

## Investment Funds

Issuer / Fund Description	Curr	Val	Date	Freq	NAV	Yield	YTD	Listed	Ticker
<b>A&amp;Q Neutral Alpha Strategies XL Limited</b>									
Class J-JPY Shares	JPY		30/09/18	M	103,511.4890			26/01/17	
Class J-USD Share Series 3	USD		31/12/17	M	1,025.6660			21/08/17	
Series 1 Class J-USD Shares	USD		30/09/18	M	1,091.8290			01/09/16	
<b>Absolute Return Alpha Fund</b>									
JPY Units	JPY		29/06/18	M	10,000.0000			04/09/18	
<b>All Seasons Africa Fund Ltd</b>									
D Lead Series	USD		30/09/18	D	996.8300			13/08/15	ALD0817 KY
D Series 01-16	USD		30/09/18	D	1,124.6100			18/02/16	ALS0116 KY
D Series 01-17	USD		30/09/18	D	1,256.1700			14/03/17	ALD0117 KY
D Series 02-16	USD		30/09/18	D	1,243.4000			18/02/16	ALS0216 KY
D Series 02-17	USD		30/09/18	D	1,245.9000			14/03/17	ALD0217 KY
D Series 03-16	USD		30/09/18	D	1,213.9700			31/03/16	ALD0316 KY
D Series 03-17	USD		30/09/18	D	1,214.4800			21/03/17	ALD0317 KY
D Series 03-18	USD		30/09/18	D	884.0700			03/04/18	ALD0318 KY
D Series 04-15	USD		30/09/18	D	881.2400			13/08/15	ALSD415 KY
D Series 04-16	USD		30/09/18	D	1,179.1400			18/05/16	ALD0416 KY
D Series 04-18	USD		30/09/18	D	864.3700			23/05/18	ALD0418 KY
D Series 05-15	USD		30/09/18	D	859.3000			13/08/15	ALSD515 KY
D Series 05-16	USD		30/09/18	D	1,124.0300			30/06/16	ALD0516 KY
D Series 06-15	USD		30/09/18	D	879.0800			13/08/15	ALSD615 KY
D Series 06-16	USD		30/09/18	D	1,119.4400			30/06/16	ALD0616 KY
D Series 06-17	USD		30/09/18	D	1,136.6200			24/07/17	ALD0617 KY
D Series 06-18	USD		30/09/18	D	916.9900			19/07/18	ALD0618 KY
D Series 07-15	USD		30/09/18	D	903.8900			05/10/15	ALSD715 KY
D Series 07-17	USD		30/09/18	D	1,051.7800			14/08/17	ALD0717 KY
D Series 07-18	USD		30/09/18	D	920.6400			19/07/18	ALD0718 KY
D Series 08-15	USD		30/09/18	D	966.6200			29/09/15	ALSD815 KY
D Series 08-16	USD		30/09/18	D	1,198.9400			28/09/16	ALD0816 KY
D Series 08-17	USD		30/09/18	D	1,008.9800			24/01/18	ALD0817 KY
D Series 08-18	USD		30/09/18	D	928.5000			24/09/18	
D Series 09-15	USD		30/09/18	D	1,037.2400			05/10/15	ALSD915 KY
D Series 09-16	USD		30/09/18	D	1,203.6300			18/10/16	ALD0916 KY
D Series 10-15	USD		30/09/18	D	1,031.5000			16/11/15	
D Series 10-16	USD		30/09/18	D	1,175.9600			28/11/16	ALD1016 KY
D Series 11-15	USD		30/09/18	D	1,062.8900			17/12/15	ALD1115 KY
D Series 11-16	USD		30/09/18	D	1,168.6200			15/12/16	ALD1116 KY
D Series 12-14	USD		30/09/18	D	810.5000			13/08/15	ALD1214 KY
D Series 12-15	USD		30/09/18	D	1,135.6700			22/01/16	ALD1215 KY
<b>All Seasons Emerging Markets Fund Ltd.</b>									
B	USD		30/09/18	D	1,215.3600			13/08/15	ALBRICB KY
<b>All Seasons Specialist G Fund Ltd</b>									
B	USD		30/09/18	D	1,292.3740		3.00	13/08/15	
<b>Arrowsmith Fund Limited</b>									
Class A	USD		31/10/18	M	18,285.4200			06/01/00	VULTURI KY
<b>Arthur Street Portfolio III (Japan) Ltd</b>									
Participating shares	USD		30/06/18	Q	32.2800			17/11/05	
<b>Assured Fund</b>									
GBP Class B Shares	GBP		31/08/18	M	69.9861			03/02/05	ASSURBS
GBP Class C Shares	GBP		31/08/18	M	66.7449			08/12/04	ASSURCS
USD Class A Shares	USD		31/08/18	M	85.5569			01/11/04	ASSURAU
USD Class B Shares	USD		31/08/18	M	71.6044			01/11/04	ASSURBU
USD Class F Shares	USD		31/08/18	M	31.4913			11/03/11	
<b>BIAS Global Portfolios, SPC</b>									
Global Balanced Fund Class A	USD		12/10/18	W	129.9300			31/01/07	
Short Duration Income Fund Class A	USD		12/10/18	W	112.6900			31/01/07	
<b>BTGP Latam Fund LLC</b>									
10,000 Membership units of \$1,000 each	USD		31/10/18	M	953.9564			01/10/12	
<b>Butterfield Bermuda Fund Limited</b>									
Up to 25,000,000 Shares of BD\$1.00	BMD		07/11/18	W	31.1400			25/11/99	BUTBERI KY

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<b>Butterfield Global Blue Chip Fund</b>									
Non-Voting Redeemable Shares of US\$0.01 par value	USD	06/11/18	W	16.6500			03/12/98	BUTGBCF	
<b>Butterfield International Balanced Fund</b>									
US Dollar Class	USD	06/11/18	W	28.6300			02/09/98	BUTIBLI KY	
<b>Butterfield Money Market Fund Limited</b>									
Class A CAD	CAD	13/11/18	D	16.9820			25/11/99	BUTMMCI	
Class A GBP	GBP	13/11/18	D	20.3454			25/11/99	BUTMMSI	
Class A USD	USD	13/11/18	D	25.0415			25/11/99	BUTMMKI	
Class B CAD	CAD	13/11/18	D	17.4077			25/11/99	BUTMCCI	
Class B GBP	GBP	13/11/18	D	20.7341			25/11/99	BUTMSBI	
Class B USD	USD	13/11/18	D	25.4848			25/11/99	BUTMMBI	
<b>Butterfield Select Fund Ltd.</b>									
Alternative Investment Class	USD	01/11/18	W	14.9100			10/06/04		
Equity Class	USD	01/11/18	W	15.2400			10/06/04		
Fixed Income Class	USD	01/11/18	W	19.8000			10/06/04		
<b>Butterfield US\$ Bond Fund Limited</b>									
Class A	USD	07/11/18	W	10.3180			25/11/99	BUTUSBI KY	
Class B	USD	07/11/18	W	10.5310			27/09/05		
<b>Cayman National Securities Mutual Funds SPC</b>									
CNS International Equity Fund Shares	USD	01/11/18	W	8.7914			03/02/10		
CNS US Bond Fund Shares	USD	01/11/18	W	10.0146			03/02/10		
CNS US Equity Fund Shares	USD	01/11/18	W	17.1791			03/02/10		
<b>Cherry Blossom Trend Enhanced Fund Ltd.</b>									
Class A Shares (Minimum Subscription: EUR equivalent of	EUR	31/10/18	M	746.9940			10/12/09		
Class B Shares (Minimum Subscription: EUR equivalent of	EUR	31/10/18	M	644.6840			10/12/09		
Class C Shares (Minimum Subscription: US\$1,000,000)	USD	31/10/18	M	741.6046			10/12/09		
Class D Shares (Minimum Subscription: US\$25,000)	USD	31/10/18	M	637.7061			10/12/09		
Class E Shares (Minimum Subscription: JPY equivalent of	JPY	31/10/18	M				10/12/09		
Class F Shares (Minimum Subscription: JPY equivalent of US\$25,000)	JPY	31/10/18	M				10/12/09		
Class G Shares (Minimum Subscription: CHF equivalent of	CHF	31/10/18	M	744.4985			10/12/09		
Class H Shares (Minimum Subscription: CHF equivalent of	CHF	31/10/18	M	641.5789			10/12/09		
Class I Shares (Minimum Subscription: GBP equivalent of	GBP	31/10/18	M				10/12/09		
Class J Shares (Minimum Subscription: GBP equivalent of	GBP	31/10/18	M				10/12/09		
Class K Shares (Minimum Subscription: AUD equivalent of	AUD	31/10/18	M				10/12/09		
Class L Shares (Minimum Subscription: AUD equivalent of	AUD	31/10/18	M				10/12/09		
<b>CIBC Private Client Fund Limited</b>									
Axiom Balanced Fund - Institutional	USD	07/11/18	D	144.0967			25/06/10		
Axiom Balanced Fund - Retail	USD	07/11/18	D	139.2374			25/06/10		
Axiom Balanced Fund - Wealth	USD	07/11/18	D	142.0600			25/06/10		
Axiom Capital Preservation - Institutional	USD	07/11/18	D	111.4152			25/06/10		
Axiom Capital Preservation - Retail	USD	07/11/18	D	108.6210			25/06/10		
Axiom Capital Preservation - Wealth	USD	07/11/18	D	110.4911			25/06/10		
Axiom Conservative Fund - Institutional	USD	07/11/18	D	125.8395			25/06/10		
Axiom Conservative Fund - Retail	USD	07/11/18	D	122.6260			25/06/10		
Axiom Conservative Fund - Wealth	USD	07/11/18	D	123.7057			25/06/10		
Axiom Growth Fund - Institutional Class	USD	07/11/18	D	170.2702			25/06/10		
Axiom Growth Fund - Retail	USD	07/11/18	D	157.2871			12/05/10	CIBCHKGA	
Axiom Growth Fund - Wealth	USD	07/11/18	D	163.1429			25/06/10		
CIBC Canadian Dollar Money Market Fund	CAD	07/11/18	D	31.3660			10/10/97	CIBCCMI OS	
CIBC US Dollar Bond Fund	USD	07/11/18	D	36.5468			10/10/97	CIBPUSI OS	
CIBC US Dollar Money Market Fund	USD	07/11/18	D	24.0583			10/10/97	CIBC\$MI OS	
<b>DSAM Kauthar Gold Fund</b>									
Class A shares	USD	23/10/18	W	59.8545			22/12/11		
<b>EM Co-Investment Fund LP</b>									
Class A Interests	EUR	31/10/18	M	19,247,543.7500			11/04/18		
Class B interests	EUR	31/10/18	M	803,693.7500			11/04/18		
<b>Enhanced Index Funds (Cayman) Limited</b>									
Class A Taiwan	USD	31/10/18	W	24.4591			18/08/05		
Class D Malaysia	USD	31/10/18	W	13.2500			28/06/07		
Class E South Korea	USD	31/10/18	W	11.3898			28/06/07		

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<b>Enhanced Index Funds (Cayman) Limited</b>									
Class G Indonesia	USD		28/03/18	W	20.6540			28/06/07	
Class H Philippines	USD		31/10/18	W	16.3063			28/06/07	
<b>Enhanced Index Funds PCC</b>									
Enhanced China Index Fund	USD		31/10/18	W	39.4622			10/12/03	
Enhanced Indonesia Index Fund	USD		12/04/18	W	20.6893			28/06/07	
Enhanced Malaysia Index Fund	USD		31/10/18	W	13.2580			28/06/07	
Enhanced Philippines Index Fund	USD		31/10/18	W	16.3325			28/06/07	
Enhanced South Korea Index Fund	USD		31/10/18	W	11.4069			28/06/07	
Enhanced Taiwan Index Fund	USD		31/10/18	M	24.4917			04/06/02	ETIFABN
<b>Global Opportunities Fund Limited</b>									
Up to 20,000,000 Voting Participating Shares of \$0.01 per share	USD		31/07/18	M	113.5400			20/03/15	
<b>Highland Credit Opportunities Fund, Ltd.</b>									
Class A Series 1 FE	USD		31/10/14	M				12/10/07	
Class A Series 2 Non-Eligible	USD		30/11/14	M				16/11/11	
Class A Series 6 FE	USD		30/11/14	M				15/10/08	
<b>Hinde Gold Feeder Fund Ltd</b>									
Class B Initial Series	USD		30/09/18	M	36.0900			20/09/11	
Class G Shares GBP	GBP		30/09/18	M	42.0200			12/07/11	
<b>Hudson Bay International Fund Ltd.</b>									
Class A	USD		30/09/18	M	1,263.9977			01/08/17	
<b>M. Kingdon Offshore Ltd.</b>									
Series A1-1	USD		31/10/17	M	175.2716			20/07/98	KINGDON
Series A1-2 2011	USD		31/10/17	M	175.2805			07/04/11	
Series A1-3	USD		31/10/17	M	175.3064			26/05/15	
Series A1-4	USD		31/10/17	M	174.9354			29/06/15	
Series A1-6	USD		31/10/17	M	171.9876			23/09/15	
Series A1-7	USD		31/10/17	M	174.3580			21/10/15	
Series A1-8	USD		31/10/17	M	172.7383			05/04/16	
Series A2-1	USD		31/10/17	M	172.8108			24/06/14	
Series A2-2	USD		31/10/17	M	172.4730			26/05/15	
Series A2-3	USD		31/10/17	M	170.3364			07/08/15	
Series A2-5	USD		31/10/17	M	172.8212			19/12/15	
Series B1-1-09	USD		31/10/17	M	165.5052			11/06/09	
Series B1-2 2011	USD		31/10/17	M	165.5162			07/04/11	
Series B1-3	USD		31/10/17	M	165.4244			26/05/15	
Series B1-4	USD		31/10/17	M	164.5216			21/10/15	
Series B1-5	USD		31/10/17	M	165.5075			24/11/15	
Series B1-6	USD		31/10/17	M	162.0869			24/05/16	
Series B1-7	USD		31/01/17	M	169.0460			27/02/17	
Series B2-1	USD		31/10/17	M	163.1876			24/06/14	
Series D1-1	EUR		31/10/17	M	105.8628			13/09/16	
Series S1-1	USD		30/09/17	M	98.3392			19/12/15	
<b>Man Numeric Integrated Alpha Market Neutral</b>									
Class A Shares	JPY		13/11/18	D	9,155.2472			09/03/17	
<b>Maverick Fund, Ltd.</b>									
Class A	USD		31/08/18	M	1,566.4102			29/10/97	MAVERFI
<b>NAM DIVERSIFIED STRATEGY FUND</b>									
Series 1 Units	JPY		05/11/18	M	9,622.0000			29/03/18	
Series 2 Units	JPY		05/11/18	M	9,554.0000			29/03/18	
Series 3 Units	JPY		05/11/18	M	9,676.0000			29/03/18	
<b>Nineteen77 Global Multi-Strategy Alpha Limited</b>									
Series 1 Class J-USD shares	USD		30/09/18	M	2,375.4100	2.00	3.00	02/11/15	
Series 4 Class J-USD shares	USD		30/09/18	M	1,066.7800	2.00	3.00	02/11/15	
Series 5 Class J-USD shares	USD		30/09/18	M	1,045.1500	2.00	3.00	05/04/16	
Series 6 Class J-USD shares	USD		30/09/18	M	1,023.8400	2.00	3.00	19/04/17	
Series 7 Class J-USD shares	USD		30/09/18	M	1,007.0800	2.00	1.00	20/07/18	
<b>OAM Asian Recovery Fund</b>									
Non-Voting Participating Redeemable Pref Shares	USDE		31/10/18	M	109.3700			04/01/99	OAMASRI
Non-Voting Participating Redeemable Pref Shares	USD		30/09/18	M	116.8700			04/01/99	OAMASRI

