

Investment Funds

Issuer / Fund Description	CurrVal	Date	Freq	NAV	Yield	YTD	Listed	Ticker
Cayman National Securities Mutual Funds SPC								
CNS International Equity Fund Shares	USD	31/07/23	M	9.4964			03/02/10	
CNS US Bond Fund Shares	USD	31/07/23	M	9.7851			03/02/10	
CNS US Equity Fund Shares	USD	31/07/23	M	24.5879			03/02/10	
CG Funds SPC								
Class A (Acc) Shares - non-voting, participating, redeemable shares of USD		28/09/23	D	100.0130			18/07/23	COMPAMK
Class A (Inc) Shares - non-voting, participating, redeemable shares of USD		28/09/23	D	100.0130			18/07/23	COMPXZZ
Class A shares	USD	28/09/23	D	104.3870			14/02/20	AASALAU
Class N (Acc) Shares - non-voting, participating, redeemable shares of USD		28/09/23	D	99.8630			18/07/23	COMPNAC
Class N (Inc) Shares - non-voting, participating, redeemable shares of USD		28/09/23	D	99.8630			18/07/23	COMPNIN
Class N shares	USD	28/09/23	D	93.9360			14/02/20	AASALNU
USD Class A Shares	USD	28/09/23	D	64.7720			14/03/22	CGGTSAU
USD Class CG Shares	USD	28/09/23	D	66.7310			14/03/22	CGGTSCG
USD Class I Shares	USD	28/09/23	D	65.9240			14/03/22	CGGTSCF
CICC Offshore Investments SPC								
Class E (USD) Share	USD	31/07/23	M	98.2664			03/03/23	
DSAM Kauthar Gold Fund								
Class A shares	USD	26/09/23	W	57.9929			22/12/11	
Dylan Fund (SPC) Ltd.								
USD Class B participating, non-voting shares	USD	20/09/23	M	2,238.6700			02/11/20	
E Fund (HK) Yield Enhanced Bond Fund I								
Class R (USD) Shares	USD	15/09/23	M	102.9700			03/06/21	
E Fund Offshore Allocation Fund II								
USD Class A	USD	25/09/23	W	106.9530			17/09/21	
EM Co-Investment Fund LP								
Class A Interests	EUR	31/08/23	M	18,320,982.0000			11/04/18	
Class B interests	EUR	31/08/23	M	560,751.0000			11/04/18	
Enhanced Index Funds (Cayman) Limited								
Class A Taiwan	USD	14/09/23	W				18/08/05	
Class D Malaysia	USD	14/09/23	W				28/06/07	
Class E South Korea	USD	14/09/23	W				28/06/07	
Enhanced Index Funds PCC								
Enhanced Malaysia Index Fund	USD	14/09/23	W	10.7914			28/06/07	
Enhanced South Korea Index Fund	USD	14/09/23	W	13.5096			28/06/07	
Enhanced Taiwan Index Fund	USD	14/09/23	M	47.0397			04/06/02	ETIFABN
Europe Investment Fund								
Europe Premier Fund	EUR	22/09/23	W	7,543.2100			29/09/22	
Strategic Europe Fund	EUR	22/09/23	W	4,438.3500			29/09/22	
Galaxy BBG GLXY Bitcoin BR ETF								
Participating Shares	USD	28/09/23	D	16.1524			11/11/22	GLXYBITCK
GaoTeng Emerging Markets Plus Long/Short Fixed Income Alpha								
Class I	USD	31/08/23	M	957.0700			03/04/20	
GFI Nard Master Fund SPC								
Class A participating, redeemable, non-voting shares	USD	22/09/23	D	937.1040			01/12/22	
Class B participating, redeemable, non-voting shares	USD	21/09/23	D	100.0000			21/09/23	
Hudson Bay International Fund Ltd.								
Class A	USD	31/07/23	M	1,039.6398			01/08/17	
IS Selected Valuable Return Fund								
Class A	USD	21/09/23	D	9,967.5900			31/08/23	
Kristal.AI VCC								
Advanta Fund (US Focus) USD Class A Shares	USD	31/07/23	M	1,000.0000			06/09/23	KRISADV
Athena USD Class A Shares	USD	31/07/23	M	1,037.9725			06/09/23	KRISATH
Global Allocator USD Class A Shares	USD	31/07/23	M	1,002.6724			06/09/23	KRISGA
Global Balanced Advantage Fund USD Class A Shares	USD	30/06/23	M	1,007.2715			06/09/23	KRISGBAF
Global Fund of Funds USD Class A Shares	USD	30/06/23	Q	1,040.0118			06/09/23	KRISGFOF
Literacy Capital plc								
Ordinary Shares	GBP	30/06/23	Q	4.8850			25/06/21	BOOK KY
M. Kingdon Offshore Ltd.								
Series A1-1	USD	31/08/23	M	178.8937			03/11/20	KINGDON
Series A2-1	USD	31/08/23	M	171.9862			03/11/20	
Series B1-1-09	USD	31/08/23	M	163.6969			03/11/20	

Investment Funds

Issuer / Fund Description	Curr	Val	Date	Freq	NAV	Yield	YTD	Listed	Ticker
NAM DIVERSIFIED STRATEGY FUND									
Series 1 Units	JPY		25/09/23	M	9,305.0000			29/03/18	
Series 2 Units	JPY		25/09/23	M	9,304.0000			29/03/18	
Series 3 Units	JPY		25/09/23	M	9,304.0000			29/03/18	
Nineteen77 Global Multi-Strategy Alpha Limited									
Series 1 Class J-USD shares	USD		31/08/23	M	3,721.5800	1.00	3.00	02/11/15	
Series 9 Class J-USD shares	USD		31/08/23	M	978.0200	1.00	3.00	18/02/22	
OAM Asian Recovery Fund									
Non-Voting Participating Redeemable Pref Shares	USD		31/08/23	M	142.5100			04/01/99	OAMASRI
OAM European Value Fund									
Up to 14,990,000 Non-Voting Participating Shares	USD		31/08/23	M	60.9100			02/01/03	OAMEUVA
Scotia Canadian Equity Fund									
Class A Shares	USD		28/09/23	D	3.4115			12/11/99	SCBCNGR
Class AC Shares	CAD		28/09/23	D	5.2361			29/07/11	
Class NC Shares	CAD		28/09/23	D	4.6817			29/07/11	
Class NU Shares	USD		28/09/23	D	3.3660			29/07/11	
Scotia Global Equity Fund									
Class A Shares	USD		28/09/23	D	3.3273			12/11/99	SCBGLGR
Class AC Shares	CAD		28/09/23	D	4.9470			07/09/23	SCBGLGR
Class NU Shares	USD		28/09/23	D	3.2516			29/07/11	
Scotia Money Market Fund									
Class A Shares	USD		28/09/23	W	14.1847			19/11/99	SCBMMUS
Class D Shares	USD		28/09/23	D	10.0000			07/09/23	SCBMMUS
Scotia US Dollar Bond Fund									
Class A Shares	USD		28/09/23	D	2.4553			12/11/99	SCBNASV
Class NU Shares	USD		28/09/23	D	2.2842			29/07/11	
Scotia US Equity Fund									
Class A Shares	USD		28/09/23	D	20.3967			19/11/99	SCBUSGR
Class AC Shares	CAD		28/09/23	D	27.7967			07/09/23	SCBUSGR
Class NU Shares	USD		28/09/23	D	20.0893			29/07/11	
Syfoglomad SPC									
Euro Class	EUR		31/08/23	M	150.1300			05/01/15	
USD Class	USD		19/08/23	M	42.7152			02/08/23	
Teutonia Opportunity Fund Limited									
Class A Initial Series	EUR		31/07/23	M	1,229.3184			16/01/15	TEUOPPA
Whitebox Multi-Strategy Fund, Ltd									
Class A	USD		31/08/23	M	1,914.1428			31/08/18	
Class B	USD		31/08/23	M	1,600.2545			31/08/18	
Class C	USD		31/08/23	M	1,857.0622			31/08/18	
Zweig-DiMenna International Limited									
Class A1	USD		30/06/23	M	81,490.5700			02/12/98	ZWDIMIL KY

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

Specialist Debt Securities

Issuer / Debt Description	Freq	Curr	Issued	Ticker
450 Leasing MSN 328 Designated Activity Company				
Promissory Notes		USD	25/02/21	
AAASET 2021-2 Trust				
Class A	M	USD	08/12/21	
Class B	M	USD	08/12/21	
AAASET 2018-2 Trust				
Class A	Q	USD	09/11/18	
Class B	Q	USD	09/11/18	
Class C	Q	USD	09/11/18	
AAASET 2018-3 Note Issuer Designated Activity Company				
Class A Notes	M	USD	21/11/18	
Class B Notes	M	USD	21/11/18	
Class C Notes	M	USD	21/11/18	

Specialist Debt Securities

Issuer / Debt Description
FreqCurr Issued Ticker
AASET 2018-3 Note Issuer Designated Activity Company

E Certificates USD 21/11/18

AASET 2019-1 E Holding Limited

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

AASET 2019-1 Trust

Class A Notes M USD 20/06/19

Class B Notes M USD 20/06/19

Class C Notes M USD 20/06/19

AASET 2019-2 Trust

Class A Notes M USD 16/10/19

Class B Notes M USD 16/10/19

Class C Notes M USD 16/10/19

AASET 2020-1 E Holding Limited

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

AASET 2020-1 Trust

Class A M USD 18/02/20

Class B M USD 18/02/20

Class C M USD 18/02/20

AASET 2021-1 International Ltd.

E Certificate I USD 12/11/21

Series A Notes M USD 12/11/21

Series B Notes M USD 12/11/21

Series C Notes M USD 12/11/21

AASET 2021-1 Trust

Class A Notes M USD 12/11/21

Class B Notes M USD 12/11/21

Class C Notes M USD 12/11/21

AASET2022-1 Limited and AASET2022-1 LLC

E Certificate USD 24/06/22

Series A Notes M USD 24/06/22

ABACUS 2006-10, Ltd. & ABACUS 2006-10, Inc.

Class A M USD 21/03/06

Class B M USD 21/03/06

Class C M USD 21/03/06

Class D M USD 21/03/06

Class E M USD 21/03/06

Class F M USD 21/03/06

Class G M USD 21/03/06

Class H M USD 21/03/06

Class J M USD 21/03/06

Class K M USD 21/03/06

Class L M USD 21/03/06

Class M M USD 21/03/06

ACM A4 P2 DAC

Class A USD 23/02/23

Class B USD 23/02/23

ACM AIF Evergreen P2 DAC

Up to USD 1,000,000,000 Class A Note USD 11/04/22

ACM AIF Evergreen P3 DAC

Class A USD 23/02/23

ACM ASOF VIII HOLDCO DAC

Up to USD 1,500,000,000 Class A Note USD 20/12/21

ACM UK HPA DAC

Class A USD 06/12/21

ACS Aero 2 Irish Holdings Designated Activity Company

\$150,000,000 Loan Notes M USD 25/05/21

Adare Finance Designated Activity Company

Co USD 01/01/23

Specialist Debt Securities

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

DK Credit		USD	01/01/23	
DK Opp Credit		USD	01/01/23	
DKIF		USD	01/08/23	
DKLDO V		USD	01/08/23	
Note 11		GBP	12/10/18	
Note 12		GBP	13/12/18	
Note 14		GBP	14/03/19	
Note 15		EUR	12/04/19	
Note 18		EUR	27/06/19	
Note 21		USD	24/07/19	
Note 23		EUR	18/10/19	
Note 24		EUR	07/11/19	
Note 27		EUR	29/06/20	
Note 28		EUR	10/08/20	
Note 29		GBP	09/04/20	
Note 30		GBP	01/10/20	
Note 32		EUR	08/12/20	
Note 33		EUR	04/03/21	
Note 34		GBP	10/03/21	
Note 36		GBP	19/04/21	
Note 37		EUR	21/07/21	
Note 38		USD	21/07/21	
Note 39		CHF	30/07/21	
Note 4		EUR	26/02/18	
Note 40		GBP	27/08/21	
Note 41		USD	03/09/21	
Note 43		USD	29/09/21	
Note 44		USD	08/10/21	
Note 45		GBP	02/12/21	
Note 47		EUR	21/12/21	
Note 48		USD	10/01/22	
Note 49		GBP	23/02/22	
Note 5		USD	29/03/18	
Note 50		GBP	14/04/22	
Note 51		EUR	27/06/22	
Note 52		USD	04/08/22	
Note 53		USD	15/08/22	
Note 54		GBP	18/11/22	
Note 55		GBP	22/11/22	
Note 6		EUR	04/04/18	
Note 9		EUR	09/08/18	

Aeon CRE UK 1 Designated Activity Company

Up to GBP 100,000,000 Unsecured Note due 2 September 2080		GBP	22/10/21	
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Aggregated Micro Power Infrastructure 2 plc

Up to £250,000,000 Senior Secured Loan Notes	Q	GBP	14/10/16	
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AGL CLO 23 Ltd. and AGL CLO 23 LLC

Class A	Q	USD	08/12/22	
Class B	Q	USD	08/12/22	
Class D	Q	USD	08/12/22	

AGL CLO 24 Ltd. and AGL CLO 24 LLC

Class A-1 Notes	Q	USD	11/05/23	
Class B Notes	Q	USD	11/05/23	

Aircraft Lease Securitisation Limited

Class A-R Notes due 2034	M	USD	15/05/19	
Class D-1 Notes due 2041	M	USD	23/12/16	
Class D-2 Notes due 2041		USD	23/12/16	

Ajna Aircraft Fund I DAC

US\$17,000,000 Loan Notes	Q	USD	23/06/21	
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Specialist Debt Securities

Issuer / Debt Description	Freq	Curr	Issued	Ticker
Alinea CLO, Ltd and Alinea CLO, LLC				
Class A Notes	Q	USD	25/07/18	
Class B Notes	Q	USD	25/07/18	
Class C Notes	Q	USD	25/07/18	
Class D Notes	Q	USD	25/07/18	
Class E Notes	Q	USD	25/07/18	
Subordinated Notes		USD	25/07/18	
Alpinum Securitisation Company I Limited				
Up to GBP 100,000,000 Variable Funding Note due 31 July 2024		GBP	31/07/19	
Altitude II FinCo Limited				
US\$1,175,000,000 Profit Participating Securities due 2032		USD	01/06/21	
Anchorage Capital CLO 16, Ltd. and Anchorage Capital CLO 16, LLC				
Class A-1.R	Q	USD	30/11/21	
Class B-R	Q	USD	30/11/21	
Anchorage Capital CLO 17, Ltd. and Anchorage Capital CLO 17, LLC				
Class A-1 Notes	Q	USD	25/06/21	
Class B Notes	Q	USD	25/06/21	
Class E Notes	Q	USD	25/06/21	
Anchorage Capital CLO 21, Ltd. and Anchorage Capital CLO 21, LLC				
Class A Senior Secured Floating Rate Notes	Q	USD	29/09/21	
Class B Senior Secured Floating Rate Notes	Q	USD	29/09/21	
Anchorage Capital CLO 24, Ltd. and Anchorage Capital CLO 24, LLC				
Class A-1	Q	USD	31/03/22	
Class A-2	Q	USD	31/03/22	
Class B	Q	USD	31/03/22	
Class C	Q	USD	31/03/22	
Class E	Q	USD	31/03/22	
Anchorage Capital CLO 25, Ltd. and Anchorage Capital CLO 25, LLC				
Class A-1 Notes	Q	USD	24/02/22	
Anchorage Capital CLO 26, Ltd. and Anchorage Capital CLO 26, LLC				
Class A-1 Notes	Q	USD	24/05/23	
Class A-2 Notes	Q	USD	24/05/23	
Class B Notes	Q	USD	24/05/23	
Anchorage Capital CLO 7, Ltd. and Anchorage Capital CLO 7, LLC				
Class A-R2 Notes	Q	USD	06/03/20	
Class B-R2 Notes	Q	USD	06/03/20	
Class C-R Notes	Q	USD	06/03/20	
Class D1-R2 Notes	Q	USD	06/03/20	
Class D2-R2 Notes	Q	USD	06/03/20	
Class E-R2 Notes	Q	USD	06/03/20	
Anchorage Capital CLO 8, Ltd. and Anchorage Capital CLO 8, LLC				
Class A-R2-A Notes	Q	USD	19/11/21	
Class A-R2-B Notes	Q	USD	19/11/21	
Class B-R2 Notes	Q	USD	19/11/21	
Antares CLO 2019-2, Ltd. and Antares CLO 2019-2, LLC				
Class A-1A Notes	Q	USD	03/02/20	
Antares CLO 2020-1, Ltd. and Antares CLO 2020-1, LLC				
Class A-1-R Notes	Q	USD	30/11/21	
Class C-R Notes	Q	USD	30/11/21	
AO Funding Ltd				
Series 1	I	USD	27/03/15	
Series 2	I	EUR	22/02/16	
AP Revolver Fund II Designated Activity Company				
\$1,000,000,000 Profit Participating Notes due 31 December 2072		USD	04/04/22	
Apex Credit CLO 2019 Ltd. and Apex Credit CLO 2019 LLC				
Class A-R	Q	USD	18/10/20	
Class B-R	Q	USD	18/10/20	
Class D Notes	Q	USD	03/06/19	

Specialist Debt Securities

Issuer / Debt Description	Freq	Curr	Issued	Ticker
Apex Credit CLO 2019 Ltd. and Apex Credit CLO 2019 LLC				
Subordinated Notes	Q	USD	03/06/19	
Apex Credit CLO 2019-II Ltd. and Apex Credit CLO 2019-II LLC				
Class A-1-R	Q	USD	16/12/21	
Class A-2-R	Q	USD	16/12/21	
Class B-R	Q	USD	16/12/21	
Class C-R	Q	USD	16/12/21	
Class D Notes	Q	USD	29/10/19	
Class E Notes	Q	USD	29/10/19	
Subordinated Notes	Q	USD	29/10/19	
Apex Credit CLO 2020 Ltd. and Apex Credit CLO 2020 LLC				
Class A-1-R Notes	Q	USD	17/02/22	
Class A-2-R Notes	Q	USD	17/02/22	
Class B-R Notes	Q	USD	17/02/22	
Class C-R Notes	Q	USD	17/02/22	
Class D-R Notes	Q	USD	17/02/22	
Class E-1	Q	USD	19/11/20	
Class E-2	Q	USD	19/11/20	
Subordinated Notes		USD	19/11/20	
Apex Credit CLO 2021 Ltd. and Apex Credit CLO 2021 LLC				
Class A-F Notes	Q	USD	25/06/21	
Class A-N Notes	Q	USD	25/06/21	
Class B Notes	Q	USD	25/06/21	
Class C Notes	Q	USD	25/06/21	
Class D-1 Notes	Q	USD	25/06/21	
Class D-2 Notes	Q	USD	25/06/21	
Class D-3 Notes	Q	USD	25/06/21	
Class E Notes	Q	USD	25/06/21	
Subordinated Notes		USD	25/06/21	
Apex Credit CLO 2022-I Ltd and Apex Credit CLO 2022-I LLC				
Class A-1	Q	USD	28/04/22	
Class B	Q	USD	28/04/22	
Class C	Q	USD	28/04/22	
Class D	Q	USD	28/04/22	
Class E	Q	USD	28/04/22	
U.S.\$24,500,000 Subordinated Notes due 2033	Q	USD	28/04/22	
Apidos CLO XLIV Ltd and Apidos CLO XLIV LLC				
Class A-1 Notes	Q	USD	21/04/23	
Apidos CLO XXX and Apidos CLO XXX LLC				
Class A-1A Notes	Q	USD	11/09/18	
Class A-1B Notes	Q	USD	11/09/18	
Class A-2 Notes	Q	USD	11/09/18	
Class B Notes	Q	USD	11/09/18	
Class C Notes	Q	USD	11/09/18	
Class D Notes	Q	USD	11/09/18	
Class X Notes	Q	USD	11/09/18	
Subordinated Notes	Q	USD	11/09/18	
Apidos CLO XXXII and Apidos CLO XXXII LLC				
Class A-1 Notes	Q	USD	14/02/20	
Class A-2 Notes	Q	USD	14/02/20	
Class B-1 Notes	Q	USD	14/02/20	
Class B-2 Notes	Q	USD	14/02/20	
Class C Notes	Q	USD	14/02/20	
Class D Notes	Q	USD	14/02/20	
Class E Notes	Q	USD	14/02/20	
Class X Notes	Q	USD	14/02/20	
Subordinated Notes	Q	USD	14/02/20	
Apidos Opportunity Loan Fund I Ltd				
Up to US\$497,500,000 mandatorily redeemable Preference Shares		USD	23/03/23	

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Archerfish Aviation Designated Activity Company \$620,000,000 Promissory Note due 2030	Q	USD	19/07/23	
Arena Investors EF Designated Activity Company				
Series 1		EUR	31/03/20	
Series 10		GBP	21/09/22	
Series 11		EUR	21/09/22	
Series 13		GBP	10/02/23	
Series 14		EUR	27/03/23	
Series 15		EUR	13/04/23	
Series 16		EUR	12/05/23	
Series 3		GBP	08/07/21	
Series 4		EUR	27/07/23	
Series 5		EUR	25/11/21	
Series 6		EUR	14/02/22	
Series 7		EUR	28/10/21	
Series 8		GBP	28/02/22	
Series 9		EUR	07/02/22	
Ares European Loan Management Holdings (Luxembourg) S.à.r.l. Up to €1,000,000,000 Loan and Bond Asset Linked Notes	Q	EUR	13/12/16	
Ares LV CLO Ltd. and Ares LV CLO LLC				
Class A-1-R Notes	Q	USD	15/07/21	
Class A-2-R Notes	Q	USD	15/07/21	
Class B-R Notes	Q	USD	15/07/21	
Class C-R Notes	Q	USD	15/07/21	
Class D-R Notes	Q	USD	15/07/21	
Class E-R Notes	Q	USD	15/07/21	
Ares LVII CLO Ltd. and Ares LVII CLO LLC U.S.\$256,000,000 Class A Senior Floating Rate Notes due 2031	Q	USD	02/12/20	
ARES XLIV CLO LTD.				
Class A-1	Q	USD	23/08/17	
Class A-2	Q	USD	23/08/17	
Class A-3	Q	USD	23/08/17	
Class B-1	Q	USD	23/08/17	
Class B-2	Q	USD	23/08/17	
Class C	Q	USD	23/08/17	
Class D	Q	USD	23/08/17	
Class E	Q	USD	23/08/17	
Combination Notes		USD	23/08/17	
Subordinated Notes		USD	23/08/17	
AS Air Lease 113 (Ireland) Limited Up to USD500,000,000 Notes due 2059		USD	25/06/19	
AS Air Lease Holdings 2T DAC				
Class A Notes	M	USD	10/01/17	
Class B Notes	M	USD	10/01/17	
AS Air Lease Holdings 3T Designated Activity Company				
Series A1	A	USD	26/06/19	
AS Air Lease Holdings 4T DAC Up to USD750,000,000 Class A Note due 2058 Up to USD750,000,000 Class B Note due 2058		USD	08/01/19	
AS Air Lease Holdings 7T DAC				
Class A Notes	Q	USD	19/11/19	
Class B Notes	Q	USD	19/11/19	
AS Air Lease Holdings 9T DAC Up to USD500,000,000 Notes due 2059	Q	USD	10/01/20	
AS Air Lease III (Ireland) DAC				
Fixed Rate Note		USD	30/07/13	
Junior Note		USD	30/07/13	
Ascent Finance Limited				

Specialist Debt Securities

Issuer / Debt Description	Freq	Curr	Issued	Ticker
Ascent Finance Limited				
Series 2022-4003		USD	03/03/22	
Series 2022-4004		USD	20/04/22	
ASG Cloudberry I Designated Activity Company				
Up to EUR 200,000,000 Notes due 2039		EUR	27/11/19	
Asset Repackaging Trust Six B.V.				
NOK Fixed Rate Secured Notes due 2031	A	NOK	08/06/16	
Athena4 Aviation Leasing Limited				
Up to US\$170,000,000 Unsecured Notes due 2026	M	USD	25/10/19	
Atlantic Park Strategic Capital Designated Activity Company				
Prrofit participating notes due 2032	I	GBP	28/01/21	
Atlantic Park Strategic Capital II Designated Activity Company				
EUR 500,000,000 Unsecured Note due 31 December 2033		EUR	12/06/23	
GBP 700,000,000 Unsecured Note due 31 December 2033		GBP	12/06/23	
Atlas Senior Loan Fund VII, Ltd. and Atlas Senior Loan Fund VII, LLC				
Class A-2-R Notes	Q	USD	30/11/18	
Class C-R Notes	Q	USD	30/11/18	
Class D-R Notes	Q	USD	30/11/18	
Class E-R Notes	Q	USD	30/11/18	
Class F-R Notes	Q	USD	30/11/18	
Subordinated Notes	Q	USD	30/11/18	
Atlas Senior Loan Fund XVI, Ltd. and Atlas Senior Loan Fund XVI, LLC				
Class A Notes	Q	USD	26/02/21	
Atlas Senior Loan Fund XXI, Ltd. and Atlas Senior Loan Fund XXI, LLC				
Class A-1 Notes	Q	USD	20/07/23	
Class A-2 Notes	Q	USD	20/07/23	
Class B Notes	Q	USD	20/07/23	
Atlas Static Senior Loan Fund I, Ltd and Atlas Static Senior Loan Fund I, LLC				
Class A Shares	Q	USD	17/08/22	
Class B Shares	Q	USD	17/08/22	
Audax SD IRL DAC				
Class A Notes		USD	27/10/20	
Audax SLF V IRL DAC				
Class A Notes		USD	10/08/22	
Bain Capital Credit CLO 2019-1, Limited and Bain Capital Credit CLO 2019-1, LLC				
Class A-R Notes	Q	USD	19/04/21	
Class B-R Notes	Q	USD	19/04/21	
Class C-R Notes	Q	USD	19/04/21	
Class D-R Notes	Q	USD	19/04/21	
Class E-R Notes	Q	USD	19/04/21	
Class X Notes	Q	USD	19/04/21	
Bain Capital Credit CLO 2020-2, Limited and Bain Capital Credit CLO 2020-2, LLC				
Subordinated Notes	Q	USD	16/06/20	
Bain Capital Credit CLO 2020-3, Limited and Bain Capital Credit CLO 2020-3, LLC				
Class A-1-R Notes	Q	USD	25/10/21	
Class A-2-R Notes	Q	USD	25/10/21	
Bain Capital Credit CLO 2021-1, Limited and Bain Capital Credit CLO 2021-1, LLC				
Class A Notes	Q	USD	15/04/21	
Class B Notes	Q	USD	15/04/21	
Class C Notes	Q	USD	15/04/21	
Bain Capital Credit CLO 2021-3, Limited and Bain Capital Credit CLO 2021-3, LLC				
Class A Notes	Q	USD	08/06/21	
Class B Notes	Q	USD	08/06/21	
Class C Notes	Q	USD	08/06/21	
Class D Notes	Q	USD	08/06/21	
Class E Notes	Q	USD	08/06/21	
Subordinated Notes		USD	08/06/21	
Bain Capital Credit CLO 2021-4, Limited, and Bain Capital Credit CLO 2021-4 LLC				

