023-II Class 2 Principal At-Risk Variable Rate Notes due December 6, 2024	Q	USD	21/11/23	
Principal At-Risk Variable Rate Note Program			USD 12/05/23	

Residential Reinsurance 2024 Limited

\$50,000,000 Series 2024-I Class 13 Principal At-Risk Variable Rate Notes due June 6, 2028	Q	USD	09/05/24	
\$75,000,000 Series 2024-I Class 14 Principal At-Risk Variable Rate Notes due June 6, 2028	Q	USD	09/05/24	
Principal At-Risk Variable Rate Note Program			USD 09/05/24	

Vitality Re XI Limited

Principal-at-Risk Variable Rate Note Program			USD 30/01/20	
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Vitality Re XII Limited

Principal-at-Risk Variable Rate Note Program			USD 04/02/21	
Series 2021, Class A Principal-at-Risk Variable Rate Notes due January 7, 2025	Q	USD	04/02/21	
Series 2021, Class B Principal-at-Risk Variable Rate Notes due January 7, 2025	Q	USD	04/02/21	

Vitality Re XIII Limited

\$140,000,000 Series 2022, Class A Principal-at-Risk Variable Rate Notes due January 6, 2026	Q	USD	28/01/22	
\$60,000,000 Series 2022, Class B Principal-at-Risk Variable Rate Notes due January 6, 2026	Q	USD	28/01/22	
Principal-at-Risk Variable Rate Note Program			USD 28/01/22	

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
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No Derivative Warrants

Derivative Warrant Programme

Issuer / Debt Description
Curr Expires Listed

No Derivative Warrant Programme

Equity

Issuer / Equity Description
Curr Val. Date
Price Div Amt
XD
Div Date
Ticker
Cargill Andean Agribusiness B.V.

Up to 5,000,000 Shares

USD 11/09/14

100.0000

CAA KY

Cayman National Corporation Ltd.

42,350,731 Shares with a nominal value of CI\$1 each

USD 10/07/24

7.4000

0.06 20/03/23

15/03/23

CNC KY

VBT Holdings Ltd.

388,800 ordinary shares with a par value of US\$22.50 each

USD 09/07/24

413.0000

5.00 27/04/15

30/06/15

VBT KY

Suspended Listings

Issuer / Description
Curr Suspende Ticker
MF Bidco Limited

GBP 14/05/24