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<b>OAM European Value Fund</b>									
Up to 14,990,000 Non-Voting Participating Shares	USD		31/10/18	M	48.1800			02/01/03	OAMEUVA
<b>Orbita Capital Return Strategy (Sterling) Limited</b>									
GBP Class A Shares	GBP		30/09/18	M	16,359.4300			12/11/04	
GBP Class B Shares	GBP		30/09/18	M	17,775.6000			04/10/07	
GBP Class E Shares	GBP		30/09/18	M	11,373.2600			04/10/07	
<b>Orbita Capital Return Strategy Limited</b>									
USD Class A Shares	USD		30/09/18	M	26,231.8400			29/07/05	
USD Class B Shares	USD		30/09/18	M	28,472.3800			04/10/07	
USD Class E Shares	USD		30/09/18	M	11,631.8600			08/10/07	
<b>Orbita Global Opportunities Strategy (Sterling) Limited</b>									
GBP Class A Shares	GBP		30/09/18	M	23,379.3300			12/11/04	
GBP Class B Shares	GBP		30/09/18	M	25,151.2600			04/10/07	
GBP Class E Shares	GBP		30/09/18	M	11,316.1100			04/10/07	
<b>Orbita Global Opportunities Strategy Limited</b>									
USD Class A Shares	USD		30/09/18	M	22,537.0400			29/07/05	
USD Class B Shares	USD		30/09/18	M	24,228.9500			04/10/07	
USD Class E Shares	USD		30/09/18	M	11,533.0500			08/10/07	
<b>Physical Hard Assets Fund SPC</b>									
Class A	USD		02/11/18	W	66.3190			03/12/12	PHGOLDA
Class B	USD		02/11/18	W	70.2590			03/12/12	PHGOLDB
Class I	USD		02/11/18	W	72.5030			03/12/12	PHGOLDI
USD Class S Share	USD		02/11/18	W	72.4670			20/12/16	PHGOLDS
<b>QT Fund Ltd</b>									
Class A Shares	USD		30/09/18	M	106.0596			03/02/17	
<b>Robeco Alternative Investments SPC</b>									
Class F-1	USD		06/11/18	W	102.3680			22/09/11	
Class F-2	JPY		06/11/18	W	9,802.6830			22/09/11	
Class F-4	AUD		06/11/18	W	117.8150			18/10/11	
<b>Scotiabank Canadian Growth Fund</b>									
Class A Shares	USD		13/11/18	D	2.5459			12/11/99	SCBCNGR
Class AC Shares	CAD		13/11/18	D	3.8358			29/07/11	
Class NC Shares	CAD		13/11/18	D	3.5134			29/07/11	
Class NU Shares	USD		13/11/18	D	2.5742			29/07/11	
<b>Scotiabank Global Growth Fund</b>									
Class A Shares	USD		13/11/18	D	2.9171			12/11/99	SCBGLGR
Class NU Shares	USD		13/11/18	D	2.9185			29/07/11	
<b>Scotiabank Money Market Fund</b>									
Class A Shares	USD		13/11/18	W	13.2928			19/11/99	SCBMMUS
<b>Scotiabank Short-Term Income Fund Inc</b>									
Class A Shares	USD		13/11/18	D	9.6123			14/05/14	
Class IU Shares	USD		13/11/18	D	9.9581			14/05/14	
Class NU Shares	USD		13/11/18	D	9.4752			14/05/14	
<b>Scotiabank US Dollar Bond Fund</b>									
Class A Shares	USD		13/11/18	D	2.5702			12/11/99	SCBNASV
Class NU Shares	USD		13/11/18	D	2.4501			29/07/11	
<b>Scotiabank US Growth Fund</b>									
Class A Shares	USD		13/11/18	D	15.9174			19/11/99	SCBUSGR
Class NU Shares	USD		13/11/18	D	16.0263			29/07/11	
<b>Seligman Tech Spectrum (Master) Fund</b>									
Class A1 Offshore Un-Restricted	USD		30/11/17	M	1,361.8197			04/02/02	STSFA11 KY
Class A1 Onshore Un-Restricted	USD		30/09/18	M	1,377.5604			31/07/07	
Class A2 Offshore Restricted	USD		31/01/18	M	1,077.2901			04/02/02	STSFFA1
Class A2 Onshore Restricted	USD		30/09/18	M	1,088.6424			31/07/07	
<b>Seligman Tech Spectrum Fund</b>									
Class A1 Series 02-16	USD		31/12/16	M	117.5700			08/04/16	
Class A1 Series 02-17	USD		31/12/17	M	143.7300			21/03/17	
Class A1 Series 03-15	USD		31/12/17	M	143.9500			02/03/15	
Class A1 Series 03-16	USD		31/12/16	M	118.2300			27/04/16	
Class A1 Series 04-16	USD		31/12/16	M	118.2700			20/05/16	

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<b>Seligman Tech Spectrum Fund</b>		
Class A1 Series 04-17	USD 31/08/17 M	138.3400 18/05/17
Class A1 Series 05-16	USD 31/12/16 M	117.9000 20/06/16
Class A1 Series 06-17	USD 31/12/17 M	143.7500 25/07/17
Class A1 SF1 Series 03-17	USD 31/12/17 M	144.8500 25/04/17
Class A1 SP Series 01-15	USD 31/12/17 M	725.8300 01/01/15
Class A1 SP Series 05-16	USD 31/12/16 M	581.3900 20/06/16
Class A1 SP Series 06-15	USD 31/12/16 M	582.4700 21/10/15
Class A1 SP Series 09-16	USD 31/12/16 M	582.1900 27/10/16
Class A1 SP Series 10-16	USD 31/12/16 M	582.2600 24/11/16
Class A1 SP2 Series 02-16	USD 30/11/16 M	572.6400 08/04/16
Class A1 SP2 Series 04-16	USD 31/12/16 M	579.5900 20/05/16
Class A1 SP2 Series 05-16	USD 31/12/16 M	579.9000 20/06/16
Class A2 Non Voting Series 01-16	USD 31/12/17 M	574.4900 08/04/16
Class A2 Non Voting Series 09-16	USD 31/12/16 M	482.1500 27/10/16
Class A2 Series 01-15	USD 31/01/18 M	144.1700 01/01/15
Class A2 Series 02-15	USD 29/02/16 M	107.2300 02/02/15
Class A2 Series 04-16	USD 31/12/16 M	121.5400 20/05/16
Class A2 Series 12-15	USD 31/12/16 M	121.6200 28/01/16
Class A2 SF1 Series 03-17	USD 31/12/17 M	145.6400 25/04/17
Class A2 SF1 Series 09-17	USD 31/12/17 M	145.5200 06/11/17
Class A2 SP Series 01-15	USD 31/12/17 M	151.6400 01/01/15
Class A2 SP Series 05-16	USD 31/12/16 M	124.3900 20/06/16
Class A2 SP Series 09-16	USD 31/12/16 M	124.5300 27/10/16
<b>Syfoglomad Limited</b>		
Euro Class	EUR 30/10/18 M	115.2910 05/01/15
<b>Teutonia Opportunity Fund Limited</b>		
Class A Initial Series	EUR 31/07/18 M	1,139.5112 16/01/15 TEUOPPA
<b>Universal Investment Fund</b>		
ASEAN Prime Fund	USD 09/11/18 W	7,122.1600 05/01/10
Europe Premier Fund	EUR 09/11/18 W	7,291.0800 18/04/08
Strategic Asia Fund	USD 09/11/18 W	4,940.2200 02/02/05
Strategic Europe Fund	EUR 09/11/18 W	3,985.0500 02/02/05
<b>Whitebox Multi-Strategy Fund, Ltd</b>		
Class A	USD 30/09/18 M	1,314.6376 31/08/18
Class B	USD 30/09/18 M	1,400.0538 31/08/18
Class C	USD 30/09/18 M	1,467.1560 31/08/18
<b>Zweig-DiMenna International Limited</b>		
Class A1	USDE 30/09/18 M	94,635.0100 02/12/98 ZWDIMIL KY
Class A1	USD 28/02/18 M	99,441.0000 02/12/98 ZWDIMIL KY
Class B1	USDE 30/09/18 M	88,023.6500 09/03/06
Class B1	USD 28/02/18 M	93,332.0000 09/03/06

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

## Specialist Debt Securities

Issuer / Debt Description	FreqCurr Issued Ticker
<b>AASET 2018-2 Trust</b>	
Class A	Q USD 09/11/18
Class B	Q USD 09/11/18
Class C	Q USD 09/11/18
<b>ABACUS 2006-10, Ltd. &amp; ABACUS 2006-10, Inc.</b>	
Class A	M USD 21/03/06
Class B	M USD 21/03/06
Class C	M USD 21/03/06
Class D	M USD 21/03/06
Class E	M USD 21/03/06
Class F	M USD 21/03/06

## Specialist Debt Securities

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

Class G	M USD 21/03/06
Class H	M USD 21/03/06
Class J	M USD 21/03/06
Class K	M USD 21/03/06
Class L	M USD 21/03/06
Class M	M USD 21/03/06

**Adagio CLO VII Designated Activity Company**

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

**Adare Finance Designated Activity Company**

Note 1	EUR 06/12/17
Note 2	EUR 12/01/18
Note 3	EUR 23/01/18
Note 4	EUR 26/02/18
Note 5	USD 29/03/18
Note 6	EUR 04/04/18
Note 7	EUR 14/06/18

**Aggregated Micro Power Infrastructure 2 plc**

Up to £100,000,000 Senior Secured Loan Notes	Q GBP 14/10/16
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**Aircraft Lease Securitisation Limited**

Class A Notes due 2041	M USD 23/12/16
Class B Notes due 2041	M USD 23/12/16
Class C Notes due 2041	M USD 23/12/16
Class D-1 Notes due 2041	M USD 23/12/16
Class D-2 Notes due 2041	USD 23/12/16

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

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

**Alpha-Sires Limited**

Series 164	S USD 25/01/02 ALPS164 KY
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**ALR Aircraft Investment Ireland Designated Activity Company**

Up to US\$56,000,000 Profit Participating Senior Unsecured Securities	USD 01/02/18
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**Alternative Credit Strategies Designated Activity Company**

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

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

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

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

**AO Funding Ltd**

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

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

Class A	Q USD 08/12/17
Class B	Q USD 08/12/17
Class C	Q USD 08/12/17



## Specialist Debt Securities

Issuer / Debt Description	Freq	Curr	Issued	Ticker
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**Apex Credit CLO 2017-II Ltd. and Apex Credit CLO 2017-II LLC**

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

**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	

**Apis Capital II plc**

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

**Ares European Loan Funding S.à.r.l.**

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

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

Class A-1	Q	USD	23/08/17	
Class A-2	Q	USD	23/08/17	
Class A-3	Q	USD	23/08/17	
Class B-1	Q	USD	23/08/17	
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 57SY (Ireland) Limited**

Up to USD500,000,000 Notes due 2058	Q	USD	25/05/18	
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**AS Air Lease Holdings 2T DAC**

Class A Notes	M	USD	10/01/17	
Class B Notes	M	USD	10/01/17	

**Asset Repackaging Trust Six B.V.**

Class A Floating Rate Secured Notes due 2019	Q	GBP	10/10/14	
Class B Floating Rate Secured Notes due 2019	Q	GBP	10/10/14	
NOK Fixed Rate Secured Notes due 2031	A	NOK	08/06/16	

**Atrium XII and Atrium XII LLC**

Class A-R Senior Secured Floating Rate Notes due 2027	Q	USD	08/12/17	
Class B-R Senior Secured Floating Rate Notes due 2027	Q	USD	08/12/17	
Class C-R Senior Secured Deferrable Floating Rate Notes due 2027	Q	USD	08/12/17	
Class C-R Senior Secured Deferrable Floating Rate Notes due 2027	Q	USD	08/12/17	
Class E-R Senior Secured Deferrable Floating Rate Notes due 2027	Q	USD	08/12/17	

## Specialist Debt Securities

<b>Issuer / Debt Description</b>	<b>Freq</b>	<b>Curr</b>	<b>Issued</b>	<b>Ticker</b>
<b>Atrium XII and Atrium XII LLC</b> Class F-R Senior Secured Deferrable Floating Rate Notes due 2027	Q	USD	08/12/17	
<b>Atrium XIV and Atrium XIV LLC</b> Class B Notes	Q	USD	23/08/18	
Class C Notes	Q	USD	23/08/18	
<b>Aurajoki Holdings UK Limited</b> Loan Notes due 2025	Q	EUR	27/02/18	
<b>Aurium CLO III Designated Activity Company</b> Up to €30,000,000 Delay Draw Subordinated Promissory Notes due 2031		EUR		
<b>AVENIR II B.V.</b> Series 2015-1	I	USD	01/07/15	
<b>AviatorCap SIII Limited</b> \$100,000,000 Unsecured Note due 31 August 2061	M	USD		
<b>Babson CLO Ltd. &amp; Inc. 2007-1</b> Income Notes	Q	USD	08/03/07	
<b>Bain Capital Euro CLO 2018-2 Designated Activity Company</b> Up to €67,400,000 Delayed Draw Notes	M	EUR	12/04/18	
<b>Barings CLO Ltd. 2015-II and Barings CLO Ltd. 2015-II LLC</b> Class A-R	M	USD	20/10/17	
Class B-1	M	USD	20/10/17	
Class B-2	M	USD	20/10/17	
Class C-1-R	M	USD	20/10/17	
Class C-2-R	M	USD	20/10/17	
Class D-R	M	USD	20/10/17	
Class E-R	M	USD	20/10/17	
Class F-R	M	USD	20/10/17	
Class X-R	M	USD	20/10/17	
Subordinated Notes		USD	20/08/15	
<b>Barings CLO Ltd. 2018-III and Barings CLO 2018-III, LLC</b> Class A-1	Q	USD	14/06/18	
Class A-2	Q	USD	14/06/18	
Class B-1	Q	USD	14/06/18	
Class B-2	Q	USD	14/06/18	
Class C	Q	USD	14/06/18	
Class D	Q	USD	14/06/18	
Class E	Q	USD	14/06/18	
Class F	Q	USD	14/06/18	
Class X	Q	USD	14/06/18	
Subordinated Notes due 2029	Q	USD	14/06/18	
<b>BCC DSS 2017 (Ireland) Investments Designated Activity Company</b> Series 1 €1,000,000,000 Profit Participating Certificates due 2045		EUR	10/05/17	
<b>BCC Launchpad Ireland Holdings Designated Activity Company</b> \$12,000,000 profit participating certificates due 2024		USD	11/11/16	
<b>Beaumont Summit Finance Designated Activity Company</b> Note 1		GBP	14/03/18	
Note 2		GBP	14/03/18	
Note 3		EUR	23/01/18	
Note 4		EUR	14/03/18	
Note 5		EUR	14/03/18	
Note 6		USD	09/07/18	
Note 7		EUR	27/07/18	
<b>Betony CLO 2, Ltd. and Betony CLO 2, LLC</b> 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	



## Specialist Debt Securities

Issuer / Debt Description	Freq	Curr	Issued	Ticker
<b>Betony CLO 2, Ltd. and Betony CLO 2, LLC</b> Subordinated Notes		USD	27/06/18	
<b>Black Forest Funding (Ireland) Designated Activity Company</b> \$1,000,000,000 Profit Participating Notes due 31 March 2065	I	USD	08/04/16	
<b>Blackbird Cap Aircraft Lease Sec Ltd &amp; Blackbird Cap Aircraft Lease Sec US LLC</b> Series 2016 A	M	USD	15/11/16	
Series 2016 AA	M	USD	15/11/16	
Series 2016 B	M	USD	15/11/16	
<b>Blackrock European CLO III Designated Activity Company</b> EUR 50,000,000 subordinated notes due 2031	I	EUR	07/12/16	
<b>BlackRock European CLO VIII Designated Activity Company</b> Euro Notes		EUR	28/09/18	
GBP Notes		GBP	28/09/18	
USD Notes		USD	08/09/18	
<b>BLK GCO (Investment) DAC</b> Series 2018-1	A	USD	18/05/18	
<b>BLK GCO Canada (Investment) DAC</b> Series 2018-1		USD	07/02/18	
<b>Bluestack Capital Designated Activity Company</b> EUR 20,000,000 Unsecured Note due 2 March 2080		EUR	20/04/18	
<b>BNY Mellon Investment Management (Europe) Limited</b> Senior Secured Fixed Rate Notes due 25 April 2023	A	GBP	08/06/18	
<b>BroadRiver II (Ireland) Designated Activity Company</b> Series 1		USD	01/02/16	
Series 2		USD	01/12/16	
Series 3		USD	07/04/17	
<b>Bryant Park Funding Designated Activity Company</b> Profit Participating Notes due 2021		EUR	21/05/14	
Profit Participating Notes due 2022		GBP	26/05/15	
Profit Participating Notes due 2022		GBP	10/02/15	
Profit Participating Notes due 2027		USD	14/10/15	
Profit Participating Notes due 2027		USD	19/12/16	
Profit Participating Notes due 2027		USD	02/08/17	
Profit Participating Notes due 2042		USD	09/11/17	
Profit Participating Notes due 22 May 2017		GBP	20/05/14	
Profit Participating Notes due 7 August 2021		GBP	30/07/14	
Profit Participating Notes due 9 May 2019		GBP	08/05/14	
<b>Cabot Square European Senior Loan Fund Designated Activity Company</b> Profit Participating Notes due February 2027		EUR	27/02/17	
<b>Caravela SME No 3 Limited</b> Eur 255,000,000 Portfolio Credit Linked Notes due 2036	Q	EUR	28/06/13	
<b>Caravela SME No. 4 Limited</b> Portfolio Credit Linked Notes due 2043	Q	EUR	28/05/14	
<b>Carlyle C17 CLO, Ltd. and Carlyle C17 CLO, Corp.</b> 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	
<b>Carlyle Euro CLO 2018-1 Designated Activity Company</b> Up to €70,000,000.00 Subordinated Notes		EUR		
<b>Carlyle Global Market Strategies CLO 2014-1, Ltd. and LLC</b> 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	