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Bain Capital Credit CLO 2021-4, Limited, and Bain Capital Credit CLO 2021-4 LLC Class A-1	Q	USD	23/09/21	
Bain Capital Credit CLO 2021-6, Limited and Bain Capital Credit CLO 2021-6, LLC Class A-1 Notes	Q	USD	06/12/21	
Balboa Bay Loan Funding 2020-1 Ltd. and Balboa Bay Loan Funding 2020-1, LLC Class A-R	Q	USD	23/12/21	
Balboa Bay Loan Funding 2021-1 Ltd and Balboa Bay Loan Funding 2021-1 LLC U.S.\$244,000,000 Class A Senior Secured Floating Rate Notes due 2034	Q	USD	24/06/21	
Ballyrock CLO 14 Ltd. and Ballyrock CLO 14 LLC Class A-1 Notes	Q	USD	29/01/21	
Class A-2 Notes	Q	USD	29/01/21	
Class B Notes	Q	USD	29/01/21	
Class C Notes	Q	USD	29/01/21	
Class D Notes	Q	USD	29/01/21	
Ballyrock CLO 2019-2 Ltd. and Ballyrock CLO 2019-2 LLC Class A-1a-R	Q	USD	25/02/21	
Class A-1b-R	Q	USD	25/02/21	
Class A-2-R	Q	USD	25/02/21	
Class B-R	Q	USD	25/02/21	
Class C-R	Q	USD	25/02/21	
Class D-R	Q	USD	25/02/21	
Ballyrock CLO 2020-2 Ltd. and Ballyrock CLO 2020-2 LLC Class A-1-R Notes	Q	USD	20/10/21	
Bardin Hill Triton CLO 2021-1 Ltd. and Bardin Hill Triton CLO 2021- 1 LLC Class A	Q	USD	11/03/21	
Class B	Q	USD	11/03/21	
Class C	Q	USD	11/03/21	
Class D	Q	USD	11/03/21	
Bardin Hill CLO 2021-2 Ltd. and Bardin Hill CLO 2021-2 LLC Class A Senior Secured Floating Rate Notes	Q	USD	04/11/21	
Class B Senior Secured Floating Rate Notes	Q	USD	04/11/21	
Class C Mezzanine Secured Deferrable Floating Rate Notes	Q	USD	04/11/21	
Class D Mezzanine Secured Deferrable Floating Rate Notes	Q	USD	04/11/21	
Class E Junior Secured Deferrable Floating Rate Notes	Q	USD	04/11/21	
Bardot CLO, LTD. and Bardot CLO, LLC Subordinated Notes	Q	USD	05/11/19	
Barings CLO Ltd. 2015-II and Barings CLO Ltd. 2015-II LLC Class A-R	M	USD	20/10/17	
Class B-1	M	USD	20/10/17	
Class B-2	M	USD	20/10/17	
Class C-1-R	M	USD	20/10/17	
Class C-2-R	M	USD	20/10/17	
Class D-R	M	USD	20/10/17	
Class E-R	M	USD	20/10/17	
Class F-R	M	USD	20/10/17	
Class X-R	M	USD	20/10/17	
Subordinated Notes		USD	20/08/15	
Barings CLO Ltd. 2018-III and Barings CLO 2018-III, LLC Class A-1	Q	USD	14/06/18	
Class A-2	Q	USD	14/06/18	
Class B-1	Q	USD	14/06/18	
Class C	Q	USD	14/06/18	
Class D	Q	USD	14/06/18	
Class E	Q	USD	14/06/18	
Class F	Q	USD	14/06/18	
Class X	Q	USD	14/06/18	
Subordinated Notes due 2029	Q	USD	14/06/18	
Barings CLO Ltd. 2019-II and Barings CLO 2019-II, LLC				

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Barings CLO Ltd. 2019-II and Barings CLO 2019-II, LLC Class A-2 Notes	Q	USD	03/04/19	
Barings CLO Ltd. 2020-II and Barings CLO 2020-II, LLC Class A-R Senior Secured Floating Rate Notes Subordinated Notes	Q	USD	16/11/21	
		USD	10/11/20	
Barings CLO Ltd. 2021-II and Barings CLO 2021-II, LLC Class B Senior Secured Floating Rate Notes Class C Secured Deferrable Mezzanine Floating Rate Notes	Q	USD	18/08/21	
	Q	USD	18/08/21	
Barings Loan Partners CLO Ltd. 2 and Barings Loan Partners CLO 2 LLC Class A Notes Class B Notes	Q	USD	21/12/21	
	Q	USD	21/12/21	
Barings Middle Market CLO Ltd. 2018-I and Barings Middle Market CLO 2018-I, LLC A-1	Q	USD	20/11/18	
Barrow Hanley CLO I, Ltd. and Barrow Hanley CLO I, LLC Class A-1 Notes Class B Notes	Q	USD	17/03/23	
	Q	USD	17/03/23	
Barrow Hanley CLO II, Ltd. and Barrow Hanley CLO II, LLC Class A-1 Notes Class A-2 Notes Class B Notes	Q	USD	14/09/23	
	Q	USD	14/09/23	
	Q	USD	14/09/23	
Battalion CLO XV Ltd. and Battalion CLO XV LLC Class A-1 Class A-2 Class B Class C Class D Class E U.S.\$41,250,000 Subordinated Notes due 2033	Q	USD	25/02/20	
	Q	USD	25/02/20	
	Q	USD	25/02/20	
	Q	USD	25/02/20	
	Q	USD	25/02/20	
	Q	USD	25/02/20	
		USD	25/02/20	
Battalion CLO XXIV Ltd. and Battalion CLO XXIV LLC Class B Notes	Q	USD	15/12/22	
Battery Park CLO Ltd. and Battery Park CLO LLC Combination Notes	Q	USD	01/08/19	
BCC DSS 2017 (Ireland) Investments Designated Activity Company Series 1 Series 2		EUR	10/05/17	
	Q	EUR	11/10/19	
BCC Launchpad Ireland Holdings Designated Activity Company \$12,000,000 profit participating certificates due 2024		USD	11/11/16	
BCC Middle Market CLO 2019-1, Ltd. Class A-1-R Notes Class A-2-R Notes Class B-R Notes Class C-R Notes	Q	USD	30/11/21	
	Q	USD	30/11/21	
	Q	USD	30/11/21	
	Q	USD	30/11/21	
Beaumont Summit Finance Designated Activity Company Co Note DK Credit Note Note 1 Note 10 Note 11 Note 12 Note 13 Note 14 Note 16 Note 17 Note 18 Note 19 Note 20 Note 3 Note 4		USD	01/01/23	
		USD	01/01/23	
		GBP	14/03/18	
		EUR	07/06/19	
		EUR	12/08/19	
		EUR	12/09/19	
		EUR	24/10/19	
		GBP	31/10/19	
		USD	16/07/20	
		EUR	02/10/20	
		EUR	12/11/20	
		EUR	01/12/21	
		EUR	07/07/22	
		EUR	23/01/18	
		EUR	14/03/18	

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Beaumont Summit Finance Designated Activity Company				
Note 5		EUR	14/03/18	
Note 6		USD	09/07/18	
Note 7		EUR	27/07/18	
Note 8		EUR	03/08/18	
Note 9		EUR	21/11/18	
Benefit Street Partners CLO XVIII, Ltd. and LLC				
US\$346,500,000 Class A-1-R Senior Secured Floating Rate Notes due 2034	Q	USD	16/11/21	
Benefit Street Partners CLO XXI, Ltd. and Benefit Street Partners CLO XXI, LLC				
Class A-1-R	Q	USD	14/09/21	
U.S.\$35,000,000 Subordinated Notes due 2031		USD	12/08/20	
Benefit Street Partners CLO XXIV, Ltd. and Benefit Street Partners CLO XXIV LLC				
Class A	Q	USD	22/10/21	
Class B	Q	USD	22/10/21	
Class C	Q	USD	22/10/21	
Class D	Q	USD	22/10/21	
Class E	Q	USD	22/10/21	
Subordinated Notes		USD	22/10/21	
Bethpage Park CLO, Ltd. and Bethpage Park CLO, LLC				
Class B Senior Secured Floating Rate Notes due 2036	Q	USD	05/11/21	
Class C Mezzanine Secured Deferrable Floating Rate Notes	Q	USD	05/11/21	
Betony CLO 2, Ltd. and Betony CLO 2, LLC				
Class A-1 Notes	Q	USD	27/06/18	
Class A-2 Notes	Q	USD	27/06/18	
Class B Notes	Q	USD	27/06/18	
Class C Notes	Q	USD	27/06/18	
Class D Notes	Q	USD	27/06/18	
Class X Notes	Q	USD	27/06/18	
Subordinated Notes		USD	27/06/18	
Birch Grove CLO Ltd. and Birch Grove CLO LLC				
Class A Notes	Q	USD	05/06/19	
Class B-1 Notes	Q	USD	05/06/19	
Class B-2 Notes	Q	USD	05/06/19	
Class C Notes	Q	USD	05/06/19	
Class D Notes	Q	USD	05/06/19	
Class E Notes	Q	USD	05/06/19	
Black Forest Funding (Ireland) Designated Activity Company				
\$1,000,000,000 Profit Participating Notes due 31 March 2065	I	USD	08/04/16	
Series 2 Up to US\$1,000,000,000 Profit Participating Notes due 17 September 2069	I	USD	30/10/19	
Blackbird Cap Aircraft Lease Sec Ltd & Blackbird Cap Aircraft Lease Sec US LLC				
Series 2016 A	M	USD	15/11/16	
Series 2016 AA	M	USD	15/11/16	
Series 2016 B	M	USD	15/11/16	
Blackbird Capital II Aircraft Lease Limited and LLC				
E Note	M	USD	01/07/21	
Series 2021 A Notes	M	USD	01/07/21	
Series 2021 B Notes	M	USD	01/07/21	
BLK GCO (Investment) DAC				
Series 2018-1	A	USD	18/05/18	
BLK GCO Canada (Investment) DAC				
Series 1		USD	07/02/18	
BlueMountain CLO XXIV Ltd. and BlueMountain CLO XXIV LLC				
Subordinated Notes		USD	27/03/19	
BlueMountain CLO XXX Ltd. and BlueMountain CLO XXX LLC				
Class A-R	Q	USD	17/02/22	
BlueMountain CLO XXXIII Ltd and BlueMountain CLO XXXIII LLC				
Class B	Q	USD	28/10/21	
Broad River BSL Funding CLO Ltd. 2020-1_ Broad River BSL Funding CLO 2020-1,LLC				

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Broad River BSL Funding CLO Ltd. 2020-1_ Broad River BSL Funding CLO 2020-1,LLC				
Class A-R Notes	Q	USD	15/06/21	
Class B-R Notes	Q	USD	15/06/21	
Class C-R Notes	Q	USD	15/06/21	
Class D-R Notes	Q	USD	15/06/21	
BroadRiver II (Ireland) Designated Activity Company				
Series 1		USD	01/02/16	
Series 2		USD	01/12/16	
Series 3		USD	07/04/17	
BroadRiver III (Ireland) Designated Activity Company				
Series 1		USD	16/02/18	
Series 2		USD	26/03/18	
BroadRiver IV (Ireland) Designated Activity Company				
Series 1		USD	18/07/22	
Series 2		USD	05/09/22	
Bryant Park Funding Designated Activity Company				
€104,000,000 Profit Participating Notes due 20 May 2025		EUR	21/05/14	
£57,400,000 Profit Participating Notes due 2025		GBP	08/05/14	
US\$15,000,000 Profit Participating Notes due 2043		USD	11/01/19	
US\$15,892,961 Profit Participating Notes due 2027		USD	19/12/16	
US\$20,000,000 Profit Participating Notes due 2027		USD	02/08/17	
US\$20,000,000 Profit Participating Notes due 2027		USD	14/10/15	
US\$20,000,000 Profit Participating Notes due 2042		USD	09/11/17	
US\$40,850,000 Profit Participating Notes due 2041		USD	22/09/21	
US\$87,000,000 Profit Participating Notes due 2052		USD	22/12/22	
BSSF II Origination Designated Activity Company				
Profit Participating Notes due 6 April 2071	I	EUR	08/04/21	
Burlington Loan Management Designated Activity Company				
DK AERV Note		USD	01/01/23	
DK Credit Note		USD	01/01/23	
DK OppCredit Note		USD	01/01/23	
Burren Capital S5 Designated Activity Company				
USD 200,000,000 Unsecured Note due 2 March 2080		USD	13/04/21	
Cabot Square European Senior Loan Fund Designated Activity Company				
Profit Participating Notes due February 2027		EUR	27/02/17	
Canyon Capital Investment Elphin Designated Activity Company				
€1,000,000,000 profit participating notes due 31 December 2051		EUR	30/11/21	
Canyon Capital Investment Grange Designated Activity Company				
£1,000,000,000 Profit Participating Notes due 31 December 2051		GBP	23/11/21	
Canyon Global Capital Designated Activity Company				
£1,000,000,000 Profit Participating Notes due 31 December 2050		GBP	13/07/20	
Caravela SME No 3 Limited				
Eur 255,000,000 Portfolio Credit Linked Notes due 2036	Q	EUR	28/06/13	
Caravela SME No. 4 Limited				
Portfolio Credit Linked Notes due 2043	Q	EUR	28/05/14	
Carlyle C17 CLO, Ltd. and Carlyle C17 CLO, Corp.				
Class A-1A-R Notes	Q	USD	10/05/18	
Class A-1B-R Notes	Q	USD	10/05/18	
Class A-2-R Notes	Q	USD	10/05/18	
Class B-R Notes	Q	USD	10/05/18	
Class C-R Notes	Q	USD	10/05/18	
Class D-R Notes	Q	USD	10/05/18	
Class E-R Notes	Q	USD	10/05/18	
Subordinated Notes		USD	18/05/18	
Carlyle Global Market Strategies CLO 2012-4, Ltd. and LLC				
Class A-1-R3 Senior Secured Floating Rate Notes	Q	USD	21/09/21	
Class A-2-R3 Senior Secured Floating Rate Notes	Q	USD	21/09/21	
Carlyle Global Market Strategies CLO 2013-1, Ltd. and LLC				

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Carlyle Global Market Strategies CLO 2013-1, Ltd. and LLC				
Class A-1-RR Notes	Q	USD	01/07/21	
Class B-RR Notes	Q	USD	01/07/21	
Carlyle Global Market Strategies CLO 2014-1, Ltd. and LLC				
Class A-1-R-2 Notes	Q	USD	06/04/18	
Class A-2-R-2 Notes	Q	USD	06/04/18	
Class B-R-2 Notes	Q	USD	06/04/18	
Class C-R-2 Notes	Q	USD	06/04/18	
Class D-R Notes	Q	USD	06/04/18	
Class E-R Notes	Q	USD	06/04/18	
Carlyle Global Market Strategies CLO 2014-2-R, Ltd. and LLC				
Class A-1 Senior Secured Floating Rate Notes due 2031	Q	USD	24/05/18	
Class A-2 Senior Secured Floating Rate Notes due 2031	Q	USD	24/05/18	
Class A-3 Senior Secured Floating Rate Notes due 2031	Q	USD	24/05/18	
Class B Senior Secured Deferrable Floating Rate Notes due 2031	Q	USD	24/05/18	
Class C Mezzanine Secured Deferrable Floating Rate Notes due 2031	Q	USD	24/05/18	
Class D Mezzanine Secured Deferrable Floating Rate Notes due 2031	Q	USD	24/05/18	
Class E Mezzanine Secured Deferrable Floating Rate Notes due 2031	Q	USD	24/05/18	
Class X Senior Secured Floating Rate Notes due 2031	Q	USD	24/05/18	
Carlyle Global Market Strategies CLO 2014-3-R, Ltd. and LLC				
Class A-1A Notes	Q	USD	12/06/18	
Class A-1B Notes	Q	USD	12/06/18	
Class A-2 Notes	Q	USD	12/06/18	
Class B Notes	Q	USD	12/06/18	
Class C Notes	Q	USD	12/06/18	
Class D Notes	Q	USD	12/06/18	
Class E Notes	Q	USD	12/06/18	
Subordinated Notes		USD	12/06/18	
Carlyle Global Market Strategies CLO 2015-4, Ltd. and LLC				
Class A-1-R Notes	Q	USD	04/06/19	
Class A-2-R Notes	Q	USD	04/06/19	
Class B-R Notes	Q	USD	04/06/19	
Class C-R Notes	Q	USD	04/06/19	
Class D-R Notes	Q	USD	04/06/19	
Class X Notes	Q	USD	04/06/19	
Carlyle Global Market Strategies CLO 2015-5, Ltd. and LLC				
Class A-1-R-R Senior Secured Floating Rate Notes	Q	USD	29/09/21	
Class A-2-R-R Senior Secured Floating Rate Notes	Q	USD	29/09/21	
Class B-R Subordinated Notes		USD	27/02/19	
Class B-R-R Senior Secured Deferrable Floating Rate Notes	Q	USD	29/09/21	
Class C-R-R Mezzanine Secured Deferrable Floating Rate Notes	Q	USD	29/09/21	
Class D-R Notes	Q	USD	27/02/19	
Carlyle US CLO 2017-3, Ltd.				
U.S.\$10,000,000 Combination Notes due 2029		USD	02/08/17	
U.S.\$24,000,000 Class D Junior Secured Deferrable Floating Rate Notes due 2029	Q	USD	02/08/17	
U.S.\$61,000,000 Subordinated Notes due 2029	Q	USD	02/08/17	
Carlyle US CLO 2017-3, Ltd. and Carlyle US CLO 2017-3, LLC				
Class C Mezzanine Secured Deferrable Floating Rate Notes due 2029	Q	USD	02/08/17	
Carlyle US CLO 2017-4 Income Note, Ltd.				
US\$39,775,000 Income Notes due 2030		USD	30/11/17	
Carlyle US CLO 2017-4, Ltd. and Carlyle US CLO 2017-4, LLC				
Class A-1	Q	USD	30/11/17	
Class A-2	Q	USD	30/11/17	
Class B	Q	USD	30/11/17	
Class C	Q	USD	30/11/17	
CARLYLE US CLO 2017-5, LTD. and CARLYLE US CLO 2017-5, LLC				
Class A-1a Senior Secured Floating Rate Notes due 2030	Q	USD	30/01/18	
Class A-1b Senior Secured Floating Rate Notes due 2030	Q	USD	30/01/18	

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CARLYLE US CLO 2017-5, LTD. and CARLYLE US CLO 2017-5, LLC				
Class A-2 Senior Secured Floating Rate Notes due 2030	Q	USD	30/01/18	
Class B Mezzanine Secured Deferrable Floating Rate Notes due 2030	Q	USD	30/01/18	
Class C Mezzanine Secured Deferrable Floating Rate Notes due 2030	Q	USD	30/01/18	
Carlyle US CLO 2018-1, Ltd. and Carlyle US CLO 2018-1, LLC				
Class A-1	Q	USD	30/05/18	
Class A-2	Q	USD	30/05/18	
Class B	Q	USD	30/05/18	
Class C	Q	USD	30/05/18	
Class D	Q	USD	30/05/18	
Subordinated Notes due 2031	Q	USD	30/05/18	
Carlyle US CLO 2018-2, Ltd and Carlyle US CLO 2018-2, LLC				
Class 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	
Carlyle US CLO 2018-3, Ltd. and Carlyle US CLO 2018-3, LLC				
Class A-1a	Q	USD	29/10/18	
Class A-1b	Q	USD	29/10/18	
Class A-2	Q	USD	29/10/18	
Class B	Q	USD	29/10/18	
Class C	Q	USD	29/10/18	
Carlyle US CLO 2019-1, Ltd. and Carlyle US CLO 2019-1, LLC				
Class A-1a-R Notes	Q	USD	20/10/21	
Carlyle US CLO 2019-4, Ltd. and Carlyle US CLO 2019-4, LLC				
Subordinated Notes	Q	USD	09/01/20	
Carlyle US CLO 2020-1, Ltd.				
Subordinated Notes		USD	27/08/20	
Carlyle US CLO 2021-11, Ltd. and Carlyle US CLO 2021-11, LLC				
Class A	Q	USD	30/12/21	
Carlyle US CLO 2021-5, Ltd. and Carlyle US CLO 2021-5, LLC				
Class A-1 Notes	Q	USD	08/07/21	
Carlyle US CLO 2021-9, Ltd. and Carlyle US CLO 2021-9, LLC				
Class A Senior Secured Floating Rate Notes	Q	USD	28/10/21	
Class B Senior Secured Floating Rate Notes	Q	USD	28/10/21	
Class C Mezzanine Secured Deferrable Floating Rate Notes	Q	USD	28/10/21	
Class D Mezzanine Secured Deferrable Floating Rate Notes	Q	USD	28/10/21	
Class E Junior Secured Deferrable Floating Rate Notes	Q	USD	28/10/21	
CarVal CLO VII-C Ltd. and CarVal CLO VII-C LLC				
Class A-1 Notes	Q	USD	23/02/23	
Class A-2 Notes	Q	USD	23/02/23	
Class B-1 Notes	Q	USD	23/02/23	
Class B-2 Notes	Q	USD	23/02/23	
Class C Notes	Q	USD	23/02/23	
Class D Notes	Q	USD	23/02/23	
Class E Notes	Q	USD	23/02/23	
Castlelake Aircraft Securitization Trust 2016-1				
Class A Loans	M	USD	15/08/16	
Class B Loans	M	USD	15/08/16	
Class C Loans	M	USD	15/08/16	
Castlelake Aircraft Structured Trust 2017-1R				
Class A	M	USD	05/08/21	
Class B	M	USD	05/08/21	
Class C	M	USD	05/08/21	
Castlelake Aircraft Structured Trust 2018-1				
Class A Notes	M	USD	15/06/18	

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Castlelake Aircraft Structured Trust 2018-1

Class B Notes M USD 15/06/18

Class C Notes M USD 15/06/18

Castlelake Aircraft Structured Trust 2019-1

Class A Notes M USD 23/04/19

Class B Notes M USD 23/04/19

Class C Notes M USD 23/04/19

Castlelake Aircraft Structured Trust 2021-1

Class A Notes USD 28/01/21

Class B Notes USD 28/01/21

Class C Notes A USD 10/02/21

Castlelake Aviation Finance Designated Activity Company

5.000% Senior Notes due 2027 S USD 22/10/21

Castlelake Aviation One Designated Activity Company and LLC

US\$1,815,000,000 in aggregate principal amount of promissory notes due October 2027 Q USD 15/12/21

Cathedral Lake VI, Ltd. and Cathedral Lake VI, LLC

Class C-1 Q USD 26/05/21

Class A-F Q USD 26/05/21

Class A-N Q USD 26/05/21

Class B Q USD 26/05/21

Class C-2A Q USD 26/05/21

Class C-2B Q USD 26/05/21

Class D Q USD 26/05/21

Class E Q USD 26/05/21

Class X Q USD 26/05/21

Cathedral Lake VII, Ltd. and Cathedral Lake VII, LLC

Class A Notes Q USD 04/02/21

Class B Notes Q USD 04/02/21

Class C Notes Q USD 04/02/21

Class D Notes Q USD 04/02/21

Class E Notes Q USD 04/02/21

Class F Notes Q USD 04/02/21

Cathedral Lake VIII, Ltd. and Cathedral Lake VIII LLC

Class A-1 Q USD 20/12/21

Class A-2 Q USD 20/12/21

Class B Q USD 20/12/21

Class C Q USD 20/12/21

Class D-1 Q USD 20/12/21

Class D-J Q USD 20/12/21

Class E Q USD 20/12/21

Subordinated Notes Q USD 20/12/21

CBAM 2019-11, Ltd. and CBAM 2019-11, LLC

Class A-1 Notes Q USD 20/11/19

Class A-2 Notes Q USD 20/11/19

Class B-1 Notes Q USD 20/11/19

Class B-2 Notes Q USD 20/11/19

Class C Notes Q USD 20/11/19

Class D Notes Q USD 20/11/19

Class E Notes Q USD 20/11/19

Subordinated Notes Q USD 20/11/19

CBAM 2019-11R, Ltd and CBAM 2019-11R, LLC

Class A-1 Q USD 19/11/21

CBAM 2020-12, Ltd. and CBAM 2020-12, LLC

Class A-R Floating Rate Notes Q USD 20/07/21

Class B-R Floating Rate Notes Q USD 20/07/21

U.S.\$6,000,000 Variable Dividend Notes due 2034 USD 07/08/20

Chenango Park CLO, Ltd. and Chenango Park CLO, LLC

Class A-2 Notes Q USD 17/05/18

Specialist Debt Securities

Issuer / Debt Description	Freq	Curr	Issued	Ticker
Chenango Park CLO, Ltd. and Chenango Park CLO, LLC				
Class B Notes	Q	USD	17/05/18	
Churchill Middle Market CLO III LLC				
Class A-1 Senior Secured Floating Rate Notes	Q	USD	04/11/21	
Class B-1 Senior Secured Floating Rate Notes	Q	USD	04/11/21	
Class B-2 Senior Secured Fixed Rate Notes	Q	USD	04/11/21	
Class C Secured Deferrable Floating Rate Notes	Q	USD	04/11/21	
Class D Secured Deferrable Floating Rate Notes	Q	USD	04/11/21	
Churchill Middle Market CLO IV Ltd and Churchill Middle Market CLO IV LLC				
Class A-1 Notes	Q	USD	12/12/19	
CIFC Funding 2014-III, Ltd. and CIFC Funding 2014-III, LLC				
A-1-R2	Q	USD	22/10/18	
A-2-R2	Q	USD	22/10/18	
B-R2	Q	USD	22/10/18	
C-R2	Q	USD	22/10/18	
D-R2	Q	USD	22/10/18	
E-R2	Q	USD	22/10/18	
F-R2	Q	USD	22/10/18	
CIFC Funding 2015-II, Ltd. and CIFC Funding 2015-II, LLC				
Class A-R2 Notes	Q	USD	05/03/20	
Class B-R2 Notes	Q	USD	05/03/20	
Class C-R2 Notes	Q	USD	05/03/20	
Class D-R2 Notes	Q	USD	05/03/20	
Class E-R2 Notes	Q	USD	05/03/20	
CIFC Funding 2021-III, Ltd. and CIFC Funding 2021-III, LLC				
Class A Notes	Q	USD	04/06/21	
Class B Notes	Q	USD	04/06/21	
Class C Notes	Q	USD	04/06/21	
CIFC Funding 2021-VII, Ltd. and CIFC Funding 2021-VII, LLC				
Class A-1	Q	USD	30/11/21	
Class B	Q	USD	30/11/21	
Class C	Q	USD	30/11/21	
Class D	Q	USD	30/11/21	
Class E	Q	USD	30/11/21	
Class X	Q	USD	30/11/21	
Subordinated Notes		USD	30/11/21	
CLAS 2017-1 Limited				
Certificates	M	USD	13/12/18	
CLAS 2018-1 Limited				
USD155,710,000 Participating Equity Certificates	M	USD	25/09/18	
CLAS 2019-1 Limited				
USD70,000,000 Participating Equity Certificates	M	USD	18/06/19	
Clover CLO 2018-1, LLC and Clover CLO 2018-1 Income Note, Ltd.				
Class A-1R	Q	USD	10/05/21	
Class A-2R	Q	USD	10/05/21	
Class B-R	Q	USD	10/05/21	
Class C-R	Q	USD	10/05/21	
Class D-R	Q	USD	10/05/21	
Class E-R	Q	USD	10/05/21	
Class X	Q	USD	10/05/21	
Subordinated Notes	Q	USD	30/01/19	
Clover CLO 2019-1, LLC and Clover CLO 2019-1 Income Note, Ltd.				
Income Notes		USD	21/03/19	
Subordinated Notes		USD	21/03/19	
CLOVER CLO 2019-2, LLC				
Class A-R Notes	Q	USD	17/11/21	
CLOVER CLO 2020-1, LLC				
Class A Notes	Q	USD	22/05/20	