## Specialist Debt Securities

Issuer / Debt Description	Freq	Curr	Issued	Ticker
<b>Carlyle Global Market Strategies CLO 2014-1, Ltd. and LLC</b>				
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	
<b>Carlyle Global Market Strategies CLO 2014-2-R, Ltd. and LLC</b>				
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	
<b>Carlyle Global Market Strategies CLO 2014-3-R, Ltd. and LLC</b>				
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	
<b>Carlyle US CLO 2017-3, Ltd.</b>				
U.S.\$10,000,000 Combination Notes due 2029		USD	02/08/17	
U.S.\$24,000,000 Class D Junior Secured Deferrable Floating Rate Notes due 2029	Q	USD	02/08/17	
U.S.\$61,000,000 Subordinated Notes due 2029	Q	USD	02/08/17	
<b>Carlyle US CLO 2017-3, Ltd. and Carlyle US CLO 2017-3, LLC</b>				
Class A-1a Senior Secured Floating Rate Notes due 2029	Q	USD	02/08/17	
Class A-1b Senior Secured Floating Rate Notes due 2029	Q	USD	02/08/17	
Class A-2 Senior Secured Floating Rate Notes due 2029	Q	USD	02/08/17	
Class B Mezzanine Secured Deferrable Floating Rate Notes due 2029	Q	USD	02/08/17	
Class C Mezzanine Secured Deferrable Floating Rate Notes due 2029	Q	USD	02/08/17	
<b>Carlyle US CLO 2017-4 Income Note, Ltd.</b>				
US\$39,775,000 Income Notes due 2030		USD	30/11/17	
<b>Carlyle US CLO 2017-4, Ltd. and Carlyle US CLO 2017-4, LLC</b>				
Class A-1	Q	USD	30/11/17	
Class A-2	Q	USD	30/11/17	
Class B	Q	USD	30/11/17	
Class C	Q	USD	30/11/17	
<b>CARLYLE US CLO 2017-5, LTD. and CARLYLE US CLO 2017-5, LLC</b>				
Class A-1a Senior Secured Floating Rate Notes due 2030	Q	USD	30/01/18	
Class A-1b Senior Secured Floating Rate Notes due 2030	Q	USD	30/01/18	
Class A-2 Senior Secured Floating Rate Notes due 2030	Q	USD	30/01/18	
Class B Mezzanine Secured Deferrable Floating Rate Notes due 2030	Q	USD	30/01/18	
Class C Mezzanine Secured Deferrable Floating Rate Notes due 2030	Q	USD	30/01/18	
<b>Carlyle US CLO 2018-1, Ltd. and Carlyle US CLO 2018-1, LLC</b>				
Class A-1	Q	USD	30/05/18	
Class A-2	Q	USD	30/05/18	
Class B	Q	USD	30/05/18	
Class C	Q	USD	30/05/18	
Class D	Q	USD	30/05/18	
Subordinated Notes due 2031	Q	USD	30/05/18	
<b>Carlyle US CLO 2018-2, Ltd and Carlyle US CLO 2018-2, LLC</b>				
Class A-1 Notes	Q	USD	05/09/18	
Class A-2 Notes	Q	USD	05/09/18	
Class B Notes	Q	USD	05/09/18	
Class C Notes	Q	USD	05/09/18	
Class D Notes	Q	USD	05/09/18	
Subordinated Notes	Q	USD	05/09/18	

## Specialist Debt Securities

Issuer / Debt Description	Freq	Curr	Issued	Ticker
<b>Carlyle US CLO 2018-3, Ltd. and Carlyle US CLO 2018-3, LLC</b>				
Class A-1a	Q	USD	29/10/18	
Class A-1b	Q	USD	29/10/18	
Class A-2	Q	USD	29/10/18	
Class B	Q	USD	29/10/18	
Class C	Q	USD	29/10/18	
<b>Castlelake Aircraft Securitization Trust 2016-1</b>				
Class A Loans	M	USD	15/08/16	
Class B Loans	M	USD	15/08/16	
Class C Loans	M	USD	15/08/16	
<b>Castlelake Aircraft Structured Trust 2017-1</b>				
Class A Loan Notes	M	USD	19/07/17	
Class B Loan Notes	M	USD	19/07/17	
Class C Loan Notes	M	USD	19/07/17	
<b>Castlelake Aircraft Structured Trust 2018-1</b>				
Class A Notes	M	USD	15/06/18	
Class B Notes	M	USD	15/06/18	
Class C Notes	M	USD	15/06/18	
<b>Chenango Park CLO, Ltd. and Chenango Park CLO, LLC</b>				
Class A-2 Notes	Q	USD	17/05/18	
Class B Notes	Q	USD	17/05/18	
<b>CIFC Funding 2014-III, Ltd. and CIFC Funding 2014-III, LLC</b>				
A-1-R2	Q	USD	22/10/18	
A-2-R2	Q	USD	22/10/18	
B-R2	Q	USD	22/10/18	
C-R2	Q	USD	22/10/18	
D-R2	Q	USD	22/10/18	
E-R2	Q	USD	22/10/18	
F-R2	Q	USD	22/10/18	
<b>CLAS 2018-1 LIMITED</b>				
USD155,710,000 Participating Equity Certificates	M	USD	25/09/18	
<b>CLSec Holdings 10 DAC</b>				
E Certificates due 2041	M	USD	15/08/16	
Loan Notes due 2041	M	USD	15/03/17	
Series A Notes due 2041	M	USD	15/08/16	
Series B Notes due 2041	M	USD	15/08/16	
Series C Notes due 2041	M	USD	15/08/16	
<b>CLSec Holdings 12W DAC</b>				
Loan Notes due 2024		USD	14/03/17	
<b>CLSec Holdings 14S DAC</b>				
Series A Notes	M	USD	19/07/17	
Series B Notes	M	USD	19/07/17	
Series C Notes	M	USD	19/07/17	
Up to USD150,000,000 Loan Notes due 2042	M	USD	19/07/17	
USD128,057,138 E-Certificates	M	USD	19/07/17	
<b>CLSec Holdings 16S DAC</b>				
Series A Notes	M	USD	15/06/18	
Series B Notes	M	USD	15/06/18	
Series C Notes	M	USD	15/06/18	
Up to USD150,000,000 Loan Notes	M	USD	15/06/18	
USD146,720,972 E Certificates	M	USD	15/06/18	
<b>CLSec Holdings 4 Limited</b>				
Class A	M	USD	16/04/18	
Class B	M	USD	16/04/18	
<b>CLSec Parent 12W DAC</b>				
Class A Note due 2056	Q	USD	30/06/17	
<b>Coney Investments Holdings Designated Activity Company</b>				
Series 3 profit participating certificates due 26 May 2025		EUR	26/05/17	

## Specialist Debt Securities

Issuer / Debt Description	Freq	Curr	Issued	Ticker
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**Contego CLO VI Designated Activity Company**

Euro Notes		EUR	30/04/18	
Sterling Notes		GBP	30/04/18	
USD Notes	Q	USD	30/04/18	

**Cook Park CLO, Ltd. and Cook Park CLO, LLC**

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

**Corsair Finance Jersey (International) Limited**

Series 125		CHF	10/04/17	
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**Credit Suisse European Mortgage Capital DAC**

Series 2018-1 Class A	S	USD	15/06/18	
Series 2018-1 Class B	S	USD	15/06/18	
Series 2018-1 IO Certificates	S	USD	15/06/18	
Series 2018-2	M	EUR	26/06/18	

**CRESS 2008-1 Ltd & LLC**

Class A-1	Q	USD	22/01/08	
Class A-2	Q	USD	22/01/08	
Class B	Q	USD	22/01/08	
Class C	Q	USD	22/01/08	
Class D	Q	USD	22/01/08	
Class E	Q	USD	22/01/08	
Class F	Q	USD	22/01/08	
Class G	Q	USD	22/01/08	
Class H	Q	USD	22/01/08	
Class J	Q	USD	22/01/08	
Class K	Q	USD	22/01/08	
Class L	Q	USD	22/01/08	
Class M	Q	USD	22/01/08	
Class N	Q	USD	22/01/08	
Class O	Q	USD	22/01/08	

**Crestline Portfolio Financing Fund (IRL), DAC**

Series B		USD	30/04/18	
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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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**CrownWheel Royalty Sub LP**

CrownWheel PhaRMA Senior Secured Notes due 2022	Q	USD	05/07/17	
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**Crystal River Resecuritization 2006-1 Ltd & LLC**

Class A	M	USD	23/03/07	
Class B	M	USD	23/03/07	
Class C	M	USD	23/03/07	
Class D	M	USD	23/03/07	
Class E	M	USD	23/03/07	
Class F	M	USD	23/03/07	
Class G	M	USD	23/03/07	
Class H	M	USD	23/03/07	

**CWCapital COBALT II, Ltd & CWCapital COBALT II, LLC**

Class A-1A	Q	USD	10/05/06	
Class A-1B	Q	USD	10/05/06	
Class A-2A	Q	USD	10/05/06	
Class A-2B	Q	USD	10/05/06	
Class B	Q	USD	10/05/06	
Class C	Q	USD	10/05/06	

## Specialist Debt Securities

Issuer / Debt Description	Freq	Curr	Issued	Ticker
<b>CWCapital COBALT II, Ltd &amp; CWCapital COBALT II, LLC</b>				
Class D	Q	USD	10/05/06	
Class E	Q	USD	10/05/06	
Class F	Q	USD	10/05/06	
Class G	Q	USD	10/05/06	
Class H	Q	USD	10/05/06	
Class J	Q	USD	10/05/06	
Class K	O	USD	10/05/06	
<b>CWCapital COBALT Vr Ltd &amp; CWCapital COBALT Vr Corp</b>				
Class A-1	M	USD	16/11/07	
Class A-2	M	USD	16/11/07	
Class B	M	USD	16/11/07	
Class C	M	USD	16/11/07	
Class D	M	USD	16/11/07	
Class E	M	USD	16/11/07	
Class F	M	USD	16/11/07	
Class G	M	USD	16/11/07	
Class H	M	USD	16/11/07	
Class J	M	USD	16/11/07	
<b>dbInvestor Solutions 2 plc</b>				
Series 4 Class A (acc) - EUR (LU0740858229) due 2022		EUR	30/04/15	
Series 5 Class NC (LU0989130413) due 2021		EUR	30/04/15	
Series 6 Euro Class A - Accumulation Shares (LU1582988058) due 2020		EUR	15/05/15	
Series 7 (EUR) PA Shares (LU0159201655) due 2020		EUR	15/05/15	
Series 8 Class A (acc) - EUR (LU0740858229) due 2021		EUR	30/06/15	
Series 9 Class LC (LU0599946893) due 2022		EUR	12/10/15	
<b>DCAL Aviation Finance Limited &amp; DCAL Aviation Finance USA LLC</b>				
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	
<b>Deutsche Bank AG</b>				
Credit Linked to "CRAFT 2012-2R Mezz"	Q	EUR	16/09/13	
Credit Linked to "CRAFT 2012-2R" Replenishable Loan	Q	EUR	16/09/13	
Credit Linked to "CRAFT 2014-3" Replenishable Loan Portfolio	Q	USD	10/12/14	
Credit Linked to "CRAFT 2015-1" Replenishable Loan Portfolio	Q	USD	31/03/15	
Credit Linked to "CRAFT 2015-2" Replenishable Loan Portfolio	Q	USD	09/06/15	
Credit Linked to "CRAFT 2016-1" Replenishable Loan Portfolio	Q	USD	29/09/16	
Credit Linked to "CRAFT 2017-1" Replenishable Loan Portfolio	Q	USD	24/04/17	
Credit Linked to "DARTS 2015-1" Replenishable Loan Portfolio	Q	EUR	30/06/15	
Credit Linked to "GATE 2015-1" Replenishable Loan Portfolio	Q	EUR	06/05/15	
Credit Linked to "GATE 2016-1" Replenishable Loan Portfolio	Q	EUR	16/12/16	
Credit Linked to "TRAFIN 2015-1" Replenishable Trade Finance Portfolio	Q	USD	09/11/15	
Credit Linked to Craft 2012-3 replenishable loan portfolio	Q	USD	15/11/12	
Credit Linked to Craft 2013-2 replenishable loan portfolio	Q	EUR	26/09/13	
Credit Linked to CRAFT 2014-2 Replenishable Loan Portfolio	Q	USD	28/05/14	
Issue of up to USD 50,000,000 Helium Index-Linked Notes, due 2025		USD	28/08/15	
Up to USD 10,000,000,000 Winton Basket-Linked Notes due 2023		USD	19/12/13	
<b>Dorset Rise Limited</b>				
GBP 40,000,000 Subordinated Funding Notes	M	GBP	10/11/14	
<b>DoubleLine Mortgage Opportunities (Ireland) DAC</b>				
Series 1 USD unsecured profit participating note - up to US\$ 1,000,000,000		USD	25/09/17	
<b>DoubleLine Mortgage Opportunities O1 (Ireland) DAC</b>				
Series 1 USD unsecured profit participating notes		USD	25/09/17	
<b>Dryden 52 Euro CLO 2017 B.V.</b>				
Euro PPN		EUR	23/02/17	
Sterling PPN		GBP	23/02/17	
US Dollar PPN		USD	23/02/17	
<b>Duga Spencer DAC</b>				
€ NOTES DUE 2021	Q	EUR	23/12/16	

## Specialist Debt Securities

**Issuer / Debt Description**
**FreqCurr Issued Ticker**
**DW Catalyst Ireland Designated Activity Company**

Profit Participating Notes due 31 July 2045

EUR 22/09/15

**DW Value Ireland Designated Activity Company**

Profit Participating Notes due 31 July 2045

EUR 22/09/15

**EAVF Offshore Holdings Designated Activity Company**

Series 1 Profit Participating Notes

USD 23/09/15

Series 2 Profit Participating Notes

USD 23/09/15

Series 3 Profit Participating Notes

USD 16/12/15

**Eirles Three Designated Activity Company**

Series 293 Notes

USD 25/03/10

**ELVA Funding Plc**

Series 2017-2 JPY 3,000,000,000 Secured Fixed Rate Notes due 2020

S JPY 20/07/17

**Emblem Finance Company No. 2 Limited**

Series 20

Q AED 27/11/13

**ENBD Asset Finance Company No. 1 Designated Activity Company**

Series 3 USD 155,000,000 Notes due March 2024

USD 09/10/12

**Euro IG Infrastructure Debt (Ireland) DAC**

Unsecured, limited recourse, definitive registered, profit participating note

EUR

**Evans Grove CLO, Ltd. and Evans Grove CLO, LLC**

Class A-1

Q USD 29/05/18

**Fermanagh Securities RMBS DAC**

Euro 132,582,000 Subordinated Notes due August 2055

M EUR 29/10/18

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

Class A1RR Notes

Q USD 20/06/18

**Financial Credit Investment II Limited**

US\$2,000,000,000 Variable Funding Subordinated Notes due 2113

USD 27/09/13

**Financial Credit Investment III Designated Activity Company**

Up to US\$2,000,000,000 Variable Funding Subordinated Perpetual Notes

USD 25/09/17

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

A

Q GBP 27/09/18

B

Q GBP 27/09/18

C

Q GBP 27/09/18

D

Q GBP 27/09/18

E

Q GBP 27/09/18

F

Q GBP 27/09/18

**Flagship CLO VIII, Ltd and Flagship CLO VIII, LLC**

Class A-RR

Q USD 26/06/18

Class B-RR

Q USD 26/06/18

Class C-RR

Q USD 26/06/18

Class D-R

Q USD 26/06/18

Class E-R

Q USD 26/06/18

Class F-R

Q USD 26/06/18

Subordinated Notes

USD 26/06/18

**Foresail Aviation Holdco Limited**

Promissory Notes due 2027

Q USD 28/05/13

**Fort Pitt Ireland Designated Activity Company**

Structured Notes due 31 December 2034

USD 17/06/16 FORTP01KY

**GAFS-NIIC Designated Activity Company**

Class A Notes due 2029

A USD 19/11/14

Class B Notes due 2029

A USD 19/11/14

Class C Notes due 2029

A USD 19/11/14

Class D Notes due 2029

A USD 19/11/14

Class R-1 Notes due 2029

USD 19/11/14

Class R-2 Notes due 2029

USD 19/11/14

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

Class A Notes

Q USD 18/09/18

Class A Subordinated Notes

Q USD 18/09/18



## Specialist Debt Securities

<b>Issuer / Debt Description</b>	<b>Freq</b>	<b>Curr</b>	<b>Issued</b>	<b>Ticker</b>
<b>Galaxy XXV CLO, Ltd. and Galaxy XXV CLO, LLC</b>				
Class B Notes	Q	USD	18/09/18	
Class C Notes	Q	USD	18/09/18	
Class D Notes	Q	USD	18/09/18	
Class E Notes	Q	USD	18/09/18	
<b>Gallatin CLO VIII 2017-1, Ltd</b>				
Class E Deferrable Mezzanine Floating Rate Notes due 2027	Q	USD	11/10/17	
Class F Deferrable Mezzanine Floating Rate Notes due 2027	Q	USD	11/10/17	
<b>Gallatin CLO VIII 2017-1, Ltd. and Gallatin CLO VIII 2017-1, LLC</b>				
Class A Notes Senior Secured Floating Rate Notes due 2027	Q	USD	11/10/17	
Class B Notes Senior Secured Floating Rate Notes due 2027	Q	USD	11/10/17	
Class C Deferrable Mezzanine Floating Rate Notes due 2027	Q	USD	11/10/17	
Class D Deferrable Mezzanine Floating Rate Notes due 2027	Q	USD	11/10/17	
<b>GCO Lux (Origination) Designated Activity Company</b>				
Series 2018-1		USD	05/04/18	
<b>GCO Multi-Feeder (Investment) DAC</b>				
Series 2018-1 Up to 100,000,000 USD Series B Note due 2043	A	USD	18/05/18	
<b>General Investments (Cayman) Limited</b>				
Secured Credit Linked Securities due 2022	Q	USD	29/03/16	
USD 240,000,000 Secured Credit Linked Securities due 2022	Q	USD	27/07/14	
<b>Glam Issuer Holdings Designated Activity Company</b>				
US\$166,781,256.66 Profit Participating Certificates due 2046		USD	02/08/16	
<b>Glencar Investments II Designated Activity Company</b>				
Up to US\$300,000,000 Profit Participating Notes due 2065		USD	10/02/17	
<b>Glencar Investments VI Designated Activity Company</b>				
\$131,653,532 Profit Participating Notes due 2040		USD	16/03/18	
<b>Glencar Investments XI Designated Activity Company</b>				
Up to £100,000,000 Profit Participating Notes due March 2027		GBP	06/03/17	
<b>Glencar Investments XII Designated Activity Company</b>				
Up to £70,000,000 Profit Participating Notes due 2027		GBP	25/09/17	
<b>Glencar Investments XIV Designated Activity Company</b>				
Up to £55,000,000 Profit Participating Notes due 2027		GBP	20/11/17	
<b>Glencar Investments XIX Designated Activity Company</b>				
Up to £85,000,000 Profit Participating Notes due 2048		GBP	17/05/18	
<b>Glencar Investments XV Designated Activity Company</b>				
Up to €135,000,000 Profit Participating Notes due 2022		EUR	15/12/17	
<b>Glencar Investments XVI Designated Activity Company</b>				
£12,000,000 Profit Participating Notes due 2056		GBP	12/12/17	
<b>Glencar Investments XVII Designated Activity Company</b>				
£47,909,980 Mortgage Backed Floating Rate Notes due 2028		GBP	22/08/18	
<b>Glencar Investments XVIII Designated Activity Company</b>				
£200,000,000 Profit Participating Notes due 2027		GBP	20/12/17	
<b>Gleneagles CLO, Ltd. / Gleneagles CLO Corp.</b>				
91,000 Preference Shares	Q	USD	13/10/05	
<b>GLM EUR BAR WH Designated Activity Company</b>				
Up to €50,000,000 Subordinated Notes	Q	EUR	28/12/17	
<b>Global Infrastructure Debt Fund A DAC</b>				
Up to USD500,000,000 Class B Note	I	USD	01/08/18	
<b>Global Senior Loans Investments Designated Activity Company</b>				
Up to US\$10,000,000,000 Profit Participating Notes due 30 September 2031		USD	10/11/17	
<b>Greenwood Park CLO, Ltd.</b>				
Class E Mezzanine Secured Deferrable Floating Rate Notes due 2031	Q	USD	09/03/18	
Subordinated Notes due 2031		USD	09/03/18	
<b>Greenwood Park CLO, Ltd. and Greenwood Park CLO, LLC</b>				
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	

## Specialist Debt Securities

**Issuer / Debt Description**
**FreqCurr Issued Ticker**
**Greenwood Park CLO, Ltd. and Greenwood Park CLO, LLC**

Class C Mezzanine Secured Deferrable Floating Rate Notes due 2031

Q USD 09/03/18

Class D Mezzanine Secured Deferrable Floating Rate Notes due 2031

Q USD 09/03/18

**GRx-B Limited**

Secured Notes Due July 23, 2023

Q USD 01/04/15

**Harvest CLO XX Designated Activity Company**

Up to €56,000,000 Subordinated Notes

Q EUR 25/04/18

**Hawkes Loan Management Designated Activity Company**

Note 1: USD15,000,000 Unsecured Note due 2 March 2080

USD 17/11/17

Note 2: USD 18,328,848 Unsecured Note due 2 March 2080

USD 20/11/17

Note 3: USD 100,694,083 Unsecured Note due 2 March 2080

USD 20/11/17

Note 4: EUR 238,827 Unsecured Note due 2 March 2080

EUR 20/11/17

Note 5: USD 48,865,745 Unsecured Note due 2 March 2080

USD 20/11/17

Note 6: USD 39,753,917 Unsecured Note due 2 March 2080

USD 20/11/17

Note 7: USD 11,993,496 Unsecured Note due 2 March 2080

USD 20/11/17

Note 8: USD 23,135,472 Unsecured Note due 2 March 2080

USD 20/11/17

**HCG Finance DAC**

Secured Note, Series No. 2018-2

M USD 01/02/18

Secured Note, Series No. 2018-3

M USD 07/06/18

Series 2017-1 Senior Notes

M USD 15/12/17

Series 2017-A Subordinated Note

M USD 14/12/17

Subordinated Note - Series 2018-A

M USD 07/06/18

**HGTL Securitisation Company Limited**

Variable Funding Note due 12 August 2026

GBP 12/08/16

**Hildene TruPS Securitization 2018-1, Ltd. and LLC**

Class A-1 Notes

Q USD 06/09/18

**Holne Investments PLC**

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

A USD 06/01/16

**Hull Realty Limited**

Secured guaranteed A1 notes

Q GBP 13/07/17

Secured guaranteed A2 notes

Q GBP 09/04/18

**Incline Aladdin Funding Limited**

\$320,959,754 Unsecured Fixed Rate Notes Due 2038

USD 18/07/18

**Invesco Euro CLO I Designated Activity Company**

Up to €100,000,000 Subordinated Notes

EUR 23/05/18

**JFIN CLO 2007 Ltd. & LLC**

Income Notes

Q USD 19/07/07

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

Series A

M USD 20/12/17

Series B

M USD 20/12/17

Series C

M USD 20/12/17

**KKR CLO 19 Ltd and KKR CLO 19 LLC**

Class A-1 Notes

Q USD 06/12/17

Class A-2 Notes

Q USD 06/12/17

Class B-1 Notes

Q USD 06/12/17

Class B-2 Notes

Q USD 06/12/17

Class C Notes

Q USD 06/12/17

Class D Notes

Q USD 06/12/17

Subordinated Notes

USD 06/12/17

**KKR CLO 23 Ltd. and KKR CLO 23 LLC**

Class A-1 Notes

Q USD 01/11/18

**KKR Wolverine I Ltd. and KKR Wolverine I LLC**

Class A

Q USD 16/11/16

**Knights Hill Capital Ireland DAC**

Up to USD 700,000,000 Series 1 Notes

Q USD 13/03/17

**Kwasa Emerald Designated Activity Company**

Profit Participating Notes due 2037

I USD 15/05/17

## Specialist Debt Securities

<b>Issuer / Debt Description</b>	<b>Freq</b>	<b>Curr</b>	<b>Issued</b>	<b>Ticker</b>
<b>LABA Royalty Sub LLC</b>				
\$450,000,000 LABA Pharma<sup>SM</sup> 9.0% Fixed Rate Term Notes due 2029	Q	USD	17/04/14	
<b>Latitude CLO I Ltd and Latitude CLO I Corp</b>				
Class 1	Q	USD	01/12/05	
Class A-1	Q	USD	01/12/05	
Class A-2	Q	USD	01/12/05	
Class B-1	Q	USD	01/12/05	
Class B-2	Q	USD	01/12/05	
Class C	Q	USD		
Class D	Q	USD	01/12/05	
S	Q	USD	01/12/05	
<b>Latitude CLO II Ltd. and Latitude CLO II Corp.</b>				
Class A-1	Q	USD	04/08/06	
Class A-2	Q	USD	04/08/06	
Class B	Q	USD	04/08/06	
Class C	Q	USD	04/08/06	
Class D	Q	USD	04/08/06	
Sub Notes	Q	USD	04/08/06	
<b>Leguh Issuer Holdings Designated Activity Company</b>				
Series A		USD	13/07/17	
<b>Lexington Finance Designated Activity Company</b>				
Series 1 - €1,000,000,000 Profit Participating Notes due 6 April 2067		EUR	06/04/17	
Series 10 Notes		USD	03/07/18	
Series 11 Notes		USD	13/07/18	
Series 2 - US\$1,000,000,000 Profit Participating Notes due 13 November 2067		USD	13/11/17	
Series 3 Notes		USD	01/11/17	
Series 4 Notes		USD	02/06/17	
Series 5 - US\$1,000,000,000 Profit Participating Notes due 4 December 2067		USD	14/08/17	
Series 7 Notes		USD	06/06/18	
Series 8 Notes		USD	13/06/18	
Series 9 Notes		USD	22/06/18	
<b>LFN Finance V Designated Activity Company</b>				
Floating Rate Secured Notes due 2030	Q	EUR	21/05/15	
<b>Liberty CLO, Ltd. &amp; Liberty CLO, Corp.</b>				
Class E	A	USD	19/12/05	
Class P-1	A	USD	19/12/05	
Class P-2	A	USD	19/12/05	
Class Q1		USD	19/12/05	
<b>Libretto Capital P.L.C.</b>				
Series 2015-10	Q	USD	02/07/15	
Series 2015-21	Q	USD	04/12/15	
Series 2015-22	Q	USD	04/12/15	
Series: 2015-6	Q	USD	02/06/15	EK9622862
Series: 2015-7	Q	USD	02/06/15	EK9619744
<b>Lifebrook Investments Designated Activity Company</b>				
Up to US\$250,000,000 Profit Participating Notes due 31 December 2117		USD	27/07/17	
<b>LMN FINANCE DESIGNATED ACTIVITY COMPANY</b>				
Note 2: EUR 9,350,000.00 Unsecured Note due 2 March 2080		EUR	11/12/17	
Note 3: EUR 15,850,000.00 Unsecured Note due 2 March 2080		EUR	11/12/17	
Note 4: EUR 29,000,000.00 Unsecured Note due 2 March 2080		EUR	11/12/17	
Note 5: GBP 37,250,000.00 Unsecured Note due 2 March 2080		GBP	11/12/17	
Note 6: EUR 27,000,000.00 Unsecured Note due 2 March 2080		EUR	11/12/17	
Note 7: EUR 69,250,000.00 Unsecured Note due 2 March 2080		EUR	11/12/17	
Note 8: EUR 5,250,000.00 Unsecured Note due 2 March 2080		EUR	11/12/17	
Note1: EUR 43,800,000.00 Unsecured Note due 2 March 2080		EUR	11/12/17	
<b>LNR CDO V Ltd. &amp; LLC</b>				
Class A	M	USD	15/03/07	
Class B	M	USD	15/03/07	

## Specialist Debt Securities

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

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

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

Up to GBP265,000,000 Multi-Currency Variable Funding Note	Q USD 03/08/18
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**Lusitano Synthetic II Limited**

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

EUR 84,000,000 Portfolio Credit Linked Notes due 2034	Q EUR 21/12/12
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**LVS II LUX XXVIII S.A R.L.**

Secured Notes due December 2072	M GBP 13/02/18
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**Madison Park Funding XI, Ltd. and Madison Park Funding XI, LLC**

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

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

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

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

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

**Madison Park Funding XXIII, Ltd.**

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

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

**Madison Park Funding XXVII, LTD.**

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

Class A-R Notes	Q USD 02/02/18	MAGNELTDL
Class B-R Notes	Q USD 02/02/18	MAGNELTDL
Class C-1-R Notes	Q USD 02/02/18	MAGNELTDL

## Specialist Debt Securities

**Issuer / Debt Description**
**FreqCurr Issued Ticker**
**Magnetite XVI, Limited and Magnetite XVI, LLC**

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

**Magnolia Finance V Plc**

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

**Magnolia Finance XI DAC**

EUR 15,772,000 Series 2018-2 Class B Notes due 2020	A	EUR	29/10/18	
EUR 40,000,000 Series 2018-3 Notes due 2020	A	EUR	09/11/18	
EUR 63,086,000 Series 2018-2 Class A Notes due 2020	A	EUR	29/10/18	

**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**

B	Q	USD	27/09/18	
C	Q	USD	27/09/18	
D	Q	USD	27/09/18	
E	Q	USD	27/09/18	

**MARC Finance Ltd and VENUS Finance Limited**

Series No: M629 Tranche No. 1	S	JPY	10/03/14	
Series No: M675 Tranche No. 1	S	JPY	03/09/14	
Series No: M686 Tranche No. 1	S	JPY	30/09/14	
Series No: M733 Tranche No. 1	S	JPY	28/04/15	
Series No: M791 Tranche No. 1	S	JPY	18/02/16	
Series No: M845 Tranche No. 1	S	JPY	29/09/17	
Series No: M885 Tranche No. 1	S	JPY	14/09/18	
Series No: M890 Tranche No. 1	S	JPY	27/09/18	

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

Note 1	I	USD	27/07/17	
Note 2	I	USD	27/07/17	
Note 3	I	USD	27/07/17	
Note 4	I	USD	27/07/17	
Note 5	I	USD	27/07/17	
Note 6		USD	26/01/18	
Note 7		USD	23/07/18	
Note 8		USD	09/08/18	

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

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

## Specialist Debt Securities

<b>Issuer / Debt Description</b>	<b>Freq</b>	<b>Curr</b>	<b>Issued</b>	<b>Ticker</b>
<b>Max CMBS I Ltd. &amp; Corp.</b>				
Class X-B Series 2008-1	M	USD	04/06/08	
Class X-C Series 2008-1	M	USD	04/06/08	
Class X-W Series 2008-1	M	USD	04/06/08	
<b>Mayfair Place Investments Holdings Designated Activity Company</b>				
Series 4		AUD	24/02/17	
Series 5		EUR	29/03/17	
<b>MC Funding Ltd.</b>				
43,500,000 Preferred Shares, par value US\$0.01 per share	Q	USD	26/01/07	
<b>Meadow Star Designated Activity Company</b>				
Up to €32,100,000 Profit Participating Notes due 31 January 2026		EUR	14/01/16	
<b>Merit Holdings Ltd.</b>				
Series 2015-11		USD	24/06/15	
Series 2016-12		USD	25/01/16	
Series 2016-19		USD	08/11/16	
Series 2016-20	I	USD	08/03/17	
<b>Merlin Aviation Holdings DAC</b>				
Class A Notes	M	USD	22/12/16	
Class B Notes	M	USD	22/12/16	
Class C Notes	M	USD	22/12/16	
Class E Notes		USD	22/12/16	
<b>METAL 2017-1 Limited and METAL 2017-1 USA LLC</b>				
Series A	M	USD	06/11/17	
Series B	M	USD	06/11/17	
Series C-1	M	USD	06/11/17	
Series C-2	M	USD	06/11/17	
<b>MIELI London Limited</b>				
4.816 per cent. Secured Bonds due 2027	S	GBP	10/05/17	
<b>Miravast ILS Credit Designated Activity Company</b>				
Profit Participating Notes due 1 November 2037		USD	15/12/17	
<b>MML Finance Company Ireland I Designated Activity Company</b>				
€18,750,000 Fixed Rate Notes due 2023	I	EUR	01/11/18	
A Notes	I	EUR	12/12/17	
A Notes	Q	EUR	15/12/17	
A Series 2017		EUR	11/01/17	
B Notes	Q	EUR	15/12/17	
B Notes	I	EUR	12/12/17	
B Series 2017		EUR	11/01/17	
Series 2015		EUR	16/04/16	
Series 2016		EUR	14/01/16	
Series 2017 'A' Notes		EUR	19/04/17	
Series 2017 'B' Notes		EUR	19/04/17	
<b>Monarch Grove CLO, Ltd. and Monarch Grove CLO, LLC</b>				
Class A-1 Notes	Q	USD	15/02/18	
Class B Notes	Q	USD	15/02/18	
<b>MORAG FINANCE I S.A R.L.</b>				
£197,406,000 Secured Notes due August 2047	M	GBP	01/08/17	
<b>MTC Funding Company Designated Activity Company</b>				
2014-3	M	USD	03/04/14	
2014-4	M	USD	03/04/14	
2014-5	M	USD	03/04/14	
2014-6	M	USD	03/04/14	
2014-7	M	GBP	03/09/14	
2014-8	M	GBP	03/09/14	
Class A	M	USD	30/01/13	
Class A	M	USD	25/03/14	
Series 2015-9	Q	EUR	30/11/15	
Series 2016-1 asset backed notes due 2041		USD	03/10/16	



## Specialist Debt Securities

Issuer / Debt Description	Freq	Curr	Issued	Ticker
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**Muskoka USD Limited**

Class B	Q	USD	26/07/17	
Class B	Q	USD	26/09/17	
Class C	Q	USD	26/09/17	
Class C	Q	USD	26/07/17	
Class D	Q	USD	26/07/17	
Class D	Q	USD	26/09/17	