Specialist Debt Securities

Issuer / Debt Description	Freq	Curr	Issued	Ticker
CLSec Holdings 10 DAC				
E Certificates due 2041	M	USD	15/08/16	
Loan Notes due 2041	M	USD	15/03/17	
Series A Notes due 2041	M	USD	15/08/16	
Series B Notes due 2041	M	USD	15/08/16	
Series C Notes due 2041	M	USD	15/08/16	
CLSec Holdings 12W DAC				
Loan Notes due 2024		USD	14/03/17	
CLSec Holdings 14S DAC				
Series A	M	USD	05/08/21	
Series B	M	USD	05/08/21	
Series C	M	USD	05/08/21	
Up to USD150,000,000 Loan Notes due 2042	M	USD	19/07/17	
USD128,057,138 E-Certificates	M	USD	19/07/17	
CLSec Holdings 16S DAC				
Series A Notes	M	USD	15/06/18	
Series B Notes	M	USD	15/06/18	
Series C Notes	M	USD	15/06/18	
Up to USD150,000,000 Loan Notes	M	USD	15/06/18	
USD146,720,972 E Certificates		USD	15/06/18	
CLSec Holdings 18S DAC				
USD106,768,330.31 Series B Notes due 2039	M	USD	23/04/19	
USD165,005,863.00 E Certificates		USD	23/04/19	
USD630,902,503.79 Series A Notes due 2039	M	USD	23/04/19	
USD67,943,060.85 Series C Notes due 2039	M	USD	23/04/19	
CLSec Holdings 20 DAC				
E Certificates		USD	28/01/21	
Loan Notes	M	USD	28/01/21	
Series A Notes	M	USD	28/01/21	
Series B Notes	M	USD	28/01/21	
Series C Notes	M	USD	28/01/21	
CLSec Holdings 4 Limited				
Class A	M	USD	16/04/18	
Class B	M	USD	16/04/18	
CLSec Parent 12W DAC				
Class A Note due 2056	Q	USD	30/06/17	
Columbia Cent CLO 29 Limited and Columbia Cent CLO 29 Corp.				
Class A-R Notes	Q	USD	12/11/21	
Class B-R Notes	Q	USD	12/11/21	
Class C-R Notes	Q	USD	12/11/21	
Class D-1-R Notes	Q	USD	12/11/21	
Class D-2-R Notes	Q	USD	12/11/21	
Class E-R Notes	Q	USD	12/11/21	
Subordinated Notes		USD	11/08/20	
Columbia Cent CLO 30 Limited and Columbia Cent CLO 30 Corp.				
Class A-1	Q	USD	20/01/21	
Class A-2	Q	USD	20/01/21	
Class B	Q	USD	20/01/21	
Class C	Q	USD	20/01/21	
Class D	Q	USD	20/01/21	
Class E	Q	USD	20/01/21	
Class X	Q	USD	20/01/21	
Subordinated Notes		USD	20/01/21	
Columbia Cent CLO 31 Limited and Columbia Cent CLO 31 Corp.				
Class A-1	Q	USD	25/02/21	
Class A-F	Q	USD	25/02/21	
Class B	Q	USD	25/02/21	
Class C	Q	USD	25/02/21	

Specialist Debt Securities

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

Class D	Q USD 25/02/21
Class E	Q USD 25/02/21
Class X	Q USD 25/02/21
Subordinated Notes	USD 25/02/21

Columbia Cent CLO 32 Limited & Columbia Cent CLO 32 Corp

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

Coney Investments Holdings Designated Activity Company

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

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

Corsair Finance Jersey (International) Limited

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

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

Crayhill Aurora Capital Ireland DAC

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

Crestline Portfolio Financing Fund (IRL), DAC

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

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

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

Class A	Q USD 23/12/21
Class B	Q USD 23/12/21
Class C	Q USD 23/12/21
Class D	Q USD 23/12/21
Class E	Q USD 23/12/21
Subordinated Notes	USD 23/12/21

CWCapital COBALT II, Ltd & CWCapital COBALT II, LLC

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

Specialist Debt Securities

Issuer / Debt Description	Freq	Curr	Issued	Ticker
CWCapital COBALT II, Ltd & CWCapital COBALT II, LLC				
Class G	Q	USD	10/05/06	
Class H	Q	USD	10/05/06	
Class J	Q	USD	10/05/06	
Class K	O	USD	10/05/06	
CWCapital COBALT Vr Ltd & CWCapital COBALT Vr Corp				
Class A-2	M	USD	16/11/07	
Class B	M	USD	16/11/07	
Class C	M	USD	16/11/07	
Class D	M	USD	16/11/07	
Class E	M	USD	16/11/07	
Class F	M	USD	16/11/07	
Class G	M	USD	16/11/07	
Class H	M	USD	16/11/07	
Class J	M	USD	16/11/07	
Dahlia 2 Finance Designated Activity Company				
DKLDO Note		USD	01/08/23	
Note 1		USD	18/11/21	
Note 10		USD	22/02/23	
Note 2		USD	18/11/21	
Note 3		USD	18/11/21	
Note 4		USD	30/11/21	
Note 5		USD	30/11/21	
Note 6		USD	14/12/21	
Note 7		USD	15/12/21	
Note 8		USD	15/12/21	
Note 9		USD	01/07/22	
DCAL Aviation Finance Limited & DCAL Aviation Finance USA LLC				
4.213% Series 2015 A-1	M	USD	20/02/15	
4.75% Series 2015 C-1	M	USD	20/02/15	
5.072% Series 2015 B-1	M	USD	20/02/15	
DCM US Multi-Family Homes PLC				
Series 2022-DCM3 Notes	Q	USD	06/05/22	
Series 2022-DCM4 Notes	Q	USD	21/11/22	
Deutsche Bank AG				
Credit Linked to "CRAFT 2015-2" Replenishable Loan Portfolio	Q	USD	09/06/15	
Credit Linked to "CRAFT 2017-1" Replenishable Loan Portfolio	Q	USD	24/04/17	
Credit Linked to "DARTS 2015-1" Replenishable Loan Portfolio	Q	EUR	30/06/15	
Credit Linked to "GATE 2015-1" Replenishable Loan Portfolio	Q	EUR	06/05/15	
Credit Linked to "GATE 2016-1" Replenishable Loan Portfolio	Q	EUR	16/12/16	
Up to USD 10,000,000,000 Winton Basket-Linked Notes due 2023		USD	19/12/13	
Up to USD 50,000,000 Helium Index-Linked Notes, due 2025		USD	28/08/15	
Diameter Capital CLO 1 Ltd. and Diameter Capital CLO 1 LLC				
Class A-1A Floating Rate Notes	Q	USD	29/07/21	
Class A-1B Floating Rate Notes	Q	USD	29/07/21	
Class A-2 Floating	Q	USD	29/07/21	
Class B Deferrable Floating Rate Note	Q	USD	29/07/21	
Class C Deferrable Floating Rate Notes	Q	USD	29/07/21	
Class D Deferrable Floating Rate Notes	Q	USD	29/07/21	
Subordinated Notes	Q	USD	29/07/21	
Diameter Capital CLO 3 Ltd. and Diameter Capital CLO 3 LLC				
Class A-1A Notes	Q	USD	17/03/22	
Class A-2 Notes	Q	USD	17/03/22	
Drumwood Capital Designated Activity Company				
USD 1,000,000,000 Unsecured Note due 2 March 2080		USD	13/03/18	
Dryden 75 CLO, Ltd. and Dryden 75 CLO, LLC				
Additional Subordinated Notes	Q	USD	15/07/19	
Subordinated Notes	Q	USD	27/02/19	

Specialist Debt Securities

Issuer / Debt Description	Freq	Curr	Issued	Ticker
Dryden 87 CLO, Ltd. and Dryden 87 CLO, LLC				
Class A-1 Notes	Q	USD	07/07/21	
Class A-2 Notes	Q	USD	07/07/21	
Class B Notes	Q	USD	07/07/21	
Class C Notes	Q	USD	07/07/21	
Class D Notes	Q	USD	07/07/21	
Class E Notes	Q	USD	07/07/21	
Subordinated Notes		USD	07/07/21	
Dryden 95 CLO, Ltd. and Dryden 95 CLO, LLC				
Class A Notes	Q	USD	09/09/21	
Class B Notes	Q	USD	09/09/21	
Class C Notes	Q	USD	09/09/21	
Class D Notes	Q	USD	09/09/21	
Class E Notes	Q	USD	09/09/21	
Subordinated Notes	Q	USD	09/09/21	
Duga Spencer DAC				
€ NOTES DUE 2026	Q	EUR	23/12/16	
Duke Aviation 1 Designated Activity Company				
US\$12,500,000 Unsecured Notes due 2026		USD	02/03/21	
Earls Eight Limited				
Series 824	S	JPY	27/08/20	
Series 825	S	JPY	30/11/20	
Series 826	S	JPY	25/02/21	
Series 827	S	JPY	19/03/21	
Series 828	S	JPY	20/05/21	
Series 829 Tranche Number One	S	JPY	18/06/21	
Series 830 Tranche Number One	S	JPY	09/07/21	
Series 832	S	JPY	01/11/21	
Series 833	S	JPY	21/10/21	
Series 838	S	JPY	03/03/22	
Series 840	S	JPY	21/11/22	
Series 847	S	JPY	21/02/23	
Series 848	S	USD	14/03/23	
Series 849 Tranche Number One	S	JPY	30/03/23	
EAVF II Designated Activity Company				
Series 1 Notes	S	USD	14/12/20	
Series 2 Notes	S	USD	03/03/21	
EAVF II Holdings Designated Activity Company				
€2,500,000,000 Profit Participating Notes due 31 December 2069		EUR	10/07/19	
EAVF II ICAV Holdings Designated Activity Company				
€2,000,000,000 Profit Participating Notes due 2069		EUR	10/07/19	
EAVF Offshore Holdings Designated Activity Company				
Series 1 Profit Participating Notes		USD	23/09/15	
Series 2 Profit Participating Notes		USD	23/09/15	
Series 3 Profit Participating Notes		USD	16/12/15	
Eirles Three Designated Activity Company				
Series 293 Notes		USD	25/03/10	
Elm (MidCap) 2020-3 Designated Activity Company				
Up to £100,000,000,000 Subordinated Profit Participating Notes due 2114		GBP	03/09/20	
Elm (MidCap) 2020-4 Designated Activity Company				
£100,000,000,000 Subordinated Profit Participating Notes due 2114		GBP	23/10/20	
Elmwood CLO 15 Ltd and Elmwood CLO 15 LLC				
Class A-1 Notes	Q	USD	30/03/22	
Class A-2 Notes	Q	USD	30/03/22	
Class B Notes	Q	USD	30/03/22	
Class C Notes	Q	USD	30/03/22	
Class D Notes	Q	USD	30/03/22	
Class X Notes	Q	USD	30/03/22	

Specialist Debt Securities

Issuer / Debt Description	Freq	Curr	Issued	Ticker
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Elmwood CLO I Ltd. and Elmwood CLO I LLC

Class A-2-R	Q	USD	20/10/20	
Class A-R	Q	USD	20/10/20	
Class B-R	Q	USD	20/10/20	
Class C-R	Q	USD	20/10/20	
Class D-R	Q	USD	20/10/20	
Class E-R	Q	USD	20/10/20	
Class F-R	Q	USD	20/10/20	

Elmwood CLO II Ltd. and Elmwood CLO II LLC

Class A-R	Q	USD	20/04/21	
Class B-R	Q	USD	20/04/21	
Class C-R	Q	USD	20/04/21	
Class D-R	Q	USD	20/04/21	
Class E-R	Q	USD	20/04/21	
Class F-R	Q	USD	20/04/21	

Elmwood CLO VII Ltd. and Elmwood CLO VII LLC

Class A Notes	Q	USD	17/12/20	
Class B Notes	Q	USD	17/12/20	
Class C Notes	Q	USD	17/12/20	
Class D Notes	Q	USD	17/12/20	
Class E Notes	Q	USD	17/12/20	
Class F Notes	Q	USD	17/12/20	

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

Class A-1 Notes	Q	USD	21/10/22	
Class B Notes	Q	USD	21/10/22	

Ephesus Funding DAC

Series 2020-01 USD223,500,000 Secured Repackaged Notes due 2025	A	USD	11/08/20	
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Equifinance Capital 1 Ltd

Class B Floating Rate Notes	M	GBP	25/05/21	
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Euro IG Infrastructure Debt (Ireland) DAC

Unsecured, limited recourse, definitive registered, profit participating note	EUR	05/07/17		
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Falcon 2019-1 Aerospace Limited and Falcon 2019-1 Aerospace USA LLC

Class A Notes	M	USD	30/10/19	
Class B Notes	M	USD	30/10/19	
Class C Notes	M	USD	30/10/19	

Falcon 2019-1 Limited

Equity Certificates	USD	30/10/19		
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Financial Credit Investment II Limited

US\$2,000,000,000 Variable Funding Subordinated Notes due 2113	USD	27/09/13		
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Financial Credit Investment III Designated Activity Company

Up to US\$2,000,000,000 Variable Funding Subordinated Perpetual Notes	USD	25/09/17		
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Financial Credit Investment IV Designated Activity Company

Perpetual Notes	USD	20/09/21		
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First Eagle BSL CLO 2019-1 Ltd. and First Eagle BSL CLO 2019-1 LLC

Class B Notes	Q	USD	15/01/20	
Class C Notes	Q	USD	15/01/20	
Class D Notes	Q	USD	15/01/20	
Junior Subordinated Notes	Q	USD	15/01/20	
Senior Subordinated Notes	Q	USD	15/01/20	

Fitzroy 2018-1 CLO Designated Activity Company

A	Q	GBP	27/09/18	
B	Q	GBP	27/09/18	
C	Q	GBP	27/09/18	
D	Q	GBP	27/09/18	
E	Q	GBP	27/09/18	
F	Q	GBP	27/09/18	

Flagship CLO VIII, Ltd and Flagship CLO VIII, LLC

Class A-RR	Q	USD	26/06/18	
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Specialist Debt Securities

Issuer / Debt Description
FreqCurr Issued Ticker
Flagship CLO VIII, Ltd and Flagship CLO VIII, LLC

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	

Flatiron CLO 20 Ltd. and Flatiron CLO 20 LLC

Class A Notes	Q USD	10/11/20	
Class B Notes	Q USD	10/11/20	
Class C Notes	Q USD	10/11/20	
Class D Notes	Q USD	10/11/20	
Class E Notes	Q USD	10/11/20	
Subordinated Notes	USD	10/11/20	

FLF I AB Subsidiary Finance Designated Activity Company

Up to US\$2,000,000,000 Profit Participating Notes due 2070	USD	21/01/20	
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FLF I DB Subsidiary Finance Designated Activity Company

Up to US\$2,000,000,000 Profit Participating Notes due 2070	USD	04/03/20	
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FLF II AB Subsidiary Finance Designated Activity Company

Up to US\$1,000,000,000 Profit Participating Notes due 2070	USD	28/09/20	
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FLF II MA-CRPTF Subsidiary Designated Activity Company

US\$1,000,000,000 Profit Participating Notes due 2030	USD	26/01/21	
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FLF II Subsidiary Finance Designated Activity Company

US\$1,000,000,000 Profit Participating Notes due 2070	USD	17/12/20	
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FLF III AB Subsidiary Finance Designated Activity Company

US\$1,000,000,000 Profit Participating Notes due 2072	USD	26/05/22	
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FLF III Subsidiary Finance Designated Activity Company

US\$1,000,000,000 Profit Participating Notes due 2072	USD	20/04/22	
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FLF III-IV MA-CRPTF Subsidiary Designated Activity Company

US\$1,000,000,000 Profit Participating Notes due 2031	USD	22/09/22	
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FLF III-IV MA-CRPTF Subsidiary Finance Designated Activity Company

US\$1,000,000,000 Profit Participating Notes due 2072	USD	05/12/22	
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Flight Lease Capital Management International Designated Activity Company

US\$200,000,000 Profit Participating Notes due 2030	USD	22/07/20	
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Fly Willow Aircraft Holdings DAC

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

US\$950,000,000 Promissory Note due 2027	USD	10/07/23	
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Foresail Aviation Holdco Limited

Promissory Notes due 2027	Q USD	28/05/13	
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Fort Pitt Ireland Designated Activity Company

Structured Notes due 31 December 2067	USD	17/06/16	FORTP01KY
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Fortress Lending Fund Company Designated Activity Company

Up to \$2,000,000,000 Profit Participating Notes due 2027	USD	10/01/19	
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Fortress Lending Fund II Company Designated Activity Company

Up to US\$1,000,000,000 Profit Participating Notes due 2029	USD	30/06/20	
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Fortress Lending Fund II Subsidiary Designated Activity Company

Up to US\$1,000,000,000 Profit Participating Notes due 2029	USD	30/06/20	
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Fortress Lending Fund III Company Designated Activity Company

US\$2,000,000,000 Profit Participating Notes due 2031	USD	03/02/22	
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Fortress Lending Fund III Subsidiary Designated Activity Company

US\$2,000,000,000 Profit Participating Notes due 2031	USD	03/02/22	
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Fortress Lending Fund Subsidiary Designated Activity Company

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

Series 2022-01	USD	16/03/22	
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Galaxy XXV CLO, Ltd. and Galaxy XXV CLO, LLC

Specialist Debt Securities

Issuer / Debt Description	Freq	Curr	Issued	Ticker
Galaxy XXV CLO, Ltd. and Galaxy XXV CLO, LLC				
Class A Notes	Q	USD	18/09/18	
Class A Subordinated Notes	Q	USD	18/09/18	
Class B Notes	Q	USD	18/09/18	
Class C Notes	Q	USD	18/09/18	
Class D Notes	Q	USD	18/09/18	
Class E Notes	Q	USD	18/09/18	
Galaxy XXVI CLO, Ltd. and Galaxy XXVI CLO, LLC				
Class A	Q	USD	06/12/18	
Class A	Q	USD	06/12/18	
Class B	Q	USD	06/12/18	
Class C	Q	USD	06/12/18	
Class D	Q	USD	06/12/18	
Class E	Q	USD	06/12/18	
Class F	Q	USD	06/12/18	
Gallatin CLO VIII 2017-1, Ltd. and Gallatin CLO VIII 2017-1, LLC				
A-1-R	Q	USD	28/12/21	
A-2-R	Q	USD	28/12/21	
B-1-R	Q	USD	28/12/21	
B-2-R	Q	USD	28/12/21	
C-1-R	Q	USD	28/12/21	
C-2-R	Q	USD	28/12/21	
D-1-R	Q	USD	28/12/21	
D-2-R	Q	USD	28/12/21	
E-R	Q	USD	28/12/21	
F-R	Q	USD	28/12/21	
X-R	Q	USD	28/12/21	
Gallatin CLO X 2023-1, Ltd. and Gallatin CLO X 2023-1, LLC				
Class A-1 Notes	Q	USD	07/09/23	
Class A-J Notes	Q	USD	07/09/23	
Class B Notes	Q	USD	07/09/23	
GCO Lux (Investment) Designated Activity Company				
Series 2018-1		USD	20/12/18	
GCO Lux (Origination) Designated Activity Company				
Series 2018-1		USD	05/04/18	
GCO Lux Feeder A DAC				
Up to USD 150,000,000 note due 2044		USD	02/05/19	
GCO Multi-Feeder (Investment) DAC				
Series 2018-1 Up to 100,000,000 USD Series B Note due 2043	A	USD	18/05/18	
Generate CLO 8 Ltd. and Generate CLO 8 LLC				
Class A-R Notes	Q	USD	03/12/21	
Class B-R Notes	Q	USD	03/12/21	
Class C-R Notes	Q	USD	03/12/21	
GGAM Finance Ltd.				
\$400,000,000 7.750% Senior Notes due 2026	S	USD	08/06/23	
\$600,000,000 8.000% Senior Notes due 2028	S	USD	08/06/23	
Gilead Aviation Designated Activity Company				
USD\$900,000,000 Note due 31 December 2032	A	USD	03/12/21	
Glacier Acquisitions Designated Activity Company				
EUR 300,000,000 Unsecured Note due 2 March 2080		EUR	12/07/22	
Glencar European Investments Platform Designated Activity Company				
£1,000,000,000 Profit Participating Notes due August 2067		GBP	06/03/17	
Glencar Investments 28 Designated Activity Company				
Up to £53,466,000 plus €59,941,215 promissory note issued pursuant to a subordinated loan agreement dated 15 Jan		EUR	15/01/21	
Glencar Investments 29 Designated Activity Company				
£200,000,000 profit participating notes due 2048		GBP	15/01/21	
Glencar Investments 32 Designated Activity Company				
US\$350,000,000 profit participating notes due 2034		USD	26/05/21	

Specialist Debt Securities

Issuer / Debt Description
FreqCurr Issued Ticker

Glencar Investments 34 Designated Activity Company £100,000,000 promissory notes	M GBP 02/06/21
Glencar Investments 35 Designated Activity Company Class A1 Notes	GBP 12/10/21
Mezzanine Notes	GBP 12/10/21
Subordinated Notes	GBP 12/10/21
Glencar Investments 36 Designated Activity Company £60,000,000 Profit Participating Notes due 19 August 2031	GBP 19/08/21
Glencar Investments II Designated Activity Company Up to US\$300,000,000 Profit Participating Notes due 2065	USD 10/02/17
Glencar Investments IV Designated Activity Company Up to US\$100,000,000 Profit Participating Notes due 1 February 2065	I USD 03/03/17
Glencar Investments V Designated Activity Company Up to US\$100,000,000 Profit Participating Notes due 2065	USD 25/04/17
Glencar Investments VI Designated Activity Company \$131,653,532 Profit Participating Notes due 2040	USD 16/03/18
Glencar Investments VII Designated Activity Company \$53,279,092 Profit Participating Notes due 2048	I USD 29/06/18
Glencar Investments XII Designated Activity Company £70,000,000 Profit Participating Notes due 2027	GBP 25/09/17
Glencar Investments XIX Designated Activity Company £85,000,000 Profit Participating Notes due 2048	GBP 17/05/18
Glencar Investments XV Designated Activity Company €135,000,000 Profit Participating Notes due 2022	EUR 15/12/17
Glencar Investments XVI Designated Activity Company £12,000,000 Profit Participating Notes due 2056	GBP 12/12/17
Glencar Investments XVII Designated Activity Company £47,909,980 Mortgage Backed Floating Rate Notes due 2028	GBP 22/08/18
Glencar Investments XX Designated Activity Company £105,000,000 Profit Participating Notes due 2028	GBP 18/12/18
Glencar Investments XXI Designated Activity Company €200,000,000 Profit Participating Notes due 2028	EUR 10/07/18
Glencar Investments XXII Designated Activity Company £250,000,000 Profit Participating Notes due 2034	GBP 25/09/19
Glencar Investments XXIV Designated Activity Company £200,000,000 promissory notes issued pursuant to a subordinated facility agreement dated 6 July 2020	M GBP 07/07/20
Glencar Investments XXVII Designated Activity Company A1 Cleared Notes	I GBP 23/06/21
Class B1 VFNs	GBP 24/04/19
Class B2 VFNs	GBP 24/04/19
GLM EUR BAWH Designated Activity Company US\$200,000,000 Subordinated Notes	USD 19/03/21
GLM EUR MS WH Designated Activity Company Up to EUR40,000,000 Subordinated Notes	EUR 21/08/17
Global Aviation Equipment Leasing I Ireland Limited Unlimited number of Unsecured Fixed Interest Loan Notes	USD 04/10/19
Global Infrastructure Debt Fund A DAC Class A Note	I USD 14/04/21
Class B Note	I USD 01/08/18
GoldenTree Loan Management US CLO 10, Ltd. and LLC Class C Mezzanine Deferrable Floating Rate Notes	Q USD 02/08/21
GoldenTree Loan Management US CLO 11, Ltd. and LLC Class A	Q USD 08/12/21
GoldenTree Loan Management US CLO 4, Ltd and LLC U.S.\$68,000,000 Class C-R Mezzanine Deferrable Floating Rate Notes due 2031	Q USD 14/05/21
Goldfish Funding Designated Activity Company	

Specialist Debt Securities

Issuer / Debt Description	Freq	Curr	Issued	Ticker
Goldfish Funding Designated Activity Company \$545,523,058.99 Promissory Note due 2025	Q	USD	08/03/23	
Golub Capital BDC 3 CLO 1 LLC Class A Notes	Q	USD	11/03/21	
Golub Capital Partners CLO 30(M)-R (Conversion), LLC Class A-R2 Senior Secured Floating Rate Notes	Q	USD	09/03/22	
Golub Capital Partners CLO 50(B)-R, Ltd. and Golub Capital Partners CLO 50(B)-R, Class A-1-R Notes	Q	USD	16/03/22	
Class B-R Notes	Q	USD	16/03/22	
Class C-R Notes	Q	USD	16/03/22	
Golub Capital Partners CLO 51(M), L.P. and Golub Capital Partners CLO 51(M), LLC Class A Notes	Q	USD	15/04/21	
Golub Capital Partners CLO 61(M) Class B-2 Senior Secured Fixed Rate Notes	Q	USD	23/06/22	
Golub Capital Partners CLO 67(M) Class A-1	Q	USD	20/06/23	
Gongga (Corporate Loans) Limited Class A	Q	USD	02/08/19	
Class B	Q	USD	02/08/19	
Gosford Capital Designated Activity Company DKK 1,000,000,000 Unsecured Note due 2 March 2080		DKK	13/03/18	
Greenwood Park CLO, Ltd. Class E Mezzanine Secured Deferrable Floating Rate Notes due 2031	Q	USD	09/03/18	
Subordinated Notes due 2031		USD	09/03/18	
Greenwood Park CLO, Ltd. and Greenwood Park CLO, LLC Class A-1 Senior Secured Floating Rate Notes due 2031	Q	USD	09/03/18	
Class A-2 Senior Secured Floating Rate Notes due 2031	Q	USD	09/03/18	
Class B Senior Secured Floating Rate Notes due 2031	Q	USD	09/03/18	
Class C Mezzanine Secured Deferrable Floating Rate Notes due 2031	Q	USD	09/03/18	
Class D Mezzanine Secured Deferrable Floating Rate Notes due 2031	Q	USD	09/03/18	
Guggenheim CLO 2020-1, Ltd. and Guggenheim CLO 2020-1, LLC Class A-R Notes	Q	USD	15/04/21	
Class B-R Notes	Q	USD	15/04/21	
Class C-R Notes	Q	USD	15/04/21	
Class D-R Notes	Q	USD	15/04/21	
Class E Notes	Q	USD	15/04/21	
Guggenheim CLO 2022-1 STAT Ltd and Guggenheim CLO 2022-1 STAT LLC Class A-1a	Q	USD	18/11/22	
Class A-1b	Q	USD	18/11/22	
Class A-2	Q	USD	18/11/22	
Harbour Facilities Designated Activity Company Series 1		USD	21/12/22	
Series 2		GBP	12/07/23	
Hawkes Loan Management Designated Activity Company CO Note		USD	18/11/22	
DK Credit Note		USD	18/11/22	
DK Opp Credit		USD	01/07/23	
Note 10		USD	18/09/18	
Note 12		USD	31/10/18	
Note 14		USD	29/05/19	
Note 15		USD	05/06/19	
Note 20		USD	04/06/21	
Note 21		USD	05/01/22	
Note 22		EUR	23/12/21	
Note 23		USD	25/02/22	
Note 24		USD	19/05/22	
Note 26		USD	01/09/22	
Note 27		USD	18/11/22	