**N-Star REL CDO VI Ltd. and N-Star REL CDO VI LLC**

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

**N-Star REL CDO VIII Ltd. & LLC**

Class A-1	M	USD	07/12/06	
Class A-2	M	USD	07/12/06	
Class B	M	USD	07/12/06	
Class C	M	USD	07/12/06	
Class D	M	USD	07/12/06	
Class E	M	USD	07/12/06	
Class F	M	USD	07/12/06	
Class G	M	USD	07/12/06	
Class H	M	USD	07/12/06	
Class J	M	USD	07/12/06	
Class K	M	USD	07/12/06	

**NAGOH, DESIGNATED ACTIVITY COMPANY**

Up to EUR 100,000,000 Unsecured Note due 10 July 2070		EUR	22/09/17	
Up to EUR 500,000,000 Unsecured Note due 10 July 2070		EUR	10/07/17	

**Natixis Structured Issuance SA**

Series No. 217, Tranche No. 1		USD	16/09/14	
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**Neon Capital Limited**

Series 225	S	JPY	30/11/06	
Series 230	S	JPY	23/04/07	
Series 305	S	EUR	10/06/10	
Series 306	Q	EUR	22/06/10	
Series 386		JPY	04/02/11	
Series 559 - Rule 144A / Regulation S	S	JPY	30/08/12	
Series 830	S	JPY	16/04/18	
Series 831	S	JPY	28/08/18	

**Nephrite Finance DAC**

Series 2017-1	Q	USD	19/12/17	
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**NewDay Partnership Secondary Funding Ltd**

Senior Variable Funding Notes	M	GBP	13/07/17	
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**NewDay Secondary Funding Limited**

Senior Variable Funding Notes	M	GBP	24/06/15	
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**NewDay UPL Transferor LIMITED**

£60,000,000 in aggregate committed amount of senior variable funding notes	M	GBP	23/12/16	
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**NH Senior Loan Fund Designated Activity Company**

US\$1,000,000,000 Profit Participating Notes due 2039		USD	28/06/18	
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**Nixes Six plc**

A2	M	GBP	16/12/13	
A3	M	GBP	16/12/13	
A4	M	GBP	16/12/13	

**Nomura CRE CDO 2007-2, Ltd & LLC**

## Specialist Debt Securities

Issuer / Debt Description	Freq	Curr	Issued	Ticker
<b>Nomura CRE CDO 2007-2, Ltd &amp; LLC</b>				
Class A-1	Q	USD	27/03/07	
Class A-2	Q	USD	27/03/07	
Class B	Q	USD	27/03/07	
Class C	Q	USD	27/03/07	
Class D	Q	USD	27/03/07	
Class E	Q	USD	27/03/07	
Class F	Q	USD	27/03/07	
Class G	Q	USD	27/03/07	
Class H	Q	USD	27/03/07	
Class J	Q	USD	27/03/07	
Class K	Q	USD	27/03/07	
Class L	Q	USD	27/03/07	
Class M	Q	USD	27/03/07	
Class N	Q	USD	27/03/07	
Class O	Q	USD	27/03/07	
<b>North Haven Senior Loan Fund (ALMA) DAC</b>				
A	I	USD	28/09/18	
B	I	USD	28/09/18	
C	I	USD	28/09/18	
D	I	USD	28/09/18	
E	I	USD	28/09/18	
F	I	USD	28/09/18	
<b>Oak Hill European Credit Partners VII Designated Activity Company</b>				
Up to €392,000,000.00 Profit Participating Note		EUR	23/04/18	
<b>Oaktree Global Credit Holdings (Ireland) Designated Activity Company</b>				
Up to USD 100,000,000 note due 2045		USD	31/01/17	
<b>OBREGON AVIATION DESIGNATED ACTIVITY COMPANY</b>				
Profit Participating Note	M	USD	14/03/18	
<b>Octagon Investment Partners 32, Ltd. and Octagon Investment Partners 32, LLC,</b>				
Class A-1 Notes	Q	USD	30/08/17	
Class A-2 Notes	Q	USD	30/08/17	
Class B-1 Notes	Q	USD	30/08/17	
Class B-2 Notes	Q	USD	30/08/17	
Class C Notes	Q	USD	30/08/17	
Class D Notes	Q	USD	30/08/17	
Class E Notes	Q	USD	30/08/17	
Subordinated Notes		USD	30/08/17	
<b>Octagon Investment Partners 34, Ltd. and Octagon Investment Partners 34, LLC</b>				
Class 1 Subordinated Notes	Q	USD	14/12/17	
Class 2 Subordinated Notes	Q	USD	14/12/17	
Class A-1	Q	USD	14/12/17	
Class A-2	Q	USD	14/12/17	
Class B-1	Q	USD	14/12/17	
Class B-2	Q	USD	14/12/17	
Class C-1	Q	USD	14/12/17	
Class C-2	Q	USD	14/12/17	
Class D	Q	USD	14/12/17	
Class E-1	Q	USD	14/12/17	
Class E-2	Q	USD	14/12/17	
<b>Octagon Investment Partners 36, Ltd and Octagon Investment Partners 36, LLC</b>				
Class A-1 Notes	Q	USD	05/04/18	
Class A-2 Notes	Q	USD	05/04/18	
Class B Notes	Q	USD	05/04/18	
Class C Notes	Q	USD	05/04/18	
Class D Notes	Q	USD	05/04/18	
Class E Notes		USD	05/04/18	
Class F Notes	Q	USD	05/04/18	
Class X Notes	Q	USD	05/04/18	

## Specialist Debt Securities

<b>Issuer / Debt Description</b>	<b>Freq</b>	<b>Curr</b>	<b>Issued</b>	<b>Ticker</b>
<b>Octagon Investment Partners 36, Ltd and Octagon Investment Partners 36, LLC</b>				
Subordinated Notes		USD	05/04/18	
<b>Oilflow SPV 1 DAC</b>				
12 per cent. Secured Amortising Notes due 2022	M	USD	13/01/17	
<b>Omni Securitisation Company II Limited</b>				
Variable Funding Note due 2019		GBP	02/04/15	
<b>Omni Securitisation Company III Limited</b>				
Variable Funding Note due January 2022		GBP	20/01/17	
<b>Omni Securitisation Company MSW II Limited</b>				
Variable Funding Note due 6 January 2022		GBP	04/05/17	
<b>Omni Securitisation Company MSW Limited</b>				
Variable Funding Note due 2019		GBP	06/05/15	
<b>Omni Securitisation Company P Limited</b>				
Variable Funding Note due 6 March 2022		GBP	23/08/17	
<b>Oxygen Capital Limited</b>				
Series 1	A	JPY	25/09/17	
Series 10	A	JPY	24/01/18	
Series 11	S	USD	05/01/18	
Series 11		USD	05/01/18	
Series 2	A	JPY	26/09/17	
Series 20	S	JPY	07/02/18	
Series 25	S	USD	27/02/18	
Series 28	S	JPY	28/06/18	
Series 3	A	JPY	27/09/17	
Series 30	A	JPY	15/02/18	
Series 31	A	JPY	26/04/18	
Series 34	A	JPY	11/06/18	
Series 35	A	JPY	21/02/18	
Series 38	Q	USD	01/10/18	
Series 40	A	USD	27/06/18	
Series 42	Q	USD	25/10/18	
Series 44	A	JPY	20/09/18	
Series 45	A	JPY	23/07/18	
Series 46	S	JPY	15/10/18	
Series 47	A	JPY	22/10/18	
Series 48	A	JPY	18/10/18	
<b>OZLM Funding II, Ltd. and OZLM Funding II, LLC</b>				
Class A-1a-F	Q	USD	29/08/18	
Class A-1a-R	Q	USD	29/08/18	
Class A-1b-R	Q	USD	29/08/18	
Class A-2-R2	Q	USD	29/08/18	
Class A-2-RF	Q	USD	29/08/18	
Class B-R2	Q	USD	29/08/18	
Class C-R2	Q	USD	29/08/18	
Class D-R2	Q	USD	29/08/18	
US\$72,100,000 Subordinated Notes due 2031	Q	USD	29/08/18	
<b>OZLM VII, Ltd and OZLM VII, LLC</b>				
Class A-1-R Notes	Q	USD	17/07/18	
Class A-2-R Notes	Q	USD	17/07/18	
Class B-R Notes	Q	USD	17/07/18	
Class C-R-R Notes	Q	USD	17/07/18	
Class D-R Notes	Q	USD	17/07/18	
Class E-R Notes	Q	USD	17/07/18	
Subordinated Notes		USD		
<b>OZLME V DESIGNATED ACTIVITY COMPANY</b>				
Up to €420,000,000.00 Profit Participating Notes	O	EUR	12/03/18	
<b>OZLME VI Designated Activity Company</b>				
€352,687,000 Profit Participating Notes		EUR	24/09/18	

## Specialist Debt Securities

<b>Issuer / Debt Description</b>	<b>Freq</b>	<b>Curr</b>	<b>Issued</b>	<b>Ticker</b>
<b>Pacific Capital International Limited</b>				
Series 2018-01 Class P	Q	USD	02/05/18	
Series 2018-02 Class P	Q	USD	29/05/18	
Series 2018-03 USD57,000,000 Class P	Q	USD	05/10/18	
<b>Palladium Securities 1 S.A.</b>				
USD 74,273,000 Series 125 Winton Basket-Linked Notes due 2023		USD	19/12/13	
<b>Peel Chapel No. 1 Limited</b>				
£120,000,000 Senior Floating Rate Loan Notes 2023	Q	GBP	17/10/13	
<b>Peel Chapel No. 2 Limited</b>				
£120,000,000 Senior Floating Rate Loan Notes 2023	Q	GBP	17/10/13	
<b>Peel Chapel No. 3 Limited</b>				
£120,000,000 Senior Floating Rate Loan Notes 2023	Q	GBP	17/10/13	
<b>Petra CRE CDO 2007-1 Ltd.</b>				
Class A-1	M	USD	27/06/07	
Class A-2	M	USD	27/06/07	
Class B	M	USD	27/06/07	
Class C	M	USD	27/06/07	
Class D	M	USD	27/06/07	
Class E	M	USD	27/06/07	
Class F	M	USD	27/06/07	
Class G	M	USD	27/06/07	
Class H	M	USD	27/06/07	
<b>Phoenix Shared Equity 3 S.a.r.l.</b>				
Series 2015-1 Note	A	GBP	20/05/15	
Series 2016-1 Note	A	GBP	04/02/16	
<b>Pine Capital Designated Activity Company</b>				
EUR 727,000,000 Unsecured Note due 2 March 2080		EUR	23/01/18	
<b>Polis Dania Designated Activity Company</b>				
EUR 59,205,000 Profit Participating Security 2023		EUR	13/12/13	
<b>Polis Finance Designated Activity Company</b>				
EUR 22,317,763 Profit Participating Security		EUR	29/05/13	
<b>PROVIDUS CLO II Designated Activity Company</b>				
€340,000,000 Profit Participating Notes		EUR	20/07/18	
<b>Pyxis ABS CDO 2006-1 Ltd. and LLC</b>				
Class A-1	M	USD	03/10/06	
Class A-2	M	USD	03/10/06	
Class B	M	USD	03/10/06	
Class C	M	USD	03/10/06	
Class D	M	USD	03/10/06	
Class X	M	USD	03/10/06	
PS	M	USD	03/10/06	
<b>Quest Software Holdings Limited</b>				
US\$417,933,956.31 2018 Notes due May 18, 2025	Q	USD	18/05/18	
<b>Ravelin Aviation Leasing Services 2 Designated Activity Company</b>				
Up to \$500,000,000 Subordinated Profit Participating Securities	A	USD	21/12/17	
<b>Ravelin Aviation Leasing Services Designated Activity Company</b>				
Up to \$500,000,000 Subordinated Profit Participating Securities		USD	25/12/15	
<b>Realta Investments Ireland Designated Activity Company</b>				
US\$2,000,000,000 Asset-Backed Securities due 2042	A	USD	02/07/12	
<b>Red 1 Finance CLO 2017-1 Designated Activity Company</b>				
Class A GBP 696,748,000 Portfolio Credit Linked Notes due 2022	Q	GBP	22/12/17	
Class B GBP 68,758,000 Portfolio Credit Linked Notes due 2022	Q	GBP	22/12/17	
Class C GBP 41,255,000 Portfolio Credit Linked Notes due 2022	Q	GBP	22/12/17	
Class D GBP 22,919,000 Portfolio Credit Linked Notes due 2022	Q	GBP	22/12/17	
Class E GBP 25,210,000 Portfolio Credit Linked Notes due 2022	Q	GBP	22/12/17	
Class F GBP 22,920,000 Portfolio Credit Linked Notes due 2022	Q	GBP	22/12/17	
Class G GBP 38,964,000 Portfolio Credit Linked Notes due 2022	Q	GBP	22/12/17	
<b>Red 2 Finance CLO 2018-1 Designated Activity Company</b>				

## Specialist Debt Securities

Issuer / Debt Description	Freq	Curr	Issued	Ticker
<b>Red 2 Finance CLO 2018-1 Designated Activity Company</b>				
A	Q	GBP	15/10/18	
B	Q	GBP	15/10/18	
C	Q	GBP	15/10/18	
D	Q	GBP	15/10/18	
E	Q	GBP	15/10/18	
F	Q	GBP	15/10/18	
G	Q	GBP	15/10/18	
<b>Renew Project Finance CLO 2017-1 DAC</b>				
EUR 120,404,000 Class F Credit Linked Notes due 2045	Q	EUR	21/12/17	
EUR 172,004,000 Class E Credit Linked Notes due 2045	Q	EUR	21/12/17	
<b>RFC CDO 2006-1, Ltd</b>				
Class A-1	M	USD	28/03/06	
Class A-2	M	USD	28/03/06	
Class B	M	USD	28/03/06	
Class C	M	USD	28/03/06	
Class D	M	USD	28/03/06	
Class E	M	USD	28/03/06	
Class F	M	USD	28/03/06	
Class G	M	USD	28/03/06	
Class H	M	USD	28/03/06	
<b>RFC CDO 2007-1, Ltd</b>				
Class A-1	Q	USD	02/04/07	
Class A-2	Q	USD	02/04/07	
Class B	Q	USD	02/04/07	
Class C	Q	USD	02/04/07	
Class D	Q	USD	02/04/07	
Class E	Q	USD	02/04/07	
Class F	Q	USD	02/04/07	
Class G	Q	USD	02/04/07	
Class H	Q	USD	02/04/07	
<b>RIN Ltd. and RIN LLC</b>				
Class A Senior Secured Floating Rate Notes due 2028	Q	USD	25/10/17	
Class B Senior Secured Floating Rate Notes due 2028	Q	USD	25/10/17	
Class C Senior Secured Deferrable Floating Rate Notes due 2028	Q	USD	25/10/17	
<b>RiverRock Emerald Designated Activity Company</b>				
Up to USD 250,000,000 note due 2067		USD	17/08/17	
<b>Rubrika Finance Company Designated Activity Company</b>				
Series 14	S	USD	23/09/13	
<b>Sankaty Paringa Holdings I Designated Activity Company</b>				
USD300,000,000 profit participating certificates due 2020		USD	14/09/18	
<b>Sankaty Paringa Holdings II Designated Activity Company</b>				
USD\$300,000,000 profit participating certificates due 2048	A	USD	03/05/16	
<b>Sankaty Paringa Holdings III Designated Activity Company</b>				
AUD300,000,000 profit participating certificates due 2048	A	AUD	03/05/16	
<b>Sapphire Aviation Finance I Limited and Sapphire Aviation Finance I (US) LLC</b>				
Series A	M	USD	23/03/18	
Series B	M	USD	23/03/18	
Series C	M	USD	23/03/18	
<b>Sapphire Valley CDO I, Ltd.</b>				
Sub Notes	Q	USD	14/12/06	
<b>SCOF-2 Ltd.</b>				
Class A-R	Q	USD	15/08/18	
Class B-1-R	Q	USD	15/08/18	
Class B-2-R	Q	USD	15/08/18	
Class C-R	Q	USD	15/08/18	
Class D-R	Q	USD	15/08/18	
Class E-R	Q	USD	15/08/18	

## Specialist Debt Securities

<b>Issuer / Debt Description</b>	<b>Freq</b>	<b>Curr</b>	<b>Issued</b>	<b>Ticker</b>
<b>Shackleton 2018-XII CLO, Ltd. and Shackleton 2018-XII CLO, LLC</b>				
Class A Notes	Q	USD	11/07/18	
Class B Notes	Q	USD	11/07/18	
Class C Notes	Q	USD	11/07/18	
<b>SIGNUM FINANCE III PLC</b>				
Series 2017-14		USD	31/01/18	
<b>Solstice ABS CBO III, Ltd.</b>				
24,000 Preference Shares	Q	USD	12/11/03	
<b>Southeastern Concentrated Value Designated Activity Company</b>				
Profit Participating Notes due 7 April 2035		EUR	10/04/15	
<b>Space II Limited</b>				
Series 2017-4	A	JPY	28/07/17	
<b>SPACE Limited</b>				
Series 997	S	JPY	13/07/10	
<b>SPRC Master Funding Limited</b>				
€500,000,000 Profit Participating Notes due 2 March 2064	I	EUR	02/03/15	
<b>Sprite 2017-1 Limited</b>				
Series 2017 E		USD	04/12/17	
<b>Sprite 2017-1 Limited and Sprite 2017-1 LLC</b>				
Series 2017 A	M	USD	04/12/17	
Series 2017 B	M	USD	04/12/17	
Series 2017 C	M	USD	04/12/17	
<b>St. Pauls CLO X Designated Activity Company</b>				
Up to €400,000,000 Profit Participating Notes	Q	EUR	02/08/18	
Up to £400,000,000 Profit Participating Notes	Q	GBP		
Up to US\$400,000,000 Profit Participating Notes	Q	USD		
<b>Stanlow Receivables Funding Limited</b>				
Up to £350,000,000 Senior Variable Funding Note	W	GBP	16/11/17	
Up to £40,000,000 Senior Term Notes	W	GBP	16/11/17	
Up to £60,000,000 Mezzanine Term Notes	W	GBP	16/11/17	
<b>START Holding Ltd.</b>				
US\$100,000,000 aggregate face amount Class E Participating Certificates	M	USD	26/06/18	
<b>START Ltd. and START USA LLC</b>				
US\$120,000,000 Series B Fixed Rate Secured Notes Series 2018-1	M	USD	26/06/18	
US\$36,900,000 Series C Fixed Rate Secured Notes Series 2018-1	M	USD	26/06/18	
US\$430,000,000 Series A Fixed Rate Secured Notes Series 2018-1	M	USD	26/06/18	
<b>STARTS (IRELAND) Public Limited Company</b>				
Series 2016-2		EUR	17/02/16	
Series 2018-14	Q	GBP	11/09/18	
<b>Steele Creek CLO 2014-1R, Ltd. and Steele Creek CLO 2014-1R, LLC</b>				
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	
<b>Steele Creek CLO 2017-1, Ltd.</b>				
Class E	Q	USD	14/12/17	
Subordinated Notes	Q	USD	14/12/17	
<b>Steele Creek CLO 2017-1, Ltd. and Steele Creek CLO 2017-1, LLC</b>				
Class A	Q	USD	14/12/17	
Class B	Q	USD	14/12/17	
Class C	Q	USD	14/12/17	
Class D	Q	USD	14/12/17	
<b>Steele Creek CLO 2018-2, Ltd and Steele Creek CLO 2018-2, LLC</b>				
Class A Notes	Q	USD	28/08/18	
Class B Notes	Q	USD	28/08/18	



## Specialist Debt Securities

<b>Issuer / Debt Description</b>	<b>Freq</b>	<b>Curr</b>	<b>Issued</b>	<b>Ticker</b>
<b>Steele Creek CLO 2018-2, Ltd and Steele Creek CLO 2018-2, LLC</b>				
Class C Notes	Q	USD	28/08/18	
Class D Notes	Q	USD	28/08/18	
Class E Notes	Q	USD	28/08/18	
Subordinated Notes		USD	28/08/18	
<b>Stelloan Investment Company I DAC</b>				
Profit Participating Notes		USD	01/06/17	
<b>Student Mezzanine Finance</b>				
Mezzanine Secured Notes	S	GBP	07/03/17	
<b>Swancastle Designated Activity Company</b>				
£150,000,000 residual second lien mortgage backed residual notes due 2035		GBP	25/05/16	
£19,000,000 NPL Class A second lien mortgage backed notes due 2056		GBP	15/06/17	
£204,500,000 mezzanine second lien mortgage backed notes due 2035		GBP	25/05/16	
£64,500,000 NPL Class B second lien mortgage backed notes due 2056		GBP	15/06/17	
£68,100,000 junior second lien mortgage backed notes due 2035		GBP	25/05/16	
Up to £1,090,600,000 class A senior second lien mortgage backed notes due 2035		GBP	25/05/16	
<b>Taiga Special Opportunities DAC</b>				
Series A Interests	Q	USD	12/07/17	
Series B Interests	Q	USD	05/09/17	
<b>Talmage Structured Real Estate Funding 2006-4, Ltd. &amp; LLC</b>				
Class A-1	M	USD	25/01/07	
Class A-2	M	USD	25/01/07	
Class B	M	USD	25/01/07	
Class C	M	USD	25/01/07	
Class D	M	USD	25/01/07	
Class E	M	USD	25/01/07	
Class F	M	USD	25/01/07	
Class G	M	USD	25/01/07	
Class H	M	USD	25/01/07	
<b>TCW/Crescent Mezzanine Partners IV/IVB (Ireland) Limited</b>				
Series 1A		AUD	30/11/07	
Series 1B		AUD	30/11/07	
Series 1C		AUD	30/11/07	
Series 2A		AUD	30/11/07	
Series 2B		AUD	30/11/07	
Series 2C		AUD	30/11/07	
<b>Thunderbolt Aircraft Lease Securitization Limited</b>				
Class E Notes	M	USD	03/05/17	
<b>Thunderbolt Aircraft Lease Securitization Limited and US LLC</b>				
Series 2017 A	M	USD	03/05/17	
Series 2017 B	M	USD	03/05/17	
Series 2017 C	M	USD	03/05/17	
<b>Thunderbolt II Aircraft Lease Limited</b>				
\$375,000,000 4.147% Series A Fixed Rate Notes due 2038	M	USD	01/08/18	
\$75,000,000 5.071% Series B Fixed Rate Notes due 2038	M	USD	01/08/18	
US\$105,406,462.70 in aggregate principal amount E Note due 2038	M	USD	01/08/18	
<b>Thunderbolt II APS Limited</b>				
Class G Aircraft Portfolio Shares 2018	M	USD	01/08/18	
<b>TICP CLO III-2, LTD. and TICP CLO III-2, LLC</b>				
Class A Notes	Q	USD	23/04/18	
Class B Notes	Q	USD	23/04/18	
Class C Notes	Q	USD	23/04/18	
Class D Notes	Q	USD	23/04/18	
<b>TICP CLO IX, Ltd. and TICP CLO IX, LLC</b>				
Class A	Q	USD	01/02/18	
Class B	Q	USD	01/02/18	
Class C	Q	USD	01/02/18	
Class D	Q	USD	01/02/18	

## Specialist Debt Securities

<b>Issuer / Debt Description</b>	<b>Freq</b>	<b>Curr</b>	<b>Issued</b>	<b>Ticker</b>
<b>TICP CLO VIII, LTD. AND TICP CLO VIII, LLC</b>				
Class A-1	Q	USD	14/11/17	
Class A-2	Q	USD	14/11/17	
Class B	Q	USD	14/11/17	
Class C	Q	USD	14/11/17	
Class D	Q	USD	14/11/17	
<b>Tortuga Limited</b>				
USD108,000,000 Floating Rate Notes due 2022	Q	USD	27/03/12	
<b>Tosca Debt Capital Fund Designated Activity Company</b>				
£300,000,000 Profit Participating Notes due 2027		GBP	18/09/15	
<b>TruPS Financials Note Securitization 2017-1 Ltd and LLC</b>				
Class A-1 Senior Secured Floating Rate Notes due 2038	Q	USD	30/03/17	
Class A-2 Senior Secured Fixed-Floating Rate Notes due 2038	Q	USD	30/03/17	
<b>TruPS Financials Note Securitization 2017-2 Ltd and LLC</b>				
Class A-1 Senior Secured Floating Rate Notes due 2039	Q	USD	26/10/17	
Class A-2 Senior Secured Fixed-Floating Rate Notes due 2039	Q	USD	26/10/17	
<b>TruPS Financials Note Securitization 2018-1 Ltd and LLC</b>				
Class A-1 Notes	Q	USD	08/05/18	
Class A-2 Notes	Q	USD	08/05/18	
Class B Notes	Q	USD	08/05/18	
<b>UK SAIF (INVESTMENT) DAC</b>				
Up to GBP 1,500,000,000 profit participating notes due 31 December 2047		GBP	10/07/17	
<b>USD IG Infrastructure Debt (Ireland) DAC</b>				
Unsecured, limited recourse, definitive registered, profit participating note		USD	13/12/17	
<b>Venture 35 CLO, Limited and Venture 35 CLO, LLC</b>				
Class A-F Notes	Q	USD	14/11/18	
Class A-L Notes	Q	USD	14/11/18	
Class A-S Notes	Q	USD	14/11/18	
Class B-F Notes	Q	USD	14/11/18	
Class B-L Notes	Q	USD	14/11/18	
Class C Notes	Q	USD	14/11/18	
Class D Notes	Q	USD	14/11/18	
Class E Notes	Q	USD	14/11/18	
Subordinated Notes	Q	USD	14/11/18	
<b>Vermeer Funding, Ltd.</b>				
15,750 Preference Shares	Q	USD	13/04/04	
<b>Vertical ABS CDO 2005-1, Ltd. and Vertical ABS CDO 2005-1 Corp.</b>				
Class A1	Q	USD	28/06/05	
Class A2	Q	USD	28/06/05	
Class B	Q	USD	28/06/05	
Class C	Q	USD	28/06/05	
Class D	Q	USD	28/06/05	
U.S.\$16,800,000 Subordinated Notes Due 2045	Q	USD	28/06/05	
<b>Vibrant CLO IX, Ltd. and Vibrant CLO IX, LLC.</b>				
Class A-1	Q	USD	08/08/18	
Class A-2	Q	USD	08/08/18	
Class B	Q	USD	08/08/18	
Class C	Q	USD	08/08/18	
Class D	Q	USD	08/08/18	
Class X	Q	USD	08/08/18	
US\$49,000,000 Subordinated Notes due 2031	Q	USD	08/08/18	
<b>Violet Protected Asset SPC</b>				
Series VPA 1 S03 Structured Secured Notes due 2026	Q	USD	21/06/16	
Series VPA 1 S04 Structured Secured Notes due 2026	Q	USD	22/08/16	
Series VPA 10 S01 USD 45,000,000 Asset-Backed Note Due 2048		USD	07/08/18	
<b>WAVE 2017-1 LLC and WAVE 2017-1 Limited</b>				
Series A	M	USD	17/11/17	
Series B	M	USD	17/11/17	

## Specialist Debt Securities

<b>Issuer / Debt Description</b>	<b>Freq</b>	<b>Curr</b>	<b>Issued</b>	<b>Ticker</b>
<b>WAVE 2017-1 LLC and WAVE 2017-1 Limited</b>				
Series C	M	USD	17/11/17	
<b>Wave SPC &amp; Wave Series 2007-1 LLC</b>				
Class A-1	M	USD	10/05/07	
Class A-2	M	USD	10/05/07	
Class B	M	USD	10/05/07	
Class C	M	USD	10/05/07	
Class D	M	USD	10/05/07	
<b>Wellfleet CLO 2017-3, Ltd.</b>				
Class D	Q	USD	17/01/18	
Subordinated Notes	Q	USD	17/01/18	
<b>Wellfleet CLO 2017-3, Ltd. and Wellfleet CLO 2017-3, LLC</b>				
Class A-1	Q	USD	17/01/18	
Class A-2	Q	USD	17/01/18	
Class B	Q	USD	17/01/18	
Class C	Q	USD	17/01/18	
<b>Wellfleet CLO 2018-1, Ltd. and Wellfleet CLO 2018-1, LLC</b>				
Class A Notes	Q	USD	28/06/18	
Class B Notes	Q	USD	28/06/18	
Class C Notes	Q	USD	28/06/18	
Class D Notes	Q	USD	28/06/18	
Class E Notes	Q	USD	28/06/18	
Subordinated Notes	Q	USD	28/06/18	
<b>Wentworth Sons Holdings S.C.A. formerly Manolux Investments &amp; Co S.C.A.</b>				
Recovery Pool Notes 1	Q	GBP	31/01/14	
Recovery Pool Notes 2	Q	GBP	31/01/14	
Recovery Pool Notes 3	Q	GBP	31/01/14	
<b>Westmount &amp; Outremont Designated Activity Company</b>				
JPY 18,000,000, 000 Profit Participating Notes due 2025		JPY	23/03/17	
<b>Whalsay Energy Limited</b>				
USD 25,000,000 12% notes	Q	USD	16/06/17	
<b>WLR Cardinal Mezzanine Finance Company Limited</b>				
€500,000,000 Profit Participating Securities due 2035		EUR	20/04/15	
<b>Woodmont 2018-4 Trust</b>				
Class A-1	Q	USD	19/04/18	
Class A-2	Q	USD	19/04/18	
Class B	Q	USD	19/04/18	
Class C	Q	USD	19/04/18	
Class D	Q	USD	19/04/18	
<b>XXIII Capital A Limited</b>				
Up to US\$75,000,000 Multicurrency - Secured Subordinated Loan Notes	O	USD	26/01/17	
<b>XXIII Capital Limited</b>				
Class B Tranche 29	S	USD	27/04/17	
Class B Tranche 31	S	EUR	17/08/17	
Class B Tranche 32	S	USD	29/08/17	
Class B Tranche 33	M	USD	31/01/18	
Class B Tranche 34	A	USD	05/02/18	
Class B Tranche 35	Q	EUR	28/03/18	
Class B Tranche 36	A	USD	28/03/18	
Class B Tranche 37	Q	EUR	18/04/18	
Class B Tranche 38	M	USD	23/05/18	
Class B Tranche 39	O	EUR	13/07/18	
Class B Tranche 40	O	EUR	16/07/18	
Class B Tranche 41	O	EUR	13/09/18	
Class B Tranche 42	S	GBP	21/09/18	
Class B Tranche 43	O	EUR	08/10/18	
<b>ZAIS CLO 3, Limited and ZAIS CLO 3, LLC</b>				
Class A-1-R Notes	Q	USD	06/07/18	

## Specialist Debt Securities

Issuer / Debt Description	Freq	Curr	Issued	Ticker
<b>ZAIS CLO 3, Limited and ZAIS CLO 3, LLC</b>				
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	
<i>Note: Frequency: A:Annual; S:Semi-Annual; Q:Quarterly; M:Monthly; W:Weekly; D:Daily</i>				

## Specialist Debt Programme

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

## Corporate Debt Securities

<b>Issuer / Debt Description</b>	<b>Freq</b>	<b>Curr</b>	<b>Issued</b>	<b>Ticker</b>
<b>AMETEK European Holdings Limited</b> Variable Rate Unsecured Loan Note of £424,000,000 due 7 December 2020	A	GBP	07/12/15	
<b>Amphitryon Limited</b> Up to US\$200,000,000 13.75 Per Cent Notes due 31 December 2018	A	USD	10/02/10	
<b>Aptos Solutions UK Limited</b> loan notes due 2021	Q	USD	30/09/16	
<b>Artek Group Plc</b> 6.75 per cent. notes due 2025	A	GBP	28/01/15	
<b>AutoSupply Holdings UK Limited</b> Fixed Rate Unsecured Loan Notes due 2021	S	GBP	01/04/16	
<b>Avadel Finance Cayman Limited</b> US\$125,000,000 4.5% Exchangeable Senior Notes de 2023	S	USD	14/02/18	
<b>Avon Cosmetics Limited</b> Fixed Rate Unsecured Loan Notes due 31 December 2023	Q	GBP	30/11/16	
<b>Bell Rock Midco Limited</b> 2013 Notes	A	GBP	07/08/13	
Series 1 Notes	A	GBP	06/08/15	
Series 2 Notes	A	GBP	17/05/17	
Series A Notes	A	GBP	17/05/17	
<b>Bentley Park (UK) Limited</b> £65,500,000 5 per cent. fixed rate unsecured loan notes 2026	A	GBP	15/06/16	
<b>BlackRock Finco UK Ltd.</b> Tranche 1A Notes	S	USD	24/09/07	
Tranche 1B Notes	S	USD	18/02/08	
Tranche 2A Notes	S	USD	01/12/09	
Tranche 2B Notes		USD	28/12/11	
Tranche 3 Notes	S	USD	01/12/09	
Tranche 4	S	USD	13/05/14	
Tranche 5	S	USD	13/05/14	
<b>BlackRock Holdco 5, LLC</b> US\$ 500,000,000 fixed rate Notes due 30 September 2019	S	USD	01/12/09	
US\$1,400,000,000 fixed rate Notes due 30 September 2021	S	USD	01/12/09	
US\$1,680,000,000 fixed rate Notes due 30 September 2019	S	USD	01/12/09	
<b>BlackRock UK (Alpha) Limited</b> Tranche 1 Fixed Rate Notes due 20 December 2021	S	USD	20/12/17	
Tranche 2 Fixed Rate Notes due 20 December 2021	S	USD	20/12/17	
Tranche 3 Fixed Rate Notes due 20 December 2021	S	USD	20/12/17	
Tranche 4 Fixed Rate Notes due 20 December 2032	S	USD	20/12/17	
Tranche 5 Fixed Rate Notes due 20 December 2032	S	USD	20/12/17	
Tranche 6 Fixed Rate Notes due 20 December 2033	S	USD	20/12/17	
<b>BNY Mellon Investment Management Seed Capital Limited</b> GBP 70,000,000 senior fixed rate notes due 28 March 2023	A	GBP	28/03/18	
<b>Bramall Properties Limited</b> Loan Notes due 31 October 2018	S	GBP	30/10/13	
<b>Bravo Investment Holdings 3 Limited</b> Facility 1 Floating Rate Secured Loan Notes due 2022	Q	GBP	23/03/17	
Facility 2 Floating Rate Secured Loan Notes due 2022	Q	GBP	23/03/17	
<b>Briefing Media 1365 Limited</b> 10 per cent. Unsecured Subordinated Investor A Loan Notes due 2022	A	GBP	10/07/15	
10 per cent. Unsecured Subordinated Investor A Payment In Kind Notes due 2022	A	GBP	20/12/16	
10 per cent. Unsecured Subordinated Investor B Loan Notes due 2022	A	GBP	10/07/15	
<b>Bromford Midco Limited</b> US\$5,500,000 Loan Notes due 2025	A	USD	29/03/18	
<b>BSREP II PBSA MEZZ BORROWER S.A R.L</b> £65,000,000 7.75 per cent. Mezzanine Loan Notes due 2022	S	GBP	07/03/17	
<b>C1 Acquisitions Limited</b> Ten per cent. Notes due 2017	Q	GBP	12/12/10	