Specialist Debt Securities

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

Note 4	EUR	20/11/17	
Note 7	USD	20/11/17	
Note 8	USD	20/11/17	
Note 9	USD	22/08/18	

HCG Finance DAC

Secured Note, Series No. 2022-33	M	USD	26/10/22
Secured Note, Series No. 2022-34	M	USD	29/11/22
Secured Note, Series No. 2022-35	M	USD	14/12/22
Secured Note, Series No. 2023-36	M	USD	22/02/23
Secured Note, Series No. 2023-37	M	USD	28/06/23
Secured Note, Series No. 2023-38	M	USD	31/07/23
Secured Note, Series No. 2023-39	M	USD	30/08/23
Series 2017-A Subordinated Note	M	USD	14/12/17
Series 2018-B Subordinated Note	M	USD	08/11/18
Subordinated Note - Series 2018-A	M	USD	07/06/18
Subordinated Note - Series 2019- A	M	USD	17/05/19
Subordinated Note, Series 2018- D	A	USD	20/12/18
Subordinated Note, Series 2018-C		USD	13/12/18
Subordinated Note, Series 2019- C	M	USD	29/10/19
Subordinated Note, Series 2019-B	M	USD	05/06/19
Subordinated Note, Series 2019-D	M	USD	20/11/19
Subordinated Note, Series 2021-A	M	USD	20/01/21
Subordinated Note, Series No. 2021-B	M	USD	30/11/21

Helios Aviation Limited

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

Variable Funding Note due 12 August 2026		GBP	12/08/16
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Hildene TruPS Securitization 2018-1, Ltd. and LLC

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

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

Series 2018 A Notes	M	USD	30/11/18
Series 2018 B Notes	M	USD	30/11/18
Series 2018 C Notes	M	USD	30/11/18

Horizon Aircraft Finance II Limited and Horizon Aircraft Finance II LLC

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

Horizon Aircraft Finance III Limited and Horizon Aircraft Finance III LLC

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

Horizon I Limited

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

Certificates	M	USD	02/07/19
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Horizon III Limited

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

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

U.S.\$57,000,000 Class B Senior Secured Floating Rate Notes due 2036	Q	USD	27/06/23
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ICG Rhinebeck CLO 2021-4, Ltd. and ICG Rhinebeck CLO 2021-4 LLC

Class A-1	Q	USD	03/11/21
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ICG US CLO 2021-1, Ltd. and ICG US CLO 2021-1, LLC

Class A-1 Notes	Q	USD	11/03/21
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Specialist Debt Securities

Issuer / Debt Description	Freq	Curr	Issued	Ticker
ICG US CLO 2021-1, Ltd. and ICG US CLO 2021-1, LLC				
Class A-2 Notes	Q	USD	11/03/21	
Class B Notes	Q	USD	11/03/21	
Class C Notes	Q	USD	11/03/21	
Class D Notes	Q	USD	11/03/21	
Class E Notes	Q	USD	11/03/21	
Subordinated Notes		USD	11/03/21	
IHC 1908 S.r.l.				
Class A Notes	A	EUR	22/11/19	
Class B Notes	A	EUR	22/11/19	
Class C Notes	A	EUR	22/11/19	
Junior Notes	A	EUR	22/11/19	
Senior Notes	A	EUR	22/11/19	
Incline Aladdin Engine Funding Designated Activity Company				
An unlimited amount of Unsecured Fixed Rate Loan Notes Due 2038	I	USD	18/07/18	
Incline Aladdin Funding Designated Activity Company				
An unlimited amount of Unsecured Fixed Rate Notes Due 2038		USD	18/07/18	
Incline Aviation Holdings Designated Activity Company				
Up to US\$931,195,719 Unsecured Fixed Rate Loan Note Due 2039		USD	26/04/19	
Incline II B Shannon Finance DAC				
Up to US\$1,100,500,000 Unsecured Fixed Rate Notes Due 2041		USD	27/01/21	
Invesco CLO 2021-2, Ltd and Invesco CLO-2021-2, LLC				
U.S.\$60,000,000 Class B Senior Secured Floating Rate Notes due 2034	Q	USD	17/06/21	
Invesco CLO 2022-1, Ltd. and Invesco CLO 2022-1, LLC				
Class A Senior Secured Floating Rate Notes	Q	USD	09/03/22	
Class B Senior Secured Floating Rate Notes	Q	USD	09/03/22	
Class C Deferrable Mezzanine Secured Floating Rate Notes	Q	USD	09/03/22	
Class D Deferrable Mezzanine Secured Floating Rate Notes	Q	USD	09/03/22	
Class E Deferrable Junior Secured Floating Rate Notes	Q	USD	09/03/22	
Class Y Notes		USD	09/03/22	
Subordinated Notes		USD	09/03/22	
Ivy Hill Middle Market Credit Fund XII, Ltd. and LLC				
Class A-1T-R Notes	Q	USD	28/06/21	
Class A-2A-R Notes	Q	USD	28/06/21	
Class A-2B-R Notes	Q	USD	28/06/21	
Class B-R Notes	Q	USD	28/06/21	
Class C-R Notes	Q	USD	28/06/21	
Class D-R Notes	Q	USD	28/06/21	
Jamestown CLO XIV Ltd. and Jamestown CLO XIV Corp				
Class A-1a-R Notes	Q	USD	20/10/21	
Class A-2-R Notes	Q	USD	20/10/21	
JFIN CLO 2013 Ltd. and JFIN CLO 2013 LLC				
Class A-1-FR Notes	Q	USD	23/01/20	
Class A-1-NR Notes	Q	USD	23/01/20	
Class A-2-R Notes	Q	USD	23/01/20	
Class B-R Notes	Q	USD	23/01/20	
Class C-R Notes	Q	USD	23/01/20	
JFIN CLO 2017-II Ltd. and JFIN CLO 2017-II LLC				
Class A-R	S	USD	10/11/21	
Class B-R	S	USD	10/11/21	
Class C-R	S	USD	10/11/21	
Class X	Q	USD	08/12/17	
JOL Air Limited				
Class A Notes	M	USD	15/04/19	
Class B Notes	M	USD	15/04/19	
Class C Notes	M	USD	15/04/19	
Jupiter Aviation Bark Holdings Co., Ltd.				
Up to \$300,000,000 Unsecured Fixed Rate Notes Due 2039		USD	08/11/19	

Specialist Debt Securities

Issuer / Debt Description	Freq	Curr	Issued	Ticker
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Kawartha CAD Ltd.				
Boreal Series 2021-1	Q	CAD	15/06/21	
Class B Notes		CAD	14/04/22	
Class B Notes		CAD	02/12/22	
Class C Notes		CAD	02/12/22	
Class C Notes		CAD	14/04/22	
Class D Notes		CAD	14/04/22	
Class D Notes		CAD	02/12/22	
Class E Notes		CAD	02/12/22	
Class E Notes		CAD	14/04/22	
Class F Notes		CAD	14/04/22	
Class F Notes		CAD	02/12/22	
KDAC Aviation Finance (Cayman) Limited and KDAC Aviation Finance (USA) LLC				
Series A	M	USD	20/12/17	
Series B	M	USD	20/12/17	
Series C	M	USD	20/12/17	
Kestrel Aircraft Funding Limited and Kestrel Aircraft Funding USA, LLC				
A	M	USD	14/12/18	
B	M	USD	14/12/18	
Kestrel Finance I S.à r.l.				
A Notes		GBP	21/07/19	
B Notes		GBP	21/07/19	
KKR CLO 17 Ltd. and KKR CLO 17 LLC				
Class A-R	Q	USD	25/03/21	
Class B-R	Q	USD	25/03/21	
Class C-1-R	Q	USD	25/03/21	
Class C-2-R	Q	USD	25/03/21	
Class D-R	Q	USD	25/03/21	
Class E-R	Q	USD	25/03/21	
Class X	Q	USD	25/03/21	
KKR CLO 19 Ltd and KKR CLO 19 LLC				
Subordinated Notes		USD	06/12/17	
KKR CLO 23 Ltd. and KKR CLO 23 LLC				
Class A-1 Notes	Q	USD	01/11/18	
KKR CLO 28 LTD. and KKR CLO 28 LLC				
Class A Notes	Q	USD	04/03/20	
Class B Notes	Q	USD	04/03/20	
Class C Notes	Q	USD	04/03/20	
Class D Notes	Q	USD	04/03/20	
Class E Notes	Q	USD	04/03/20	
KKR CLO 30 LTD. and KKR CLO 30 LLC				
Class A-1-R Notes	Q	USD	05/11/21	
Class A-J-R Notes	Q	USD	05/11/21	
Class B-R Notes	Q	USD	05/11/21	
Class C-R Notes	Q	USD	05/11/21	
Class D-R Notes	Q	USD	05/11/21	
Class E-R Notes	Q	USD	05/11/21	
KKR CLO 32 Ltd. and KKR CLO 32 LLC				
Class A1	Q	USD	18/12/20	
Class A2	Q	USD	18/12/20	
Class B	Q	USD	18/12/20	
Class C	Q	USD	18/12/20	
Class D	Q	USD	18/12/20	
Class E	Q	USD	18/12/20	
Class F	Q	USD	18/12/20	
KKR CLO 33 Ltd. and KKR CLO 33 LLC				
Class A Notes	Q	USD	03/06/21	
Class B Notes	Q	USD	03/06/21	

Specialist Debt Securities

Issuer / Debt Description	Freq	Curr	Issued	Ticker
KKR CLO 33 Ltd. and KKR CLO 33 LLC				
Class C Notes	Q	USD	03/06/21	
Class D Notes	Q	USD	03/06/21	
Class E Notes	Q	USD	03/06/21	
KKR CLO 37 Ltd. and KKR CLO 37 LLC				
Class A-1A Notes	Q	USD	27/12/21	
Class A-1B Notes	Q	USD	27/12/21	
Class A-2 Notes	Q	USD	27/12/21	
Class B-1 Notes	Q	USD	27/12/21	
Class B-2 Notes	Q	USD	27/12/21	
Class C Notes	Q	USD	27/12/21	
Class D Notes	Q	USD	27/12/21	
Class E Notes	Q	USD	27/12/21	
Subordinated Notes		USD	27/12/21	
KKR CLO 40 Ltd. and KKR CLO 40 LLC				
Class A Senior Secured Floating Rate Notes	Q	USD	09/05/22	
Class B Senior Secured Floating Rate Notes	Q	USD	09/05/22	
Class C Senior Secured Deferrable Floating Rate Notes	Q	USD	09/05/22	
Class D Senior Secured Deferrable Floating Rate Notes	Q	USD	09/05/22	
Class E Senior Secured Deferrable Floating Rate Notes	Q	USD	09/05/22	
KKR CLO 43 Ltd. and KKR CLO 43 LLC				
Class A-1 Notes	Q	USD	22/12/22	
Class A-2 Notes	Q	USD	22/12/22	
Class B-1 Notes	Q	USD	22/12/22	
Class B-2 Notes	Q	USD	22/12/22	
Class C Notes	Q	USD	22/12/22	
Class D Notes	Q	USD	22/12/22	
Class E Notes	Q	USD	22/12/22	
KKR REIGN I Ltd. and KKR REIGN I LLC				
U.S.\$1,533,450,000 Return Enhanced Investment Grade Notes due 2049	S	USD	09/05/19	
KKR Static CLO 2 Ltd. and KKR Static CLO 2 LLC				
Class A-1	Q	USD	10/11/22	
Class A-2	Q	USD	10/11/22	
Class B	Q	USD	10/11/22	
KKR Wolverine I Ltd. and KKR Wolverine I LLC				
Class A	Q	USD	16/11/16	
KL Law Finance Designated Activity Company				
US\$1,000,000,000 Profit Participating Notes due 2071		USD	01/09/21	
KLA Aviation Finance Holdings LLC				
US\$250,000,000 Unsecured Notes due on the Termination Date		USD	30/03/21	
Knights Hill Capital Ireland DAC				
Up to USD 700,000,000 Series 1 Notes	Q	USD	13/03/17	
Knights Hill Ireland II DAC				
Up to USD 1,000,000,000 Series 1 Notes		USD	30/06/20	
Up to USD 200,000,000 Series 2 Notes	Q	USD	25/05/22	
Ladenvale Designated Activity Company				
profit participating certificates due 2048		USD	15/03/19	
LCM 30 Ltd. and LCM 30 LLC				
Class C Notes	Q	USD	25/04/19	
Leguh Issuer Holdings Designated Activity Company				
Series A		USD	13/07/17	
Lexington Finance Designated Activity Company				
Series 1 Notes		EUR	06/04/17	
Series 10 Notes		USD	03/07/18	
Series 11 Notes		USD	13/07/18	
Series 12 Notes		USD	14/12/18	
Series 13 Notes		USD	23/01/19	
Series 14 Notes		USD	08/02/19	

Specialist Debt Securities

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

Series 15 Notes	USD	22/05/19	
Series 16 Notes	USD	03/07/19	
Series 18 Notes	USD	01/08/19	
Series 19 Notes	USD	01/08/19	
Series 2 Notes	USD	13/11/17	
Series 20 Notes	USD	01/08/19	
Series 21 Notes	USD	25/09/19	
Series 22 Notes	USD	21/11/19	
Series 23 Notes	USD	21/11/19	
Series 24 Notes	USD	13/05/20	
Series 25 Notes	USD	13/05/20	
Series 26 Notes	USD	28/05/20	
Series 27 Notes	USD	15/05/20	
Series 29 Notes	USD	03/09/21	
Series 3 Notes	USD	01/11/17	
Series 30 Notes	USD	14/01/21	
Series 31 Notes	USD	09/11/21	
Series 32 Notes	USD	09/11/21	
Series 33 Notes	USD	09/11/21	
Series 35 Notes	USD	16/11/22	
Series 36 Notes	USD	08/11/22	
Series 37 Notes	USD	15/11/22	
Series 4 Notes	USD	02/06/17	
Series 5 Notes	USD	14/08/17	
Series 6 Notes	EUR	15/11/17	
Series 7 Notes	USD	06/06/18	
Series 8 Notes	USD	13/06/18	
Series 9 Notes	USD	22/06/18	

Libra A Limited and Atena Limited and Starsia Capital Limited

Series C006	S	JPY	25/10/22
Series C009	S	JPY	19/01/23
Series C010	A	JPY	21/02/23
Series C011	A	JPY	22/03/23
Series C013	A	USD	04/05/23
Series C014	A	JPY	26/04/23
Series C015	A	JPY	24/05/23
Series C036	A	JPY	22/05/23
Series C037	A	JPY	16/06/23
Series C038	A	JPY	24/07/23

Linklease Finance PLC

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

LMN FINANCE DESIGNATED ACTIVITY COMPANY

Note 11 GBP 300,000,000 Unsecured Note due 2 March 2080	GBP	29/09/20	
Note 12: GBP 15,000,000 Unsecured Note due 2 March 2080	GBP	28/10/20	
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	
Note 9: EUR9,700,000 Unsecured Note due 2 March 2080	EUR	18/09/18	
Note1: EUR 43,800,000.00 Unsecured Note due 2 March 2080	EUR	11/12/17	
USD 10,000,000 Unsecured Note due 2 March 2080 (Co)	USD	01/01/23	
USD 100,000,000 Unsecured Note due 2 March 2080 (DK Credit)	USD	01/01/23	

Specialist Debt Securities

Issuer / Debt Description	Freq	Curr	Issued	Ticker
LMN FINANCE DESIGNATED ACTIVITY COMPANY				
USD 100,000,000 Unsecured Note due 2 March 2080 (DK Opp Credit)		USD	01/07/23	
Logan CLO I, Ltd. and Logan CLO I, LLC				
Class A	Q	USD	03/06/21	
Class B	Q	USD	03/06/21	
Class C	Q	USD	03/06/21	
Class D	Q	USD	03/06/21	
Class E	Q	USD	03/06/21	
Loxley Funding Limited				
£100,000,000 subordinated notes issued pursuant to a facility agreement dated 21 January 2022	M	GBP	28/01/22	
LRF III Investments S.A.R.L.				
Up to £1,022,000,000 Multi-Currency Variable Funding Note	Q	USD	03/08/18	
Luminis Finance PLC				
Series No: 2020-01		EUR	18/03/20	
Series No: 2020-06		EUR	18/08/20	
Series No: 2021-09		EUR	02/06/21	
LUMINIS Limited				
Class A	Q	USD	24/09/20	
Class B	Q	USD	24/09/20	
Luminus Energy IE Designated Activity Company				
Up to C\$2,500,000,000 Profit Participating Notes due 2069		CAD	17/10/19	
Lunar Aircraft 2020-1 Limited and Lunar Aircraft 2020-1 LLC				
Class A Notes	M	USD	27/02/20	
Class B Notes	M	USD	27/02/20	
Class C Notes	M	USD	27/02/20	
Class E Notes		USD	27/02/20	
MACH 1 CAYMAN LIMITED and MACH 1 USA LLC				
3.474% Series 2019 A Fixed Rate Notes due 2039	M	USD	15/10/19	
4.335% Series 2019 B Fixed Rate Notes due 2039	M	USD	15/10/19	
MACH AOE 1 Designated Activity Company				
US\$20,200,000 Unsecured Fixed Interest Loan Notes due 30 June 2029	Q	USD	08/02/23	
Macquarie AirFinance Holdings Limited				
USD 500,000,000 Unsecured Senior Notes 2028	S	USD	18/04/23	
Madison Park Funding XI, Ltd. and Madison Park Funding XI, LLC				
Class D-R	Q	USD	07/09/17	
Class E-R	Q	USD	07/09/17	
Class F-R	Q	USD	07/09/17	
Class X	Q	USD	07/09/17	
Subordinated Notes		USD	17/09/13	
Madison Park Funding XLI, Ltd and Madison Park Funding XLI, LLC				
Class A-R Senior Secured Floating Rate Notes due 2027	Q	USD	08/12/17	
Class B-R Senior Secured Floating Rate Notes due 2027	Q	USD	08/12/17	
Class C-R Senior Secured Deferrable Floating Rate Notes due 2027	Q	USD	08/12/17	
Class C-R Senior Secured Deferrable Floating Rate Notes due 2027	Q	USD	08/12/17	
Class E-R Senior Secured Deferrable Floating Rate Notes due 2027	Q	USD	08/12/17	
Class F-R Senior Secured Deferrable Floating Rate Notes due 2027	Q	USD	08/12/17	
Madison Park Funding XLIII, Ltd. and Madison Park Funding XLIII, LLC				
Class B Notes	Q	USD	23/08/18	
Class C Notes	Q	USD	23/08/18	
Madison Park Funding XLIX, Ltd. and Madison Park Funding XLIX LLC				
Class A	Q	USD	22/11/21	
Class B-1	Q	USD	22/11/21	
Class C	Q	USD	22/11/21	
Madison Park Funding XLVII, Ltd. and Madison Park Funding XLVII, LLC				
U.S.\$64,000,000 Class B Floating Rate Senior Notes due 2034	Q	USD	03/12/20	
Madison Park Funding XVII, Ltd. and Madison Park Funding XVII, LLC				
Class D-R Deferrable Floating Rate Notes	Q	USD	15/06/17	
Class E-R Deferrable Floating Rate Notes	Q	USD	15/06/17	

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Madison Park Funding XVII, Ltd. and Madison Park Funding XVII, LLC Class F-R Deferrable Floating Rate Notes	Q USD 15/06/17	
Madison Park Funding XVIII, Ltd. and Madison Park Funding XVIII, LLC Class B-R Notes	Q USD 28/11/17	
Class D-R Notes	Q USD 28/11/17	
Class E-R Notes	Q USD 28/11/17	
Subordinated Notes	USD 28/11/17	
Madison Park Funding XXIII, Ltd. and Madison Park Funding XXIII, LLC Class E	Q USD 11/08/17	
Madison Park Funding XXIV, Ltd. and Madison Park Funding XXIV, LLC U.S.\$56,500,000 Class C-R Secured Deferrable Floating Rate Notes due 2029	Q USD 27/08/19	
Madison Park Funding XXVII, LTD. Class D Notes	USD 22/03/18	
Magnetite XVI, Limited and Magnetite XVI, LLC Subordinated Notes	USD 18/12/15	MAGNELTDS
Magnolia Finance X DAC Series 2021-1	Q USD 08/11/21	
USD 105,264,000 Series 2019-1 Notes due 2024	Q USD 30/09/19	
USD 105,264,000 Series 2020-1 Notes due 2024	Q USD 27/02/20	
Magnolia Finance XI DAC EUR 383,705,196 Series 2019-1 Notes due 2024	Q EUR 25/09/19	
EUR 458,000,000 Series 2020-1 Notes due 2025	Q EUR 23/09/20	
MAIF DAC Up to EUR 750,000,000 note due 2043	EUR 24/05/19	
MAM Aircraft Leasing 1 Designated Activity Company US\$41,250,000 Profit Participating Notes due 2049	USD 26/09/19	
MAM Aircraft Leasing 1427 (Ireland) Designated Activity Company US\$43,000,000 Profit Participating Notes due 2041	USD 22/09/21	
MAM Aircraft Leasing 2 (Ireland) Designated Activity Company US\$19,712,961 Profit Participating Notes due 2050	USD 03/04/20	
MAM Aircraft Leasing 29650 (Ireland) Designated Activity Company US\$34,400,000 Profit Participating Notes due 2041	USD 18/08/21	
MAM Aircraft Leasing 4 (Ireland) Designated Activity Company US\$90,000,000 Profit Participating Notes due 2042	USD 30/03/22	
MAM Aircraft Leasing 40129-40131 (Ireland) Designated Activity Company US\$38,000,000 Profit Participating Notes due 2043	USD 11/06/23	
MAM Aircraft Leasing 40134 (Ireland) Designated Activity Company US\$19,000,000 Profit Participating Notes due 2043	USD 13/06/23	
MAM Aircraft Leasing 4448 (Ireland) Designated Activity Company US\$22,000,000 Profit Participating Notes due 2043	USD 13/03/23	
MAM Aircraft Leasing 6 (Ireland) Designated Activity Company US\$53,000,000 Profit Participating Notes due 2043	USD 27/02/23	
MAM Aviation Acquisitions Offshore Designated Activity Company Series A1	USD 30/05/19	
Man GLG US CLO 2018-1, Ltd. and Man GLG US CLO 2018-1 LLC Class A-1-R Notes	USD 21/03/18	
Class A-2-R Notes	USD 21/03/18	
Class A-X Notes	USD 21/03/18	
Class B-R Notes	USD 21/03/18	
Class C-R Notes	USD 21/03/18	
Class D-R Notes	USD 21/03/18	
Class E-R Notes	USD 21/03/18	
Manitoulin USD Ltd Algonquin Series 2022-1	Q USD 13/04/22	
Algonquin Series 2022-1	Q USD 13/04/22	
Algonquin Series 2022-1	Q USD 13/04/22	
Algonquin Series 2022-1	Q USD 13/04/22	

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Issuer / Debt Description	Freq	Curr	Issued	Ticker
Manitoulin USD Ltd				
Algonquin Series 2022-2	Q	USD	28/04/22	
Algonquin Series 2022-2	Q	USD	28/04/22	
Algonquin Series 2022-2	Q	USD	28/04/22	
Algonquin Series 2022-2	Q	USD	28/04/22	
Algonquin Series 2022-3	Q	USD	23/08/22	
Algonquin Series 2022-3	Q	USD	23/08/22	
Algonquin Series 2022-3	Q	USD	23/08/22	
Algonquin Series 2022-3	Q	USD	23/08/22	
Algonquin Series 2022-4	Q	USD	02/11/22	
Algonquin Series 2022-4	Q	USD	02/11/22	
Algonquin Series 2022-4	Q	USD	02/11/22	
Class B Notes		USD	30/01/19	
Class C Notes		USD	30/01/19	
Class D Notes		USD	30/01/19	
Class E Guarantee Linked Notes	Q	USD	24/07/19	
Class E Notes		USD	30/01/19	
Killarney Series I	Q	USD	28/09/22	
Muskoka Series 2022-1	Q	USD	19/10/22	
Muskoka Series 2022-1	Q	USD	19/10/22	
Muskoka Series 2022-1	Q	USD	19/10/22	
Muskoka Series 2022-1	Q	USD	19/10/22	
Sauble Series 2020-1	Q	USD	22/12/20	
Sauble Series II	Q	USD	02/06/21	
Sauble Series III	Q	USD	18/02/22	
Taiga Series I	Q	USD	30/11/22	
Marathon CLO 2020-15 Ltd. and Marathon CLO 2020-15 LLC				
Class A-1J Notes	Q	USD	10/11/20	
Class A-1S Notes	Q	USD	10/11/20	
Class A-2A Notes	Q	USD	10/11/20	
Class A-2B Notes	Q	USD	10/11/20	
Class B Notes	Q	USD	10/11/20	
Class C-1J Notes	Q	USD	10/11/20	
Class C-1S Notes	Q	USD	10/11/20	
Class D Notes	Q	USD	10/11/20	
Subordinated Notes		USD	10/11/20	
Marble Point CLO X Ltd and Marble Point CLO X LLC				
Class A-R	Q	USD	15/04/21	
Class B-R	Q	USD	15/04/21	
Marble Point CLO XIX Ltd. and Marble Point CLO XIX LLC				
Class A	Q	USD	03/02/21	
Class B	Q	USD	03/02/21	
Class C	Q	USD	03/02/21	
Class D	Q	USD	03/02/21	
Class X	Q	USD	03/02/21	
Marble Point CLO XVIII Ltd. and Marble Point CLO XVIII LLC				
Class A-1-R	Q	USD	29/09/21	
Marble Point CLO XXI Ltd. and Marble Point CLO XXI LLC				
Class A-1 Senior Floating Rate Notes	Q	USD	16/09/21	
MARC Finance Ltd and VENUS Finance Limited and Greenleaves Capital DAC				
Series No: G1 Tranche No: 1	S	JPY	15/08/19	
Series No: G11 Tranche No: 1	S	JPY	12/05/20	
Series No: G13 Tranche No: 1	S	JPY	12/05/20	
Series No: G14 Tranche No: 1	S	JPY	12/05/20	
Series No: G16 Tranche No: 1	S	JPY	12/06/20	
Series No: G17 Tranche No: 1	S	JPY	25/09/20	
Series No: G19 Tranche No: 1	S	AUD	29/09/20	
Series No: G19 Tranche No: 2	S	AUD	25/02/21	

Specialist Debt Securities

Issuer / Debt Description

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MARC Finance Ltd and VENUS Finance Limited and Greenleaves Capital DAC

Series No: G19 Tranche No: 3	S	AUD	20/04/22	
Series No: G2 Tranche No. 1	S	EUR	26/09/19	
Series No: G20 Tranche No: 1	S	JPY	06/11/20	
Series No: G22 Tranche No: 1	S	JPY	29/12/20	
Series No: G23 Tranche No: 1	S	JPY	29/12/20	
Series No: G24 Tranche No: 1	S	JPY	29/12/20	
Series No: G25 Tranche No: 1	S	USD	29/01/21	
Series No: G25 Tranche No: 2	S	USD	08/03/21	
Series No: G26 Tranche No: 1	S	JPY	04/02/21	
Series No: G27 Tranche No: 1	S	JPY	09/02/21	
Series No: G28 Tranche No: 1	S	JPY	18/02/21	
Series No: G29 Tranche No. 1	S	JPY	16/03/21	
Series No: G3 Tranche No: 1	S	JPY	10/12/19	
Series No: G30 Tranche No:1	S	JPY	18/03/21	
Series No: G31 Tranche No:1	S	JPY	13/04/21	
Series No: G32 Tranche No:1	S	JPY	15/04/21	
Series No: G33 Tranche No:1	S	JPY	28/04/21	
Series No: G35 Tranche No:1	S	NZD	20/05/21	
Series No: G36	S	AUD	21/05/21	
Series No: G38 Tranche No:1	S	JPY	17/06/21	
Series No: G39 Tranche No: 1	S	JPY	29/06/21	
Series No: G4 Tranche No: 1	Q	USD	30/03/20	
Series No: G40 Tranche No: 1	S	AUD	10/08/21	
Series No: G41 Tranche No: 1	S	JPY	28/09/21	
Series No: G42 Tranche No: 1	S	JPY	13/10/21	
Series No: G43 Tranche No: 1	S	JPY	14/10/21	
Series No: G44 Tranche No: 1	S	JPY	14/10/21	
Series No: G45 Tranche No: 1	S	JPY	18/10/21	
Series No: G46 Tranche No: 1	S	JPY	04/11/21	
Series No: G47 Tranche No: 1	S	JPY	04/11/21	
Series No: G48 Tranche No: 1	S	JPY	04/11/21	
Series No: G49 Tranche No: 1	S	JPY	10/11/21	
Series No: G5 Tranche No: 1	S	JPY	31/03/20	
Series No: G50 Tranches No: 1, 2, & 3	S	AUD	12/11/21	
Series No: G51 Tranche No: 1	S	AUD	02/12/21	
Series No: G52 Tranche No: 1	S	AUD	02/12/21	
Series No: G56 Tranche No: 1	S	JPY	01/03/22	
Series No: G58 Tranche No: 1	S	AUD	30/03/22	
Series No: G6 Tranche No: 1	S	JPY	17/04/20	
Series No: G61 Tranche No: 1		AUD	09/05/22	
Series No: G62 Tranche No: 1	S	JPY	11/05/22	
Series No: G63 Tranche No: 1	S	JPY	20/05/22	
Series No: G64 Tranche No: 1		AUD	06/06/22	
Series No: G65 Tranche No: 1	S	NZD	21/06/22	
Series No: G66 Tranche No: 1	Q	JPY	21/06/22	
Series No: G68 Tranche No:1	Q	JPY	26/09/22	
Series No: G69 Tranche No:1	S	JPY	18/10/22	
Series No: G7 Tranche No: 1	S	JPY	28/04/20	
Series No: G70 Tranche No:1	S	JPY	18/10/22	
Series No: G71 Tranche No:1	S	AUD	10/11/22	
Series No: G72	S	NZD	24/11/22	
Series No: G73 Tranche No:1		AUD	16/12/22	
Series No: G74 Tranche No:1	S	JPY	08/03/23	
Series No: G75 Tranche No:1	S	JPY	09/03/23	
Series No: G76 Tranche No:1	Q	JPY	15/03/23	
Series No: G77 Tranche No:1	S	JPY	29/03/23	
Series No: G78 Tranche No:1	S	JPY	30/03/23	
Series No: G79 Tranche No:1	S	JPY	10/05/23	
Series No: G8 Tranche No: 1	S	JPY	28/04/20	

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MARC Finance Ltd and VENUS Finance Limited and Greenleaves Capital DAC				
Series No: G81 Tranche No:1		AUD	17/04/23	
Series No: G82 Tranche No:1	S	JPY	24/08/23	
Series No: G87 Tranche No: 1	S	JPY	27/09/23	
Series No: M791 Tranche No. 1	S	JPY	18/02/16	
Series No: M885 Tranche No. 1	S	JPY	14/09/18	
Series No: M901 Tranche No. 1	S	JPY	05/03/19	
Series No: M907 Tranche No. 1	S	JPY	19/08/19	
Series No: M920 Tranche No. 1	S	JPY	01/04/20	
Marigold Funding DAC				
Series 2021-01		USD	01/07/21	
Series 2022-01		USD	28/07/22	
Marlborough Finance No.6 Designated Activity Company				
Note 7		USD	23/07/18	
Note 9		USD	17/10/18	
MAST 2022-1 Aviation Designated Activity Company				
Up to US\$200,000,000 Partly-Paid Profit Participating Notes due 2035		USD	12/12/22	
MAST 2022-1 Limited and MAST 2022-1 USA LLC				
E Notes		USD	12/12/22	
Series 2022-1 A	M	USD	12/12/22	
Maverick Aviation Borrower 2 Ltd.				
Promissory Notes	M	USD	23/02/23	
Maverick Aviation TL 2 Trust				
Promissory Notes	M	USD	23/02/23	
Mayfair Place Investments Holdings Designated Activity Company				
Series 2		EUR	19/02/19	
Series 3		EUR	08/02/19	
Series 4		AUD	24/02/17	
Series 5		EUR	29/03/17	
MC Funding Ltd.				
43,500,000 Preferred Shares, par value US\$0.01 per share	Q	USD	26/01/07	
MCF CLO IX Ltd. and MCF CLO IX LLC				
Class A-1-R Notes	Q	USD	10/02/22	
Class B-R	Q	USD	10/02/22	
MCF CLO V LLC				
Class A-RR Notes	Q	USD	31/03/21	
Class B-RR Notes	Q	USD	31/03/21	
Meadow Star Designated Activity Company				
Up to €32,100,000 Profit Participating Notes due 31 January 2026		EUR	14/01/16	
Medalist Partners Corporate Finance CLO VII Ltd. and LLC				
Class A-1A	Q	USD	04/11/21	
Class A-2	Q	USD	04/11/21	
Merlin Aviation Holdings DAC				
Class A Notes	M	USD	22/12/16	
Class B Notes	M	USD	22/12/16	
Class C Notes	M	USD	22/12/16	
Class E Notes		USD	22/12/16	
Mersey Funding SV, acting for the account of Compartment 1				
Junior Notes due 2031	Q	GBP	31/03/21	
METAL 2017-1 Limited and METAL 2017-1 USA LLC				
Series A	M	USD	06/11/17	
Series B	M	USD	06/11/17	
Series C-1	M	USD	06/11/17	
Series C-2	M	USD	06/11/17	
MidCap Finco (II) Designated Activity Company				
320,028,863.37 Participating Equity Securities	I	USD	07/05/20	
MidCap Funding XIII Designated Activity Company				
Up to £100,000,000,000 Subordinated Profit Participating Notes due 2114		GBP	25/10/19	

Specialist Debt Securities

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MidCap Funding XLIV Designated Activity Company

£100,000,000,000 Subordinated Profit Participating Notes due 2114

GBP 23/07/20

MidOcean Credit CLO VI and MidOcean Credit CLO VI LLC

Class A-RR

Q USD 20/04/21

Class B-RR

Q USD 20/04/21

Class C-1R

Q USD 20/04/21

Class C-2AR

Q USD 20/04/21

Class C-2BR

Q USD 20/04/21

Class D-1R

Q USD 20/04/21

Class D-2AR

Q USD 20/04/21

Class D-2BR

Q USD 20/04/21

Class E-RR

Q USD 20/04/21

Class F

Q USD 20/04/21

Class X

Q USD 20/04/21

Income Notes

USD 20/04/21

MidOcean Credit CLO X & MidOcean Credit CLO X LLC

Class A-1-R

Q USD 25/10/21

Class B-R

Q USD 25/10/21

MidOcean Credit CLO XI Ltd. and MidOcean Credit CLO XI LLC

Class A-1

Q USD 18/11/22

Class A-2a

Q USD 18/11/22

Class A-2b

Q USD 18/11/22

Class B

Q USD 18/11/22

Class C

Q USD 18/11/22

Class D

Q USD 18/11/22

Class E

Q USD 18/11/22

U.S.\$31,250,000 Subordinated Notes Due 2033

Q USD 18/11/22

MIELI London Limited

4.816 per cent. Secured Bonds due 2028

S GBP 10/05/17

Miravast ILS Credit Designated Activity Company

Profit Participating Notes due 1 November 2037

USD 15/12/17

MML Finance Company Ireland I Designated Activity Company

€4,000,000 Fixed Rate Notes due 20 December 2025

EUR 20/12/19

A Notes

I EUR 12/12/17

A Notes_ Series 2020

EUR 21/10/19

A Notes_ Series 2020

EUR 20/11/19

B Notes

I EUR 12/12/17

B Notes_ Series 2020

EUR 20/11/19

B Notes_ Series 2020

EUR 21/10/19

Series 2018

I EUR 01/11/18

Series 2019

EUR 11/02/19

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

Class A-1 Notes

Q USD 15/02/18

Class B Notes

Q USD 15/02/18

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

Class A-1

Q USD 14/09/21

Class A-2

Q USD 14/09/21

Class B

Q USD 14/09/21

Class C

Q USD 14/09/21

Class D

Q USD 14/09/21

Class E

Q USD 14/09/21

Class X

Q USD 14/09/21

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

Class A-R

Q USD 16/03/20

Class B-1-R

Q USD 16/03/20

Class B-2-R

Q USD 16/03/20

Class C-R

Q USD 16/03/20

Class D-R

Q USD 16/03/20

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Mountain View CLO 2016-1 Ltd. and Mountain View CLO 2016-1 LLC				
Class E-R	Q	USD	16/03/20	
Class X-R	Q	USD	16/03/20	
Mountain View CLO XVII Ltd. and Mountain View CLO XVII LLC				
Class B Notes	Q	USD	14/09/23	
MTC Funding Company Designated Activity Company				
2014-3	M	USD	03/04/14	
2014-4	M	USD	03/04/14	
2014-5	M	USD	03/04/14	
2014-6	M	USD	03/04/14	
Class A	M	USD	30/01/13	
Series 2015-9	Q	EUR	30/11/15	
Series 2016-1 asset backed notes due 2041		USD	03/10/16	
Mulanje II Origination Designated Activity Company				
€2,000,000,000 Profit Participating Notes due June 2071		EUR	30/03/22	
Multi-Alternative Opportunities Fund Designated Activity Company				
Series 1 Notes		USD	09/04/19	
Muzinich Aviation Special Opportunities Holdco One Designated Activity				
US\$2,000,000,000 Profit Participating Notes due 2033		USD	08/06/23	
Muzinich Aviation Special Opportunities I Irishco Designated Activity Company				
Up to US\$2,000,000,000 Profit Participating Notes due 2033	I	USD	17/12/21	
MV Finance Company 1D Designated Activity Company				
Up to USD500,000,000 Unsecured Note due 10 November 2070		USD	23/11/18	
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	
Nansa CLO (2018-1) Designated Activity Company				
EUR 372,030,000 Portfolio Credit Linked Notes due 2026	Q	EUR	14/12/18	
Nassau 2017-I Ltd. and Nassau 2017-I LLC				
Class A-1a-S-R Notes	Q	USD	03/03/20	
Nassau 2021-I Ltd. and Nassau 2021-I LLC				
Class A-1	Q	USD	26/08/21	
Class B-1	Q	USD	26/08/21	
Nassau 2022-I Ltd. and Nassau 2022-I LLC				
Class A-1 Notes	Q	USD	11/01/23	
Class A-2 Notes	Q	USD	11/01/23	

Specialist Debt Securities

Issuer / Debt Description	Freq	Curr	Issued	Ticker
Nassau 2022-I Ltd. and Nassau 2022-I LLC Class B Notes	Q	USD	11/01/23	
NatWest Markets Secured Funding Designated Activity Company "Isabella" Notes		EUR	22/01/21	
EUR 218,130,266 Series 2018-2 Notes due 2032	I	EUR	17/12/18	
Navigator Aircraft ABS Limited & Navigator Aircraft ABS LLC Series 2021-1 A	M	USD	17/11/21	
Series 2021-1 B	M	USD	17/11/21	
Series 2021-1 C	M	USD	17/11/21	
Neon Capital Limited Series 225	S	JPY	30/11/06	
Series 230	S	JPY	23/04/07	
Series 386		JPY	04/02/11	
Series 559 - Rule 144A / Regulation S	S	JPY	30/08/12	
Nephrite Finance DAC Series 2017-1	Q	USD	19/12/17	
Neutral Capital Finance plc Series 2021-NF2 Notes	Q	USD	26/04/21	
NewDay Secondary Funding Limited Senior Variable Funding Notes	M	GBP	24/06/15	
Nexwell Power (U.K.) Ltd EUR110,000,000 9 per cent Senior Secured (Green) Series A Notes due 30 September 2027 and an unlimited number of Series B Notes due 30 September 2027	S	EUR	11/09/20	
NH Senior Loan Fund Designated Activity Company US\$1,000,000,000 Profit Participating Notes due 2039		USD	28/06/18	
Nixes Six plc A3	M	GBP	16/12/13	
Nomura CRE CDO 2007-2, Ltd & LLC Class A-1	Q	USD	27/03/07	
Class A-2	Q	USD	27/03/07	
Class B	Q	USD	27/03/07	
Class C	Q	USD	27/03/07	
Class D	Q	USD	27/03/07	
Class E	Q	USD	27/03/07	
Class F	Q	USD	27/03/07	
Class G	Q	USD	27/03/07	
Class H	Q	USD	27/03/07	
Class J	Q	USD	27/03/07	
Class K	Q	USD	27/03/07	
Class L	Q	USD	27/03/07	
Class M	Q	USD	27/03/07	
Class N	Q	USD	27/03/07	
Class O	Q	USD	27/03/07	
Nonto Designated Activity Company Up to €100,000,000 Senior Notes due 2026	M	EUR	10/08/23	
North Haven Senior Loan Fund (ALMA) DAC A	I	USD	28/09/18	
B	I	USD	28/09/18	
C	I	USD	28/09/18	
D	I	USD	28/09/18	
E	I	USD	28/09/18	
F	I	USD	28/09/18	
Northwoods Capital 20, Limited and Northwoods Capital 20, LLC Class X Notes	A	USD	25/01/21	
Subordinated Notes		USD	17/12/19	
Northwoods Capital 22, Limited and Northwoods Capital 22, LLC Class A-R Senior Secured Floating Rate Notes	Q	USD	13/05/22	
Class B-R Senior Secured Floating Rate Notes	Q	USD	13/05/22	
Class C-R Mezzanine Secured Deferrable Floating Rate Notes	Q	USD	13/05/22	

Specialist Debt Securities

Issuer / Debt Description
FreqCurr Issued Ticker
Northwoods Capital 22, Limited and Northwoods Capital 22, LLC

Class D-1-R Mezzanine Secured Deferrable Floating Rate Notes	Q	USD	13/05/22
Class D-2-R Mezzanine Secured Deferrable Floating Rate Notes	Q	USD	13/05/22
Class E-R Junior Secured Deferrable Floating Rate Notes	Q	USD	13/05/22
U.S.\$24,800,000 Subordinated Notes due 2120		USD	25/08/20

Northwoods Capital 25, Limited and Northwoods Capital 25, LLC

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

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

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

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

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

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

Oaktree Global Credit Holdings (Ireland) Designated Activity Company

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

EUR 2,000,000,000 Unsecured Note due 2 March 2080		EUR	28/06/22
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OBREGON AVIATION DESIGNATED ACTIVITY COMPANY

US\$29,000,000 Profit Participating Note	M	USD	14/03/18
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OCP CLO 2020-18, Ltd. and OCP CLO 2020-18 LLC

Class A-R Notes	Q	USD	15/04/21
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OCP CLO 2022-24, Ltd. and OCP CLO 2022-24 LLC

Class B Notes	Q	USD	07/06/22
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Octagon 54, Ltd. and Octagon 54, LLC

Class B Notes	Q	USD	14/07/21
Class C Notes	Q	USD	14/07/21

Octagon 56, Ltd. and Octagon 56, LLC

Class B Notes	Q	USD	22/10/21
Class C Notes	Q	USD	22/10/21

Octagon Investment Partners 32, Ltd. and Octagon Investment Partners 32, LLC,

Class E Notes	Q	USD	30/08/17
Subordinated Notes		USD	30/08/17

Octagon Investment Partners 34, Ltd. and Octagon Investment Partners 34, LLC

Class 1 Subordinated Notes	Q	USD	14/12/17
Class 2 Subordinated Notes	Q	USD	14/12/17
Class A-1	Q	USD	14/12/17
Class A-2	Q	USD	14/12/17
Class B-1	Q	USD	14/12/17
Class B-2	Q	USD	14/12/17
Class C-1	Q	USD	14/12/17
Class C-2	Q	USD	14/12/17
Class D	Q	USD	14/12/17
Class E-1	Q	USD	14/12/17
Class E-2	Q	USD	14/12/17

Octagon Investment Partners 36, Ltd and Octagon Investment Partners 36, LLC

Class A-1 Notes	Q	USD	05/04/18
Class A-2 Notes	Q	USD	05/04/18
Class B Notes	Q	USD	05/04/18
Class C Notes	Q	USD	05/04/18
Class D Notes	Q	USD	05/04/18
Class E Notes		USD	05/04/18
Class F Notes	Q	USD	05/04/18
Class X Notes	Q	USD	05/04/18
Subordinated Notes		USD	05/04/18

Specialist Debt Securities

Issuer / Debt Description	Freq	Curr	Issued	Ticker
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OHA Credit Funding 10 Ltd. and OHA Credit Funding 10, LLC Class A	Q	USD	17/12/21	
OHA Credit Partners XVI, Ltd. and OHA Credit Partners XVI, LLC Class A Senior Secured Floating Rate Notes	Q	USD	29/09/21	
Class B Senior Secured Floating Rate Notes	Q	USD	29/09/21	
OVI Aviation Designated Activity Company Up to USD\$155,000,000 Profit Participating Unsecured Securities due on 27 June 2067		USD	27/06/18	
Oxygen Capital Limited Series 151	S	JPY	27/10/21	
Series 28	S	JPY	28/06/18	
Series 38	Q	USD	01/10/18	
Series 42	Q	USD	25/10/18	
Series 51	A	JPY	05/12/18	
Series 52	S	JPY	12/12/18	
Series 53	Q	USD	04/02/19	
Series 56	S	JPY	07/02/19	
Series 57	S	JPY	12/02/19	
Series 58	S	JPY	14/02/19	
Series 61	S	JPY	06/03/19	
Series 62	A	JPY	13/03/19	
OZLM XIV, Ltd. and OZLM XIV, LLC Class A-1a-R Senior Secured Floating Rate Notes	Q	USD	03/10/19	
Class A1Jr Senior Secured Floating Rate Notes	Q	USD	15/07/21	
Class A1Sr Senior Secured Floating Rate Notes	Q	USD	15/07/21	
Class A2RR Senior Secured Floating Rate Notes	Q	USD	15/07/21	
OZLM Funding II, Ltd. and OZLM Funding II, LLC Class A-1a-F	Q	USD	29/08/18	
Class 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	
OZLM VII, Ltd and OZLM VII, LLC Class A-1-R Notes	Q	USD	17/07/18	
Class A-2-R Notes	Q	USD	17/07/18	
Class B-R Notes	Q	USD	17/07/18	
Class C-R-R Notes	Q	USD	17/07/18	
Class D-R Notes	Q	USD	17/07/18	
Class E-R Notes	Q	USD	17/07/18	
Subordinated Notes		USD	17/07/18	
OZLM VIII, LTD. AND OZLM VIII, LLC Class A-1R3 Notes	Q	USD	29/12/21	
Pacific Capital International Limited Series 2018-01 Class P	Q	USD	02/05/18	
Series 2018-03 USD57,000,000 Class P	Q	USD	05/10/18	
Palisade Aviation Holdings Lender, Ltd. US\$1,500,000,000 Profit Participating Securities due 2033		USD	01/06/21	
Palisade Aviation Holdings Warehouse, Ltd. US\$1,200,000,000 Profit Participating Securities due 2026		USD	01/06/21	
Palmer Square Loan Funding 2021-3, Ltd. & Palmer Square Loan Funding 2021-3, LLC Class A-1 Senior Secured Floating Rate Notes	Q	USD	29/07/21	
Class A-2 Senior Secured Floating Rate Notes	Q	USD	29/07/21	
Class B Senior Secured Deferrable Floating Rate Notes	Q	USD	29/07/21	
Class C Senior Secured Deferrable Floating Rate Notes	Q	USD	29/07/21	
Class D Senior Secured Deferrable Floating Rate Notes	Q	USD	29/07/21	

Specialist Debt Securities

Issuer / Debt Description	Freq	Curr	Issued	Ticker
Palmer Square Loan Funding 2021-3, Ltd. & Palmer Square Loan Funding 2021-3, LLC				
Class E Senior Secured Deferrable Floating Rate Notes	Q	USD	29/07/21	
Subordinated Notes		USD	29/07/21	
Palmer Square Loan Funding 2021-4, Ltd. & Palmer Square Loan Funding 2021-4, LLC				
Class A-1 Notes	Q	USD	26/10/21	
Class A-2 Notes	Q	USD	26/10/21	
Class B Notes	Q	USD	26/10/21	
Class C Notes	Q	USD	26/10/21	
Class D Notes	Q	USD	26/10/21	
Class E Notes	Q	USD	26/10/21	
Subordinated Notes	Q	USD	26/10/21	
Palmer Square Loan Funding 2022-1, Ltd. and LLC				
Class A-1 Senior Secured Floating Rate Notes	Q	USD	25/02/22	
Class A-2 Senior Secured Floating Rate Notes	Q	USD	25/02/22	
Class B Senior Secured Deferrable Floating Rate Notes	Q	USD	25/02/22	
Class C Senior Secured Deferrable Floating Rate Notes	Q	USD	25/02/22	
Class D Senior Secured Deferrable Floating Rate Notes	Q	USD	25/02/22	
Class E Senior Secured Deferrable Floating Rate Notes	Q	USD	25/02/22	
Subordinated Notes		USD	25/02/22	
Park Avenue Institutional Advisers CLO Ltd 2017-1 and LLC				
Class A-1R Notes	Q	USD	16/02/21	
Class A-2R Notes	Q	USD	16/02/21	
Class B-1R Notes	Q	USD	16/02/21	
Class B-2R Notes	Q	USD	16/02/21	
Class C-1R Notes	Q	USD	16/02/21	
Class C-2R Notes	Q	USD	16/02/21	
Class D-R Notes	Q	USD	16/02/21	
Class X Notes	Q	USD	16/02/21	
Park Avenue Institutional Advisers CLO Ltd 2019-2 and LLC 2019-2				
Class A-1-R Senior Secured Floating Rate Notes	Q	USD	15/10/21	
Class A-2-R Senior Secured Floating Rate Notes	Q	USD	15/10/21	
Park Avenue Institutional Advisers CLO Ltd 2021-2 and LLC 2021-2				
Class A-1 Senior Secured Floating Rate Notes	Q	USD	26/08/21	
Class B Senior Secured Floating Rate Notes	Q	USD	26/08/21	
Class C Senior Secured Deferrable Floating Rate Notes	Q	USD	26/08/21	
Class D Mezzanine Secured Deferrable Floating Rate Notes	Q	USD	26/08/21	
Class E Junior Secured Deferrable Floating Rate Notes	Q	USD	26/08/21	
Subordinated Notes		USD	26/08/21	
Pera Funding DAC				
Series 2019-01		USD	25/06/19	
Series 2023-01	Q	USD	17/02/23	
Phoenix Shared Equity 3 S.a.r.l.				
£12,053,745 Series 2018-1 Note	A	GBP	27/03/18	
£19,553,335.09 Series 2017-2	A	GBP	15/11/17	
£22,548,934.99 Series 2017-1 Note	A	GBP	25/10/17	
Series 2015-1 Note	A	GBP	20/05/15	
Series 2016-1 Note	A	GBP	04/02/16	
Pillar Funding DAC				
Series 2021-01		USD	10/06/21	
Pioneer Aircraft Finance Limited and Pioneer Aircraft Finance LLC				
Class A Notes	M	USD	04/06/19	
Class B Notes	M	USD	04/06/19	
Class C Notes	M	USD	04/06/19	
Pioneer I Limited				
USD114,629,000 aggregate notional amount of Equity Certificates	M	USD	04/06/19	
Point Au Roche Park CLO, Ltd. and Point Au Roche Park CLO, LLC				
Class A Notes	Q	USD	30/06/21	
Class B-1 Notes	Q	USD	30/06/21	