## Corporate Debt Securities

<b>Issuer / Debt Description</b>	<b>Freq</b>	<b>Curr</b>	<b>Issued</b>	<b>Ticker</b>
<b>CableCom Bidco Limited</b> 12% Investor Loan Notes 2019	Q	GBP	25/10/13	
<b>Catlin Finance (UK) Limited</b> US\$475,000,000 Long-Dated Subordinated Guaranteed Loan Notes	A	USD	20/09/07	
<b>CCF ACQUISITION S.A R.L.</b> EUR2,000,000,000 Note		EUR	01/01/16	
EUR2,000,000,000 Note		EUR	01/01/16	
<b>CDK Global Holdings (UK) Limited</b> GBP191,436,411 4.1% Fixed Rate Unsecured Loan Notes due 2021	A	GBP	19/12/14	
<b>Chromalloy UK Holdings Limited</b> Notes, Libor + 4.00 Percent due 2019	S	GBP	28/02/14	
<b>Cigna Walnut Holdings, Ltd</b> Promissory Note, 12-month LIBOR + 75 basis points due September 30, 2024	S	USD	21/11/14	
USD600,000,000 Promissory Note, 3.62 percent due September 30, 2024	S	USD	01/10/14	
<b>CKI Number 3 Limited</b> GBP309,672,000 9.95 per cent. Notes due 2031	S	GBP	30/06/11	
<b>CNOOC UK Limited</b> US\$775,000,000 Promissory Note	S	USD	13/01/15	
<b>Cobra Bidco Limited</b> 15 per cent. Unsecured Fixed Rate Series E Loan Notes due 2024	A	GBP	18/01/18	
<b>Cole-Parmer Instrument Company Limited</b> EURO Loan notes due 2025	A	EUR	31/07/15	
GBP loan notes due 2025	A	GBP	14/10/15	
<b>Condor Buyer Limited</b> First Lien Proceeds Notes due 2024	Q	USD	27/10/17	
Second Lien Proceeds Notes due 2025	Q	USD	27/10/17	
<b>Core Laboratories Interests One Limited</b> \$290,000,000 6 per cent. notes due 2021	A	USD	18/05/11	
<b>Country Garden Holdings Company Limited</b> USD\$500,000,000 3.875% senior notes due 20 November 2018	S	USD	20/11/17	
<b>Crawford &amp; Company EMEA/A-P Holdings Limited</b> Up to GBP 175,000,000 of Unsecured 7 per cent. Bonds due 2019	S	GBP	02/02/09	
<b>Cunningham Lindsey Holdings (UK) Limited</b> Class GBP Unsecured Loan Notes	S	GBP	20/06/08	
Class USD Unsecured Loan Notes	Q	USD	22/05/09	
<b>Cunningham Lindsey Holdings II (UK) Limited</b> Class GBP	M	GBP	25/06/08	
Class USD	M	USD	25/06/08	
<b>CX Midco Limited</b> £38,116,621 15% Unsecured Loan Notes 2026	A	GBP	13/07/16	
<b>D-Clear Europe Limited</b> USD Notes	A	USD	21/10/11	
<b>Datum Datacentres Limited</b> 15 per cent. unsecured redeemable Tranche 2 Loan Notes 2036	A	GBP	12/09/16	
<b>Dolphin Square Limited (Formerly Mantilla Limited)</b> Up to 500,000,000 subordinated unsecured PIK notes	Q	GBP	17/12/12	
Up to 75,000,000 Interst Bearing unsecured subordinated notes	Q	GBP	17/12/12	
<b>Dominion Hospitality Midco Limited</b> GBP30,000,000 10% fixed rate unsecured loan note maturing 31 October 2023	A	GBP	02/11/16	
<b>Douglas Midco Limited</b> Secured Investor Loan Notes 2024	Q	GBP	06/09/17	
<b>Elevate Credit International Limited</b> Up to \$35,000,000 senior secured term notes denominated in U.S. dollars due 2021	M	USD	04/08/14	
Up to £10,000,000 senior secured term notes denominated in pounds due 2021	M	GBP	30/08/17	
<b>Endeavour Energy UK Limited</b> Floating rate loan notes due 2017	Q	USD	30/09/14	
US\$500,000,000 Fixed Rate Loan Note due 2017	S	USD	21/10/15	



## Corporate Debt Securities

Issuer / Debt Description	Freq	Curr	Issued	Ticker
<b>Energy Assets Midco Limited</b> 8 per cent. fixed rate unsecured funding notes 2026	A	GBP	12/07/16	
<b>Engelhart CTP Holding (UK) Limited</b> BRL 1.6 billion Unsecured Loan Notes 2018	Q	USD	14/09/18	
Unsecured Loan Notes 2018	Q	USD	05/06/18	
<b>Erie U.K. Limited</b> £438,294,409 7.2 per cent. Notes due 28 January 2021	A	GBP	28/01/11	
<b>FC Skyfall Holdco 1 Limited</b> £80,000,000 15 per cent. fixed rate unsecured loan notes due 2021	Q	GBP	09/03/18	
Series A	Q	GBP	05/07/18	
<b>FC Skyfall SPV Limited</b> 12% Fixed Rate Notes due 2020	S	GBP	08/11/14	
<b>FC Skyfall TA Limited</b> £11,440,000 9% Fixed Rate Notes due 2020	S	GBP	30/09/15	
<b>Finastra Europe Limited</b> Unsecured Loan Notes due 2024		EUR	13/06/17	
Unsecured Loan Notes due 2024		EUR	13/06/17	
<b>Finastra Holdings Limited</b> Unsecured Loan Notes due 2024		USD	13/06/17	
<b>Firestone Diamonds Plc</b> Series A	Q	USD	31/08/15	
Series B	Q	USD	28/06/17	
<b>Flowserve International Limited</b> £59,373,045 Notes due 31 December 2020	Q	GBP	09/07/07	
<b>FNIS UK Holding Ltd.</b> Up to AUD108,907,780 unsecured 6.75% bonds due 2018	S	AUD	26/10/07	
<b>Frontier Medical Investments Limited</b> 10 percent PIK Notes in respect of 10 percent Investor Loan Notes 2021	A	GBP	26/03/15	
10 percent PIK Notes in respect of 10 percent Rollover shareholders loan notes	A	GBP	26/03/15	
Series A	A	GBP	05/12/13	
Series B	A	GBP	05/12/13	
<b>FTI UK Holdings Limited</b> GBP70,000,000 8% Notes due 2 October 2022	A	GBP	10/02/08	
<b>GLI Finance Limited</b> Fixed rate 7% corporate bonds due 2021	S	GBP	30/06/16	
<b>Goldman Sachs (UK) L.L.C.</b> US\$11,196,000,000 Cat 1B subordinated mandatorily convertible securities due 2022	A	USD	06/03/12	
<b>Government of the Cayman Islands</b> US\$312,000,000 aggregate principal amount of its 5.95% notes due 2019	S	USD	24/11/09	
<b>Group 1 Automotive UK Limited</b> 3.5 per cent. Note due 27 January 2024	S	GBP	18/12/15	
3.5 per cent. Note due 27 January 2024	S	GBP	08/11/16	
<b>Halliburton Global Holdings Limited</b> 4.5 per cent. Fixed Rate Notes due 2021	S	USD	19/12/13	
<b>Halo Technology Midco Limited</b> £31,141,581 8% fixed rate secured Investor Loan Notes 2024 and an unlimited number of payment-in-kind notes	A	GBP	21/11/17	
<b>Hanover Insurance International Holdings Limited, The</b> Fixed Rate Unsecured Loan Note due 2021	Q	USD	30/12/16	
<b>Honeywell Group Holding UK</b> £300,000,000 Notes 5.12 per cent. due 16 December 2019	A	GBP	16/12/09	
<b>HP Foods Limited</b> £1,300,000,000.00 5.25 per cent. Notes due 29 April 2023	A	GBP	29/04/13	
<b>IHS International Holdings Limited</b> 5.5 per cent. Note due 24 August 2025	A	GBP	24/08/15	
5.5 per cent. Note due 31 July 2023	A	GBP	31/07/13	
<b>International Retail UK Limited</b> U.S. \$107,178,845 5.62 % Notes due 20 December 2022	A	USD	18/12/17	

## Corporate Debt Securities

<b>Issuer / Debt Description</b>	<b>Freq</b>	<b>Curr</b>	<b>Issued</b>	<b>Ticker</b>
<b>Ipswich Building Society</b>				
Subordinated Fixed Rate Notes due 2024	S	GBP	17/10/14	
<b>Isotrak Midco Limited</b>				
15 per cent. Unsecured Subordinated Redeemable Loan Notes 2023	A	GBP	18/09/14	
15 per cent. Unsecured Subordinated Redeemable Payment In Kind Notes 2023	A	GBP	18/09/14	
B Funding Loan Notes	A	GBP	23/06/17	
<b>ITV Holdings (Cayman) Limited</b>				
GBP 2,899,726 Roll Up Loan Notes	A	GBP	06/07/11	
GBP 51,380,822 2011 Loan Notes	A	GBP	06/07/11	
GBP150,000,000 2010 Loan Notes	A	GBP	06/07/11	
<b>Iwoca Oxygen PLC</b>				
Series D GBP	Q	GBP	16/08/16	
Series D GBP	Q	GBP	06/12/17	
Series D GBP	Q	GBP	15/12/17	
Series D GBP	Q	GBP	15/12/17	
Series D GBP	Q	GBP	20/12/17	
Series D GBP	Q	GBP	20/12/17	
Series D GBP	Q	GBP	21/12/17	
<b>iwoca Peroxide Limited</b>				
Up to PLN 50,000,000 10% Series A Polish Zloty Bonds	Q	PLN	23/08/16	
<b>Jamplant Limited</b>				
US\$44,546,900 Unsecured Loan dated 20 November 2020	Q	USD	18/06/10	
<b>KKR Financial Holdings LLC</b>				
5.20% Senior Notes due 2033	S	USD	30/03/17	
5.40% Senior Notes due 2033	S	USD	23/05/18	
5.50% Senior Notes due 2032	S	USD	30/03/17	
<b>L1R HB MIDCO LIMITED</b>				
A Loan Notes	A	GBP	01/09/17	
<b>Lancashire Holdings Limited</b>				
Euro Notes	Q	EUR	21/10/11	
USD Notes		USD	21/10/11	
<b>Legg Mason Global Holdings Ltd</b>				
US\$500,000,000 fixed rate 5.5 per cent. Notes due 2027	A	USD	20/04/09	
US\$597,000,000.00 fixed rate 5.13 per cent. Notes due 2019	A	USD	15/03/11	
<b>Leisurecorp Scotland Limited</b>				
PIK Notes	A	GBP	29/10/08	
<b>Liberty UK and Europe Holdings Limited</b>				
CLP15,306,669,000 Interest bearing Promissory Note	A	CLP	30/12/15	
CLP23,891,000,000 Interest bearing Promissory Note	A	CLP	21/09/15	
US\$19,250,000 nterest bearing Promissory Note	A	USD	24/03/16	
US\$22,435,000 Interest bearing Promissory Note	A	USD	23/11/15	
US\$240,000,000 Interest bearing Promissory Note	A	USD	22/11/13	
US\$750,000,000 interest bearing Promissory Note	A	USD	30/11/10	
<b>Life Sciences International Limited</b>				
GBP115,495,068 7.2 percent. Notes due 20 January 2021	A	GBP	20/01/11	
<b>Limecay Limited</b>				
Secured 12.94% C Notes due 2020	Q	GBP	06/09/13	
Secured 5.44% A Notes due 2020	Q	GBP	06/09/13	
Secured 7.19% B Notes due 2020	Q	GBP	06/09/13	
<b>LSP Investco Limited</b>				
EUR Revolving Loan Note	Q	EUR	31/03/14	
GBP Loan Notes	Q	GBP	26/03/14	
GBP Revolving Loan Notes	Q	GBP	26/03/14	
<b>Luxury Travel Financing Limited</b>				
Series A2	A	GBP	19/12/14	
<b>Manakara Designated Activity Company</b>				
US\$525,000,000 12.0 per cent notes due 2034	S	USD	23/06/16	
<b>Marketing Technology Partners UK Limited</b>				

## Corporate Debt Securities

<b>Issuer / Debt Description</b>	<b>Freq</b>	<b>Curr</b>	<b>Issued</b>	<b>Ticker</b>
<b>Marketing Technology Partners UK Limited</b>				
Class A Notes	M	USD	31/05/17	
Class B Notes	M	USD	31/05/17	
Class RC Notes		USD	31/05/17	
<b>MasterCard Holdings LP</b>				
Up to USD 90,000,000 3.5% Notes due 15 December 2023	A	USD	30/11/15	
US\$ 1,300,044,399 5.09 % Notes due 1 December, 2023	A	USD	02/12/14	
US\$ 115,500,000 4.93% Notes due 23 February 2027	A	USD	23/02/17	
US\$ 117,000,000 4.54% Notes due 27 September 2026	A	USD	27/09/16	
US\$ 117,000,000 5.32% Notes due 1 April, 2027	A	USD	31/08/16	
US\$ 200,780,700 4.79% Notes due 24 April 2027	A	USD	24/04/17	
US\$ 76,464,000 3.18% Notes due 28 June 2022	A	USD	28/06/17	
US\$ 845,000,000 5.32% Notes due 1 April 2027	A	USD	26/10/16	
US\$ 958,848,754 5.10 % Notes due 1 December, 2023	A	USD	20/11/15	
<b>MasterCard/Europay UK Limited</b>				
5.58% Notes due 1 December 2044	A	USD	30/11/15	
EUR 1,100,000,000 3.36 % Notes due 1 December, 2023	A	EUR	02/12/14	
<b>Match.com Europe Limited</b>				
Guaranteed 3.57% Fixed Rate Loan Notes due 2026	A	USD	27/09/11	
<b>Match.com Foreign Holdings Limited (formerly Match.com France Limited)</b>				
Fixed rate loan notes due 2021	A	USD	04/04/14	
<b>Maven Midco Limited</b>				
£43,549,114 10% Unsecured Loan Notes 2028	A	GBP	07/09/18	
<b>McKesson Global Sourcing UK Limited</b>				
USD145,000,000 Note, 4.252 Percent due 120 months from 1 October 2017	A	USD	01/10/17	
<b>McKesson UK Finance I Limited</b>				
USD Note, 3.038 Percent due 60 months from 4 Feb 2014 Tranche A Notes	S	USD	04/02/14	
USD Note, 4.47 Percent due 84 months from 4 Feb 2014 Tranche E Note	S	USD	04/02/14	
USD Note, 5.28 Percent due 60 months from 4 Feb 2014 Tranche F Note	S	USD	04/02/14	
USD Note, 5.56 Percent due 120 months from 4 Feb 2014 Tranche D Note	S	USD	04/02/14	
USD Note, 6.19 Percent due 240 months from 4 Feb 2014 Tranche C Note	S	USD	04/02/14	
USD Note, 6.81 Percent due 360 months from 4 Feb 2014 Tranche B Note	S	USD	04/02/14	
<b>Metavante Technologies Limited</b>				
Fixed Rate Unsecured Amended and Restated Promissory Loan Note	S	USD	01/09/16	
Fixed Rate Unsecured Promissory Loan Note	S	USD	19/12/16	
<b>Mettler-Toledo Finance (UK) Limited</b>				
4.5 per cent. Notes due 2023	A	GBP	16/12/13	
<b>MF Midco Limited</b>				
£125,000,000 10% Unsecured Loan Notes 2025	A	GBP	13/10/17	
<b>Micro Focus Group Limited</b>				
B2 Loan Notes	Q	USD	20/11/14	
B3 Loan Notes	Q	USD	21/06/17	
Euro Loan Notes	Q	EUR	21/06/17	
RCF Loan Notes	Q	USD	20/11/14	
<b>MidCap Finco Designated Activity Company</b>				
Class A Variable Funding Subordinated Notes due 2114		USD	14/01/15	
Class B Variable Funding Subordinated Notes due 2114		USD	14/01/15	
Class C Variable Funding Subordinated Notes due 2114		USD	14/01/15	
Class D-1 Variable Funding Subordinated Notes due 2114		USD	14/01/15	
Class D-2 Variable Funding Subordinated Notes due 2114		USD	14/01/15	
Residual Variable Funding Subordinated Notes due 2114		USD	14/01/15	
<b>Minster Midco Limited</b>				
Series C	A	GBP		
<b>Misys International Limited</b>				
Unsecured Loan Notes due 2024		USD	13/06/17	
<b>Molson Coors Brewing Company (UK) Limited</b>				
3 per cent. fixed rate unsecured loan notes 2026	Q	GBP	03/10/16	
<b>Moody's Group (Holdings) Limited</b>				