Specialist Debt Securities

Issuer / Debt Description	Freq	Curr	Issued	Ticker
Point Au Roche Park CLO, Ltd. and Point Au Roche Park CLO, LLC Class C Notes	Q	USD	30/06/21	
Polis Dania Designated Activity Company EUR 59,205,000 Profit Participating Security		EUR	13/12/13	
Portfolio Concentrate Solutions Unlimited Company 4.67% Unsecured Promissory Note due 15 December 2048	M	USD	27/12/18	
Primat Capital 2019-II Designated Activity Company Up to USD\$200,000,000 Unsecured Notes due 27 September 2024	M	USD	27/09/19	
Primat Capital 2020-I Designated Activity Company Up to USD\$30,000,000 Unsecured Notes due 4 June 2026	M	USD	04/06/21	
Prodigy Finance CM2020-1 Designated Activity Company Class B Notes		USD	16/10/21	
Pulsar Funding I, Ltd. and Pulsar Funding I, LLC Class B Notes	Q	USD	05/12/19	
Class C Notes	Q	USD	05/12/19	
Class D Notes	Q	USD	05/12/19	
Subordinated Notes	Q	USD	05/12/19	
Qilin Designated Activity Company Class C Notes		USD	25/06/19	
Class D Notes		USD	25/06/19	
SI Notes		USD	25/06/19	
Rad CLO 19, Ltd. and Rad CLO 19, LLC Class A-1 Notes	Q	USD	04/05/23	
Class B Notes	Q	USD	04/05/23	
Rad CLO 5, Ltd. and Rad CLO 5, LLC Class AR Notes	Q	USD	16/12/21	
RAF I Holdings Limited USD193,000,000 aggregate notional amount of Equity Certificates		USD	30/10/19	
Raptor Aircraft Finance I Limited and Raptor Aircraft Finance I LLC USD116,500,000 5.193% Series 2019 B Fixed Rate Notes due 2044	M	USD	30/10/19	
USD553,000,000 4.213% Series 2019 A Fixed Rate Notes due 2044	M	USD	30/10/19	
USD56,500,000 6.900% Series 2019 C Fixed Rate Notes due 2044	M	USD	30/10/19	
Realta Investments Ireland Designated Activity Company US\$2,000,000 Asset-Backed Securities due 2042	A	USD	02/07/12	
Red 2 Finance CLO 2018-1 Designated Activity Company A	Q	GBP	15/10/18	
B	Q	GBP	15/10/18	
C	Q	GBP	15/10/18	
D	Q	GBP	15/10/18	
E	Q	GBP	15/10/18	
F	Q	GBP	15/10/18	
G	Q	GBP	15/10/18	
Reditus I DAC Up to USD 1,500,000,000 note due 2043		USD	10/12/19	
Regatta II Funding L.P. and Regatta II Funding LLC Class C-R2 Notes	Q	USD	15/05/19	
Class D-R2 Notes	Q	USD	15/05/19	
Regatta VII Funding Ltd. and Regatta VII Funding LLC Class A1-R2 Notes	Q	USD	21/06/21	
Class A2-R2 Notes	Q	USD	21/06/21	
Class B-R2 Notes	Q	USD	21/06/21	
Class C-R2 Notes	Q	USD	21/06/21	
Class D-R2 Notes	Q	USD	21/06/21	
Class E-R2 Notes	Q	USD	21/06/21	
Class X Notes	Q	USD	21/06/21	
Regatta XXIV Funding Ltd., and Regatta XXIV Funding LLC Class A-1 Notes	Q	USD	30/12/21	
Class B Notes	Q	USD	30/12/21	

Specialist Debt Securities

Issuer / Debt Description	Freq	Curr	Issued	Ticker
Regatta XXIV Funding Ltd., and Regatta XXIV Funding LLC				
Class C Notes	Q	USD	30/12/21	
Class E Notes	Q	USD	30/12/21	
Regional 2021-1 E Holding Limited				
Class E Participating Certificates	M	USD	16/04/21	
Reign Exchange Ltd. and Reign Exchange LLC				
U.S.\$761,300,000 4.92% fixed-rate Secured Notes due May 30, 2049	S	USD	30/11/22	
Reinsurance Custody Solutions Designated Activity Company				
€1,000,000,000 Profit Participating Notes Due 31 December 2078		EUR	30/11/18	
Renew Project Finance CLO 2017-1 DAC				
EUR 120,404,000 Class F Credit Linked Notes due 2045	Q	EUR	21/12/17	
EUR 172,004,000 Class E Credit Linked Notes due 2045	Q	EUR	21/12/17	
Repack Bond Collateral Ltd				
US\$ Variable Interest Notes due 2024	M	USD	26/03/19	
RIN IV Ltd. and RIN IV LLC				
Class A Notes	Q	USD	20/04/21	
RiverRock Emerald Designated Activity Company				
Series 1 Notes		USD	29/03/23	
Series 2 Notes		USD	29/03/23	
Robusta 4 Finance Designated Activity Company				
USD 1,000,000,000 Unsecured Note due 2 March 2080		USD	23/06/21	
Robusta 6 Finance Designated Activity Company				
USD 200,000,000 Unsecured Note due 2 March 2080		USD	24/08/21	
Rockford Tower CLO 2020-1, Ltd. and Rockford Tower CLO 2020-1, LLC				
Class A	Q	USD	23/12/20	
Rockford Tower CLO 2021-3, Ltd. and Rockford Tower CLO 2021-3, LLC				
Class A-1 Notes	Q	USD	27/10/21	
Rockford Tower CLO 2022-2 Ltd. and Rockford Tower CLO 2022-2 LLC				
Class A-1 Notes	Q	USD	14/07/22	
Romark CLO - IV Ltd. and Romark CLO - IV LLC				
Class A-1 Notes	Q	USD	01/06/21	
Class A-2a Notes	Q	USD	01/06/21	
Class A-2b Notes	Q	USD	01/06/21	
Class B Notes	Q	USD	01/06/21	
Class C-1 Notes	Q	USD	01/06/21	
Class C-2 Notes	Q	USD	01/06/21	
Class D Notes	Q	USD	01/06/21	
Subordinated Notes		USD	01/06/21	
Rydal Falls Funding Limited				
£100,000,000 Variable Funding Notes due 2046	M	GBP	22/06/21	
Salamanca S.à.r.l., acting in respect of Compartment 1				
Up to AUD 150,000,000 Interest Bearing Bonds due November 2028		AUD	27/11/18	
Sankaty Paringa Holdings I Designated Activity Company				
USD300,000,000 profit participating certificates due 2020		USD	14/09/18	
Sankaty Paringa Holdings II Designated Activity Company				
USD\$300,000,000 profit participating certificates due 2048	A	USD	03/05/16	
Sankaty Paringa Holdings III Designated Activity Company				
AUD300,000,000 profit participating certificates due 2048	A	AUD	03/05/16	
Sapphire Aviation Finance I Limited and Sapphire Aviation Finance I (US) LLC				
Series A	M	USD	23/03/18	
Series B	M	USD	23/03/18	
Series C	M	USD	23/03/18	
Sapphire Aviation Finance II Limited and Sapphire Aviation Finance II LLC				
USD44,000,000 6.779% Series 2020-1 C Fixed Rate Notes due 2040	M	USD	20/02/20	
USD490,000,000 3.228% Series 2020-1 A Fixed Rate Notes due 2040	M	USD	20/02/20	
USD86,000,000 4.335% Series 2020-1 B Fixed Rate Notes due 2040	M	USD	20/02/20	
Sapphire II Limited				

Specialist Debt Securities

Issuer / Debt Description	Freq	Curr	Issued	Ticker
Sapphire II Limited \$121,889,000 Aggregate Notional Amount of Equity Certificates	M	USD	20/02/20	
Saratoga Investment Corp Senior Loan Fund 2022-1, Ltd. and LLC Class A-1 Notes	Q	USD	28/10/22	
Class B Notes	Q	USD	28/10/22	
Saratoga Investment Corp. CLO 2013-1, Ltd. and Inc. Class A-1-R-3 Notes	Q	USD	26/02/21	
Scala Alternative Investments DAC Up to EUR 750,000,000 note due 2043		EUR	24/05/19	
SCP SVT UK Holding 1 Limited Up to €28,049,993.28 11.8% Loan Notes due 31 December 2025 and an unlimited amount of 11.8% payment in kind r		EUR	08/01/20	
Up to £39,937,409.94 11.8% Loan Notes due 31 December 2025 and an unlimited amount of 11.8% payment in kind r		GBP	08/01/20	
Setanta Aircraft Leasing DAC U.S.\$2,000,000,000 Promissory Notes due 2028	Q	USD	05/11/21	
Shackleton 2018-XII CLO, Ltd. and Shackleton 2018-XII CLO, LLC Class A Notes	Q	USD	11/07/18	
Class B Notes	Q	USD	11/07/18	
Class C Notes	Q	USD	11/07/18	
Shangren V (Trade Finance) Limited USD 128,000,000 Credit-Linked Floating Rate Notes	Q	USD	03/06/21	
SHRP Europe Finance Designated Activity Company €1,000,000,000 Profit Participating Notes due 30 July 2071		EUR	30/07/21	
Silver Aircraft Lease Investment Limited and Silver Aircraft Leasing LLC Series A Notes	M	USD	15/07/19	
Series B Notes	M	USD	15/07/19	
Series C Notes	M	USD	15/07/19	
Silver Holdings Limited USD123,335,000 aggregate face amount of Class E Participating Certificates		USD	15/07/19	
Silver Point CLO 1, Ltd. and Silver Point CLO 1, LLC Class A-1	Q	USD	30/01/23	
Class B	Q	USD	30/01/23	
Silver Point CLO 2, Ltd. and Silver Point CLO 2, LLC Class A-1 Notes	Q	USD	12/05/23	
Silver Rock CLO I, Ltd. and Silver Rock CLO I, LLC Class A Notes	Q	USD	03/11/20	
Class B Notes	Q	USD	03/11/20	
Class C Notes	Q	USD	03/11/20	
Class D Notes	Q	USD	03/11/20	
Class E Notes	Q	USD	03/11/20	
Subordinated Notes	Q	USD	03/11/20	
SKY Fund I Irish, Ltd. US\$300,000,000 Profit Participating Notes due 2029		USD	14/02/20	
SKY Fund V Irish, Ltd. US\$390,000,000 Profit Participating Notes due 2030		USD	22/12/20	
Skyline Shannon Aircraft Finance DAC Class A	M	USD	01/04/21	
Class B	M	USD	01/04/21	
Skyline Shannon II Aircraft Finance DAC Class A Senior Secured Notes	M	USD	02/08/21	
Class B Senior Secured Notes	M	USD	02/08/21	
Class C Secured Notes	M	USD	02/08/21	
Skyline Shannon II Investor DAC US\$47,488,000 Profit Participating Note Due 2041		USD	02/08/21	
SLAM 2021-1 Limited and SLAM 2021-1 LLC Series 2021-1 A Notes	M	USD	03/06/21	
Series 2021-1 B Notes	M	USD	03/06/21	
Series 2021-1 C Notes	M	USD	24/06/21	

Specialist Debt Securities

Issuer / Debt Description	Freq	Curr	Issued	Ticker
SOF EPC II UK Limited				
Up to €200,000,000 loan notes 31 December 2031 and an unlimited amount of 7% fixed rate payment in kind notes due		EUR	22/12/21	
SOF EPC UK Limited				
Project Travel Notes	Q	EUR	04/02/19	
Up to €200,000,000 Loan Notes due 31 December 2031 and an unlimited amount of 6% fixed rate payment in kind notes		EUR	22/12/21	
Up to £25,132,067.60 11.8% Loan Notes due 31 December 2025 and an unlimited amount of 11.8% payment in kind notes		GBP	08/01/20	
Solrr Aircraft 2021-1 Limited and Solrr Aircraft 2021-1 LLC				
E Notes	M	USD	15/11/21	
Series A Notes	M	USD	15/11/21	
Series B Notes	M	USD	15/11/21	
Series C Notes	M	USD	15/11/21	
Solstice ABS CBO III, Ltd.				
24,000 Preference Shares	Q	USD	12/11/03	
Sound Point CLO XXII, Ltd. and Sound Point CLO XXII, LLC				
Class E Notes	Q	USD	21/02/19	
Class Y Notes		USD	21/02/19	
Class Z Notes		USD	21/02/19	
Subordinated Notes		USD	21/02/19	
Sound Point Strategic Capital Master Fund DAC				
Class A Notes		USD	02/01/20	
Class B Notes		USD	02/01/20	
Sound Point Strategic Capital Master Fund II DAC				
Class A Notes		USD	07/07/22	
Class B Notes		USD	07/07/22	
Sound Point Tactical Loan Opportunity Master Fund I Designated Activity Company				
Up to USD150,000,000 Class B Notes		USD	02/07/20	
Up to USD350,000,000 Class A Notes		USD	02/07/20	
SP Novo (Ireland) DAC				
US\$20,892,163.00 Series D Notes		USD	29/10/21	
US\$292,480,816.96 Series A Notes		USD	29/10/21	
US\$313,372,119.50 Series AA Notes		USD	28/10/21	
US\$45,961,898.15 Series C Notes		USD	29/10/21	
US\$54,993,407.00 Series RR Notes due 2033		USD	29/10/21	
US\$96,101,368.43 Series B Notes		USD	28/10/21	
SP Novo Japan G.K.				
US\$12,446,728.00 Series B Notes		USD	29/10/21	
US\$2,705,883.12 Series D Notes due 2033		USD	29/10/21	
US\$37,881,137.73 Series A Notes		USD	29/10/21	
US\$40,586,909.40 Series AA Notes		USD	29/10/21	
US\$5,952,831.41 Series C Notes		USD	29/10/21	
SP Pure Fishing UK Limited				
US\$50,000,000 promissory notes due 2027	Q	USD	24/02/23	
SPACE Limited				
Series 997	S	JPY	13/07/10	
Sprite 2021-1 Limited and Sprite 2021-1 US LLC				
E Notes	M	USD	19/11/21	
Series 2021 A	M	USD	19/11/21	
Series 2021 B	M	USD	19/11/21	
Series 2021 C	M	USD	19/11/21	
SRC Chara Designated Activity Company				
Up to €500,000,000 Notes due 31 March 2028 and an unlimited amount of payment in kind notes	Q	EUR	31/07/20	
SRC Copernicus Ltd.				
Up to £500,000,000 Loan Notes due 2037	Q	GBP	20/04/23	
SRC Metallah DAC				
Up to €500,000,000 notes due 31 March 2028	Q	EUR	13/05/19	
SRC Neptune Ltd				
Up to £500,000,000 Sterling Loan Notes due 2037 and an unlimited amount of PIK Notes	Q	GBP	26/04/22	
SREO 210 Designated Activity Company				

Specialist Debt Securities

Issuer / Debt Description	Freq	Curr	Issued	Ticker
SREO 210 Designated Activity Company				
EUR51,344,566 profit participating certificates due 2025		EUR	09/01/19	
START Holding II Ltd				
\$99,556,000 aggregate face amount Class E Participating Certificates	M	USD	18/04/19	
START Holding III Ltd				
\$87,531,000 aggregate face amount Class E Participating Certificates		USD	04/12/19	
START Holding Ltd.				
US\$100,000,000 aggregate face amount Class E Participating Certificates	M	USD	26/06/18	
START II Ltd and START II USA LLC				
\$23,000,000 Series C Fixed Rate Secured Notes Series 2019-1	M	USD	18/04/19	
\$382,000,000 Series A Fixed Rate Secured Notes Series 2019-1	M	USD	18/04/19	
\$69,000,000 Series B Fixed Rate Secured Notes Series 2019-1	M	USD	18/04/19	
START Ltd. and START USA LLC				
US\$120,000,000 Series B Fixed Rate Secured Notes Series 2018-1	M	USD	26/06/18	
US\$36,900,000 Series C Fixed Rate Secured Notes Series 2018-1	M	USD	26/06/18	
US\$430,000,000 Series A Fixed Rate Secured Notes Series 2018-1	M	USD	26/06/18	
STARTS (IRELAND) Public Limited Company				
Series 2018-14	Q	GBP	11/09/18	
Series 2019-5		USD	30/04/19	
Series 2019-6		EUR	30/04/19	
Series 2019-7		GBP	30/04/19	
Series 2020-01		USD	25/02/20	
Series 2020-02		USD	25/02/20	
Series 2020-08	Q	USD	24/08/20	
Series 2020-10		GBP	31/07/20	
Series 2021-09		USD	01/07/21	
Series 2021-10		USD	01/07/21	
Series 2021-11		USD	01/07/21	
Series 2021-12		USD	01/07/21	
Series 2022-01		USD	08/02/22	
Series 2022-02		EUR	08/02/22	
Series 2022-03		GBP	08/02/22	
Series 2022-07		EUR	16/05/22	
Series 2022-08		USD	31/08/22	
Series 2022-09		EUR	29/07/22	
Series 2022-13		GBP	08/07/22	
Series 2022-15		USD	20/12/22	
Series 2023-01	Q	USD	21/02/23	
Series 2023-02	O	USD	10/02/23	
Series 2023-03		USD	09/03/23	
Series 2023-04	O	USD	15/06/23	
Series 2023-05	O	USD	09/06/23	
Series 2023-06	O	EUR	09/06/23	
Series 2023-07		USD	07/09/23	
Series 2023-08	O	USD	15/08/23	
Series 2023-09	O	USD	18/08/23	
Series 2023-11		USD	06/09/23	
Series 2023-12		USD	13/09/23	
Steele Creek CLO 2014-1R, Ltd. and Steele Creek CLO 2014-1R, LLC				
Class A Notes	Q	USD	27/03/18	
Class B Notes	Q	USD	27/03/18	
Class C Notes	Q	USD	27/03/18	
Class D Notes	Q	USD	27/03/18	
Class E Notes	Q	USD	27/03/18	
Class X Notes	Q	USD	27/03/18	
Subordinated Notes	Q	USD	27/03/18	
Steele Creek CLO 2017-1, Ltd.				
Class E	Q	USD	14/12/17	
Subordinated Notes	Q	USD	14/12/17	

Specialist Debt Securities

Issuer / Debt Description	Freq	Curr	Issued	Ticker
Steele Creek CLO 2017-1, Ltd. and Steele Creek CLO 2017-1, LLC				
Class A	Q	USD	14/12/17	
Class B	Q	USD	14/12/17	
Class C	Q	USD	14/12/17	
Class D	Q	USD	14/12/17	
Steele Creek CLO 2018-2, Ltd and Steele Creek CLO 2018-2, LLC				
Class A Notes	Q	USD	28/08/18	
Class B Notes	Q	USD	28/08/18	
Class C Notes	Q	USD	28/08/18	
Class D Notes	Q	USD	28/08/18	
Class E Notes	Q	USD	28/08/18	
Subordinated Notes		USD	28/08/18	
Steele Creek CLO 2019-2, Ltd and Steele Creek CLO 2019-2, LLC				
Class D	Q	USD	30/08/19	
Class E	Q	USD	30/08/19	
Subordinated Notes		USD	30/08/19	
Stellar Jay Ireland DAC and Stellar Jay US, LLC				
Series 2021-1 A	M	USD	12/11/21	
Series 2021-1 B	M	USD	12/11/21	
Series 2021-1 C	M	USD	12/11/21	
Strata CLO I, Ltd. and Strata CLO I, LLC				
Class A Notes	Q	USD	20/12/18	
Class B Notes	Q	USD	20/12/18	
Class C Notes	Q	USD	20/12/18	
Class D Notes	Q	USD	20/12/18	
Class E Notes	Q	USD	20/12/18	
Strata CLO II, CLO Ltd. and Strata CLO II, CLO LLC				
Class A-1 Notes	Q	USD	12/10/21	
Stratus Capital II Designated Activity Company				
Series 12	Q	EUR	12/07/23	
Series 2		USD	16/04/21	
Series 5	S	EUR	26/08/21	
Series 8	Q	EUR	07/02/23	
Series 9	Q	EUR	11/05/23	
Sunbird Engine Finance Limited and Sunbird Engine Finance LLC				
E Notes	M	USD	02/03/20	
Series 2020-1 A Notes	M	USD	02/03/20	
Series 2020-1 B Notes	M	USD	02/03/20	
Series 2020-1 C Notes	M	USD	02/03/20	
Sunrise Aircraft Irish Holdco Designated Activity Company				
Tranche A	M	USD	22/12/21	
Tranche B	M	USD	22/12/21	
Swancastle Designated Activity Company				
£19,000,000 NPL Class A second lien mortgage backed notes due 2056		GBP	15/06/17	
£64,500,000 NPL Class B second lien mortgage backed notes due 2056		GBP	15/06/17	
Class A Notes	A	GBP	23/08/21	
Class B Notes	A	GBP	23/08/21	
Class C Notes	A	GBP	23/08/21	
Class Z1 Notes	A	GBP	23/08/21	
Class Z2 Notes	A	GBP	23/08/21	
Symphony CLO XVIII, Ltd. and Symphony CLO XVIII LLC				
Class A-1-RR Notes	Q	USD	28/06/21	
Symphony CLO XX, Ltd and Symphony CLO XX, LLC				
Class A-1 Notes	Q	USD	31/01/19	
Class E Notes	Q	USD	31/01/19	
Class X Notes	Q	USD	31/01/19	
Subordinated Notes		USD	31/01/19	
Taiga Special Opportunities DAC				

Specialist Debt Securities

Issuer / Debt Description	Freq	Curr	Issued	Ticker
Taiga Special Opportunities DAC				
Series A-I Interests	Q	USD	12/07/17	
Series A-II Profit Participating Notes due 2067	Q	USD	12/07/17	
Series B-I Interests	Q	USD	05/09/17	
Series B-II Profit Participating Notes due 2067	Q	USD	05/09/17	
Series C Interests	Q	USD	28/06/18	
Series C-II Profit Participating Notes due 2067	Q	USD	28/06/17	
Series E Interests	Q	USD	28/09/18	
Series E-II Profit Participating Notes due 2067	Q	USD	28/09/18	
Series L Profit Participating Notes due 2067	Q	USD	31/12/20	
Tailwind 2019-1 Limited and Tailwind 2019-1 USA LLC				
\$46,000,000 7.000% Series 2019 C Fixed Rate Notes due 2044	M	USD	10/12/19	
\$510,000,000 3.967% Series 2019 A Fixed Rate Notes due 2044	M	USD	10/12/19	
\$81,000,000 5.193% Series 2019 B Fixed Rate Notes due 2044	M	USD	10/12/19	
Tallman Park CLO, Ltd. and Tallman Park CLO, LLC				
Class A Notes	Q	USD	28/05/21	
Class B Notes	Q	USD	28/05/21	
Class C Notes	Q	USD	28/05/21	
Class D Notes	Q	USD	28/05/21	
Class E Notes	Q	USD	28/05/21	
Subordinated Notes		USD	28/05/21	
TCW CLO 2017-1, Ltd. and TCW CLO 2017-1, LLC				
Class A1RR Notes	Q	USD	20/10/21	
Class A2RR Notes	Q	USD	20/10/21	
Class BRR Notes	Q	USD	20/10/21	
Class CRR Notes	Q	USD	20/10/21	
Class DRR Notes	Q	USD	20/10/21	
Class ERR Notes	Q	USD	20/10/21	
Class XRR Notes	Q	USD	20/10/21	
TCW CLO 2019-1 AMR, LTD. and TCW CLO 2019-1 AMR, LLC				
Class AJFR Notes	Q	USD	16/08/21	
Class AJR Notes	Q	USD	16/08/21	
Class ASNR Notes	Q	USD	16/08/21	
Class BR Notes	Q	USD	16/08/21	
Class CFR Notes	Q	USD	16/08/21	
Class CR Notes	Q	USD	16/08/21	
Class DR Notes	Q	USD	16/08/21	
Class ER Notes	Q	USD	16/08/21	
Class FR Notes	Q	USD	16/08/21	
Subordinated Notes		USD	28/02/19	
TCW CLO 2019-2, Ltd. and TCW CLO 2019-2, LLC				
Class A1R Notes	Q	USD	18/02/22	
Class A2R Notes	Q	USD	18/02/22	
Class BR Notes	Q	USD	18/02/22	
Class CR Notes	Q	USD	18/02/22	
Class DR Notes	Q	USD	18/02/22	
Class ER Notes	Q	USD	18/02/22	
TCW CLO 2020-1, Ltd. and TCW CLO 2020-1, LLC				
Class A1RR Notes	Q	USD	20/05/21	
Class A2RR Notes	Q	USD	20/05/21	
Class BRR Notes	Q	USD	20/05/21	
Class CRR Notes	Q	USD	20/05/21	
Class DRR Notes	Q	USD	20/05/21	
Class ERR Notes	Q	USD	20/05/21	
Class XRR Notes	Q	USD	20/05/21	
TCW CLO 2021-2, Ltd. and TCW CLO 2021-2, LLC				
Class AJ	Q	USD	26/07/21	
Class AS	Q	USD	26/07/21	
Class B	Q	USD	26/07/21	

Specialist Debt Securities

Issuer / Debt Description	Freq	Curr	Issued	Ticker
TCW CLO 2022-1, Ltd. and TCW CLO 2022-1, LLC				
Class A1 Notes	Q	USD	05/04/22	
Class AF Notes	Q	USD	05/04/22	
Class B Notes	Q	USD	05/04/22	
TCW CLO 2023-1, Ltd. and TCW CLO 2023-1, LLC				
Class A-1F Notes	Q	USD	08/03/23	
Class A-1N Notes	Q	USD	08/03/23	
Class A-2 Notes	Q	USD	08/03/23	
Class B-1 Notes	Q	USD	08/03/23	
Class B-F Notes	Q	USD	08/03/23	
Class C Notes	Q	USD	08/03/23	
Class D Notes	Q	USD	08/03/23	
Thrust Engine Leasing 2021 DAC and Thrust Engine Leasing 2021 Statutory Trust				
A Fixed Rate Notes	M	USD	29/06/21	
B Fixed Rate Notes	M	USD	29/06/21	
C Fixed Rate Notes	M	USD		
Thunderbolt Aircraft Lease Securitization Limited				
Class E Notes	M	USD	03/05/17	
Thunderbolt Aircraft Lease Securitization Limited and US LLC				
Series 2017 A	M	USD	03/05/17	
Series 2017 B	M	USD	03/05/17	
Series 2017 C	M	USD	03/05/17	
Thunderbolt II Aircraft Lease Limited				
\$375,000,000 4.147% Series A Fixed Rate Notes due 2038	M	USD	01/08/18	
\$75,000,000 5.071% Series B Fixed Rate Notes due 2038	M	USD	01/08/18	
US\$105,406,462.70 in aggregate principal amount E Note due 2038	M	USD	01/08/18	
Thunderbolt II APS Limited				
Class G Aircraft Portfolio Shares 2018	M	USD	01/08/18	
Thunderbolt III Aircraft Lease Limited and Thunderbolt III Aircraft Lease US LLC				
Series 2019 A	M	USD	08/11/19	
Series 2019 B	M	USD	08/11/19	
Thunderbolt III Limited				
\$89,848,000 in aggregate nominal amount of Equity Certificates	M	USD	08/11/19	
TICP CLO IX, Ltd. and TICP CLO IX, LLC				
Class A	Q	USD	01/02/18	
Class B	Q	USD	01/02/18	
Class C	Q	USD	01/02/18	
Class D	Q	USD	01/02/18	
TICP CLO VIII, LTD. AND TICP CLO VIII, LLC				
Class A-1	Q	USD	14/11/17	
Class A-2	Q	USD	14/11/17	
Class B	Q	USD	14/11/17	
Class C	Q	USD	14/11/17	
Class D	Q	USD	14/11/17	
Tikehau US CLO I Ltd. and Tikehau US CLO I LLC				
Class A-1 Notes	Q	USD	23/12/21	
Class A-2 Notes	Q	USD	23/12/21	
Class B Notes	Q	USD	23/12/21	
Class C Notes	Q	USD	23/12/21	
Class D Notes	Q	USD	23/12/21	
Class E Notes	Q	USD	23/12/21	
Subordinated Notes		USD	23/12/21	
Titan Aircraft Investments, I Ltd.				
Up to US\$355,756,590 Class A Profit Participating Notes due October 2070		USD	02/10/20	
Topkapi Funding DAC				
Series 2020-01 USD 84,000,000 Limited Recourse Secured Repackaged Pass-Through Notes due 2025		USD	04/12/20	
Tralee CLO VII, Ltd. and Tralee CLO VII, LLC				
Class A-1	Q	USD	25/03/21	

Specialist Debt Securities

Issuer / Debt Description	Freq	Curr	Issued	Ticker
Tralee CLO VII, Ltd. and Tralee CLO VII, LLC				
Class A-2	Q	USD	25/03/21	
Class B	Q	USD	25/03/21	
Class C-1	Q	USD	25/03/21	
Class C-2	Q	USD	25/03/21	
Class D	Q	USD	25/03/21	
Class E	Q	USD	25/03/21	
Subordinated Notes		USD	25/03/21	
Trimaran CAVU 2019-1 Ltd and Trimaran CAVU 2019-1 LLC				
Class A-1 Notes	Q	USD	31/05/19	
Class A-2 Notes	Q	USD	31/05/19	
Class B Notes	Q	USD	31/05/19	
Class C-1 Notes	Q	USD	31/05/19	
Class C-2 Note	Q	USD	31/05/19	
Class D Notes	Q	USD	31/05/19	
Class E Notes	Q	USD	31/05/19	
Subordinated Notes		USD	31/05/19	
Trimaran CAVU 2021-1 Ltd. and Trimaran CAVU 2021-1 LLC				
Class A Notes	Q	USD	05/03/21	
Class B Notes	Q	USD	05/03/21	
Class C Notes	Q	USD	05/03/21	
Class D Notes	Q	USD	05/03/21	
Class E Notes	Q	USD	05/03/21	
Subordinated Notes	Q	USD	05/03/21	
Trinitas CLO XI, Ltd. and Trinitas CLO XI, LLC				
Subordinated Notes		USD	25/07/19	
Trinitas CLO XII, Ltd. and Trinitas CLO XII, LLC				
Class A-1 Notes	Q	USD	26/03/20	
Class A-2 Notes	Q	USD	26/03/20	
Class B-1 Notes	Q	USD	26/03/20	
Class B-2 Notes	Q	USD	26/03/20	
Class C Notes	Q	USD	26/03/20	
Class D Notes	Q	USD	26/03/20	
Class E Notes	Q	USD	26/03/20	
Class F Notes	Q	USD	26/03/20	
Subordinated Notes	Q	USD	26/03/20	
Trinitas CLO XIV, Ltd. and Trinitas CLO XIV, LLC				
Class A-1	Q	USD	18/12/20	
Class A-1B	Q	USD	18/12/20	
Class A-2	Q	USD	18/12/20	
Class B	Q	USD	18/12/20	
Class C	Q	USD	18/12/20	
Class D	Q	USD	18/12/20	
Class E	Q	USD	18/12/20	
Trinitas CLO XV, Ltd. and Trinitas CLO XV, LLC				
Class A-1 Notes	Q	USD	22/04/21	
Class A-2 Notes	Q	USD	22/04/21	
Class B-1 Notes	Q	USD	22/04/21	
Class B-2 Notes	Q	USD	22/04/21	
Class C Notes	Q	USD	22/04/21	
Class D Notes	Q	USD	22/04/21	
Class E Notes	Q	USD	22/04/21	
Class F Notes	Q	USD	22/04/21	
Trinitas CLO XVIII, Ltd. and Trinitas CLO XVIII, LLC				
Class A-1	Q	USD	17/12/21	
Class A-2	Q	USD	17/12/21	
Class B	Q	USD	17/12/21	
Class C	Q	USD	17/12/21	
Class D	Q	USD	17/12/21	

Specialist Debt Securities

Issuer / Debt Description	Freq	Curr	Issued	Ticker
Trinitas CLO XVIII, Ltd. and Trinitas CLO XVIII, LLC				
Class E	Q	USD	17/12/21	
TruPS Financials Note Securitization 2018-1 Ltd and LLC				
Class A-1 Notes	Q	USD	08/05/18	
Class A-2 Notes	Q	USD	08/05/18	
Class B Notes	Q	USD	08/05/18	
TruPS Financials Note Securitization 2018-2 Ltd				
A-1	Q	USD	20/12/18	
TruPS Financials Note Securitization 2019-1 Ltd and LLC				
Class A-1 Notes	Q	USD	07/03/19	
Class A-2 Notes	Q	USD	07/03/19	
TruPS Financials Note Securitization 2019-2 Ltd and LLC				
Class A-1 Notes	Q	USD	15/01/20	
Class A-2 Notes	Q	USD	15/01/20	
TruPS Financials Note Securitization 2020-1 and LLC				
Class A-1 Notes	Q	USD	05/08/20	
Class A-2 Notes	Q	USD	05/08/20	
TruPS Financials Note Securitization 2020-2 and LLC				
Class A-1 Notes	Q	USD	15/12/20	
Class A-2 Notes	Q	USD	15/12/20	
TruPS Financials Note Securitization 2022-1 and LLC				
Class A-1 Notes	Q	USD	25/08/22	
Class A-2 Notes	Q	USD	25/08/22	
TSO Holdings (UK) Limited				
Up to US\$1,000,000,000 notes due 31 December 2047	Q	USD	14/11/18	
TSTAT 2022-1, Ltd. and TSTAT 2022-1, LLC				
Class A-1 Notes	Q	USD	10/08/22	
Class A-2 Notes	Q	USD	10/08/22	
Class B Notes	Q	USD	10/08/22	
Class C Notes	Q	USD	10/08/22	
Class D-1 Notes	Q	USD	10/08/22	
Class D-2 Notes	Q	USD	10/08/22	
Class E Notes	Q	USD	10/08/22	
Class F Notes	Q	USD	10/08/22	
TSTAT 2022-2 Ltd. and TSTAT 2022-2, LLC				
Class A-1 Notes	Q	USD	23/11/22	
Class A-2 Notes	Q	USD	23/11/22	
Class B Notes	Q	USD	23/11/22	
Class C Notes	Q	USD	23/11/22	
Class D-1 Notes	Q	USD	23/11/22	
Class D-2 Notes	Q	USD	23/11/22	
Class E Notes	Q	USD	23/11/22	
UK SAIF (INVESTMENT) DAC				
Up to GBP 1,500,000,000 profit participating notes due 31 December 2047	GBP		10/07/17	
USD IG Infrastructure Debt (Ireland) DAC				
Unsecured, limited recourse, definitive registered, profit participating note	USD		13/12/17	
Valkyrie BTO Funding 1 Designated Activity Company				
US\$100,000,000 profit participating notes due 6 October 2061	USD		06/12/21	
Venture 35 CLO, Limited and Venture 35 CLO, LLC				
Class A-FR Notes	Q	USD	22/10/20	
Class A-LR Notes	Q	USD	22/04/21	
Class B-FR Notes	Q	USD	22/10/20	
Class B-LR Notes	Q	USD	22/04/21	
Class C Notes	Q	USD	14/11/18	
Class D Notes	Q	USD	14/11/18	
Class E Notes	Q	USD	14/11/18	
Subordinated Notes	Q	USD	14/11/18	
Venture 37 CLO, Limited and Venture 37 CLO, LLC				

Specialist Debt Securities

Issuer / Debt Description	Freq	Curr	Issued	Ticker
Venture 37 CLO, Limited and Venture 37 CLO, LLC				
Class A-1R Notes	Q	USD	11/08/21	
Class A-2R Notes	Q	USD	11/08/21	
Class B-R Notes	Q	USD	11/08/21	
Class C-R Notes	Q	USD	11/08/21	
Class D Notes	Q	USD	20/06/19	
Class E Notes	Q	USD	20/06/19	
Subordinated Notes		USD	20/06/19	
Venture 40 CLO, Limited and Venture 40 CLO, LLC				
Class A-1 Notes	Q	USD	24/11/20	
Class A-2 Notes	Q	USD	24/11/20	
Class B-1 Notes	Q	USD	24/11/20	
Class B-F Notes	Q	USD	24/11/20	
Class C Notes	Q	USD	24/11/20	
Class D-1 Notes	Q	USD	24/11/20	
Class D-2 Notes	Q	USD	24/11/20	
Class E Notes	Q	USD	24/11/20	
Subordinated Notes	Q	USD	24/11/20	
Venture 43 CLO, Limited and Venture 43 CLO, LLC				
Class A-1	Q	USD	26/05/21	
Class B	Q	USD	26/05/21	
Class C	Q	USD	26/05/21	
Venture 44 CLO, Limited and Venture 44 CLO, LLC				
Class A-1F Senior Secured Fixed Rate Notes	Q	USD	16/09/21	
Class A-1N Senior Secured Floating Rate Notes	Q	USD	16/09/21	
Venture 45 CLO, Limited and Venture 45 CLO, LLC				
Class A-1 Notes	Q	USD	20/05/22	
Class A-2 Notes	Q	USD	20/05/22	
Class B Notes	Q	USD	20/05/22	
Class C Notes	Q	USD	20/05/22	
Class D1 Notes	Q	USD	20/05/22	
Class DF Notes	Q	USD	20/05/22	
Class E Notes	Q	USD	20/05/22	
Class X Notes	Q	USD	20/05/22	
Subordinated Notes	Q	USD	20/05/22	
Venture 46 CLO, Limited and Venture 46 CLO, LLC				
Class A-1F Notes	Q	USD	27/07/22	
Class A-1N Notes	Q	USD	27/07/22	
Class A-2F Notes	Q	USD	27/07/22	
Class A-2N Notes	Q	USD	27/07/22	
Class BF Notes	Q	USD	27/07/22	
Class BN Notes	Q	USD	27/07/22	
Class C Notes	Q	USD	27/07/22	
Class D1 Notes	Q	USD	27/07/22	
Class D2 Notes	Q	USD	27/07/22	
Class E Notes	Q	USD	27/07/22	
Class X Notes	Q	USD	27/07/22	
Subordinated Notes	Q	USD	27/07/22	
Venture 47 CLO, Limited and Venture 47 CLO, LLC				
Class A-1 Notes	Q	USD	28/03/23	
Class A-J Notes	Q	USD	28/03/23	
Class B Notes	Q	USD	28/03/23	
Class C Notes	Q	USD	28/03/23	
Class D1 Notes	Q	USD	28/03/23	
Class DF Notes	Q	USD	28/03/23	
Class E Notes	Q	USD	28/03/23	
Class Subordinated Notes		USD	28/03/23	
Verde CLO, Ltd and Verde CLO, LLC				
Class A-R	Q	USD	15/04/21	

Specialist Debt Securities

Issuer / Debt Description	Freq	Curr	Issued	Ticker
Verde CLO, Ltd and Verde CLO, LLC				
Class B-R	Q	USD	15/04/21	
Class C-R	Q	USD	15/04/21	
Class D-R	Q	USD	15/04/21	
Class E-R	Q	USD	15/04/21	
Subordinated Notes		USD	25/04/19	
Vibrant CLO IV, Ltd. and Vibrant CLO IV, LLC				
Class D-R	Q	USD	22/08/19	
Class E-R	Q	USD	22/08/19	
Vibrant CLO IX, Ltd. and Vibrant CLO IX, LLC.				
Class A-1	Q	USD	08/08/18	
Class A-2	Q	USD	08/08/18	
Class B	Q	USD	08/08/18	
Class C	Q	USD	08/08/18	
Class D	Q	USD	08/08/18	
Class X	Q	USD	08/08/18	
US\$49,000,000 Subordinated Notes due 2031	Q	USD	08/08/18	
Vibrant CLO XI, Ltd. and Vibrant CLO XI, LLC				
Class D Notes	Q	USD	01/08/19	
Subordinated-A Notes	Q	USD	01/08/19	
Subordinated-B Notes	Q	USD	01/08/19	
Vibrant CLO XIV, Ltd. and Vibrant CLO XIV, LLC				
Class A-1A Senior Secured Floating Rate Notes	Q	USD	27/08/21	
Class A-2 Senior Secured Floating Rate Notes	Q	USD	27/08/21	
Vibrant CLO XV, Ltd. and Vibrant CLO XV, LLC				
U.S.\$13,500,000 Class A-1B Senior Secured Floating Rate Notes due 2035	Q	USD	14/12/21	
U.S.\$283,500,000 Class A-1A Senior Secured Floating Rate Notes due 2035	Q	USD	14/12/21	
Violet Protected Asset SPC				
Series VPA 10 S02		USD	31/01/19	
Series VPA 10 S03		USD	06/06/19	
Series VPA 10 S04		USD	06/06/19	
Series VPA 10 S05		USD	08/04/21	
Series VPA 10 S06		USD	02/11/20	
Vita Capital VI Limited				
Class B Notes		USD	09/07/21	
Vitality Re XIV Limited				
Class A	Q	USD	01/02/23	
Class B	Q	USD	01/02/23	
Vmo Aircraft Leasing Financings (Ireland) Designated Activity Company				
US\$6,000,000,000 Unsecured Notes due 31 May 2031		USD	15/04/21	
Voya CLO 2017-1, Ltd. and Voya CLO 2017-1, LLC				
Class A-2-R Notes	Q	USD	18/05/21	
Class A-1-R Notes	Q	USD	18/05/21	
VOYA CLO 2019-1, LTD. and VOYA CLO 2019-1, LLC				
Class A-R Notes	Q	USD	03/03/20	
Class B-R Notes	Q	USD	03/03/20	
Class C-1-R Notes	Q	USD	03/03/20	
Class C-2-R Notes	Q	USD	03/03/20	
Class D-R Notes	Q	USD	03/03/20	
Class E-R Notes	Q	USD	03/03/20	
Subordinated Notes	Q	USD	20/03/19	
Voya CLO 2019-3, Ltd. and Voya CLO 2019-3, LLC				
Subordinated Notes	Q	USD	17/10/19	
Voya CLO 2019-4, Ltd. and Voya CLO 2019-4, LLC				
Class A-1 Notes	Q	USD	05/12/19	
Voya CLO 2020-2, Ltd. and Voya CLO 2020-2, LLC				
Class A-1-R Floating Rate Notes	Q	USD	02/09/21	
Class A-2-R Floating Rate Notes	Q	USD	02/09/21	

Specialist Debt Securities

Issuer / Debt Description	Freq	Curr	Issued	Ticker
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Voya CLO 2020-2, Ltd. and Voya CLO 2020-2, LLC

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

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

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

WAVE 2017-1 LLC and WAVE 2017-1 Limited

Series A	M	USD	17/11/17	
Series B	M	USD	17/11/17	
Series C	M	USD	17/11/17	

WAVE 2019-1 LLC and WAVE 2019-1 LIMITED

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

Wellfleet CLO 2015-1, Ltd. and Wellfleet CLO 2015-1, LLC.

Class E-R3 Notes	Q	USD	14/06/19	
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Wellfleet CLO 2017-3, Ltd.

Class D	Q	USD	17/01/18	
Subordinated Notes		USD	17/01/18	

Wellfleet CLO 2017-3, Ltd. and Wellfleet CLO 2017-3, LLC

Class A-1	Q	USD	17/01/18	
Class A-2	Q	USD	17/01/18	
Class B	Q	USD	17/01/18	
Class C	Q	USD	17/01/18	

Wellfleet CLO 2018-1, Ltd. and Wellfleet CLO 2018-1, LLC

Class A Notes	Q	USD	28/06/18	
Class B Notes	Q	USD	28/06/18	
Class C Notes	Q	USD	28/06/18	
Class D Notes	Q	USD	28/06/18	
Class E Notes	Q	USD	28/06/18	
Subordinated Notes	Q	USD	28/06/18	

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

Class A-1A Notes	Q	USD	26/03/20	
Class A-1B Notes	Q	USD	26/03/20	
Class A-2 Notes	Q	USD	26/03/20	
Class B Notes	Q	USD	26/03/20	
Class C Notes	Q	USD	26/03/20	
Class D Notes	Q	USD	26/03/20	

Wellman Park CLO, Ltd. and Wellman Park CLO, LLC

Class B Notes	Q	USD	16/06/21	
Class C Notes	Q	USD	16/06/21	

Wentworth Sons Holdings S.C.A. formerly Manolux Investments & Co S.C.A.

Recovery Pool Notes 1	Q	GBP	31/01/14	
Recovery Pool Notes 2	Q	GBP	31/01/14	
Recovery Pool Notes 3	Q	GBP	31/01/14	

Whitebox CLO I Ltd and Whitebox CLO I LLC

Class AN-A-R Senior Secured Floating Rate Notes	Q	USD	27/08/21	
Class AN-B-R Senior Secured Floating Rate Notes	Q	USD	27/08/21	
Class B-R Secured Deferrable Floating Rate Notes	Q	USD	27/08/21	
Class C-R Secured Deferrable Floating Rate Notes	Q	USD	27/08/21	
Class D-R Secured Deferrable Floating Rate Notes	Q	USD	27/08/21	

Whitebox CLO II Ltd. and Whitebox CLO II LLC

Class A-1-R Senior Secured Floating Rate Notes	Q	USD	18/11/21	
Class A-2-R Senior Secured Floating Rate Notes	Q	USD	18/11/21	
Class B-R Senior Secured Floating Rate Notes	Q	USD	18/11/21	
Class C-R Secured Deferrable Floating Rate Notes	Q	USD		

Specialist Debt Securities

Issuer / Debt Description	Freq	Curr	Issued	Ticker
Whitebox CLO II Ltd. and Whitebox CLO II LLC				
Class D-R Secured Deferrable Floating Rate Notes	Q	USD	18/11/21	
Class E-R Secured Deferrable Floating Rate Notes	Q	USD	18/11/21	
Wind River 2020-1 CLO Ltd. and Wind River 2020-1 CLO LLC				
Class A Notes	Q	USD	07/10/20	
Class B Notes	Q	USD	07/10/20	
Class C Notes	Q	USD	07/10/20	
Class D-1 Notes	Q	USD	07/10/20	
Class D-2 Notes	Q	USD	07/10/20	
Subordinated Notes	Q	USD	07/10/20	
Wind River 2021-1 CLO Ltd. and Wind River 2021-1 CLO LLC				
Class A Notes	Q	USD	25/03/21	
Class B-1 Notes	Q	USD	25/03/21	
Wind River 2021-3 CLO Ltd. and Wind River 2021-3 CLO LLC				
Class A	Q	USD	12/08/21	
Class B-1	Q	USD	12/08/21	
Class B-2	Q	USD	12/08/21	
Class C	Q	USD	12/08/21	
Class D	Q	USD	12/08/21	
Class E	Q	USD	12/08/21	
U.S.\$ 49,500,000 Subordinated Notes due	Q	USD	12/08/21	
Woodmont 2017-2 Trust				
Class A-1-R Notes	Q	USD	10/03/21	
Class A-2-R Notes	Q	USD	10/03/21	
Class B-R Notes	Q	USD	10/03/21	
Class C-R Notes	Q	USD	10/03/21	
Class D-R Notes	Q	USD	10/03/21	
Woodmont 2017-3 LP and Woodmont 2017-3 LLC				
Class A-1-R Notes	Q	USD	10/03/20	
Class A-2-R Notes	Q	USD	10/03/20	
Class B-R Notes	Q	USD	10/03/20	
Class C-R Notes	Q	USD	10/03/20	
Class D-R Notes	Q	USD	10/03/20	
Woodmont 2018-4 Trust				
Class A-1-R Notes	Q	USD	11/04/22	
Class A-2-R Notes	Q	USD	11/04/22	
Class B-R Notes	Q	USD	11/04/22	
Class C-R Notes	Q	USD	11/04/22	
Class D-R Notes	Q	USD	11/04/22	
Woodmont 2019-6 LP and Woodmont 2019-6 LLC				
Class A-1-R2 Notes	Q	USD	15/07/21	
Class A-2-R2	Q	USD	15/07/21	
Class B-R2 Notes	Q	USD	15/07/21	
Class C-R2 Notes	Q	USD	15/07/21	
Class D-R2 Notes	Q	USD	15/07/21	
Class X Notes	Q	USD	25/07/19	
Woodmont 2020-7 Trust				
Class A-1-A Notes	Q	USD	18/12/20	
Class A-1-B Notes	Q	USD	18/12/20	
Class A-2 Notes	Q	USD	18/12/20	
Class B Notes	Q	USD	18/12/20	
Class C Notes	Q	USD	18/12/20	
Class D Notes	Q	USD	18/12/20	
Woodmont 2021-8 Trust				
Class A	Q	USD	17/12/21	
Class B-1	Q	USD	17/12/21	
Class B-2	Q	USD	17/12/21	
Class C	Q	USD	17/12/21	
Class D	Q	USD	17/12/21	

Specialist Debt Securities

Issuer / Debt Description	Freq	Curr	Issued	Ticker
Woodmont 2022-10 Trust				
Class A Notes	Q	USD	18/11/22	
Class B Notes	Q	USD	18/11/22	
Class C Notes	Q	USD	18/11/22	
Class D Notes		USD	18/11/22	
Class E Notes		USD	18/11/22	
XMMT Financing Designated Activity Company				
EUR 250,000,000 Unsecured Note due 10 July 2070		EUR	19/12/17	
XXIII Capital Limited				
Class B Tranche 47	S	USD	15/01/19	
Class B Tranche 65	S	USD	31/07/20	
Class B Tranche 67	Q	EUR	01/02/23	
York 2019-1 CLO Designated Activity Company				
Class E	Q	GBP	28/06/19	
ZAIS CLO 3, Limited and ZAIS CLO 3, LLC				
Class A-1-R Notes	Q	USD	06/07/18	
Class A-2-R Notes	Q	USD	06/07/18	
Class B-R Notes	Q	USD	06/07/18	
Class C-R Notes	Q	USD	06/07/18	

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

Specialist Debt Programme

Issuer / Debt Description	Curr	Expires	Listed
Arena Investors EF Designated Activity Company			
USD/EUR100,000,000,000 Various Series of Profit Participating Notes	EUR	09/02/27	10/02/22
Earls Eight Limited			
Up to US\$10,000,000,000 Secured Note Programme	USD	02/08/25	09/04/02
Ephesus Funding DAC			
USD1,000,000,000 Asset-Backed Medium Term Note Programme	USD	16/08/25	17/08/20
Finsbury International Repack Designated Activity Company			
Up to EUR2,000,000,000 Repackaging Programme	EUR	26/08/26	27/08/21
Foxglove Funding DAC			
USD1,000,000,000 Asset-Backed Medium Term Note Programme	USD	15/01/27	17/01/22
Galata Funding DAC			
€20,000,000,000 Asset Backed Obligation Programme	EUR	15/12/24	16/12/19
German Listed Bonds Plc			
Up to EUR 150,000,000 (or the equivalent in other currencies) Secured Medium Term Note Programme	EUR	11/04/24	12/04/19
HCG Finance DAC			
US\$500,000,000 Secured Medium Term Note Program	USD	26/04/27	18/11/20
Kai Limited			
Up to JPY 5,000,000,000,000 (or the equivalent in other currencies) SPC Multi-Issuer Structured Issuance Prog	JPY	02/09/25	04/09/15
Kiwami Limited			
JPY 5,000,000,000,000 Multi Issuer Limited Recourse Secured Note Programme	JPY	19/09/24	20/09/19
Lexington Finance Designated Activity Company			
Various Series of Profit Participating Notes Programme	USD	06/03/28	07/03/23
Libra A Limited and Atena Limited and Starsia Capital Limited			
Multi-Issuer Limited Recourse Secured Debt Programme	USD	29/03/28	30/03/23
Linklease Finance PLC			
Secured Medium Term Note Programme	USD	02/06/24	03/06/19
MARC Finance Ltd and VENUS Finance Limited and Greenleaves Capital DAC			
Euro 50,000,000,000 Structured Note Programme	EUR	11/07/24	12/07/19
Marigold Funding DAC			
USD1,000,000,000 Asset-Backed Medium Term Note Programme	USD	17/06/26	18/06/21
Neon Capital Limited			
US\$50,000,000,000 Limited Recourse Secured Debt Issuance Programme	USD	30/07/28	31/07/23
Oxygen Capital Limited			
Limited Recourse Secured Debt Issuance Programme	USD	15/09/27	16/09/22
Pera Funding DAC			
€20,000,000,000 Asset Backed Obligation Programme	EUR	02/07/24	03/07/19

Specialist Debt Programme

Issuer / Debt Description
Curr Expires Listed

Pike Funding DAC €20,000,000,000 Asset Backed Obligation Programme	EUR	03/07/24	04/07/19
Pillar Funding DAC USD1,000,000,000 Asset Backed Medium Term Note Programme	USD	19/05/26	20/05/21
STARTS (IRELAND) Public Limited Company U.S.\$50,000,000,000 Limited Recourse Secured Debt Issuance Programme	USD	12/07/26	13/07/21
Topkapi Funding DAC USD 1,000,000,000 Asset-Backed Medium Term Note Programme	USD	26/11/25	27/11/20
Violet Protected Asset SPC Asset Backed Securities Issuance Programme	USD	04/03/26	21/06/16
Vita Capital VI Limited Principal At-Risk Variable Rate Note Program	USD	01/07/26	12/07/21
Vitality Re XIV Limited Principal-at-Risk Variable Rate Note Program	USD	31/01/28	01/02/23
XXIII Capital Limited Specialist Debt Programme - Up to GBP200,000,000 Multicurrency Class A Notes and up to GBP500,000,000	GBP	29/10/23	06/07/16

Corporate Debt Securities

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

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

AMETEK European Holdings Limited

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

ANS Bidco Limited

10% unsecured A1 investor loan notes 2026 and an unlimited number of additional 10% unsecured A1 investor loan notes Q GBP 14/05/20
10% unsecured A2 investor loan notes 2026 and an unlimited number of additional 10% unsecured A2 investor loan notes Q GBP 23/12/22

ANS Midco 2 Limited

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

Artek Group Plc

6.75 per cent. notes due 2025 A GBP 28/01/15

Ascella S.à r.l.

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

Aspen UK Retail 1 Ltd

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

AutoSupply Holdings UK Limited

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

Avadel Finance Cayman Limited

US\$21,200,000 4.5% Exchangeable Senior Notes due 2023 S USD 04/04/22

BCHR UK Holdings Limited

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

Bentley Park (UK) Limited

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

BlackRock Finco UK Ltd.