## Corporate Debt Securities

<b>Issuer / Debt Description</b>	<b>Freq</b>	<b>Curr</b>	<b>Issued</b>	<b>Ticker</b>
<b>Moody's Group (Holdings) Limited</b> USD 2,200,000,000 5.27 percent Notes due 2027	S	USD	23/03/12	
<b>MPM Bidco Limited</b> A1 Notes	I	GBP	17/03/17	
A2 Notes	I	GBP	17/03/17	
B1 Notes	I	GBP	17/03/17	
B2 Notes	I	GBP	17/03/17	
<b>NAC Turbo Designated Activity Company</b> Loan Notes	Q	USD	29/06/16	
<b>Navigator Terminals Midco Limited</b> 7.175 per cent. Unsecured Loan Notes due 2046	Q	GBP	30/03/16	
<b>NET Holding A.S.</b> €2,809,230 5.75 per cent. Series A Notes due October 2018	S	EUR		
€2,809,230 6.25 per cent. Series C Notes due October 2019	S	EUR	10/10/17	
€2,809,230 6.00 per cent. Series B Notes due April 2019	S	EUR	10/10/17	
<b>Newincco 1359 Limited</b> 10 per cent. Unsecured Subordinated Investor A Loan Notes due 2022	A	GBP	03/09/15	
10 per cent. Unsecured Subordinated Investor B Loan Notes due 2022	A	GBP	03/09/15	
<b>Nexen Petroleum U.K. Limited</b> Up to US\$1,200,000,000 Promissory Note	S	USD	30/04/12	
<b>Nord Anglia Education (UK) Holdings plc</b> Revolving Unsecured Loan Notes		USD	01/09/17	
Term Unsecured Loan Notes		USD	01/09/17	
<b>Northgate UK Holdings 1 Limited</b> A Loan Notes	A	GBP	23/03/16	
B Loan Notes	I	GBP	23/03/16	
<b>NOV UK Holdings Limited</b> 2.8 per cent Notes due 30 June 2021	S	GBP	30/06/15	
GBP 516, 800,000 4.2 per cent Notes due 18 October 2026	S	GBP	18/10/18	
<b>Odeon and UCI Cinemas Holdings Limited</b> GBP650,000,000 Promissory Note, 7.5% interest per annum, due 29 November 2026	S	GBP	30/11/16	
<b>One Identity SeaHawk International Holdings Designated Activity Company</b> First Lien Proceeds Notes due 2022	Q	USD	31/10/16	
Second Lien Proceeds Notes due 2023	Q	USD	31/10/16	
<b>One Identity Software International Limited</b> US\$23,756,539.66 Notes due October 31, 2022	Q	USD	16/01/18	
<b>P1 Reversions Limited</b> £121,539,648 4.04% fixed rate unsecured loan notes due 22 November 2032	Q	GBP	22/11/17	
<b>Parker Hannifin (GB) Limited</b> 5% fixed rate unsecured notes due 25 June 2029	A	GBP	25/06/14	
<b>PCI Penn UK Holdco Limited</b> Fixed Rate Unsecured Loan Notes due August 1, 2022	S	GBP	01/08/14	
Fixed Rate Unsecured Loan Notes due July 1 2023	A	USD	30/06/15	
<b>Peel Finance (UK) Limited</b> Loan Notes	Q	GBP	02/09/10	
PIK Notes	Q	GBP	02/09/10	
<b>Penn Pharma Group Limited</b> Fixed Rate Unsecured Loan Notes due 1 July 2023	A	USD	30/06/15	
<b>Petroceltic Holdings Limited</b> Secured and Guaranteed Variable Rate Junior Notes due 29 March 2021	A	USD	29/03/17	PCIJRN01
<b>Pharming Group N.V.</b> 8.5% Subordinated Redeemable Convertible Bonds due 2021	S	EUR	07/12/16	
<b>Phillips 66 UK Holdings Limited</b> 1,400,000 £1,000 Floating Rate Notes due 20 April 2022	A	GBP	20/04/12	
<b>Premier Midco Limited</b> 12 per cent Unsecured Subordinated Redeemable Investor Ser A Loan Notes due 2022	Q	GBP	22/09/15	
12 per cent Unsecured Subordinated Redeemable Investor Ser B Loan Notes due 2022	Q	GBP	22/09/15	

## Corporate Debt Securities

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

## Corporate Debt Securities

<b>Issuer / Debt Description</b>	<b>Freq</b>	<b>Curr</b>	<b>Issued</b>	<b>Ticker</b>
<b>Southeast Housing LLC</b> Series 2007 Class III Bonds 2054	S	USD	14/12/07	
<b>Starstone Finance Limited</b> \$50,000,000 7 per cent Guaranteed Bonds due 2020	S	USD	17/06/08	
<b>Superior Acquisitions Limited</b> Series I Tranche 1	S	GBP	02/01/15	
Series J Tranche I	S	GBP	02/01/15	
Series K1 Tranche I	Q	GBP	02/01/15	
Series K3 Tranche 1	S	GBP	02/01/15	
Series N1 Tranche 1	S	GBP	07/01/15	
Series N2 Tranche 1	S	GBP	07/01/15	
<b>Superior Holdings Limited</b> Series E Tranche 1	S	GBP	31/12/14	
Series L Tranche 1	S	USD	02/01/15	
Series W1 Tranche 1	S	USD	02/01/15	
Series W2 Tranche 1	S	USD	02/01/15	
Series W3 Tranche 1	S	USD	02/01/15	
Series Y1 Tranche 1	S	USD	28/08/15	
<b>Symphony Bidco Limited</b> £79,452,057 Unsecured A Loan Notes	A	GBP	05/07/18	
<b>Taylor Wimpey SH Capital Limited</b> £100,000,000 Loan Notes	A	GBP	01/10/13	
<b>TBCF I Luxembourg S.à r.l.</b> Unsecured Loan Notes Due 2022	Q	USD	22/05/18	
<b>Telesat International Limited</b> 8.5 % Fixed Rate Unsecured Notes due 24 December 2033	A	USD	24/12/15	
8.5% Fixed Rate Unsecured Notes due 13 November 2030	A	USD	13/11/15	
8.5% Fixed Rate Unsecured Notes due 21 December 2033	A	USD	21/12/15	
<b>Thames Brettenham Limited</b> Series A Loan Notes	Q	GBP	19/02/16	
<b>The Ink Factory Limited</b> Unsecured Loan Notes	Q	USD	10/04/14	
Unsecured Loan Notes	Q	USD	02/05/17	
<b>Tiffany &amp; Co. (UK) Holdings Limited</b> GBP125,811,955 2.25 per cent Notes Due 2028	S	GBP	31/03/08	
<b>TJX Europe Limited</b> Floating rate notes due 2024	A	GBP	01/02/14	
Floating rate notes due 2026	A	GBP	26/01/16	
Up to £114,881,000 floating rate notes due 2022	A	GBP	17/01/12	
<b>Torwood Midco Limited</b> An unlimited number of 10% Investor A1 Secured Loan Notes 2024	Q	GBP	10/11/17	
<b>Transocean Drilling U.K. Limited</b> US\$1,100,000,000 Promissory Note	S	USD	30/10/06	
<b>Trillion Chance Limited</b> 5.00% Senior Notes due 2019	S	USD	14/02/18	
5.25% Senior Notes due 2018	S	USD	13/10/17	
7.5% Senior Notes due 2019	S	USD	08/10/18	
<b>UK Acquisitions No.6 Limited</b> An unlimited amount of unsecured loan notes due 31 December 2026	Q	GBP	26/09/18	
<b>UK Power Networks Holdings Limited</b> GBP413,508,000 9.95 per cent. Subordinated Notes due 2031	S	GBP	30/06/11	
<b>UK Power Networks Services Holdings Limited</b> GBP 51,000,000 9.95 per cent. Subordinated Notes due 2031	S	GBP	30/06/11	
<b>Westminster Acquisition Limited</b> US\$ 715,682,060 Promissory Note due 30 June 2027	A	USD	29/09/17	

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



## Retail Debt Securities

### Issuer / Debt Description

### FreqCurr Issued Ticker

**Chamoss International Limited**

NIS1,480,839,000 Secured Series A Notes

Q ILS 05/06/18

**Sherwood Holdings Limited**

10% Unsecured Loan Notes

A GBP 29/07/16

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

## Insurance Linked Securities

Issuer / Debt Description	Freq	Curr	Issued	Ticker
<b>Caelus Re IV Limited</b>				
Principal-at-Risk Variable Rate Note Program		USD	29/02/16	
Series 2016-1	Q	USD	29/02/16	
<b>Caelus Re V Limited</b>				
Principal-at-Risk Variable Rate Note Program		USD	04/05/17	
Principal-at-Risk Variable Rate Notes due June 5, 2020	Q	USD	04/05/17	
Principal-at-Risk Variable Rate Notes due June 5, 2020	Q	USD	04/05/17	
Principal-at-Risk Variable Rate Notes due June 5, 2020	Q	USD	04/05/17	
Principal-at-Risk Variable Rate Notes due June 5, 2020	Q	USD	04/05/17	
Principal-at-Risk Variable Rate Notes due June 7, 2021	Q	USD	10/05/18	
Principal-at-Risk Variable Rate Notes due June 7, 2021	Q	USD	10/05/18	
Principal-at-Risk Variable Rate Notes due June 7, 2021	Q	USD	10/05/18	
<b>Casablanca Re Ltd.</b>				
Class A Principal At-Risk Variable Rate Notes due June 4, 2020	M	USD	01/06/17	
Class B Principal At-Risk Variable Rate Notes due June 4, 2020	M	USD	01/06/17	
Class C Principal At-Risk Variable Rate Notes due June 4, 2020	M	USD	01/06/17	
Principal At-Risk Variable Rate Note Program		USD	01/06/17	
<b>East Lane Re VI Ltd.</b>				
Principal At-Risk Variable Rate Note Program		USD	07/03/14	
Principal At-Risk Variable Rate Notes due 13 March 2020	Q	USD	06/03/15	
<b>Espada Reinsurance Limited</b>				
Principal At-Risk Variable Rate Note Program		USD	01/03/16	
Series 2016-I	Q	USD	01/03/16	
<b>Long Point Re III Ltd</b>				
Principal At-Risk Variable Rate Notes due June 1, 2022	Q	USD	15/05/15	
<b>Northwind Holdings LLC</b>				
\$800,000,000 Floating Rate Notes due 2037	Q	USD	11/12/07	
<b>Residential Reinsurance 2013 Limited</b>				
\$40,000,000 Principal At-Risk Variable Rate Notes due September 2018	Q	USD	02/12/13	
<b>Residential Reinsurance 2014 Limited</b>				
Principal At-Risk Variable Rate Note Program		USD	30/05/14	
Principal At-Risk Variable Rate Notes due December 6, 2018	Q	USD	03/12/14	
Principal At-Risk Variable Rate Notes due September 6, 2018	Q	USD	30/05/14	
<b>Residential Reinsurance 2015 Limited</b>				
Principal At-Risk Variable Rate Note Program		USD	29/05/15	
Principal At-Risk Variable Rate Notes due December 6, 2019	Q	USD	02/12/15	
Principal At-Risk Variable Rate Notes due June 6, 2019	Q	USD	29/05/15	
Principal At-Risk Variable Rate Notes due June 6, 2019	Q	USD	29/05/15	
<b>Residential Reinsurance 2016 Limited</b>				
Principal At-Risk Variable Rate Note Program		USD	11/05/16	
Series 2016-I Class 10 Principal At-Risk Variable Rate Notes due June 6, 2020	Q	USD	11/05/16	
Series 2016-I Class 11 Principal At-Risk Variable Rate Notes due June 6, 2020	Q	USD	11/05/16	
Series 2016-I Class 13 Principal At-Risk Variable Rate Notes due June 6, 2020	Q	USD	11/05/16	
Series 2016-II Class 2 Principal At-Risk Variable Rate Notes due December 6 2017	Q	USD	18/11/16	
Series 2016-II Class 3 Principal At-Risk Variable Rate Notes due December 6 2020	Q	USD	18/11/16	
Series 2016-II Class 4 Principal At-Risk Variable Rate Notes due December 6 2020	Q	USD	18/11/16	
<b>Residential Reinsurance 2017 Limited</b>				
Principal At-Risk Variable Rate Note Program		USD	03/05/17	
Series 2017-I Class 10 Principal At-Risk Variable Rate Notes due September 6, 2018	Q	USD	03/05/17	
Series 2017-I Class 11 Principal At-Risk Variable Rate Notes due June 6, 2021	Q	USD	03/05/17	
Series 2017-I Class 13 Principal At-Risk Variable Rate Notes due June 6, 2021	Q	USD	03/05/17	
Series 2017-II Class 1 Principal At-Risk Variable Rate Notes due Dec. 6, 2018	Q	USD	17/11/17	
Series 2017-II Class 2 Principal At-Risk Variable Rate Notes due Dec. 6, 2021	Q	USD	17/11/17	
Series 2017-II Class 3 Principal At-Risk Variable Rate Notes due Dec. 6, 2021	Q	USD	17/11/17	
<b>Residential Reinsurance 2018 Limited</b>				
Principal At-Risk Variable Rate Note Program		USD	14/05/18	
Principal At-Risk Variable Rate Notes due June 6, 2019	Q	USD	14/05/18	

## Insurance Linked Securities

Issuer / Debt Description	Freq	Curr	Issued	Ticker
<b>Residential Reinsurance 2018 Limited</b> Principal At-Risk Variable Rate Notes due June 6, 2022	Q	USD	14/05/18	
<b>Vita Capital VI Limited</b> Principal-at-Risk Variable Rate Note Programme		USD	22/12/15	
Series 2015-1 Class A Principal At-Risk Variable Rate Notes due January 8, 2021	Q	USD	22/12/15	
<b>Vitality Re IX Limited</b> Class A Principal-at-Risk Variable Rate Notes due January 10, 2022	Q	USD	29/01/18	
Class B Principal-at-Risk Variable Rate Notes due January 10, 2022	Q	USD	29/01/18	
Principal-at-Risk Variable Rate Note Program		USD	29/01/18	
<b>Vitality Re V Limited</b> \$140,000,000 Principal-at-Risk Variable Rate Notes due January 7, 2019	Q	USD	24/01/14	
\$60,000,000 Principal-at-Risk Variable Rate Notes due January 7, 2019	Q	USD	24/01/14	
Principal-at-Risk Variable Rate Note Program		USD	24/01/14	
<b>Vitality Re VI Limited</b> Principal-at-Risk Variable Rate Note Programme		USD	27/01/15	
<b>Vitality Re VII Limited</b> Principal-at-Risk Variable Rate Note Program		USD	28/01/16	
Series 2016, Class A Principal-at-Risk Variable	Q	USD	28/01/16	
Series 2016, Class B Principal-at-Risk Variable	Q	USD	28/01/16	
<b>Vitality Re VIII Limited</b> Class A Principal-at-Risk Variable Rate Notes due January 8, 2021	Q	USD	25/01/17	
Class B Principal-at-Risk Variable Rate Notes due January 8, 2021	Q	USD	25/01/17	
Principal-at-Risk Variable Rate Note Program		USD	25/01/17	

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

## Derivative Warrants

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

## Derivative Warrant Programme

Issuer / Debt Description	Curr	Expires	Listed
No Derivative Warrant Programme			

## Equity

Issuer / Equity Description	Curr	Val.Date	Price	DivAmt	XD	DivDate	Ticker
<b>Cargill Andean Agribusiness B.V.</b> Up to 5,000,000 Shares	USD	11/09/14	100.0000				CAA KY
<b>Cayman National Corporation Limited</b> 42,350,731 Shares with a nominal value of CI\$1 each	USD	30/10/18	6.0000	0.05	04/04/18	31/03/18	CNC KY
<b>O2Micro International Limited</b> American Depositary Share Program	USD	14/11/18	1.7000				OIIM KY
<b>VBT Holdings Ltd.</b> 388,800 ordinary shares with a par value of US\$22.50 each	USD	13/11/18	310.0000	5.00	27/04/15	30/06/15	VBT KY
<b>Whalsay Energy Holdings Limited</b> 1,000,000 ordinary shares of USD 0.01	USD						

## No Suspended Listings

## Suspended Listings

Issuer / Description	Curr	Suspended	Ticker
No Suspended Listings			

## Suspended Listings

Issuer / Description

Current Suspended Ticker

No Suspended Listings