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

BlackRock Holdco 5, LLC

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

BlackRock UK (Alpha) Limited

Tranche 1 S USD 20/12/21
Tranche 2 S USD 20/12/21
Tranche 3 S USD 20/12/21
Tranche 4 Fixed Rate Notes due 20 December 2032 S USD 20/12/17
Tranche 5 Fixed Rate Notes due 20 December 2032 S USD 20/12/17
Tranche 6 Fixed Rate Notes due 20 December 2033 S USD 20/12/17

BlackRock UK Holdco 2 Limited

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

Borr (UK) Holdings Limited

Up to US\$600,000,000 LIBOR + 7.5% Unsecured Note Due 2024 M USD 04/04/19

Bramall Hull Limited

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

Bramall Properties Limited

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

Bromford Midco Limited

US\$5,500,000 Loan Notes due 2025 A USD 29/03/18

Corporate Debt Securities

Issuer / Debt Description	Freq	Curr	Issued	Ticker
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Butterfly (Finance) Limited Up to £45,000,000 unsecured redeemable loan notes 2024 and an unlimited amount of unsecured redeemable payme	A	GBP	27/09/18	
Carlisle International Holdings Ltd Up to US\$500,000,000 5% Notes due 1 April 2029	S	USD	01/04/19	
CBS International Holdings UK Limited USD2,500,000,000 principal amount of bonds due 29 March 2029	Q	USD	29/03/19	
CCF ACQUISITION S.A R.L. EUR2,000,000,000 Note		EUR	01/01/16	
EUR2,000,000,000 Note		EUR	01/01/16	
CDW International Holdings Limited Up to US\$140,000,000 Unsecured Loan Notes 2027	Q	USD	01/02/19	
Chromalloy UK Holdings Limited Unsecured Loan Notes due 2027	S	GBP	28/02/14	
Cigna Walnut Holdings, Ltd Promissory Note, 12-month LIBOR + 75 basis points due September 30, 2024	S	USD	21/11/14	
USD600,000,000 Promissory Note, 3.62 percent due September 30, 2024	S	USD	01/10/14	
CKI Number 3 Limited GBP309,672,000 9.95 per cent. Notes due 2031	S	GBP	30/06/11	
Cole-Parmer Instrument Company Limited EURO Loan notes due 2025	A	EUR	31/07/15	
GBP loan notes due 2025	A	GBP	14/10/15	
Condor Buyer Limited First Lien Proceeds Notes due 2024	Q	USD	27/10/17	
Second Lien Proceeds Notes due 2025	Q	USD	27/10/17	
Dever Finance Designated Activity Company Up to €1,400,000,000 unsecured fixed and/or variable rate Loan Notes due 2028 and an unlimited amount of payment	Q	EUR	20/12/21	
Deverbis Finance Designated Activity Company First Tranche	Q	EUR	20/12/21	
Dominion Hospitality Midco Limited GBP30,000,000 10% fixed rate unsecured loan note maturing 31 October 2023	A	GBP	02/11/16	
EMC Information Systems International Unlimited Company USD 7,500,000,000 Promissory Note due 5 April 2029		USD	05/04/19	
Engelhart CTP Holding (UK) Limited Unsecured Loan Notes 2018	Q	USD	05/06/18	
Erie U.K. Limited £438,294,409 7.2 per cent. Notes due 28 January 2026	A	GBP	28/01/11	
ExamWorks UK Ltd An unsecured intercompany promissory loan note in the amount of £240,000,000	Q	USD	26/10/18	
FC Skyfall SPV Limited £50,000,000 12% Fixed Rate Notes due 2025	S	GBP	08/11/14	
Finastra Europe Limited Unsecured Loan Notes due 2024		EUR	13/06/17	
Unsecured Loan Notes due 2024		EUR	13/06/17	
Finastra Holdings Limited Unsecured Loan Notes due 2024		USD	13/06/17	
Firestone Diamonds Limited Series A	Q	USD	31/08/15	
Series B	Q	USD	28/06/17	
Flooid Midco Limited An unlimited number of 10% Investor A1 Secured Loan Notes 2024	Q	GBP	10/11/17	
Up to £15,000,000 10% Investor A2 Secured Loan Notes 2024 and an unlimited number of additional 10% Investor A2	Q	GBP	28/06/19	
FTI Consulting Global Holdings Limited Tranche One	A	GBP	26/06/20	
Tranche Two	A	GBP	29/06/20	
FTI UK Holdings Limited GBP70,000,000 8% Notes due 2 October 2024	A	GBP	10/02/08	
Goldman Sachs (UK) L.L.C.				

Corporate Debt Securities

Issuer / Debt Description	Freq	Curr	Issued	Ticker
Goldman Sachs (UK) L.L.C.				
U.S. \$1,500,000,000 Category 3 Subordinated Mandatorily Convertible Securities	A	USD	22/10/21	
U.S.\$ 4,000,000,000 Category 3B Subordinated Mandatorily Convertible Securities	A	USD	27/07/22	
U.S.\$1,125,000,000 Category 2C Subordinated Mandatorily Convertible Securities	A	USD	06/12/18	
U.S.\$287,706,632 Category 2A Subordinated Mandatorily Convertible Securities	A	USD	13/12/18	
U.S.\$3,367,293,368 Category 2B Subordinated Mandatorily Convertible Securities	A	USD	13/12/18	
U.S.\$5,078,000,000 Category 2D Subordinated Mandatorily Convertible Securities	A	USD	07/12/18	
US\$11,196,000,000 Cat 1B subordinated mandatorily convertible securities due 2028	A	USD	06/03/12	
Grafton Street Boulevard Designated Activity Company				
Tranche 1 Notes	A	EUR	30/09/20	
Tranche 2 Notes	A	EUR	30/09/20	
Tranche 3 Notes	A	EUR	30/09/20	
Tranche 4 Notes		EUR	30/09/20	
Grass Valley U.K. Acquisition Limited				
Up to US\$50,000,000 Term Notes B due 2025	M	USD	02/07/20	
Group 1 Automotive UK Limited				
£12,000,000 3.5 per cent. Note due 27 January 2024	S	GBP	18/12/15	
£45,000,000 3.5 per cent. Note due 27 January 2024	S	GBP	08/11/16	
Promissory Note	S	GBP	05/07/22	
Halliburton Global Holdings Limited				
4.5 per cent. Fixed Rate Notes due 2025	S	USD	19/12/13	
Hollyblue (Finance 2) Limited				
Up to £20,000,000 unsecured redeemable loan notes 2024 and an unlimited amount of unsecured redeemable payme	A	GBP	27/09/18	
Honeywell Group Holding UK				
£300,000,000 Notes 2.61 per cent. due 16 December 2029	A	GBP	16/12/09	
HP Foods Limited				
£1,300,000,000.00 5.25 per cent. Notes due 29 April 2028	A	GBP	29/04/13	
Ibexia Global Development Ltd				
EUR 35,000,000 Fixed Rate Senior Unsecured Loan Notes due 28 October 2024	S	EUR	28/10/19	
IHS International Holdings Limited				
5.5 per cent. Note due 24 August 2025	A	GBP	24/08/15	
Integra UK Bidco Limited				
USD 56,250,000 Loan Notes Due 2027	Q	USD	27/12/19	
Integra UK Topco Limited				
\$22,708,736.12 0.12% Fixed Rate Unsecured Loan Notes	A	USD	01/04/21	
ITV Holdings (Cayman) Limited				
GBP 410,000,000 A Loan Notes	A	GBP	25/05/22	
Iwoca Oxygen PLC				
Series F GBP Ref. # 10	Q	GBP	11/03/22	
Series F GBP Ref. # 11	Q	GBP	16/12/22	
Series F GBP Ref. # 9	Q	GBP	11/03/22	
Jamplant Limited				
US\$44,546,900 Unsecured Loan dated 30 November 2026	Q	USD	18/06/10	
KCI Manufacturing Unlimited Company				
US\$1,014,000,000 6.50% UNSECURED PROMISSORY NOTE DUE 31 DECEMBER 2034	O	USD	30/09/19	
US\$700,000,000 6.00% UNSECURED PROMISSORY NOTE DUE 31 DECEMBER 2029	O	USD	20/09/19	
KCI UK Holdings Limited				
£90,000,000 6.75% Unsecured Loan Notes Due 2025	A	GBP	08/06/18	
Kirkland Finance Designated Activity Company				
Tranche 1	S	EUR	26/11/21	
KKR Financial Holdings LLC				
5.20% Senior Notes due 2033	S	USD	30/03/17	
5.40% Senior Notes due 2033	S	USD	23/05/18	
5.50% Senior Notes due 2032	S	USD	30/03/17	
Liberty UK and Europe Holdings Limited				
CLP15,306,669,000 Interest bearing Promissory Note	A	CLP	30/12/15	
CLP23,891,000,000 Interest bearing Promissory Note	A	CLP	21/09/15	

Corporate Debt Securities

Issuer / Debt Description	Freq	Curr	Issued	Ticker
Liberty UK and Europe Holdings Limited				
US\$19,250,000 interest bearing Promissory Note	A	USD	24/03/16	
US\$22,435,000 Interest bearing Promissory Note	A	USD	23/11/15	
US\$750,000,000 interest bearing Promissory Note maturing 31 December 2030	A	USD	31/12/20	
Life Sciences International Limited				
GBP115,495,068 7.2 percent. Notes due 20 January 2026	A	GBP	20/01/11	
Limecay Limited				
Secured 11.241% C Notes due 2027	Q	GBP	06/09/13	
Secured 3.241% A Notes due 2027	Q	GBP	06/09/13	
Secured 4.000% B Notes due 2027	Q	GBP	06/09/13	
Long Island Assets Limited				
USD\$257,810,175 subordinated promissory note	Q	USD	22/08/19	
USD\$6,000,000 subordinated promissory note	Q	USD	22/08/19	
LSP Investco Limited				
EUR Revolving Loan Note	Q	EUR	31/03/14	
GBP Loan Notes	Q	GBP	26/03/14	
GBP Revolving Loan Notes	Q	GBP	26/03/14	
Mannok Holdings Designated Activity Company				
Class A EUR	Q	EUR	16/12/14	
MasterCard/Europay UK Limited				
EUR 1,100,000,000 3.36 % Notes due 1 December, 2023	A	EUR	02/12/14	
EUR 1,829,864,739 1.56 % Notes due 5 March, 2031	A	USD	05/03/21	
Maui BidCo Limited				
GBP£85,000,000 Principal Amount 6.125% Fixed Rate Subordinated Unsecured Loan Notes due September 2029 and	A	GBP	23/09/19	
McKesson Global Sourcing Limited				
USD145,000,000 Note, 4.252 Percent due 120 months from 1 October 2017	A	USD	01/10/17	
McKesson UK Finance I Limited				
USD Note, 2.46 Percent due 84 months from 4 Feb 2014 Tranche E Note	A	USD	04/02/14	
USD Note, 5.083 Percent due 60 months from 4 Feb 2014 Tranche A Notes	S	USD	04/02/14	
USD Note, 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	
MeiraGTx Holdings plc				
Up to \$100,000,000 fluctuating rate senior secured loan notes, due August 2026	Q	USD	19/12/22	
Metavante Technologies Limited				
Fixed Rate Unsecured Promissory Loan Note	S	USD	19/12/16	
Mettler-Toledo Finance (UK) Limited				
4.5 per cent. Notes due 2023	A	GBP	16/12/13	
MF Bidco Limited				
GBP 9,625,000 floating rate notes due 2024	S	GBP	23/08/21	
MF Debtco Limited				
An unlimited amount of loan notes due 2050 and an unlimited amount of PIK Notes	Q	GBP	02/04/20	
MF Midco Limited				
10% Unsecured Loan Notes 2025	A	GBP	13/10/17	
Micro Focus Group Limited				
B4 Loan Notes	Q	USD	05/06/20	
RCF Loan Notes	Q	USD	20/11/14	
Micro Focus Midco Limited				
B1 Euro Loan Notes	Q	EUR	31/01/22	
B2 Euro Loan Notes	Q	EUR	31/01/22	
MidCap Financial Issuer Trust				
Senior Notes	S	USD	29/04/21	
USD 400,000,000 5.625 per cent Senior Notes due 2030	S	USD	30/06/21	
MidCap Finco Designated Activity Company				
Class A Variable Funding Subordinated Notes due 2114		USD	14/01/15	
Class B Variable Funding Subordinated Notes due 2114		USD	14/01/15	
Class C Variable Funding Subordinated Notes due 2114		USD	14/01/15	

Corporate Debt Securities

Issuer / Debt Description	Freq	Curr	Issued	Ticker
MidCap Finco Designated Activity Company Residual Variable Funding Subordinated Notes due 2114		USD	14/01/15	
Misys International Limited Unsecured Loan Notes due 2024		USD	13/06/17	
Molson Coors Brewing Company (UK) Limited 3 per cent. fixed rate unsecured loan notes 2026	Q	GBP	03/10/16	
Moody's Group (Holdings) Limited USD 2,200,000,000 5.27 percent Notes due 2027	S	USD	23/03/12	
MSCI UK Holdings Limited Up to US\$1,000,000,000 6% Bonds due 1 January 2027	Q	USD	31/12/18	
NAC Aviation 29 Designated Activity Company US\$851,181,371 4.75% Senior Secured Notes due 30 June 2026	S	USD	01/06/22	
National Oilwell Varco UK Limited GBP 516,800,000 4.2 per cent notes due 31 March 2028	S	GBP	31/03/20	
Navigator Terminals Midco Limited 7.175 per cent. Unsecured Loan Notes due 2046	Q	GBP	30/03/16	
NC Finance Limited Euro Loan Notes	Q	EUR	22/07/20	
Sterling Loan Notes	Q	GBP	22/07/20	
US Dollar Loan Notes	Q	USD	24/07/20	
NCP Mula Holdings (UK) 2 Limited €250,000,000 6.75% Fixed Rate Unsecured Loan Notes 2036 and an unlimited amount of payment in kind notes	S	EUR	20/08/18	
Newell Brands Ireland Services DAC USD\$2,001,999,999 3.70% Notes due 2029	Q	USD	01/10/19	
USD\$5,036,000,000 3.70% Notes due 2029	Q	USD	01/10/19	
Nord Anglia Education London Holdings Limited Revolving Unsecured Loan Notes		USD	01/09/17	
Term Unsecured Loan Notes		USD	01/09/17	
Novellus Limited Tranche 1	Q	GBP	31/03/22	
Tranche 2	Q	EUR	31/03/22	
Open Text UK Holding Limited Loan Notes due 2033		USD	31/01/23	
Open Text UK Investments Limited Loan Notes due 2033		USD	31/01/23	
P1 Reversions Limited £121,539,648 4.04% fixed rate unsecured loan notes due 22 November 2032	Q	GBP	22/11/17	
Patriot Acquisition Bidco Limited Tranche 1	Q	USD	28/01/21	
Tranche 2	Q	USD	28/01/21	
USD 250,000,000 Loan Notes Due 2028	Q	USD	01/12/21	
USD 50,000,000 Loan Notes Due 2029	Q	USD	06/06/22	
PCI Penn UK Holdco Limited GBP£130,000,000 Fixed Rate Unsecured Loan Notes due 28 June 2030	Q	GBP	28/06/22	
Peel Finance (UK) Limited Loan Notes	Q	GBP	02/09/10	
Loan Notes	Q	GBP	24/03/21	
PIK Notes	Q	GBP	02/09/10	
PIK Notes	Q	GBP	30/09/22	
PepsiCo Holdings GBP 275,610,706.00 3.42% Notes due 2024	M	GBP	28/10/19	
Phillips 66 UK Holdings Limited 1,400,000 £1,000 Floating Rate Notes due 20 October 2023	A	GBP	20/04/12	
Project Further Holdco Limited An unlimited amount of 10 per cent. Unsecured Series B Payment in Kind Notes due 2029		GBP	29/03/19	
Up to £17,196,336 10 per cent. Unsecured Series B Loan Notes due 2029		GBP	29/03/19	
Project Leopard AcquireCo Limited				

Corporate Debt Securities

Issuer / Debt Description	Freq	Curr	Issued	Ticker
Project Leopard AcquireCo Limited US\$540,895,459 Floating Rate Unsecured Loan Notes Due 2023		USD	07/07/17	
Q Anne Midco 1 Limited £539,864 14 per cent. unsecured redeemable loan notes 2030 and an unlimited number of PIK Notes	Q	GBP	28/04/23	
12 per cent. secured redeemable loan notes 2025 and an unlimited number of additional 12 per cent. secured redeem:	Q	GBP	16/11/18	
QVC UK Holdings Limited GBP419,700,000 Unsecured Loan Notes due 31 December 2028	A	GBP	31/12/18	
Relative Value Trading Limited Floating Rate Unsecured Junior Subordinated Notes due 2025	Q	USD	27/11/15	
Floating Rate Unsecured Notes due 2025	Q	USD	15/11/11	
Robigus Limited £20,000,000 Unsecured 6% B Notes due 2026 and an unlimited number of payment in kind notes	A	GBP	30/08/19	
£70,000,000 Guaranteed Secured 2.30% A Notes due 2026	A	GBP	30/08/19	
Up to £100,000,000 Unsecured 6% D Notes due 2027 and an unlimited number of payment in kind notes	A	GBP	16/12/20	
Up to £200,000,000 Unsecured 2.8% C Notes due 2027 and an unlimited number of payment in kind notes	A	GBP	16/12/20	
RTL Helicopter Leasing Designated Activity Company US\$27,784,507.02 Class C Note	Q	USD	24/06/22	
Searchlight III GYG Limited Up to €200,000,000 loan notes due 2025 and an unlimited amount of 9.93% fixed rate payment in kind	A	EUR	04/11/20	
SMBC Aviation Capital Finance DAC US\$1,000,000,000 5.700% Senior Notes due 2033	S	USD	25/07/23	
US\$500,000,000 1.900% Senior Notes due 2026	S	USD	15/10/21	
US\$500,000,000 2.300% Senior Notes due 2028	A	USD	15/06/21	
US\$500,000,000 3.550% Senior Notes due 2024	S	USD	15/04/19	
US\$650,000,000 5.450% Senior Notes due 2028	S	USD	03/05/23	
SolarWinds Software Europe Designated Activity Company Up to EUR 999,594,699 Unsecured Redeemable Loan Notes Due 2035		EUR	04/11/20	
Somerset International Finance DAC and Somerset International, Inc. USD \$110,000,000 Promissory Notes due 13 May 2026	A	USD	13/05/22	
SonicWall International Designated Activity Company First Lien Notes	Q	USD	24/01/23	
Second Lien Notes	Q	USD	24/01/23	
SPE III DBT Intermediate UK Limited An unlimited amount of 16.54% fixed rate payment in kind notes due 2023	A	EUR	24/12/21	
Up to €200,000,000 (equivalent) of 16.54% fixed rate loan notes due 2023	A	EUR	24/12/21	
SRC Comet Ltd Up to £500,000,000 Loan Notes due 2036	Q	GBP	21/12/21	
Starz Mortgage Capital Ltd. Up to €1,500,000,000 unsecured definitive notes due 2033 together with an unlimited amount of PIK Notes		EUR	21/09/18	
Sunny Hill Energy Limited Up to USD 290,000,000 Secured and Guaranteed Variable Rate Junior Notes due 29 March 2028 and unlimited amou	A	USD	29/03/17	PCIJRN01
Superior Acquisitions Limited Series J Tranche I	S	GBP	02/01/15	
Series New K1 Tranche K1-A	S	GBP	31/12/19	
Series New K1 Tranche K1-B	S	GBP	31/12/19	
Series New K1 Tranche K1-C	S	GBP	31/12/19	
Superior Holdings Limited Series New W1 Tranche A	S	USD	30/12/21	
Series New W2 Tranche A	S	USD	30/12/21	
Series New W3 Tranche A	S	USD	30/12/21	
Symphony Bidco Limited Unsecured A Loan Notes	A	GBP	05/07/18	
Sysco UK Holdings Limited Up to GBP 1,094,045,205.00 7.75% Notes due 18 August 2030	S	GBP	18/08/20	
Taylor Wimpey SH Capital Limited £100,000,000 Loan Notes	A	GBP	01/10/13	
TBCF II Luxembourg S.à r.l.				

Corporate Debt Securities

Issuer / Debt Description	Freq	Curr	Issued	Ticker
TBCF II Luxembourg S.à r.l.				
US\$30,071,250 Unsecured Loan Notes Due 2028		USD	29/12/21	
US\$53,460,000 Unsecured Loan Note due 2028	Q	USD	05/05/22	
US\$8,669,189 Unsecured Loan Notes due 2028	Q	USD	05/05/22	
TBCF II-A Luxembourg S.à r.l.				
US\$53,460,000 Unsecured Loan Notes Due 2028	Q	USD	05/05/22	
Telesat International Limited				
8.5 % Fixed Rate Unsecured Notes due 24 December 2033	A	USD	24/12/15	
8.5% Fixed Rate Unsecured Notes due 21 December 2033	A	USD	21/12/15	
Tempur Dreams (UK) Limited				
Up to US\$295,000,000 4.5% Loan Notes 2029	S	USD	02/08/21	
Terex International Holdings 1 Limited				
EUR344,600,000 Adjustable Rate Note due 4 October 2023	A	EUR	04/10/18	
EUR525,300,000 Adjustable Rate Note due 4 October 2023	A	EUR	26/10/18	
Thames Brettenham Limited				
Series A Loan Notes	Q	GBP	19/02/16	
Series B Loan Notes	Q	GBP	19/02/16	
The Ink Factory Limited				
Unsecured Loan Notes	Q	USD	10/04/14	
Unsecured Loan Notes	Q	USD	02/05/17	
TJX Europe Limited				
£65,002,475 Floating rate notes due 2028	A	GBP	13/01/22	
Floating rate notes due 2024	A	GBP	01/02/14	
Floating rate notes due 2026	A	GBP	26/01/16	
Floating rate notes due 2028	A	GBP	20/07/18	
Trane Technologies Financing Limited				
2024 Notes	S	USD	28/10/14	
2026 Notes	S	USD	21/03/19	
2029 Notes	S	USD	21/03/19	
2044 Notes	S	USD	28/10/14	
2049 Notes	S	USD	21/03/19	
US\$2,400,000,000 Promissory Loan Note due 2031	A	USD	25/10/21	
UK Acquisitions No.6 Limited				
An unlimited amount of unsecured loan notes due 31 December 2026	Q	GBP	26/09/18	
UK Power Networks Holdings Limited				
GBP413,508,000 9.95 per cent. Subordinated Notes due 2031	S	GBP	30/06/11	
UK Power Networks Services Holdings Limited				
GBP 51,000,000 9.95 per cent. Subordinated Notes due 2031	S	GBP	30/06/11	
VMware International Unlimited Company				
Promissory Note Tranche A due 31 May 2034	S	USD	31/05/19	
Wake Asset Co Ltd				
€21,600,000 Series A Secured Notes due 2 November 2027	Q	EUR	31/10/22	
EUR 14,400,000 Series B Secured Notes due 15 March 2028	Q	EUR	15/03/23	
Westminster Acquisition Limited				
US\$ 715,682,060 Promissory Note due 30 June 2027	A	USD	29/09/17	
WMG Global Ventures Limited				
USD 117,600,000 Unsecured Loan Notes due 2026	A	USD	09/06/21	
USD 249,950,000 unsecured loan notes due 2026		USD	17/12/21	
USD 59,113,650 unsecured loan notes	A	USD	11/05/22	
Worldpay International Group Limited				
First Notes	S	USD	16/01/18	
Second Notes	S	USD	16/01/18	
USD 538,958,906 fixed rate loan note due 2030	A	USD	24/04/20	

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

Retail Debt Securities

Issuer / Debt Description

FreqCurr Issued Ticker

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

Insurance Linked Securities

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

Principal-at-Risk Variable Rate Notes due June 5, 2024	Q	USD	04/05/17	
Principal-at-Risk Variable Rate Notes due June 5, 2024	Q	USD	04/05/17	
Principal-at-Risk Variable Rate Notes due June 5, 2024	Q	USD	04/05/17	
Principal-at-Risk Variable Rate Notes due June 7, 2025	Q	USD	10/05/18	
Principal-at-Risk Variable Rate Notes due June 7, 2025	Q	USD	10/05/18	
Principal-at-Risk Variable Rate Notes due June 7, 2025	Q	USD	10/05/18	
Principal-at-Risk Variable Rate Notes due June 7, 2025	Q	USD	10/05/18	

Caelus Re VI Limited

\$150,000,000 Series 2020-1, Class B-1 Principal-at-Risk Variable Rate Notes due June 7, 2024	Q	USD	27/02/20	
\$75,000,000 Series 2020-2, Class A-2 Principal-at-Risk Variable Rate Notes due June 7, 2027	Q	USD	27/02/20	
\$75,000,000 Series 2020-2, Class B-2 Principal-at-Risk Variable Rate Notes due June 7, 2027	Q	USD	27/02/20	
Principal-at-Risk Variable Rate Note Program		USD	27/02/20	

Northwind Holdings LLC

\$800,000,000 Floating Rate Notes due 2037	Q	USD	11/12/07	
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Residential Reinsurance 2019 Limited

Principal At-Risk Variable Rate Note Program		USD	22/05/19	
Principal At-Risk Variable Rate Notes Due December 6 2023	Q	USD	19/11/19	
Principal At-Risk Variable Rate Notes Due June 6 2026	Q	USD	22/05/19	

Residential Reinsurance 2020 Limited

\$100,000,000 Series 2020-I Class 13 Principal At-Risk Variable Rate Notes due June 6, 2024	Q	USD	29/05/20	
\$150,000,000 Series 2020-II Class 3 Principal At-Risk Variable Rate Notes due December 6, 2024	Q	USD	10/11/20	
\$200,000,000 Series 2020-II Class 4 Principal At-Risk Variable Rate Notes due December 6, 2024	Q	USD	10/11/20	
Principal At-Risk Variable Rate Note Program		USD	29/05/20	

Residential Reinsurance 2021 Limited

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

Residential Reinsurance 2022 Limited

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

Residential Reinsurance 2023 Limited

\$125,000,000 Series 2023-I Class 13 Principal At-Risk Variable Rate Notes due June 6, 2027	Q	USD	12/05/23	
\$275,000,000 Series 2023-I Class 14 Principal At-Risk Variable Rate Notes due June 6, 2027	Q	USD	12/05/23	
Principal At-Risk Variable Rate Note Program		USD	12/05/23	

Vitality Re X Limited

Principal-at-Risk Variable Rate Note Program		USD	24/01/19	
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Vitality Re XI Limited

Principal-at-Risk Variable Rate Note Program		USD	30/01/20	
Series 2020, Class A Principal-at-Risk Variable Rate Notes due January 9, 2024	Q	USD	30/01/20	
Series 2020, Class B Principal-at-Risk Variable Rate Notes due January 9, 2024	Q	USD	30/01/20	

Vitality Re XII Limited

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

Vitality Re XIII Limited

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

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

Derivative Warrants

Issuer / Derivative Warrant Description

Curr Expires Issued Ticker

No Derivative Warrants

Derivative Warrant Programme

Issuer / Debt Description

Curr Expires Listed

No Derivateve Warrant Programr

Equity

Issuer / Equity Description

CurrVal.Date

Price DivAmt

XD

DivDate

Ticker

Cargill Andean Agribusiness B.V.

Up to 5,000,000 Shares

USD 11/09/14 100.0000

CAA KY

Cayman National Corporation Ltd.

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

USD 27/09/23 7.5500

0.06 20/03/23 15/03/23

CNC KY

VBT Holdings Ltd.

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

USD 22/09/23 394.0000

5.00 27/04/15 30/06/15

VBT KY

Suspended Listings

Issuer / Description

Curr Suspended Ticker

BSREP II PBSA MEZZ BORROWER S.A R.L

GBP 25/07/23

Chamoss International Limited

ILS 13/09/23

German Listed Bonds Plc

Series 2018-GLB 1

EUR 13/12/19

Series 2018-GLB 2

EUR 13/12/19

Series 2018-GLB 3

USD 13/12/19

Hull Realty Limited

GBP 29/01/21

GBP 29/01/21

NFE Ireland Financing Designated Activity Company

EUR 02/09/22

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

Class A Notes

USD 01/04/22

Class B-1 Notes

USD 01/04/22

Class B-2 Notes

USD 01/04/22

Class C Notes

USD 01/04/22

Class D Notes

USD 01/04/22

Class E Notes

USD 01/04/22